

SYMMETRY FIXED INCOME PORTFOLIO

Quarterly Portfolio Disclosure

As of June 30, 2024

Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	96.5
<i>Bonds</i>	79.9
<i>Long bond futures*</i>	16.6
<i>Short bond futures*</i>	–
Equities	6.7
<i>Equities</i>	4.4
<i>Long equity futures*</i>	2.3
<i>Short equity futures*</i>	–
Exchange-traded funds/notes	0.2
Commodities	0.1
<i>Long commodities futures*</i>	0.1
<i>Short commodities futures*</i>	–
Mutual funds	0.1
Cash and cash equivalents**	(1.3)
Other assets (liabilities)	(2.3)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	70.4
United States	24.7
Other	2.4
United Kingdom	2.2
Germany	0.9
Australia	0.7
Mexico	0.5
France	0.4
Japan	0.3
Ireland	0.3
Netherlands	0.2
Switzerland	0.2
Italy	0.2
Chile	0.2
Cash and cash equivalents**	(1.3)
Other assets (liabilities)	(2.3)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	54.2
Federal bonds	18.1
Foreign government bonds	13.0
Provincial bonds	10.1
Other	3.5
Financials	1.2
Information technology	0.8
Mortgage backed	0.7
Industrials	0.5
Health care	0.4
Consumer discretionary	0.4
Energy	0.4
Materials	0.2
Commodities	0.1
Cash and cash equivalents**	(1.3)
Other assets (liabilities)	(2.3)

* Notional values represent 16.6% of NAV for long bond futures, 2.3% of NAV for long equity futures and 0.1% of NAV for long commodities futures and –5.3% of NAV for short bond futures, –1.2% of NAV for short equity futures and –0.2% of NAV for short commodities futures.

TOP 25 LONG POSITIONS	% OF NAV
Issuer/Underlying Fund	
Mack Canadian Bond Pool Series R	59.5
Mackenzie Sovereign Bond Fund Series R	9.5
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	6.3
Mackenzie Core Plus Canadian Fixed Income ETF	5.8
Mackenzie North American Corporate Bond Fund Series R	3.4
Cash and cash equivalents**	3.3
Mackenzie Canadian All Corporate Bond Index ETF	2.8
Mackenzie Global Macro Fund Series R	2.3
Mackenzie Enhanced Fixed Income Risk Premia Fund Series R	1.7
Mack US Equity Pool Series R	1.4
Mack EAFE Equity Pool Series R	1.0
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	0.8
Mack Canadian Equity Pool Series R	0.6
Mackenzie Enhanced Equity Risk Premia Fund Series R	0.4
Mackenzie Canadian Equity Index ETF	0.3
Mack Comprehensive Equity Pool Series R	0.2
Mackenzie Global Inflation-Linked Fund Series R	0.1
Mackenzie Broad Risk Premia Collection Fund Series R	0.1
Mackenzie Global Dividend Fund Series R	0.1
Mack Global Bond Pool Series R	0.1
Mackenzie Emerging Markets Large Cap Fund Series R	0.1
Mackenzie Emerging Markets Small Cap Fund Series R	–
Canadian 10-Year Bond Futures	–
Long Gilt Futures	–
Euro-Bund Futures	–

Top long positions as a percentage of total net asset value	99.8
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TOP 25 SHORT POSITIONS	% OF NAV
Issuer	
U.S. Treasury Note 10-Year Futures	–
S&P 500 E-mini Futures	–

Top short positions as a percentage of total net asset value	–
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Total net asset value of the Fund **\$237.3 million**

** A portion of the Fund's effective cash allocation is invested in Series R securities of a money market fund managed by Mackenzie.

The effective allocation shows the portfolio, regional or sector exposure of the Fund calculated by combining its direct and indirect investments.

For the prospectus and other information about the underlying fund(s) held in the portfolio, visit www.mackenzieinvestments.com or www.sedarplus.ca.

The investments and percentages may have changed since June 30, 2024, due to the ongoing portfolio transactions of the Fund. Quarterly updates of holdings are available within 60 days of the end of each quarter except for March 31, the Fund's fiscal year-end, when they are available within 90 days.