

# SYMMETRY CONSERVATIVE INCOME PORTFOLIO

## Quarterly Portfolio Disclosure

As at December 31, 2024

### Summary of Investment Portfolio

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Bonds	66.2
<i>Bonds</i>	59.6
<i>Long bond futures*</i>	6.6
<i>Short bond futures*</i>	–
Equities	35.2
<i>Equities</i>	27.9
<i>Long equity futures*</i>	7.3
<i>Short equity futures*</i>	–
Cash and cash equivalents**	2.4
Mutual funds	0.5
Commodities	0.4
<i>Long commodities futures*</i>	0.4
<i>Short commodities futures*</i>	–
Exchange-traded funds/notes	0.1
Other assets (liabilities)	(4.8)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
Canada	43.6
United States	39.9
Other	7.1
United Kingdom	2.6
Germany	2.5
Cash and cash equivalents**	2.4
Japan	1.1
Australia	1.0
New Zealand	0.9
France	0.8
Switzerland	0.6
Netherlands	0.6
Taiwan	0.6
Mexico	0.6
China	0.5
Other assets (liabilities)	(4.8)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Corporate bonds	41.3
Foreign government bonds	9.8
Federal bonds	7.6
Equity futures	7.3
Financials	6.7
Provincial bonds	5.9
Information technology	5.2
Other	4.4
Industrials	3.2
Health care	2.5
Consumer discretionary	2.4
Energy	2.4
Cash and cash equivalents**	2.4
Materials	1.7
Communication services	1.6
Commodities	0.4
Other assets (liabilities)	(4.8)

\* Notional values represent 6.6% of NAV for long bond futures, 7.3% of NAV for long equity futures and 0.4% of NAV for long commodities futures and –3.2% of NAV for short bond futures, –2.8% of NAV for short equity futures and –0.4% of NAV for short commodities futures.

\*\* 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.



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# SYMMETRY CONSERVATIVE INCOME PORTFOLIO

## Quarterly Portfolio Disclosure (cont'd)

As at December 31, 2024

TOP 25 LONG POSITIONS	% OF NAV
<b>Issuer/Underlying Fund</b>	
Mack Canadian Bond Pool Series R	22.7
Mackenzie US Investment Grade Corporate Bond Index ETF (CAD-Hedged)	13.2
Mack Canadian Equity Pool Series R	8.1
Mackenzie North American Corporate Bond Fund Series R	8.1
Mack US Equity Pool Series R	7.8
Mackenzie Canadian All Corporate Bond Index ETF	5.7
Mackenzie Sovereign Bond Fund Series R	5.6
Mackenzie Global Macro Fund Series R	5.2
Mack EAFE Equity Pool Series R	4.7
Mack Global Bond Pool Series R	4.5
Mack Comprehensive Equity Pool Series R	2.7
Mackenzie Core Plus Canadian Fixed Income ETF	2.4
Mackenzie Broad Risk Premia Collection Fund Series R	2.0
Mackenzie Emerging Markets Bond Index ETF (CAD-Hedged)	1.9
Mackenzie Enhanced Equity Risk Premia Fund Series R	1.2
Cash and cash equivalents **	1.2
Mackenzie Global Dividend Fund Series R	1.0
Mackenzie Emerging Markets Large Cap Fund Series R	0.7
Mackenzie International Quantitative Large Cap Fund Series R	0.5
Mackenzie Enhanced Fixed Income Risk Premia Fund Series R	0.5
Mackenzie Emerging Markets Small Cap Fund Series R	0.3
Mackenzie Global Inflation-Linked Fund Series R	0.1
Mackenzie US Quantitative Large Cap Fund Series R	0.1
Mackenzie US Quantitative Small Cap Fund Series R	0.1
Mackenzie International Dividend Fund Series R	–
<b>Top long positions as a percentage of total net asset value</b>	<b>100.3</b>

TOP 25 SHORT POSITIONS	% OF NAV
<b>Issuer</b>	
U.S. Treasury Note 10-Year Futures	–
<b>Top short positions as a percentage of total net asset value</b>	<b>–</b>
<b>Total net asset value of the Fund</b>	<b>\$695.9 million</b>

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

The investments and percentages may have changed since December 31, 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.



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