

Quarterly Portfolio Disclosure

As of June 30, 2018

Summary of Investment Portfolio

Effective Portfolio Allocation	% of NAV
Equities	104.2
Equities	96.5
Long futures**	7.6
Short futures**	0.1
Exchange-traded funds/notes	0.5
Other assets (liabilities)	0.4
Bonds	0.1
Cash and short-term investments†	(5.2)
Effective Regional Allocation	% of NAV
United States	52.5
Canada	13.5
United Kingdom	6.7
Other	5.7
China	4.7
Japan	4.0
Germany	3.7
France	2.6
Netherlands	2.3
South Korea	2.3
Switzerland	2.1
Australia	1.3
Taiwan	1.3
Hong Kong	1.2
Sweden	0.9
Other assets (liabilities)	0.4
Cash and short-term investments†	(5.2)
Effective Sector Allocation	% of NAV
Financials	17.9
Information technology	15.6
Industrials	13.1
Consumer discretionary	11.5
Health care	9.1
Other	7.8
Energy	7.6
Consumer staples	7.2
Materials	7.0
Utilities	3.0
Real estate	2.9
Telecommunication services	1.4
Exchange-traded funds/notes	0.5
Other assets (liabilities)	0.4
Telecommunication services	0.1
Corporate bonds	0.1
Cash and short-term investments†	(5.2)
Effective Net Currency Exposure	% of NAV
U.S. dollar	41.0
Canadian dollar	22.4
British pound	13.5
Euro	9.4
Other	5.7
Hong Kong dollar	4.7
South Korean won	1.7
Australian dollar	1.6

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

Top 25 Long Holdings

Issuer/Underlying Fund	% of NAV
Symmetry Comprehensive Equity Fund Series R	41.3
Symmetry US Equity Fund Series R	18.4
Symmetry EAFE Equity Fund Series R	13.9
Symmetry Canadian Equity Fund Series R	11.0
iShares MSCI EAFE Small Cap Index Fund ETF	4.2
iShares Edge MSCI Min Vol USA ETF	4.0
Symmetry Low Volatility Fund Series R	2.4
Cash and short-term investments	1.4
Mackenzie Emerging Markets Small Cap Fund Series R	1.3
Mackenzie Emerging Markets Large Cap Fund Series R	0.9
Mackenzie Multi-Strategy Absolute Return Fund Series R	0.5
Mackenzie Canadian Money Market Fund Series R	0.3
ProShares Short VIX Short-Term Futures ETF	0.3
Highland Therapeutics Inc.	0.0
North Sound Pharmaceuticals Inc.	0.0
ECl Exploration and Mining Inc.	0.0
S&P/TSX 60 Index Futures*	0.0
Mackenzie Global Inflation-Linked Fund Series R	0.0
Russell 2000 Index Mini Futures*	(0.1)

Top long positions as a percentage of total net asset value **99.8**

Top 25 Short Holdings

Issuer	% of NAV
S&P 500 E-mini Futures**	0.1
Yen-Denominated Nikkei 225 Futures**	0.0
Euro STOXX 50 Futures**	0.0

Top short positions as a percentage of total net asset value **0.1**

Total net asset value of the Fund **\$274.9 million**

* Notional principal values represent 0.1% of NAV for S&P/TSX 60 Index Futures, and 7.6% of NAV for Russell 2000 Index Mini Futures.

** Notional principal values represent -3.6% of NAV for S&P 500 E-mini Futures, -2.0% of NAV for Yen-Denominated Nikkei 225 Futures, and -0.7% of NAV for Euro STOXX 50 Futures.

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

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

The investments and percentages may have changed since June 30, 2018, 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.