

SYMMETRY EQUITY PORTFOLIO

Annual Management Report of Fund Performance

For the Year Ended March 31, 2024

This Annual Management Report of Fund Performance contains financial highlights but does not contain the complete annual financial statements of the investment fund. You may obtain a copy of the annual financial statements, at no cost, by contacting us using one of the methods noted under Fund Formation and Series Information or by visiting the SEDAR+ website at www.sedarplus.ca.

Securityholders may also contact us using one of these methods to request a copy of the investment fund's interim financial report, proxy voting policies and procedures, proxy voting disclosure record or quarterly portfolio disclosure. For more information, please refer to the Fund's Simplified Prospectus and Fund Facts, which may also be obtained, at no cost, using any of the methods outlined above.

For the Fund's current net asset values per security and for more recent information on general market events, please visit our website.

A NOTE ON FORWARD-LOOKING STATEMENTS

This report may contain forward-looking statements that reflect our current expectations or forecasts of future events. Forward-looking statements include statements that are predictive in nature, depend upon or refer to future events or conditions, or include words such as "expects", "anticipates", "intends", "plans", "believes", "estimates", "preliminary", "typical" and other similar expressions. In addition, these statements may relate to future corporate actions, future financial performance of a fund or a security and their future investment strategies and prospects. Forward-looking statements are inherently subject to, among other things, risks, uncertainties and assumptions that could cause actual events, results, performance or prospects to differ materially from those expressed in, or implied by, these forward-looking statements. These risks, uncertainties and assumptions include, without limitation, general economic, political and market factors in North America and internationally, interest and foreign exchange rates, the volatility of global equity and capital markets, business competition, technological change, changes in government regulations, changes in securities laws and regulations, changes in tax laws, unexpected judicial or regulatory proceedings, catastrophic events, outbreaks of disease or pandemics (such as COVID-19), and the ability of Mackenzie to attract or retain key employees. The foregoing list of important risks, uncertainties and assumptions is not exhaustive. Please consider these and other factors carefully and do not place undue reliance on forward-looking statements.

The forward-looking information contained in this report is current only as of the date of this report. There should not be an expectation that such information will in all circumstances be updated, supplemented or revised whether as a result of new information, changing circumstances, future events or otherwise.



MACKENZIE
Investments

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Management Discussion of Fund Performance

June 4, 2024

This Management Discussion of Fund Performance presents the portfolio management team's view on the significant factors and developments that have affected the Fund's performance and outlook in the year ended March 31, 2024 (the "period"). If the Fund was established during the period, "period" represents the period since inception.

In this report, "Mackenzie" and "the Manager" refer to Mackenzie Financial Corporation, the manager of the Fund. In addition, net asset value ("NAV") refers to the value of the Fund as calculated for transaction purposes, on which the discussion of Fund performance is based.

Please read *A Note on Forward-Looking Statements* on the first page of this document.

Investors holding securities of Symmetry Equity Portfolio Class were merged into the corresponding series of the Fund on a tax-deferred basis on July 30, 2021. Consequently the information in this report is presented as if the Fund had existed since the inception of Symmetry Equity Portfolio Class.

Investment Objective and Strategies

The Fund seeks long-term capital growth by investing primarily in one or more mutual funds that invest in Canadian and foreign equities and other asset categories, although it may also invest in securities directly. The Fund diversifies in terms of geographic exposure, equity factor exposure, sector exposure, company market capitalization and portfolio manager style.

Risk

The risks of the Fund remain as discussed in the Fund's Simplified Prospectus.

The Fund is suitable for medium- to long-term investors looking for a managed asset portfolio fund to hold as part of their portfolio, who can handle the volatility of stock markets and who have a medium tolerance for risk. Before September 29, 2023, the Fund was deemed suitable for investors who had a low to medium tolerance for risk.

Results of Operations

Investment Performance

The performance of all series in the current and previous periods is shown in the *Past Performance* section of the report. Performance will vary by series primarily because fees and expenses differ between series, or because securities of a series were not issued and outstanding for the entire reporting period. Please refer to the *Fund Formation and Series Information* section of this report for the varying management and administration fees payable by each series. The following comparison to market indices is intended to help investors understand the Fund's performance relative to the general performance of the markets. However, the Fund's mandate may be different from that of the indices shown.

During the period, the Fund's Series A securities returned 18.5%, and Series LB securities returned 18.3% (after deducting fees and expenses paid by the series). This compares with a return of 22.4% for a blended index composed of a 90% weighting in the Fund's broad-based index, the MSCI AC (All Country) World (Net) Index (returned 23.3%), and a 10% weighting in the S&P/TSX Composite Index (returned 14.0%). All index and series returns are calculated on a total return basis in Canadian dollar terms. Investors cannot invest in an index without incurring fees, expenses and commissions, which are not reflected in the index returns.

Global equities rose over the period as central banks slowed the pace of interest rate increases. The global economy was resilient, and employment remained strong. Global equity markets experienced increasing valuation multiples, although gains in the U.S. equity market came largely from a small number of mega-capitalization

stocks. Inflation slowed but remained slightly above central bank targets. In Canada, flat consumer activity negatively affected economic growth, while equity markets were supported by the energy sector.

Within the MSCI AC (All Country) World (Net) Index, Poland, Colombia and Hungary were the strongest-performing markets in Canadian dollar terms, while Hong Kong, China and Thailand were the weakest. The information technology, communication services and financials sectors were the strongest performers, while consumer staples, utilities and real estate were the weakest.

Within the S&P/TSX Composite Index, information technology, health care and energy were the strongest sectors, while communication services, utilities and materials were the weakest.

The Fund underperformed the broad-based index because of its allocation to Canadian equities, which underperformed global equities in the period. Given the Fund's mandate, the return of the blended index is a more meaningful comparison.

The Fund underperformed the blended index. The Fund's asset allocation contributed to performance, while the selection of underlying funds within each asset class detracted from performance.

Among the underlying funds in the portfolio, the largest detractors from performance were Mackenzie Enhanced Fixed Income Risk Premia Fund, Mack US Equity Pool and Mack Comprehensive Equity Pool (respectively representing about 2%, 38% and 25% of net assets at period-end). The largest contributors to performance were Mackenzie Enhanced Equity Risk Premia Fund, Mackenzie International Quantitative Large Cap Fund and Mackenzie US Quantitative Large Cap Fund (respectively representing about 4%, 4% and 1%).

The Fund's overall foreign currency exposure is actively managed to help mitigate risk and take advantage of opportunities. During the period, these currency activities detracted from performance.

Net Assets

The Fund's net assets increased by 16.1% during the period to \$273.0 million. This change was composed primarily of \$44.1 million in net income (including any interest and/or dividend income) from investment performance, after deducting fees and expenses, and a decrease of \$6.2 million due to net securityholder activity (including sales, redemptions and cash distributions).

Fees and Expenses

The management expense ratio ("MER") for each series during the year ended March 31, 2024, was generally similar to the MER for the year ended March 31, 2023. Total expenses paid vary from period to period mainly as a result of changes in average assets in each series. The MER for Series PWT5 decreased due to changes in its applicable Harmonized Sales Tax rate. The MERs for all series are presented in the *Financial Highlights* section of this report.

Recent Developments

The portfolio management team does not expect U.S. inflation to stabilize at the target 2% in the medium term, given increases in various inflation measures and the continued strength of the U.S. economy. The team therefore believes that the U.S. Federal Reserve may keep the federal funds rate higher than classic monetary policy would suggest. At period-end, the team did not have a positive outlook for U.S. or Canadian stocks, bonds and currencies, but believed attractive risk-return opportunities exist in developed Europe and some emerging markets.

Related Party Transactions

Management and Administration Services

For each applicable series, the Fund paid management fees and administration fees to the Manager at the annual rates specified under *Fund Formation and Series Information* in this report and as more fully described in the Prospectus. In

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return for the administration fees, the Manager pays all costs and expenses (other than certain specified fund costs) required to operate the Fund that are not included in management fees. See also *Management Fees*.

Other Related Party Transactions

Investment funds managed by Mackenzie and its affiliates may invest in the Fund. All these investments are made on a prospectus-exempt basis in accordance with the investment objectives of those funds. At March 31, 2024, funds managed by The Canada Life Assurance Company and Canada Life Investment Management Ltd. owned 6.1% of the Fund's NAV. All related party transactions are based on the NAV per security on each transaction day. As a result of these investments, the Fund may be subject to large transaction risk as discussed in the Fund's Simplified Prospectus. Mackenzie manages this risk to reduce the possibility of any adverse effect on the Fund or on its investors, through such processes as requiring advance notice of large redemptions.

At March 31, 2024, Mackenzie had an investment of \$0.02 million in the Fund (less than 0.1% of the Fund's NAV).

The Fund did not rely on an approval, positive recommendation or standing instruction from the Mackenzie Funds' Independent Review Committee with respect to any related party transactions in the period.

Past Performance

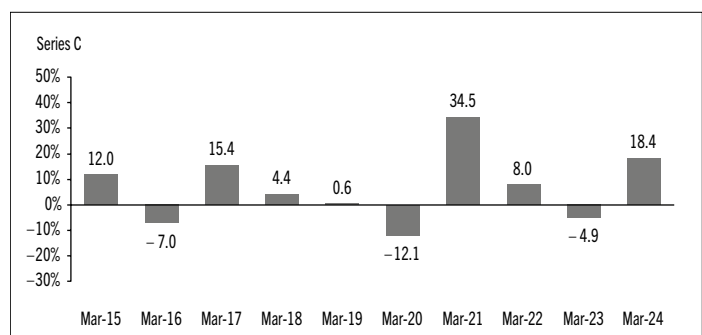
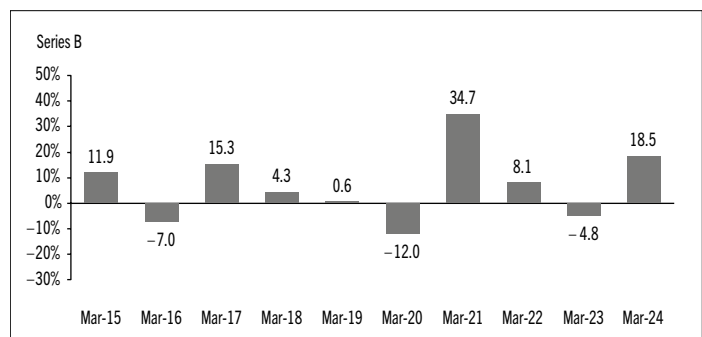
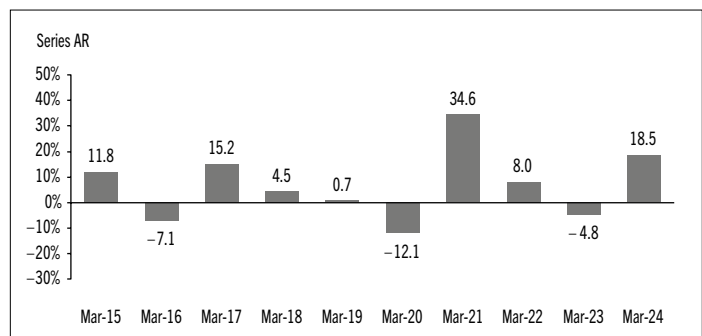
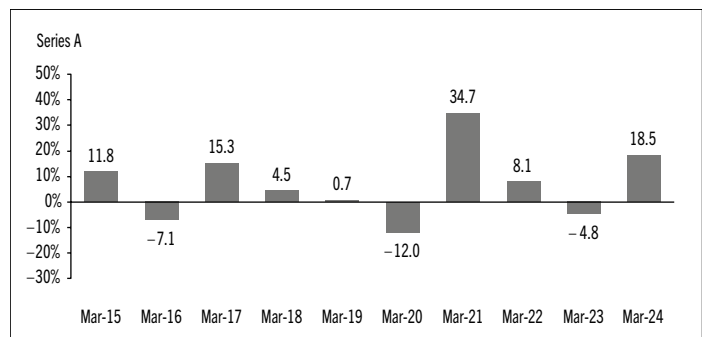
The Fund's performance information assumes all distributions made by the Fund in the periods presented are reinvested in additional securities of the relevant series of the Fund. The performance information does not take into account sales, redemption, distribution or other optional charges, or income taxes payable by any investor that would have reduced returns or performance. The past performance of the Fund is not necessarily an indication of how it will perform in the future.

If you hold this Fund outside of a registered plan, income and capital gains distributions paid to you increase your income for tax purposes whether paid to you in cash or reinvested in additional securities of the Fund. The amount of reinvested taxable distributions is added to the adjusted cost base of the securities that you own. This would decrease your capital gain or increase your capital loss when you later redeem from the Fund, thereby ensuring that you are not taxed on this amount again. Please consult your tax advisor regarding your personal tax situation.

The past performance before July 30, 2021, is based on the performance of the applicable series of Symmetry Equity Portfolio Class, which was merged into the corresponding series of the Fund on that date.

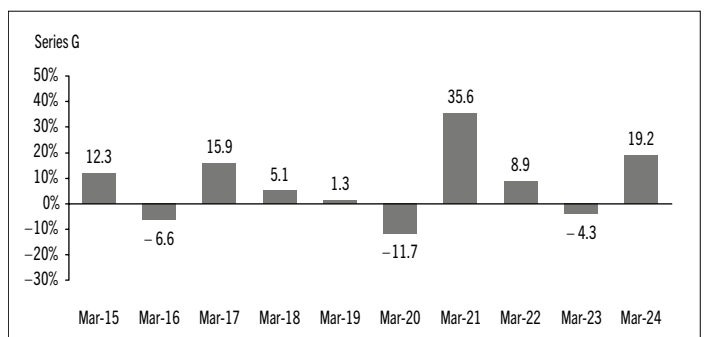
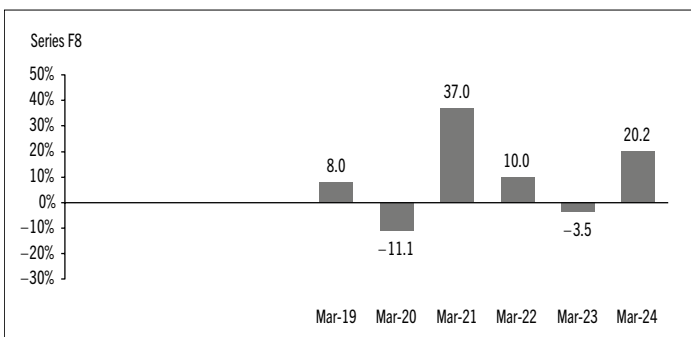
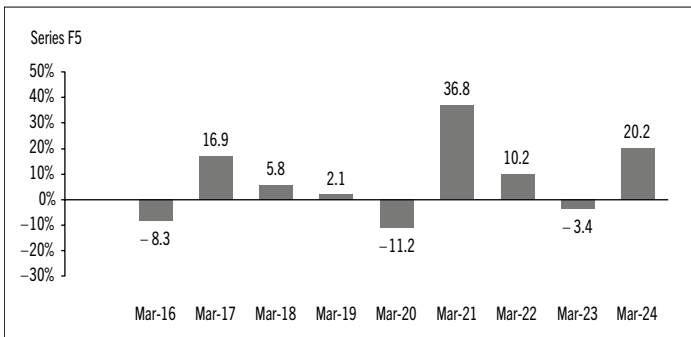
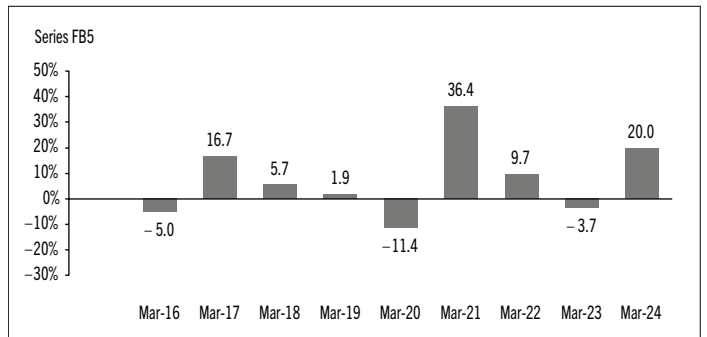
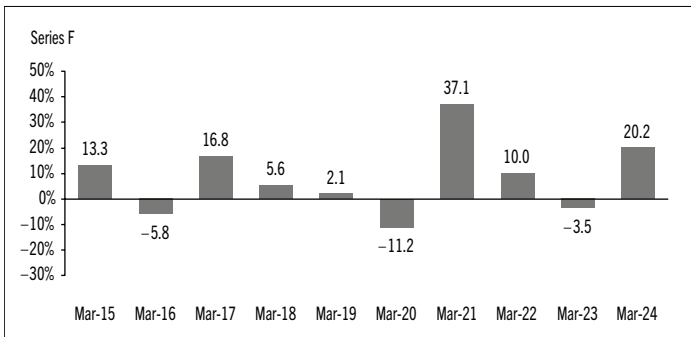
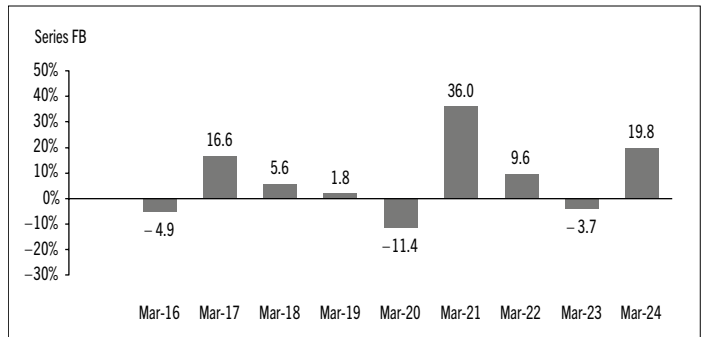
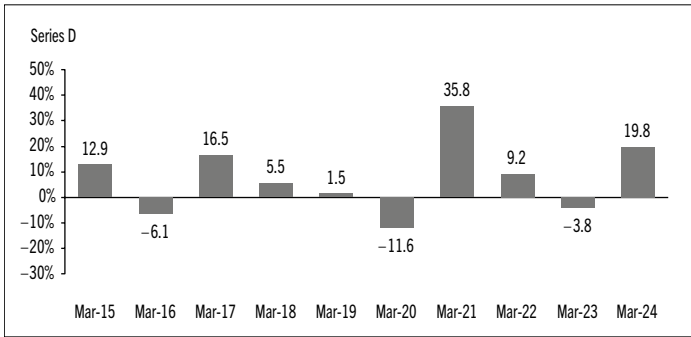
Year-by-Year Returns

The following bar charts present the performance of each series of the Fund for each of the fiscal periods shown. The charts show, in percentage terms, how much an investment made on the first day of each fiscal period, or on the series inception or reinstatement date, as applicable, would have increased or decreased by the last day of the fiscal period presented. Series inception or reinstatement dates can be found under *Fund Formation and Series Information*.



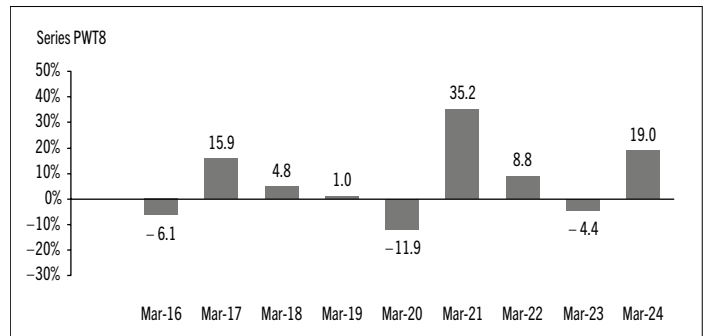
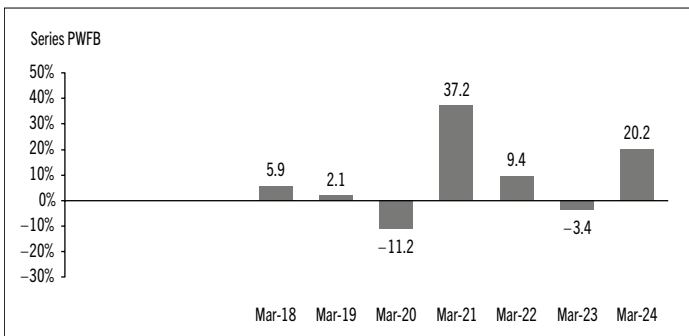
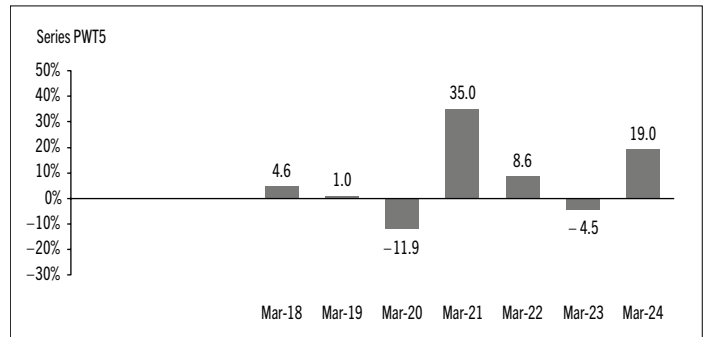
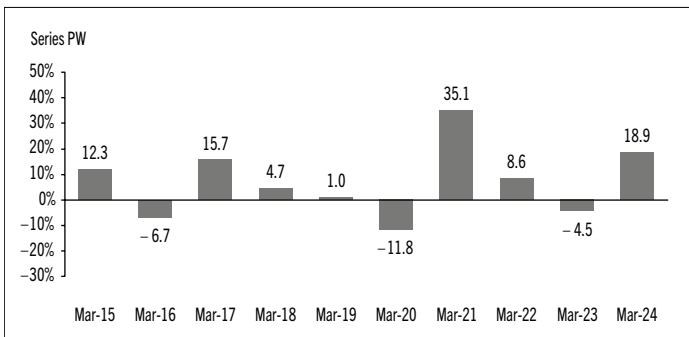
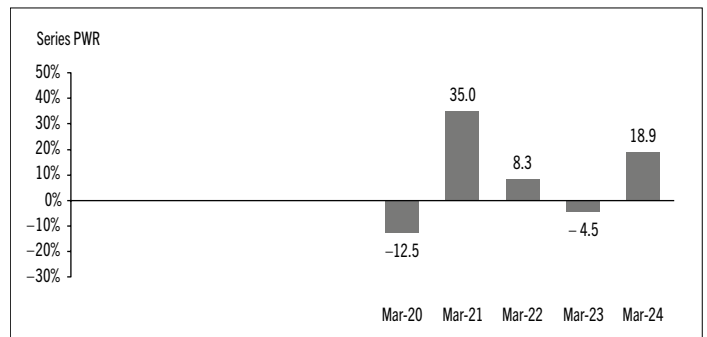
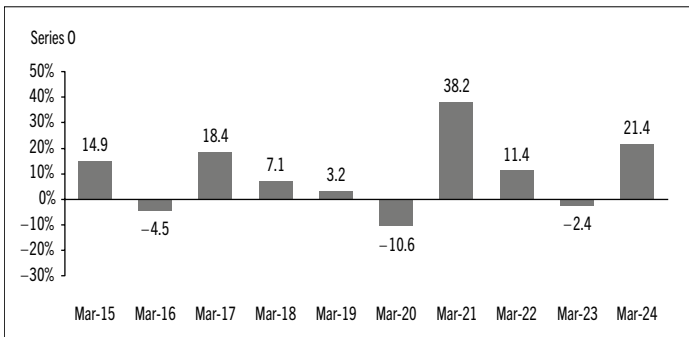
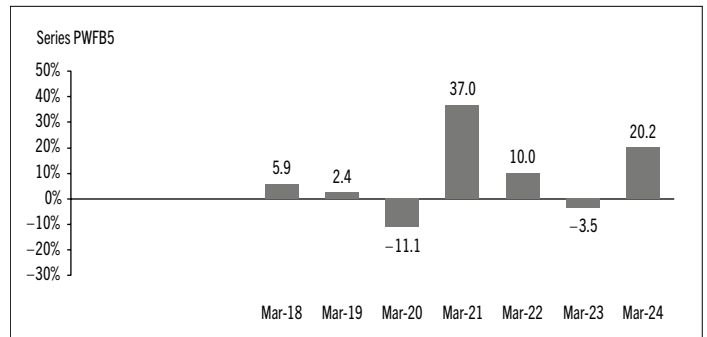
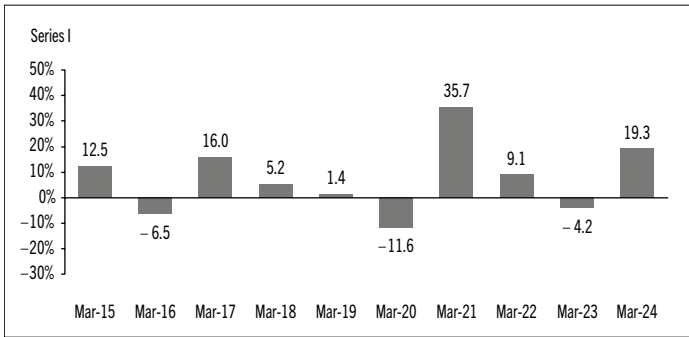
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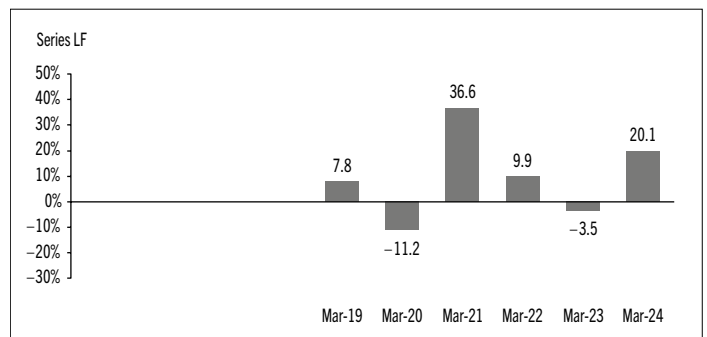
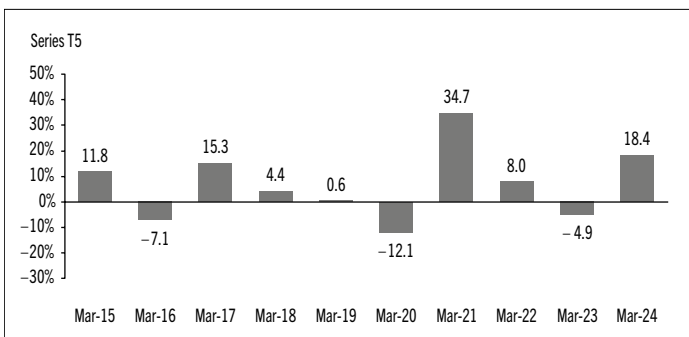
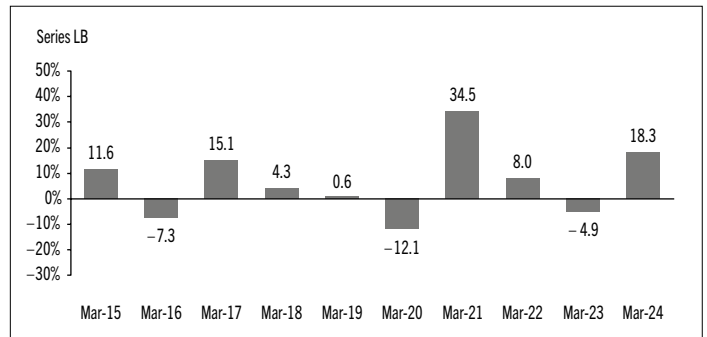
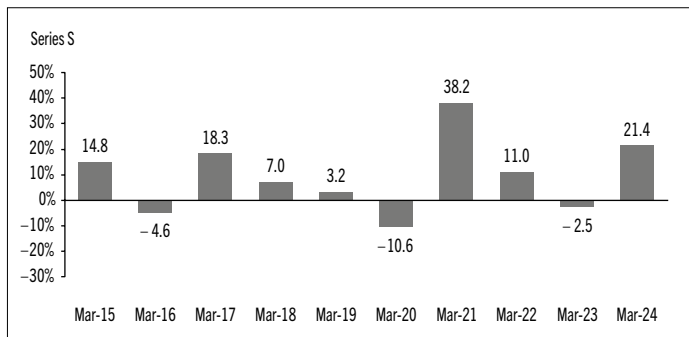
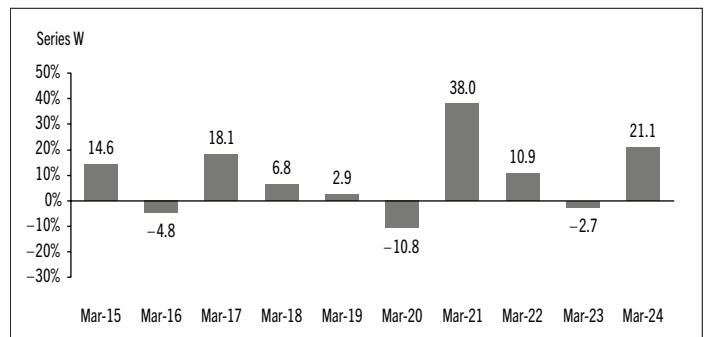
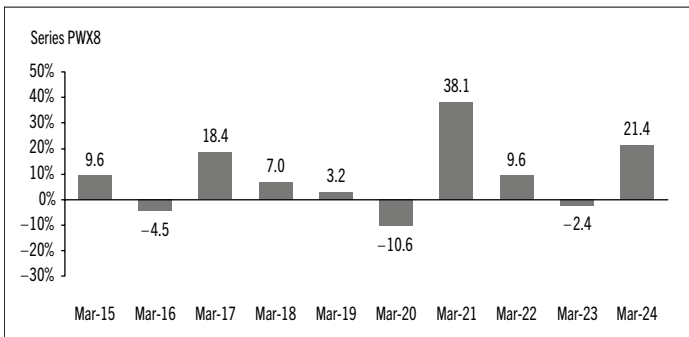
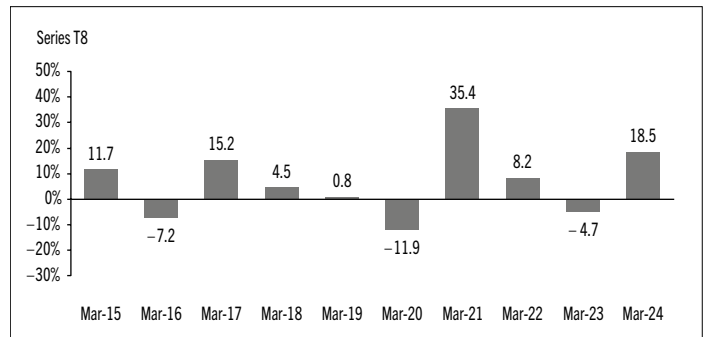
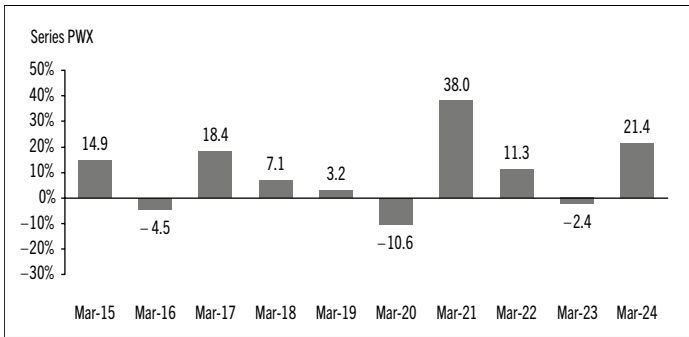
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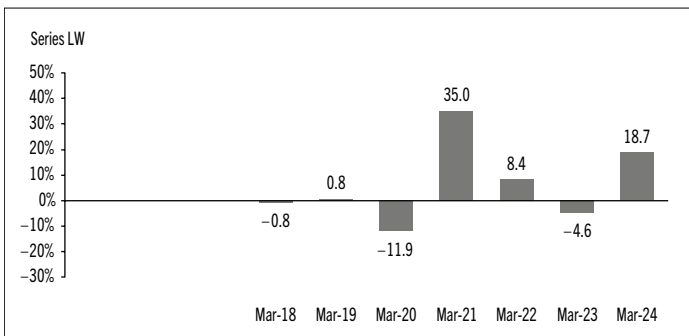
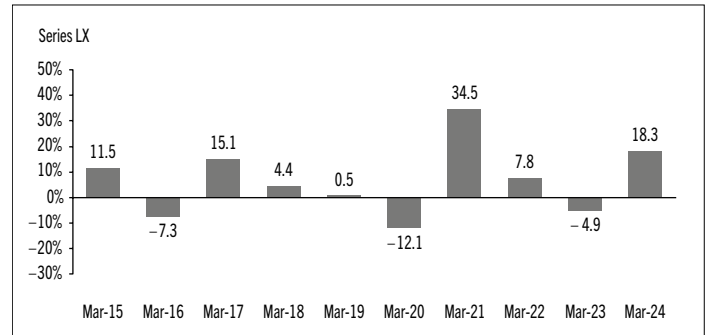
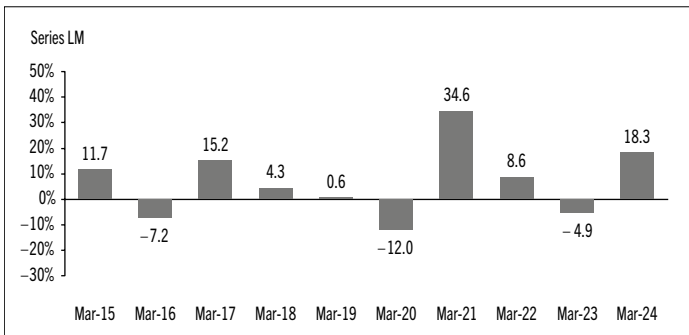
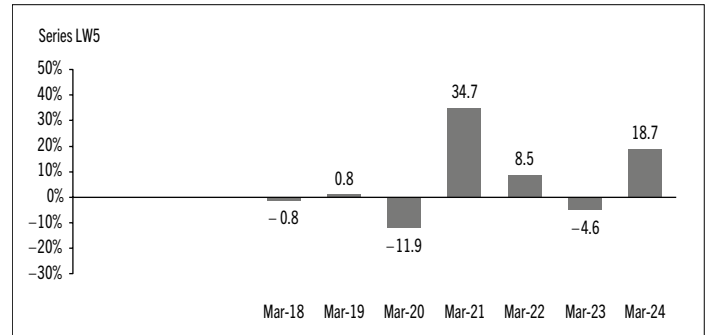
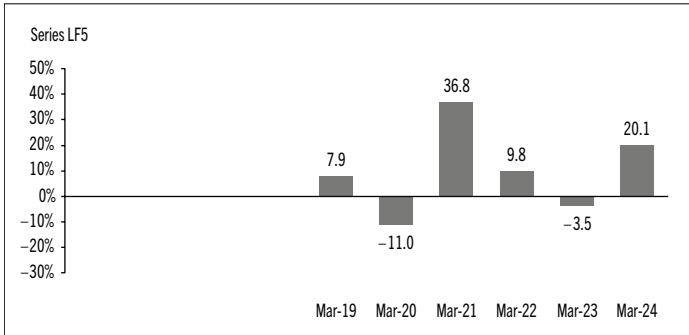
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Annual Compound Returns

The following table compares the historical annual compound total returns for each series of the Fund with the relevant index or indices shown below for each of the periods ended March 31, 2024. Investors cannot invest in an index without incurring fees, expenses and commissions, which are not reflected in these performance figures.

All index returns are calculated in Canadian dollars on a total return basis, meaning that all dividend payments, interest income accruals and interest payments are reinvested.

Percentage Return: ¹	1 Yr	3 Yr	5 Yr	10 Yr	Since Inception ²
Series A	18.5	6.8	7.6	6.2	n/a
Series AR	18.5	6.8	7.6	6.1	n/a
Series B	18.5	6.8	7.6	6.2	n/a
Series C	18.4	6.7	7.5	6.1	n/a
Series D	19.8	8.0	8.6	7.2	n/a
Series F	20.2	8.5	9.2	7.6	n/a
Series F5	20.2	8.6	9.2	n/a	7.0
Series F8	20.2	8.5	9.2	n/a	10.0
Series FB	19.8	8.1	8.8	n/a	7.3
Series FB5	20.0	8.2	8.9	n/a	7.5
Series FR	19.8	n/a	n/a	n/a	22.8
Series G	19.2	7.5	8.3	6.8	n/a
Series I	19.3	7.6	8.4	6.9	n/a
Series O	21.4	9.7	10.3	8.9	n/a
Series PW	18.9	7.2	8.0	6.5	n/a
Series PWFB	20.2	8.3	9.1	n/a	7.6
Series PWFB5	20.2	8.5	9.2	n/a	7.8
Series PWR	18.9	7.1	n/a	n/a	7.7
Series PWT5	19.0	7.2	8.0	n/a	6.5
Series PWT8	19.0	7.4	8.1	n/a	6.1
Series PWX	21.4	9.7	10.2	8.8	n/a
Series PWX8	21.4	9.1	9.9	n/a	8.7
Series S	21.4	9.5	10.2	8.8	n/a
Series T5	18.4	6.7	7.6	6.1	n/a
Series T8	18.5	6.9	7.8	6.3	n/a
Series W	21.1	9.3	10.0	8.6	n/a
Series LB	18.3	6.7	7.5	6.0	n/a
Series LF	20.1	8.4	9.1	n/a	10.1
Series LF5	20.1	8.4	9.2	n/a	10.2
Series LM	18.3	6.9	7.7	6.1	n/a
Series LW	18.7	7.1	7.9	n/a	6.2
Series LW5	18.7	7.1	7.8	n/a	6.2
Series LX	18.3	6.6	7.5	6.0	n/a
Blended Index	22.4	9.6	11.1	10.6	Note 3
MSCI AC (All Country) World (Net) Index*	23.3	9.6	11.2	10.9	Note 4
S&P/TSX Composite Index	14.0	9.1	10.0	7.7	Note 5

* Broad-based index

The blended index is composed of 90% MSCI AC (All Country) World (Net) Index and 10% S&P/TSX Composite Index.

The MSCI AC (All Country) World (Net) Index represents large- and mid-cap equity performance across 23 developed and 24 emerging markets. Net total returns are calculated after the deduction of withholding tax from the foreign income and dividends of its constituents.

The S&P/TSX Composite Index is a capitalization weighted index that represents some of the largest float adjusted stocks trading on the Toronto Stock Exchange.

- (1) The percentage return differs for each series because the management fee rate and expenses differ for each series.
- (2) The return since inception for each series will differ when the inception date differs and is only provided when a series has been active for a period of less than 10 years.
- (3) The return of the blended index since inception for each applicable series is as follows: Series F5 9.5%, Series F8 12.1%, Series FB 10.2%, Series FB5 10.2%, Series FR 25.0%, Series PWFB 10.3%, Series PWFB5 10.3%, Series PWR 10.9%, Series PWT5 10.3%, Series PWT8 9.9%, Series PWX8 10.6%, Series LF 12.1%, Series LF5 12.1%, Series LW 10.1%, Series LW5 10.1%.
- (4) The return of the MSCI AC (All Country) World (Net) Index since inception for each applicable series is as follows: Series F5 9.6%, Series F8 12.2%, Series FB 10.3%, Series FB5 10.3%, Series FR 26.1%, Series PWFB 10.4%, Series PWFB5 10.4%, Series PWR 11.0%, Series PWT5 10.4%, Series PWT8 10.1%, Series PWX8 10.9%, Series LF 12.2%, Series LF5 12.2%, Series LW 10.3%, Series LW5 10.3%.
- (5) The return of the S&P/TSX Composite Index since inception for each applicable series is as follows: Series F5 8.3%, Series F8 11.0%, Series FB 9.1%, Series FB5 9.1%, Series FR 15.0%, Series PWFB 8.4%, Series PWFB5 8.4%, Series PWR 9.8%, Series PWT5 8.4%, Series PWT8 7.4%, Series PWX8 7.8%, Series LF 11.3%, Series LF5 11.3%, Series LW 8.6%, Series LW5 8.6%.

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Summary of Investment Portfolio at March 31, 2024

EFFECTIVE PORTFOLIO ALLOCATION	% OF NAV
Equities	106.9
Equities	90.7
Long equity futures*	16.2
Short equity futures*	–
Bonds	7.6
Long bond futures*	6.9
Bonds	0.7
Short bond futures*	–
Commodities	0.2
Long commodities futures*	0.2
Short commodities futures*	–
Cash and cash equivalents**	(3.7)
Other assets (liabilities)	(11.0)

EFFECTIVE REGIONAL ALLOCATION	% OF NAV
United States	77.0
Canada	10.5
Other	6.8
United Kingdom	4.4
France	2.6
Japan	2.6
Germany	2.4
Netherlands	1.6
Switzerland	1.5
Australia	1.5
Ireland	1.3
China	0.9
Denmark	0.8
Sweden	0.8
Cash and cash equivalents**	(3.7)
Other assets (liabilities)	(11.0)

EFFECTIVE SECTOR ALLOCATION	% OF NAV
Information technology	21.0
Equity futures	16.2
Financials	14.9
Industrials	10.8
Health care	10.5
Consumer discretionary	9.7
Foreign government bonds	6.5
Communication services	5.9
Consumer staples	5.7
Energy	4.8
Materials	3.9
Real estate	2.1
Utilities	1.8
Other	0.9
Cash and cash equivalents**	(3.7)
Other assets (liabilities)	(11.0)

* Notional values represent 6.9% of NAV for long bond futures, 16.2% of NAV for long equity futures, and 0.2% of NAV for long commodities futures, and –1.5% of NAV for short bond futures, –5.0% of NAV for short equity futures and –0.1% 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.

TOP 25 LONG POSITIONS

Issuer/Underlying Fund	% OF NAV
Mack US Equity Pool Series R	37.5
Mack Comprehensive Equity Pool Series R	25.3
Mackenzie Global Dividend Fund Series R	6.6
Mack Canadian Equity Pool Series R	5.5
Mack EAFE Equity Pool Series R	4.5
Mackenzie International Quantitative Large Cap Fund Series R	3.9
Mackenzie Enhanced Equity Risk Premia Fund Series R	3.7
Mackenzie Broad Risk Premia Collection Fund Series R	2.8
Mackenzie Enhanced Fixed Income Risk Premia Fund Series R	2.0
Cash and cash equivalents**	1.8
Mackenzie International Dividend Fund Series R	1.4
Mackenzie US Quantitative Large Cap Fund Series R	1.2
Mackenzie US Quantitative Small Cap Fund Series R	1.2
Mackenzie Global Macro Fund Series R	1.1
Mackenzie Emerging Markets Large Cap Fund Series R	1.1
Mackenzie Emerging Markets Small Cap Fund Series R	0.5
S&P 500 E-mini Futures	–
ECI Exploration and Mining Inc. Purchase Warrants	–
ECI Exploration and Mining Inc.	–
Highland Therapeutics Inc.	–
North Sound Pharmaceuticals Inc.	–
Top long positions as a percentage of total net asset value	100.1

TOP 25 SHORT POSITIONS

Issuer	% OF NAV
MSCI EAFE Index Future	–
Euro STOXX 50 Futures	–
S&P/TSX 60 Index Futures	–
Mini MSCI Emerging Markets Index Futures	–
U.S. Treasury Note 10-Year Futures	–
Top short positions as a percentage of total net asset value	–

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 March 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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Financial Highlights

The following tables show selected key financial information about the Fund and are intended to help you understand the Fund's financial performance for each of the fiscal periods presented below. If during the period a fund or series was established or reinstated, "period" represents the period from inception or reinstatement to the end of that fiscal period. Series inception or reinstatement dates can be found under *Fund Formation and Series Information*.

The financial information before July 30, 2021, is based on the performance of the applicable series of Symmetry Equity Portfolio Class, which was merged into the corresponding series of the Fund on that date.

THE FUND'S NET ASSETS PER SECURITY (\$)¹

Series A	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	13.41	14.09	14.20	11.52	13.88
Increase (decrease) from operations:					
Total revenue	0.28	0.25	0.60	0.84	0.82
Total expenses	(0.35)	(0.32)	(0.30)	(0.28)	(0.44)
Realized gains (losses) for the period	0.17	(0.66)	2.70	0.49	0.56
Unrealized gains (losses) for the period	2.31	(0.01)	(1.72)	2.88	(2.35)
Total increase (decrease) from operations²	2.41	(0.74)	1.28	3.93	(1.41)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.27)	–	–
From Canadian dividends	–	–	(0.21)	(0.60)	(0.23)
From capital gains	–	–	(0.81)	(0.58)	(0.52)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.29)	(1.18)	(0.75)
Net assets, end of period	15.89	13.41	14.09	14.20	11.52
Series AR	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	16.27	17.09	17.23	14.00	16.87
Increase (decrease) from operations:					
Total revenue	0.34	0.30	0.73	1.03	1.00
Total expenses	(0.42)	(0.38)	(0.39)	(0.36)	(0.56)
Realized gains (losses) for the period	0.31	(0.63)	3.04	0.42	0.25
Unrealized gains (losses) for the period	2.81	(0.01)	(2.09)	3.50	(2.88)
Total increase (decrease) from operations²	3.04	(0.72)	1.29	4.59	(2.19)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.32)	–	–
From Canadian dividends	–	–	(0.25)	(0.74)	(0.28)
From capital gains	–	–	(0.99)	(0.71)	(0.63)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.56)	(1.45)	(0.91)
Net assets, end of period	19.27	16.27	17.09	17.23	14.00

Series B	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	14.28	15.00	15.12	12.27	14.76
Increase (decrease) from operations:					
Total revenue	0.30	0.26	0.64	0.90	0.87
Total expenses	(0.37)	(0.34)	(0.32)	(0.30)	(0.48)
Realized gains (losses) for the period	0.18	(0.77)	2.87	0.48	0.55
Unrealized gains (losses) for the period	2.46	(0.01)	(1.83)	3.07	(2.50)
Total increase (decrease) from operations²	2.57	(0.86)	1.36	4.15	(1.56)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.28)	–	–
From Canadian dividends	–	–	(0.22)	(0.65)	(0.25)
From capital gains	–	–	(0.87)	(0.61)	(0.53)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.37)	(1.26)	(0.78)
Net assets, end of period	16.91	14.28	15.00	15.12	12.27
Series C	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	14.32	15.06	15.18	12.31	14.82
Increase (decrease) from operations:					
Total revenue	0.30	0.26	0.64	0.90	0.87
Total expenses	(0.39)	(0.35)	(0.34)	(0.31)	(0.49)
Realized gains (losses) for the period	0.17	(0.79)	2.90	0.52	0.52
Unrealized gains (losses) for the period	2.47	(0.01)	(1.84)	3.08	(2.51)
Total increase (decrease) from operations²	2.55	(0.89)	1.36	4.19	(1.61)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.28)	–	–
From Canadian dividends	–	–	(0.22)	(0.64)	(0.25)
From capital gains	–	–	(0.86)	(0.60)	(0.53)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.36)	(1.24)	(0.78)
Net assets, end of period	16.95	14.32	15.06	15.18	12.31

- (1) These calculations are prescribed by securities regulations and are not intended to be a reconciliation between opening and closing net assets per security. This information is derived from the Fund's audited annual financial statements. The net assets per security presented in the financial statements may differ from the net asset value per security calculated for fund pricing purposes. An explanation of these differences, if any, can be found in the *Notes to Financial Statements*.
- (2) Net assets and distributions are based on the actual number of securities outstanding at the relevant time. The increase/decrease from operations is based on the weighted average number of securities outstanding over the fiscal period.
- (3) Distributions were paid in cash/reinvested in additional securities of the Fund, or both.

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THE FUND'S NET ASSETS PER SECURITY (\$)¹ (cont'd)

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series D					
Net assets, beginning of period	11.96	12.43	12.53	10.22	12.38
Increase (decrease) from operations:					
Total revenue	0.25	0.22	0.53	0.75	0.71
Total expenses	(0.17)	(0.16)	(0.15)	(0.15)	(0.29)
Realized gains (losses) for the period	0.11	(0.17)	2.17	0.39	1.26
Unrealized gains (losses) for the period	2.08	(0.01)	(1.52)	2.55	(2.05)
Total increase (decrease) from operations²	2.27	(0.12)	1.03	3.54	(0.37)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.25)	–	–
From Canadian dividends	–	–	(0.21)	(0.56)	(0.22)
From capital gains	–	–	(0.82)	(0.64)	(0.56)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.28)	(1.20)	(0.78)
Net assets, end of period	14.33	11.96	12.43	12.53	10.22
Series F					
Net assets, beginning of period	15.11	15.65	15.78	12.86	15.62
Increase (decrease) from operations:					
Total revenue	0.32	0.28	0.67	0.94	0.92
Total expenses	(0.17)	(0.15)	(0.05)	(0.03)	(0.38)
Realized gains (losses) for the period	0.21	(0.64)	2.88	0.67	0.36
Unrealized gains (losses) for the period	2.62	(0.01)	(1.91)	3.20	(2.64)
Total increase (decrease) from operations²	2.98	(0.52)	1.59	4.78	(1.74)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.33)	–	–
From Canadian dividends	–	–	(0.30)	(0.72)	(0.28)
From capital gains	–	–	(1.10)	(0.92)	(0.81)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.73)	(1.64)	(1.09)
Net assets, end of period	18.15	15.11	15.65	15.78	12.86
Series F5					
Net assets, beginning of period	9.47	10.39	11.03	9.54	12.19
Increase (decrease) from operations:					
Total revenue	0.20	0.18	0.46	0.67	0.68
Total expenses	(0.10)	(0.09)	0.04	(0.06)	(0.25)
Realized gains (losses) for the period	0.49	(0.12)	2.40	0.36	(0.07)
Unrealized gains (losses) for the period	1.61	(0.01)	(1.32)	2.30	(1.96)
Total increase (decrease) from operations²	2.20	(0.04)	1.58	3.27	(1.60)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.23)	–	(0.01)
From Canadian dividends	–	–	(0.20)	(0.51)	(0.21)
From capital gains	–	–	(0.77)	(0.69)	(0.63)
Return of capital	(0.46)	(0.54)	(0.58)	(0.58)	(0.57)
Total annual distributions³	(0.46)	(0.54)	(1.78)	(1.78)	(1.42)
Net assets, end of period	10.85	9.47	10.39	11.03	9.54

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series F8					
Net assets, beginning of period	10.47	11.93	13.08	11.74	15.59
Increase (decrease) from operations:					
Total revenue	0.21	0.20	0.53	0.81	0.88
Total expenses	(0.11)	(0.11)	(0.05)	(0.07)	(0.33)
Realized gains (losses) for the period	0.33	(0.06)	2.22	0.38	0.40
Unrealized gains (losses) for the period	1.75	(0.01)	(1.52)	2.78	(2.52)
Total increase (decrease) from operations²	2.18	0.02	1.18	3.90	(1.57)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.26)	–	(0.01)
From Canadian dividends	–	–	(0.24)	(0.62)	(0.26)
From capital gains	–	–	(0.90)	(0.89)	(0.93)
Return of capital	(0.82)	(0.98)	(1.08)	(1.15)	(1.17)
Total annual distributions³	(0.82)	(0.98)	(2.48)	(2.66)	(2.37)
Net assets, end of period	11.64	10.47	11.93	13.08	11.74
Series FB					
Net assets, beginning of period	10.21	10.60	10.70	8.76	10.63
Increase (decrease) from operations:					
Total revenue	0.22	0.19	0.45	0.64	0.63
Total expenses	(0.14)	(0.13)	(0.08)	(0.12)	(0.29)
Realized gains (losses) for the period	0.29	(0.18)	1.61	0.25	0.04
Unrealized gains (losses) for the period	1.77	(0.01)	(1.29)	2.18	(1.82)
Total increase (decrease) from operations²	2.14	(0.13)	0.69	2.95	(1.44)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.22)	–	–
From Canadian dividends	–	–	(0.19)	(0.49)	(0.19)
From capital gains	–	–	(0.73)	(0.59)	(0.52)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.14)	(1.08)	(0.71)
Net assets, end of period	12.23	10.21	10.60	10.70	8.76
Series FB5					
Net assets, beginning of period	10.36	11.41	12.11	10.46	13.35
Increase (decrease) from operations:					
Total revenue	0.21	0.20	0.50	0.74	0.77
Total expenses	(0.13)	(0.13)	(0.08)	(0.11)	(0.33)
Realized gains (losses) for the period	0.86	(0.47)	2.10	0.34	0.34
Unrealized gains (losses) for the period	1.74	(0.01)	(1.43)	2.53	(2.20)
Total increase (decrease) from operations²	2.68	(0.41)	1.09	3.50	(1.42)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.24)	–	–
From Canadian dividends	–	–	(0.22)	(0.56)	(0.23)
From capital gains	–	–	(0.82)	(0.71)	(0.66)
Return of capital	(0.51)	(0.59)	(0.63)	(0.64)	(0.63)
Total annual distributions³	(0.51)	(0.59)	(1.91)	(1.91)	(1.52)
Net assets, end of period	11.86	10.36	11.41	12.11	10.46

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THE FUND'S NET ASSETS PER SECURITY (\$)¹ (cont'd)

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series FR					
Net assets, beginning of period	11.33	10.00	n/a	n/a	n/a
Increase (decrease) from operations:					
Total revenue	0.24	0.10	n/a	n/a	n/a
Total expenses	(0.17)	(0.07)	n/a	n/a	n/a
Realized gains (losses) for the period	0.63	1.30	n/a	n/a	n/a
Unrealized gains (losses) for the period	1.98	–	n/a	n/a	n/a
Total increase (decrease) from operations²	2.68	1.33	n/a	n/a	n/a
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	n/a	n/a	n/a
From Canadian dividends	–	–	n/a	n/a	n/a
From capital gains	–	–	n/a	n/a	n/a
Return of capital	–	–	n/a	n/a	n/a
Total annual distributions³	–	–	n/a	n/a	n/a
Net assets, end of period	13.57	11.33	n/a	n/a	n/a
Series G					
Net assets, beginning of period	18.57	19.40	19.55	15.93	19.26
Increase (decrease) from operations:					
Total revenue	0.39	0.34	0.83	1.16	1.14
Total expenses	(0.37)	(0.33)	(0.28)	(0.29)	(0.56)
Realized gains (losses) for the period	0.34	(0.79)	3.55	0.55	0.41
Unrealized gains (losses) for the period	3.21	(0.01)	(2.37)	3.97	(3.27)
Total increase (decrease) from operations²	3.57	(0.79)	1.73	5.39	(2.28)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.39)	–	–
From Canadian dividends	–	–	(0.32)	(0.87)	(0.33)
From capital gains	–	–	(1.23)	(0.94)	(0.83)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.94)	(1.81)	(1.16)
Net assets, end of period	22.13	18.57	19.40	19.55	15.93
Series I					
Net assets, beginning of period	14.15	14.77	14.89	12.14	14.68
Increase (decrease) from operations:					
Total revenue	0.30	0.26	0.63	0.89	0.82
Total expenses	(0.26)	(0.24)	(0.17)	(0.20)	(0.32)
Realized gains (losses) for the period	0.24	(0.62)	2.96	0.45	1.85
Unrealized gains (losses) for the period	2.45	(0.01)	(1.80)	3.02	(2.36)
Total increase (decrease) from operations²	2.73	(0.61)	1.62	4.16	(0.01)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.30)	–	–
From Canadian dividends	–	–	(0.25)	(0.66)	(0.26)
From capital gains	–	–	(0.95)	(0.74)	(0.64)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.50)	(1.40)	(0.90)
Net assets, end of period	16.88	14.15	14.77	14.89	12.14

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series O					
Net assets, beginning of period	16.64	17.05	17.21	14.16	17.30
Increase (decrease) from operations:					
Total revenue	0.36	0.30	0.73	1.03	0.99
Total expenses	–	–	0.15	0.04	(0.24)
Realized gains (losses) for the period	0.25	(0.95)	2.91	0.48	0.94
Unrealized gains (losses) for the period	2.90	(0.01)	(2.08)	3.50	(2.85)
Total increase (decrease) from operations²	3.51	(0.66)	1.71	5.05	(1.16)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.39)	–	–
From Canadian dividends	–	–	(0.38)	(0.83)	(0.33)
From capital gains	–	–	(1.36)	(1.23)	(1.08)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(2.13)	(2.06)	(1.41)
Net assets, end of period	20.20	16.64	17.05	17.21	14.16
Series PW					
Net assets, beginning of period	12.19	12.77	12.87	10.47	12.63
Increase (decrease) from operations:					
Total revenue	0.26	0.22	0.55	0.76	0.74
Total expenses	(0.27)	(0.25)	(0.22)	(0.22)	(0.38)
Realized gains (losses) for the period	0.14	(0.59)	2.30	0.39	0.44
Unrealized gains (losses) for the period	2.11	(0.01)	(1.56)	2.61	(2.13)
Total increase (decrease) from operations²	2.24	(0.63)	1.07	3.54	(1.33)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.25)	–	–
From Canadian dividends	–	–	(0.20)	(0.56)	(0.22)
From capital gains	–	–	(0.78)	(0.58)	(0.51)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.23)	(1.14)	(0.73)
Net assets, end of period	14.49	12.19	12.77	12.87	10.47
Series PWFB					
Net assets, beginning of period	9.38	9.72	9.85	8.08	9.81
Increase (decrease) from operations:					
Total revenue	0.20	0.17	0.41	0.60	0.58
Total expenses	(0.10)	(0.09)	(0.09)	(0.10)	(0.24)
Realized gains (losses) for the period	0.03	(0.33)	1.53	(0.28)	(0.20)
Unrealized gains (losses) for the period	1.63	(0.01)	(1.18)	2.04	(1.66)
Total increase (decrease) from operations²	1.76	(0.26)	0.67	2.26	(1.52)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.21)	–	–
From Canadian dividends	–	–	(0.18)	(0.52)	(0.18)
From capital gains	–	–	(0.69)	(0.57)	(0.50)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.08)	(1.09)	(0.68)
Net assets, end of period	11.27	9.38	9.72	9.85	8.08

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THE FUND'S NET ASSETS PER SECURITY (\$)¹ (cont'd)

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series PWFB5					
Net assets, beginning of period	10.24	11.25	11.95	10.36	13.26
Increase (decrease) from operations:					
Total revenue	0.21	0.19	0.49	0.73	0.76
Total expenses	(0.11)	(0.11)	(0.04)	(0.07)	(0.29)
Realized gains (losses) for the period	1.66	(0.45)	2.06	0.34	0.35
Unrealized gains (losses) for the period	1.76	(0.01)	(1.41)	2.50	(2.18)
Total increase (decrease) from operations²	3.52	(0.38)	1.10	3.50	(1.36)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.25)	–	(0.01)
From Canadian dividends	–	–	(0.22)	(0.56)	(0.23)
From capital gains	–	–	(0.83)	(0.79)	(0.72)
Return of capital	(0.50)	(0.58)	(0.62)	(0.63)	(0.62)
Total annual distributions³	(0.50)	(0.58)	(1.92)	(1.98)	(1.58)
Net assets, end of period	11.73	10.24	11.25	11.95	10.36
Series PWR					
Net assets, beginning of period	9.91	10.38	10.49	8.57	10.00
Increase (decrease) from operations:					
Total revenue	0.21	0.18	0.44	0.63	0.61
Total expenses	(0.22)	(0.20)	(0.22)	(0.20)	(0.32)
Realized gains (losses) for the period	0.34	(0.16)	1.59	0.02	(0.85)
Unrealized gains (losses) for the period	1.72	(0.01)	(1.27)	2.15	(1.77)
Total increase (decrease) from operations²	2.05	(0.19)	0.54	2.60	(2.33)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.20)	–	–
From Canadian dividends	–	–	(0.08)	(0.48)	(0.18)
From capital gains	–	–	(0.22)	(0.48)	–
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(0.50)	(0.96)	(0.18)
Net assets, end of period	11.78	9.91	10.38	10.49	8.57
Series PWT5					
Net assets, beginning of period	10.03	11.14	11.82	10.15	12.89
Increase (decrease) from operations:					
Total revenue	0.21	0.19	0.49	0.72	0.73
Total expenses	(0.21)	(0.21)	(0.20)	(0.18)	(0.37)
Realized gains (losses) for the period	(0.47)	(2.53)	1.92	0.54	0.53
Unrealized gains (losses) for the period	1.69	(0.01)	(1.40)	2.46	(2.11)
Total increase (decrease) from operations²	1.22	(2.56)	0.81	3.54	(1.22)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.22)	–	–
From Canadian dividends	–	–	(0.18)	(0.52)	(0.21)
From capital gains	–	–	(0.70)	(0.55)	(0.52)
Return of capital	(0.49)	(0.57)	(0.62)	(0.62)	(0.61)
Total annual distributions³	(0.49)	(0.57)	(1.72)	(1.69)	(1.34)
Net assets, end of period	11.37	10.03	11.14	11.82	10.15

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series PWT8					
Net assets, beginning of period	7.79	8.97	9.83	8.73	11.43
Increase (decrease) from operations:					
Total revenue	0.16	0.15	0.40	0.61	0.65
Total expenses	(0.16)	(0.16)	(0.12)	(0.17)	(0.33)
Realized gains (losses) for the period	0.09	(0.43)	2.01	0.35	0.26
Unrealized gains (losses) for the period	1.30	(0.01)	(1.15)	2.08	(1.86)
Total increase (decrease) from operations²	1.39	(0.45)	1.14	2.87	(1.28)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.18)	–	–
From Canadian dividends	–	–	(0.15)	(0.42)	(0.18)
From capital gains	–	–	(0.58)	(0.50)	(0.46)
Return of capital	(0.61)	(0.74)	(0.84)	(0.85)	(0.86)
Total annual distributions³	(0.61)	(0.74)	(1.75)	(1.77)	(1.50)
Net assets, end of period	8.57	7.79	8.97	9.83	8.73
Series PWX					
Net assets, beginning of period	11.66	11.95	12.04	9.94	12.15
Increase (decrease) from operations:					
Total revenue	0.25	0.21	0.51	0.72	0.71
Total expenses	–	–	0.10	0.02	(0.23)
Realized gains (losses) for the period	0.17	(0.73)	2.14	0.31	0.11
Unrealized gains (losses) for the period	2.04	(0.01)	(1.45)	2.46	(2.05)
Total increase (decrease) from operations²	2.46	(0.53)	1.30	3.51	(1.46)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.27)	–	–
From Canadian dividends	–	–	(0.26)	(0.60)	(0.23)
From capital gains	–	–	(0.93)	(0.86)	(0.76)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.46)	(1.46)	(0.99)
Net assets, end of period	14.16	11.66	11.95	12.04	9.94
Series PWX8					
Net assets, beginning of period	8.14	9.17	10.22	8.79	11.66
Increase (decrease) from operations:					
Total revenue	0.17	0.15	0.41	0.61	0.65
Total expenses	–	–	(0.07)	(0.01)	(0.18)
Realized gains (losses) for the period	0.05	(0.36)	1.72	0.47	0.38
Unrealized gains (losses) for the period	1.37	(0.01)	(1.17)	2.07	(1.88)
Total increase (decrease) from operations²	1.59	(0.22)	0.89	3.14	(1.03)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.22)	–	–
From Canadian dividends	–	–	(0.21)	–	(0.21)
From capital gains	–	–	(0.76)	(0.76)	(0.73)
Return of capital	(0.64)	(0.76)	(0.84)	(0.86)	(0.88)
Total annual distributions³	(0.64)	(0.76)	(2.03)	(1.62)	(1.82)
Net assets, end of period	9.15	8.14	9.17	10.22	8.79

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THE FUND'S NET ASSETS PER SECURITY (\$)¹ (cont'd)

Series S	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	16.47	16.88	17.08	14.08	17.19
Increase (decrease) from operations:					
Total revenue	0.35	0.30	0.72	1.02	1.01
Total expenses	(0.01)	(0.01)	0.09	0.02	(0.32)
Realized gains (losses) for the period	0.37	(0.50)	2.94	0.36	0.34
Unrealized gains (losses) for the period	2.88	(0.01)	(2.06)	3.48	(2.91)
Total increase (decrease) from operations²	3.59	(0.22)	1.69	4.88	(1.88)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.39)	–	–
From Canadian dividends	–	–	(0.37)	(0.86)	(0.33)
From capital gains	–	–	(1.33)	(1.21)	(1.07)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(2.09)	(2.07)	(1.40)
Net assets, end of period	19.98	16.47	16.88	17.08	14.08
Series T5	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	8.67	9.67	10.27	8.78	11.12
Increase (decrease) from operations:					
Total revenue	0.18	0.16	0.42	0.63	0.64
Total expenses	(0.23)	(0.22)	(0.23)	(0.22)	(0.35)
Realized gains (losses) for the period	(0.19)	(0.35)	1.77	0.30	0.21
Unrealized gains (losses) for the period	1.46	(0.01)	(1.21)	2.14	(1.83)
Total increase (decrease) from operations²	1.22	(0.42)	0.75	2.85	(1.33)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.18)	–	–
From Canadian dividends	–	–	(0.14)	(0.44)	(0.18)
From capital gains	–	–	(0.58)	(0.43)	(0.41)
Return of capital	(0.42)	(0.50)	(0.54)	(0.54)	(0.52)
Total annual distributions³	(0.42)	(0.50)	(1.44)	(1.41)	(1.11)
Net assets, end of period	9.78	8.67	9.67	10.27	8.78
Series T8	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	6.06	7.01	7.71	6.80	8.89
Increase (decrease) from operations:					
Total revenue	0.12	0.12	0.31	0.48	0.49
Total expenses	(0.15)	(0.14)	(0.15)	(0.12)	(0.25)
Realized gains (losses) for the period	0.10	(0.17)	1.34	0.25	1.09
Unrealized gains (losses) for the period	1.01	–	(0.89)	1.63	(1.41)
Total increase (decrease) from operations²	1.08	(0.19)	0.61	2.24	(0.08)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.14)	–	–
From Canadian dividends	–	–	(0.11)	(0.33)	(0.14)
From capital gains	–	–	(0.43)	(0.35)	(0.34)
Return of capital	(0.48)	(0.58)	(0.68)	(0.67)	(0.66)
Total annual distributions³	(0.48)	(0.58)	(1.36)	(1.35)	(1.14)
Net assets, end of period	6.65	6.06	7.01	7.71	6.80

Series W	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	16.34	16.79	16.98	13.91	16.97
Increase (decrease) from operations:					
Total revenue	0.35	0.30	0.72	1.01	0.99
Total expenses	(0.05)	(0.04)	0.09	0.17	(0.31)
Realized gains (losses) for the period	(0.01)	(0.86)	3.23	0.96	0.52
Unrealized gains (losses) for the period	2.85	(0.01)	(2.05)	3.44	(2.85)
Total increase (decrease) from operations²	3.14	(0.61)	1.99	5.58	(1.65)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.38)	–	–
From Canadian dividends	–	–	(0.36)	(0.78)	(0.32)
From capital gains	–	–	(1.31)	(1.16)	(1.02)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(2.05)	(1.94)	(1.34)
Net assets, end of period	19.78	16.34	16.79	16.98	13.91
Series LB	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	14.56	15.32	15.44	12.52	15.08
Increase (decrease) from operations:					
Total revenue	0.31	0.27	0.65	0.92	0.88
Total expenses	(0.40)	(0.36)	(0.35)	(0.33)	(0.48)
Realized gains (losses) for the period	0.25	(0.70)	2.91	0.47	0.94
Unrealized gains (losses) for the period	2.51	(0.01)	(1.87)	3.13	(2.53)
Total increase (decrease) from operations²	2.67	(0.80)	1.34	4.19	(1.19)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.29)	–	–
From Canadian dividends	–	–	(0.22)	(0.65)	(0.25)
From capital gains	–	–	(0.87)	(0.62)	(0.54)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.38)	(1.27)	(0.79)
Net assets, end of period	17.23	14.56	15.32	15.44	12.52
Series LF	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Net assets, beginning of period	10.23	10.61	10.70	8.75	10.72
Increase (decrease) from operations:					
Total revenue	0.22	0.19	0.45	0.64	0.67
Total expenses	(0.12)	(0.11)	(0.04)	(0.06)	(0.41)
Realized gains (losses) for the period	0.20	(0.33)	1.93	0.41	(1.46)
Unrealized gains (losses) for the period	1.78	(0.01)	(1.29)	2.17	(1.93)
Total increase (decrease) from operations²	2.08	(0.26)	1.05	3.16	(3.13)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.23)	–	–
From Canadian dividends	–	–	(0.20)	(0.49)	(0.19)
From capital gains	–	–	(0.74)	(0.62)	(0.64)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(1.17)	(1.11)	(0.83)
Net assets, end of period	12.29	10.23	10.61	10.70	8.75

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THE FUND'S NET ASSETS PER SECURITY (\$)¹ (cont'd)

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series LF5					
Net assets, beginning of period	12.25	13.46	14.29	12.36	15.90
Increase (decrease) from operations:					
Total revenue	0.25	0.23	0.59	0.87	1.03
Total expenses	(0.14)	(0.13)	(0.09)	(0.14)	(1.27)
Realized gains (losses) for the period	0.21	(0.55)	1.84	0.20	(12.57)
Unrealized gains (losses) for the period	2.08	(0.01)	(1.67)	2.98	(2.95)
Total increase (decrease) from operations²	2.40	(0.46)	0.67	3.91	(15.76)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.29)	–	–
From Canadian dividends	–	–	(0.26)	(0.68)	(0.27)
From capital gains	–	–	(0.98)	(0.88)	(0.96)
Return of capital	(0.60)	(0.69)	(0.73)	(0.76)	(0.75)
Total annual distributions³	(0.60)	(0.69)	(2.26)	(2.32)	(1.98)
Net assets, end of period	14.03	12.25	13.46	14.29	12.36
Series LM					
Net assets, beginning of period	11.61	12.96	13.67	11.67	14.76
Increase (decrease) from operations:					
Total revenue	0.24	0.22	0.58	0.83	0.83
Total expenses	(0.31)	(0.30)	(0.12)	(0.31)	(0.45)
Realized gains (losses) for the period	0.19	(0.53)	3.08	0.48	0.89
Unrealized gains (losses) for the period	1.96	(0.01)	(1.64)	2.84	(2.39)
Total increase (decrease) from operations²	2.08	(0.62)	1.90	3.84	(1.12)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.25)	–	–
From Canadian dividends	–	–	(0.19)	(0.55)	(0.23)
From capital gains	–	–	(0.78)	(0.57)	(0.53)
Return of capital	(0.57)	(0.67)	(0.70)	(0.71)	(0.70)
Total annual distributions³	(0.57)	(0.67)	(1.92)	(1.83)	(1.46)
Net assets, end of period	13.10	11.61	12.96	13.67	11.67
Series LW					
Net assets, beginning of period	9.23	9.67	9.75	7.92	9.55
Increase (decrease) from operations:					
Total revenue	0.19	0.17	0.41	0.58	0.55
Total expenses	(0.22)	(0.20)	(0.18)	(0.17)	(0.28)
Realized gains (losses) for the period	0.08	(0.35)	1.66	0.33	0.53
Unrealized gains (losses) for the period	1.59	(0.01)	(1.18)	1.98	(1.59)
Total increase (decrease) from operations²	1.64	(0.39)	0.71	2.72	(0.79)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.19)	–	–
From Canadian dividends	–	–	(0.15)	(0.42)	(0.16)
From capital gains	–	–	(0.58)	(0.43)	(0.37)
Return of capital	–	–	–	–	–
Total annual distributions³	–	–	(0.92)	(0.85)	(0.53)
Net assets, end of period	10.95	9.23	9.67	9.75	7.92

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series LW5					
Net assets, beginning of period	10.25	11.39	12.08	10.41	13.20
Increase (decrease) from operations:					
Total revenue	0.21	0.19	0.50	0.74	0.75
Total expenses	(0.24)	(0.23)	(0.21)	(0.23)	(0.38)
Realized gains (losses) for the period	0.16	(0.64)	2.20	0.46	0.84
Unrealized gains (losses) for the period	1.73	(0.01)	(1.43)	2.52	(2.15)
Total increase (decrease) from operations²	1.86	(0.69)	1.06	3.49	(0.94)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.22)	–	–
From Canadian dividends	–	–	(0.18)	(0.52)	(0.21)
From capital gains	–	–	(0.71)	(0.58)	(0.51)
Return of capital	(0.50)	(0.59)	(0.63)	(0.64)	(0.62)
Total annual distributions³	(0.50)	(0.59)	(1.74)	(1.74)	(1.34)
Net assets, end of period	11.60	10.25	11.39	12.08	10.41
Series LX					
Net assets, beginning of period	9.83	10.97	11.66	9.98	12.65
Increase (decrease) from operations:					
Total revenue	0.20	0.19	0.48	0.71	0.74
Total expenses	(0.26)	(0.25)	(0.28)	(0.25)	(0.42)
Realized gains (losses) for the period	0.13	(0.54)	2.05	0.29	(0.07)
Unrealized gains (losses) for the period	1.65	(0.01)	(1.38)	2.43	(2.12)
Total increase (decrease) from operations²	1.72	(0.61)	0.87	3.18	(1.87)
Distributions:					
From net investment income (excluding Canadian dividends)	–	–	(0.21)	–	–
From Canadian dividends	–	–	(0.16)	(0.50)	(0.20)
From capital gains	–	–	(0.64)	(0.49)	(0.45)
Return of capital	(0.48)	(0.57)	(0.61)	(0.61)	(0.60)
Total annual distributions³	(0.48)	(0.57)	(1.62)	(1.60)	(1.25)
Net assets, end of period	11.09	9.83	10.97	11.66	9.98

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RATIOS AND SUPPLEMENTAL DATA

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series A					
Total net asset value (\$000) ¹	48,069	46,256	51,646	59,416	53,600
Securities outstanding (000) ¹	3,025	3,448	3,664	4,184	4,652
Management expense ratio (%) ²	2.48	2.48	2.48	2.50	2.49
Management expense ratio before waivers or absorptions (%) ²	2.48	2.48	2.48	2.50	2.49
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	15.89	13.41	14.09	14.20	11.52
Series AR					
Total net asset value (\$000) ¹	46,380	37,292	35,378	29,973	19,845
Securities outstanding (000) ¹	2,406	2,292	2,070	1,739	1,418
Management expense ratio (%) ²	2.47	2.48	2.48	2.51	2.50
Management expense ratio before waivers or absorptions (%) ²	2.47	2.48	2.49	2.51	2.50
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	19.28	16.27	17.09	17.23	14.00
Series B					
Total net asset value (\$000) ¹	5,900	5,786	7,311	8,628	7,357
Securities outstanding (000) ¹	349	405	487	571	600
Management expense ratio (%) ²	2.48	2.49	2.48	2.50	2.49
Management expense ratio before waivers or absorptions (%) ²	2.48	2.49	2.48	2.50	2.49
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	16.91	14.28	15.00	15.12	12.27
Series C					
Total net asset value (\$000) ¹	3,708	3,636	4,610	5,357	4,753
Securities outstanding (000) ¹	219	254	306	353	386
Management expense ratio (%) ²	2.57	2.57	2.57	2.60	2.59
Management expense ratio before waivers or absorptions (%) ²	2.57	2.57	2.57	2.60	2.59
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	16.95	14.32	15.06	15.18	12.31
Series D					
Total net asset value (\$000) ¹	2,501	1,548	147	124	100
Securities outstanding (000) ¹	175	129	12	10	10
Management expense ratio (%) ²	1.34	1.37	1.67	1.69	1.68
Management expense ratio before waivers or absorptions (%) ²	1.34	1.38	1.67	1.69	1.68
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	14.33	11.96	12.43	12.53	10.22

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series F					
Total net asset value (\$000) ¹	19,874	17,888	18,084	17,347	19,928
Securities outstanding (000) ¹	1,095	1,184	1,156	1,100	1,549
Management expense ratio (%) ²	1.06	1.06	1.05	1.08	1.07
Management expense ratio before waivers or absorptions (%) ²	1.06	1.06	1.06	1.08	1.07
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	18.15	15.11	15.65	15.78	12.86
Series F5					
Total net asset value (\$000) ¹	188	100	25	54	48
Securities outstanding (000) ¹	17	11	2	5	5
Management expense ratio (%) ²	1.00	1.01	1.01	1.03	1.02
Management expense ratio before waivers or absorptions (%) ²	1.00	1.01	1.01	1.03	1.02
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	10.86	9.47	10.39	11.03	9.54
Series F8					
Total net asset value (\$000) ¹	5	3	1	1	1
Securities outstanding (000) ¹	-	-	-	-	-
Management expense ratio (%) ²	1.08	1.08	1.08	1.10	1.09
Management expense ratio before waivers or absorptions (%) ²	1.08	1.08	1.08	1.10	1.09
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	11.65	10.47	11.93	13.08	11.74

- This information is provided as at the end of the fiscal period shown.
- Management expense ratio ("MER") is based on total expenses, excluding commissions and other portfolio transaction costs, income taxes and withholding taxes, for the stated period and is expressed as an annualized percentage of daily average net assets during the period, except as noted. In the period a series is established, the MER is annualized from the date of inception to the end of the period. Where the Fund directly invests in securities of another fund (including exchange-traded funds or "ETFs"), the MERs presented for the Fund include the portion of MERs of the other fund(s) attributable to this investment. Any income distributions received from ETFs managed by the Manager, with the intention of offsetting fees paid within those ETFs but which are not considered to be duplicative fees under regulatory requirements, are treated as waived expenses for MER purposes. The Manager may waive or absorb operating expenses at its discretion and stop waiving or absorbing such expenses at any time without notice.
- The trading expense ratio ("TER") represents total commissions and other portfolio transaction costs incurred as an annualized percentage of daily average net assets during the period. Where the Fund invests in securities of another fund (including ETFs), the TERs presented for the Fund include the portion of TERs of the other fund(s) attributable to this investment.
- The Fund's portfolio turnover rate indicates how actively the Fund's portfolio advisor manages its portfolio investments. A portfolio turnover rate of 100% is equivalent to the Fund buying and selling all of the securities in its portfolio once in the course of the period. The higher the Fund's portfolio turnover rate in a period, the greater the trading costs payable by the Fund in the period, and the greater the chance of an investor receiving taxable capital gains in the year. There is not necessarily a relationship between a high turnover rate and the performance of a fund. The portfolio turnover rate is not provided when the Fund is less than one year old. The value of any trades to realign the Fund's portfolio after a fund merger, if any, is excluded from the portfolio turnover rate.

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RATIOS AND SUPPLEMENTAL DATA (cont'd)

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series FB					
Total net asset value (\$000) ¹	761	511	414	326	210
Securities outstanding (000) ¹	62	50	39	30	24
Management expense ratio (%) ²	1.33	1.33	1.33	1.34	1.34
Management expense ratio before waivers or absorptions (%) ²	1.33	1.33	1.33	1.35	1.34
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	12.23	10.21	10.60	10.70	8.76
Series FB5					
Total net asset value (\$000) ¹	2	2	2	1	1
Securities outstanding (000) ¹	-	-	-	-	-
Management expense ratio (%) ²	1.42	1.42	1.42	1.44	1.43
Management expense ratio before waivers or absorptions (%) ²	1.42	1.42	1.42	1.44	1.43
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	11.86	10.36	11.41	12.11	10.46
Series FR					
Total net asset value (\$000) ¹	7,495	1	n/a	n/a	n/a
Securities outstanding (000) ¹	552	-	n/a	n/a	n/a
Management expense ratio (%) ²	1.42	1.43	n/a	n/a	n/a
Management expense ratio before waivers or absorptions (%) ²	1.42	1.43	n/a	n/a	n/a
Trading expense ratio (%) ³	0.08	0.10	n/a	n/a	n/a
Portfolio turnover rate (%) ⁴	12.98	27.51	n/a	n/a	n/a
Net asset value per security (\$)	13.57	11.33	n/a	n/a	n/a
Series G					
Total net asset value (\$000) ¹	346	292	296	283	213
Securities outstanding (000) ¹	16	16	15	14	13
Management expense ratio (%) ²	1.87	1.88	1.88	1.90	1.91
Management expense ratio before waivers or absorptions (%) ²	1.87	1.88	1.89	1.91	1.91
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	22.14	18.57	19.40	19.55	15.93
Series I					
Total net asset value (\$000) ¹	90	75	78	94	76
Securities outstanding (000) ¹	5	5	5	6	6
Management expense ratio (%) ²	1.79	1.79	1.81	1.79	1.77
Management expense ratio before waivers or absorptions (%) ²	1.79	1.79	1.81	1.80	1.77
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	16.88	14.15	14.77	14.89	12.14

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series O					
Total net asset value (\$000) ¹	9,006	8,262	9,683	7,582	6,080
Securities outstanding (000) ¹	446	497	568	441	429
Management expense ratio (%) ²	-	0.01	0.01	0.03	0.02
Management expense ratio before waivers or absorptions (%) ²	-	0.01	0.01	0.03	0.02
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	20.20	16.64	17.05	17.21	14.16
Series PW					
Total net asset value (\$000) ¹	83,746	78,483	88,549	83,799	66,736
Securities outstanding (000) ¹	5,778	6,437	6,935	6,514	6,376
Management expense ratio (%) ²	2.14	2.14	2.14	2.16	2.15
Management expense ratio before waivers or absorptions (%) ²	2.14	2.14	2.14	2.16	2.15
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	14.49	12.19	12.77	12.87	10.47
Series PWFB					
Total net asset value (\$000) ¹	676	650	608	546	81
Securities outstanding (000) ¹	60	69	63	55	10
Management expense ratio (%) ²	1.03	1.04	1.06	1.06	1.07
Management expense ratio before waivers or absorptions (%) ²	1.03	1.04	1.06	1.07	1.07
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	11.28	9.38	9.72	9.85	8.08
Series PWFB5					
Total net asset value (\$000) ¹	12	1	1	1	1
Securities outstanding (000) ¹	1	-	-	-	-
Management expense ratio (%) ²	1.08	1.08	1.08	1.10	1.09
Management expense ratio before waivers or absorptions (%) ²	1.08	1.08	1.08	1.10	1.09
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	11.73	10.24	11.25	11.95	10.36
Series PWR					
Total net asset value (\$000) ¹	9,756	5,418	3,625	1,364	528
Securities outstanding (000) ¹	828	546	349	130	62
Management expense ratio (%) ²	2.14	2.13	2.12	2.13	2.12
Management expense ratio before waivers or absorptions (%) ²	2.14	2.13	2.12	2.13	2.12
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	11.79	9.91	10.38	10.49	8.57

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RATIOS AND SUPPLEMENTAL DATA (cont'd)

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series PWT5					
Total net asset value (\$000) ¹	17	47	145	296	305
Securities outstanding (000) ¹	1	5	13	25	30
Management expense ratio (%) ²	2.06	2.12	2.13	2.18	2.20
Management expense ratio before waivers or absorptions (%) ²	2.06	2.12	2.13	2.18	2.20
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	11.37	10.03	11.14	11.82	10.15
Series PWT8					
Total net asset value (\$000) ¹	311	289	336	496	471
Securities outstanding (000) ¹	36	37	37	50	54
Management expense ratio (%) ²	2.07	2.07	2.10	2.12	2.12
Management expense ratio before waivers or absorptions (%) ²	2.07	2.07	2.10	2.12	2.12
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	8.58	7.79	8.97	9.83	8.73
Series PWX					
Total net asset value (\$000) ¹	6,132	5,343	6,271	6,386	4,233
Securities outstanding (000) ¹	433	458	525	531	426
Management expense ratio (%) ²	–	0.01	0.01	0.03	0.02
Management expense ratio before waivers or absorptions (%) ²	–	0.01	0.01	0.03	0.02
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	14.16	11.66	11.95	12.04	9.94
Series PWX8					
Total net asset value (\$000) ¹	2	2	2	2	572
Securities outstanding (000) ¹	–	–	–	–	65
Management expense ratio (%) ²	–	0.01	–	0.02	0.02
Management expense ratio before waivers or absorptions (%) ²	–	0.01	–	0.03	0.02
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	9.15	8.14	9.17	10.22	8.79
Series S					
Total net asset value (\$000) ¹	16,594	12,656	10,882	8,496	5,003
Securities outstanding (000) ¹	830	769	645	498	355
Management expense ratio (%) ²	0.04	0.04	0.04	0.06	0.05
Management expense ratio before waivers or absorptions (%) ²	0.04	0.04	0.04	0.06	0.05
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	19.99	16.47	16.88	17.08	14.08

	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Series T5					
Total net asset value (\$000) ¹	14	23	23	21	15
Securities outstanding (000) ¹	1	3	2	2	2
Management expense ratio (%) ²	2.56	2.56	2.55	2.58	2.56
Management expense ratio before waivers or absorptions (%) ²	2.56	2.56	2.55	2.58	2.56
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	9.78	8.67	9.67	10.27	8.78
Series T8					
Total net asset value (\$000) ¹	71	60	49	50	40
Securities outstanding (000) ¹	11	10	7	6	6
Management expense ratio (%) ²	2.42	2.39	2.38	2.41	2.40
Management expense ratio before waivers or absorptions (%) ²	2.42	2.39	2.38	2.41	2.40
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	6.65	6.06	7.01	7.71	6.80
Series W					
Total net asset value (\$000) ¹	1,441	1,648	1,861	2,294	3,072
Securities outstanding (000) ¹	73	101	111	135	221
Management expense ratio (%) ²	0.28	0.28	0.28	0.30	0.29
Management expense ratio before waivers or absorptions (%) ²	0.28	0.28	0.28	0.30	0.29
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	19.78	16.34	16.79	16.98	13.91
Series LB					
Total net asset value (\$000) ¹	2,835	2,314	2,779	2,836	2,412
Securities outstanding (000) ¹	165	159	181	184	193
Management expense ratio (%) ²	2.60	2.60	2.59	2.61	2.61
Management expense ratio before waivers or absorptions (%) ²	2.60	2.60	2.59	2.62	2.61
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	17.23	14.56	15.32	15.44	12.52
Series LF					
Total net asset value (\$000) ¹	1,576	1,223	1,177	1,175	1,071
Securities outstanding (000) ¹	128	120	111	110	122
Management expense ratio (%) ²	1.10	1.10	1.10	1.12	1.11
Management expense ratio before waivers or absorptions (%) ²	1.10	1.10	1.10	1.12	1.11
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	12.29	10.23	10.61	10.70	8.75

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RATIOS AND SUPPLEMENTAL DATA (cont'd)

Series LF5	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Total net asset value (\$000) ¹	261	219	229	134	72
Securities outstanding (000) ¹	19	18	17	9	6
Management expense ratio (%) ²	1.10	1.10	1.10	1.11	1.07
Management expense ratio before waivers or absorptions (%) ²	1.10	1.10	1.10	1.11	1.07
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	14.03	12.25	13.46	14.29	12.36

Series LM	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Total net asset value (\$000) ¹	43	36	38	94	144
Securities outstanding (000) ¹	3	3	3	7	12
Management expense ratio (%) ²	2.59	2.59	2.60	2.62	2.61
Management expense ratio before waivers or absorptions (%) ²	2.60	2.59	2.60	2.62	2.61
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	13.10	11.61	12.96	13.67	11.67

Series LW	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Total net asset value (\$000) ¹	4,765	4,515	4,745	3,666	3,159
Securities outstanding (000) ¹	435	489	491	376	399
Management expense ratio (%) ²	2.25	2.25	2.25	2.27	2.26
Management expense ratio before waivers or absorptions (%) ²	2.25	2.25	2.25	2.27	2.26
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	10.95	9.23	9.67	9.75	7.92

Series LW5	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Total net asset value (\$000) ¹	282	250	726	787	726
Securities outstanding (000) ¹	24	24	64	65	70
Management expense ratio (%) ²	2.25	2.25	2.24	2.27	2.26
Management expense ratio before waivers or absorptions (%) ²	2.25	2.25	2.24	2.27	2.26
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	11.60	10.25	11.39	12.08	10.41

Series LX	Mar. 31 2024	Mar. 31 2023	Mar. 31 2022	Mar. 31 2021	Mar. 31 2020
Total net asset value (\$000) ¹	186	238	261	222	142
Securities outstanding (000) ¹	17	24	24	19	14
Management expense ratio (%) ²	2.60	2.60	2.59	2.62	2.61
Management expense ratio before waivers or absorptions (%) ²	2.60	2.60	2.59	2.62	2.61
Trading expense ratio (%) ³	0.08	0.10	0.12	0.14	0.21
Portfolio turnover rate (%) ⁴	12.98	27.51	18.53	28.93	68.92
Net asset value per security (\$)	11.09	9.83	10.97	11.66	9.98

Management Fees

The management fee for each applicable series is calculated and accrued daily as a percentage of its NAV. The Fund's management fees were used by the Manager to pay for the costs of managing the investment portfolio of the Fund and/or the underlying fund(s), as applicable, including providing investment analysis and recommendations, making investment decisions, making brokerage arrangements for the purchase and sale of the investment portfolio, and providing other services. The Manager also used the management fees to fund sales commissions, trailing commissions and any other compensation (collectively "distribution-related payments") to registered dealers and brokers whose clients invest in the Fund.

LBC Financial Services Inc. ("LBC") is the principal distributor for the LBC series securities of the Fund (as listed under *Fund Formation and Series Information*) and receives a portion of the management fees that the Fund pays to the Manager. Under this arrangement, LBC was entitled to approximately 25% of the total management fees that the Manager received from the LBC series of all Mackenzie funds during the period. The Manager is responsible for paying all distribution-related payments to LBC-authorized dealers whose clients invest in the LBC series of the Fund.

The following dealers affiliated with the Manager may be entitled to distribution-related payments from the Manager on the same basis as unrelated registered brokers and dealers: Investors Group Securities Inc. and Investors Group Financial Services Inc.

The Manager used approximately 42% of the total management fee revenues received from all Mackenzie funds during the period to fund distribution-related payments to registered dealers and brokers. In comparison, such distribution-related payments for the Fund represented on average 31% of the management fees paid by all applicable series of the Fund during the period. The actual percentage for each series may be higher or lower than the average depending on the level of trailing commissions and sales commissions paid for that series.

SYMMETRY EQUITY PORTFOLIO

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Fund Formation and Series Information

The Fund may have undergone a number of changes, such as a reorganization or a change in manager, mandate or name. A history of the major changes affecting the Fund in the last 10 years can be found in the Fund's Simplified Prospectus.

Date of Formation of Symmetry Equity Portfolio Class: November 30, 2006

The Fund may issue an unlimited number of securities of each series. The number of issued and outstanding securities of each series is disclosed under *Financial Highlights*.

Series Offered by Mackenzie Financial Corporation (180 Queen Street West, Toronto, Ontario, M5V 3K1; 1-800-387-0614; www.mackenzieinvestments.com)

Series A, Series T5 and Series T8 securities are offered to retail investors investing a minimum of \$500 (\$5,000 for Series T5 and Series T8). Investors in Series T5 and Series T8 securities also want to receive a monthly cash flow of 5% or 8% per year, respectively.

Series AR securities are offered to retail investors in a Registered Disability Savings Plan offered by Mackenzie.

Series D securities are offered to retail investors investing a minimum of \$500 through a discount brokerage or other account approved by Mackenzie.

Series F, Series F5 and Series F8 securities are offered to investors who are enrolled in a dealer-sponsored fee-for-service or wrap program, who are subject to an asset-based fee rather than commissions on each transaction and who invest at least \$500 (\$5,000 for Series F5 and Series F8); they are also available to employees of Mackenzie and its subsidiaries, and directors of Mackenzie. Investors in Series F5 and Series F8 securities also want to receive a monthly cash flow of 5% or 8% per year, respectively.

Series FB and Series FB5 securities are offered to retail investors investing a minimum of \$500. Investors are required to negotiate their advisor service fee, which cannot exceed 1.50%, with their financial advisor. Investors in Series FB5 securities also want to receive a monthly cash flow of 5% per year.

Series FR securities are offered to retail investors in a Registered Disability Savings Plan offered by Mackenzie through the Ontario Government Office of the Public Guardian and Trustee (OPGT), or similar programs.

Series O securities are offered only to investors investing a minimum of \$500,000 who are enrolled in Mackenzie Portfolio Architecture Service or Open Architecture Service; certain institutional investors; investors in a qualified group plan, and certain qualifying employees of Mackenzie and its subsidiaries.

Series PW, Series PWT5 and Series PWT8 securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000. Investors in Series PWT5 and Series PWT8 securities also want to receive a monthly cash flow of 5% or 8% per year, respectively.

Series PWFB and Series PWFB5 securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000. Investors are required to negotiate their advisor service fee, which cannot exceed 1.50%, with their financial advisor. Investors in Series PWFB5 securities also want to receive a monthly cash flow of 5% per year.

Series PWR securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000 in a Registered Disability Savings Plan offered by Mackenzie.

Series PWX and Series PWX8 securities are offered through our Private Wealth Solutions to certain high net worth investors who invest a minimum of \$100,000. Investors are required to negotiate their advisor service fee, which cannot exceed 1.50%, with their financial advisor. Investors in Series PWX8 securities also want to receive a monthly cash flow of 8% per year.

Series S securities are offered to The Canada Life Assurance Company and certain other mutual funds, but may be sold to other investors as determined by Mackenzie.

Series G securities are no longer available for sale, except for additional purchases by investors who have held these securities since December 11, 2017.

Series B, Series C, Series I and Series W securities are no longer available for sale.

Series Distributed by LBC Financial Services Inc. (1360 René-Lévesque Blvd. West, 13th Floor, Montréal, Québec H3G 0A9; 1-800-522-1846; www.laurentianbank.ca/mackenzie)

Series LB and Series LX securities are offered to retail investors investing a minimum of \$500 (\$5,000 for Series LX). Investors in Series LX securities also want to receive a monthly cash flow of 5% per year.

Series LF and Series LF5 securities are offered to retail investors investing a minimum of \$500 (\$5,000 for Series LF5), who are enrolled in the LBC Private Banking sponsored fee-for-service program. Investors in Series LF5 securities also want to receive a monthly cash flow of 5% per year.

Series LW and Series LW5 securities are offered through our Preferred Pricing Program to certain high net worth investors who invest a minimum of \$100,000. Investors in Series LW5 securities also want to receive a monthly cash flow of 5% per year.

Series LM securities are no longer available for sale, except that pre-authorized contribution plans that were in place as at November 25, 2015, may continue.

Effective June 1, 2022, an investor may purchase the Fund under a sales charge purchase option and a no-load purchase option. Not all purchase options are available under each series of the Fund. The sales charge under the sales charge purchase option is negotiated by the investor with their dealer. Securities purchased before June 1, 2022, under the redemption charge purchase option, low-load 3 purchase option and low-load 2 purchase option (collectively the "deferred sales charge purchase options") may continue to be held in investor accounts. Investors may switch from securities of a Mackenzie fund previously purchased under these deferred sales charge purchase options to securities of other Mackenzie funds, under the same purchase option, until such time as the redemption schedule has expired. For further details, please refer to the Fund's Simplified Prospectus and Fund Facts.

SYMMETRY EQUITY PORTFOLIO

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Fund Formation and Series Information (cont'd)

Series	Inception/ Reinstatement Date ⁽¹⁾	Management Fee	Administration Fee
Series A	December 8, 2006	2.00%	0.25%
Series AR	December 29, 2011	2.00%	0.25%
Series B	May 6, 2011	2.00%	0.25%
Series C	May 6, 2011	2.02%	0.31%
Series D	January 6, 2014	1.00% ⁽⁵⁾	0.20%
Series F	December 8, 2006	0.80%	0.15%
Series F5	August 4, 2015	0.80%	0.15%
Series F8	October 24, 2018	0.80%	0.15%
Series FB	October 26, 2015	1.00%	0.25%
Series FB5	October 26, 2015	1.00%	0.25%
Series FR	October 3, 2022	1.00%	0.25%
Series G	July 29, 2009	1.50%	0.25%
Series I	December 8, 2006	1.40%	0.25%
Series O	December 8, 2006	— ⁽²⁾	n/a
Series PW	October 21, 2013	1.80%	0.15%
Series PWFB	April 3, 2017	0.80%	0.15%
Series PWFB5	April 3, 2017	0.80%	0.15%
Series PWR	April 1, 2019	1.80%	0.15%
Series PWT5	April 3, 2017	1.80%	0.15%
Series PWT8	April 29, 2015	1.80%	0.15%
Series PWX	January 15, 2014	— ⁽³⁾	— ⁽³⁾
Series PWX8	November 5, 2014	— ⁽³⁾	— ⁽³⁾
Series S	July 15, 2011	— ⁽²⁾	0.03%
Series T5	February 20, 2008	2.00%	0.25%
Series T8	January 29, 2008	2.00%	0.25%
Series W	December 8, 2006	— ⁽⁴⁾	0.25%
Series LB	March 15, 2012	2.00%	0.25%
Series LF	December 7, 2018	0.80%	0.15%
Series LF5	December 7, 2018	0.80%	0.15%
Series LM	February 7, 2013	2.00%	0.25%
Series LW	December 1, 2017	1.80%	0.15%
Series LW5	December 1, 2017	1.80%	0.15%
Series LX	January 20, 2014	2.00%	0.25%

(1) This is the inception date of the applicable series of Symmetry Equity Portfolio Class.

(2) This fee is negotiable and payable directly to Mackenzie by investors in this series.

(3) This fee is payable directly to Mackenzie by investors in this series through redemptions of their securities.

(4) The management fee for Series W securities is payable directly by the investor to Mackenzie.

(5) Prior to April 4, 2022, the management fee for Series D was charged to the Fund at a rate of 1.25%.