

CI Marret Alternative Enhanced Yield Fund

SUMMARY OF INVESTMENT PORTFOLIO as at September 30, 2023

Category	% of Net Assets	Category	% of Net Assets	Top 25 Holdings	% of Net Assets
Country allocation		Sector allocation			
Long Positions		Long Positions			
U.S.A.	52.0	Corporate Bonds	39.3	United States Treasury Bond, 3.38%, May 15, 2033	9.3
Canada	48.1	Foreign Government Bonds	33.8	Government of Canada, 3.5%, March 01, 2028	5.6
Other Net Assets (Liabilities)	0.6	Canadian Government Bonds	28.1	United States Treasury Bond, 3.5%, January 31, 2028	5.6
Ireland	0.4	Other Net Assets (Liabilities)	0.6	Government of Canada, 2.75%, June 01, 2033	4.7
Cash & Cash Equivalents	0.3	Cash & Cash Equivalents	0.3	Government of Canada, 3.25%, September 01, 2028	4.4
Poland	0.2	Term Loans	0.0	Government of Canada, 2.5%, December 01, 2032	3.8
Australia	0.1	Foreign Currency Forward Contract(s)	0.0	United States Treasury Bond, 4.38%, August 31, 2028	3.3
Bermuda	0.1	Credit Default Swap Contract(s)	(0.1)	United States Treasury Bond, 4%, June 30, 2028	3.1
France	0.1	Total Long Positions	102.0	United States Treasury Bond, 2.75%, July 31, 2027	2.4
Panama	0.1			United States Treasury Bond, 4.13%, September 30, 2027	1.9
U.K.	0.1	Short Positions		Government of Canada, 1.5%, December 01, 2031	1.7
Foreign Currency Forward Contract(s)	0.0	Corporate Bonds	(2.0)	United States Treasury Bond, 4.13%, August 31, 2030	1.6
Credit Default Swap Contract(s)	(0.1)	Total Short Positions	(2.0)	Government of Canada, 3%, November 01, 2024	1.4
Total Long Positions	102.0			United States Treasury Bond, 3.88%, August 15, 2033	1.4
				United States Treasury Bond, 4.63%, September 15, 2026	1.3
Short Positions				Government of Canada, 3%, October 01, 2025	1.2
Canada	(0.2)			Netflix Inc., 3.63%, June 15, 2025	1.2
U.S.A.	(1.8)			Freeport-McMoRan Inc., 4.55%, November 14, 2024	1.1
Total Short Positions	(2.0)			Shaw Communications Inc., 3.8%, November 02, 2023	1.1
				United States Treasury Bond, 2.38%, March 31, 2029	1.1
				Alimentation Couche-Tard Inc., 3.06%, July 26, 2024	1.0
				Canadian Natural Resources Ltd., 1.45%, November 16, 2023	1.0
				Canadian Pacific Railway Co., 1.59%, November 24, 2023	0.9
				Government of Canada, 0.25%, March 01, 2026	0.9
				TransDigm Inc., 6.25%, March 15, 2026	0.9
				Total Net Assets (in \$000's)	\$63,155

The summary of investment portfolio may change due to ongoing portfolio transactions of the Fund and updates are available on a quarterly basis.

The prospectus and other information about the fund are available on the internet at www.ci.com.

