

# CI Marret Alternative Absolute Return Bond Fund

SUMMARY OF INVESTMENT PORTFOLIO as at September 30, 2024

| Category                                   | % of Net Assets | Category                                   | % of Net Assets | Category                                   | % of Net Assets |
|--|-----------------|--|-----------------|--|-----------------|
| <b>Country allocation</b>                  |                 | <b>Sector allocation</b>                   |                 | <b>Asset allocation</b>                    |                 |
| <b>Long Positions</b>                      |                 | <b>Long Positions</b>                      |                 | <b>Long Positions</b>                      |                 |
| U.S.A. ....                                | 51.4            | Corporate Bonds .....                      | 62.0            | Corporate Bonds .....                      | 62.0            |
| Canada .....                               | 45.2            | Foreign Government Bonds .....             | 18.4            | Foreign Government Bonds .....             | 18.4            |
| Cash & Cash Equivalents .....              | 2.3             | Canadian Government Bonds .....            | 12.5            | Canadian Government Bonds .....            | 12.5            |
| U.K. ....                                  | 2.1             | Provincial Bonds .....                     | 7.3             | Provincial Bonds .....                     | 7.3             |
| Other Net Assets (Liabilities) .....       | 1.9             | Cash & Cash Equivalents .....              | 2.3             | Cash & Cash Equivalents .....              | 2.3             |
| Zambia .....                               | 0.3             | Other Net Assets (Liabilities) .....       | 1.9             | Other Net Assets (Liabilities) .....       | 1.9             |
| France .....                               | 0.3             | Foreign Currency Forward Contract(s) ..... | 0.1             | Foreign Currency Forward Contract(s) ..... | 0.1             |
| Germany .....                              | 0.3             | Swaps Contract(s) .....                    | (0.1)           | Swaps Contract(s) .....                    | (0.1)           |
| Burkina Faso .....                         | 0.2             | <b>Total Long Positions .....</b>          | <b>104.4</b>    | <b>Total Long Positions .....</b>          | <b>104.4</b>    |
| Poland .....                               | 0.2             | <b>Short Positions</b>                     |                 | <b>Short Positions</b>                     |                 |
| Switzerland .....                          | 0.1             | Canadian Government Bonds .....            | (0.2)           | Canadian Government Bonds .....            | (0.2)           |
| Foreign Currency Forward Contract(s) ..... | 0.1             | Corporate Bonds .....                      | (0.6)           | Corporate Bonds .....                      | (0.6)           |
| Ireland .....                              | 0.1             | Foreign Government Bonds .....             | (3.6)           | Foreign Government Bonds .....             | (3.6)           |
| Australia .....                            | 0.0             | <b>Total Short Positions .....</b>         | <b>(4.4)</b>    | <b>Total Short Positions .....</b>         | <b>(4.4)</b>    |
| Swaps Contract(s) .....                    | (0.1)           |  |                 |  |                 |
| <b>Total Long Positions .....</b>          | <b>104.4</b>    |  |                 |  |                 |
| <b>Short Positions</b>                     |                 |  |                 |  |                 |
| Canada .....                               | (0.3)           |  |                 |  |                 |
| U.S.A. ....                                | (4.1)           |  |                 |  |                 |
| <b>Total Short Positions .....</b>         | <b>(4.4)</b>    |  |                 |  |                 |

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](http://www.ci.com).



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SUMMARY OF INVESTMENT PORTFOLIO as at September 30, 2024 (cont'd)

| Top 25 Holdings   | % of Net Assets  |
|---|------------------|
| United States Treasury Bond, 3.88%, August 15, 2034 .....                     | 7.7              |
| Government of Canada, 3%, June 01, 2034 .....                                 | 6.3              |
| Province of Ontario, 4.15%, December 02, 2054 .....                           | 4.6              |
| United States Treasury Bond, 4%, July 31, 2029 .....                          | 2.9              |
| United States Treasury Bond, Inflation Indexed, 1.75%, January 15, 2034 ..... | 2.6              |
| Cash & Cash Equivalents .....   | 2.3              |
| Southwestern Energy Co., Step Rate, January 23, 2025 .....                    | 2.1              |
| United States Treasury Bond, 4.5%, March 31, 2026 .....                       | 2.0              |
| Goldman Sachs Group Inc. (The), Variable Rate, October 31, 2025 .....         | 1.9              |
| Connect Finco SARL/Connect US Finco LLC, 6.75%, October 01, 2026 .....        | 1.9              |
| Government of Canada, 3.25%, December 01, 2033 .....                          | 1.5              |
| Government of Canada, 1.25%, March 01, 2027 .....                             | 1.4              |
| United States Treasury Bond, 4.88%, May 31, 2026 .....                        | 1.3              |
| Province of Ontario, 4.15%, June 02, 2034 .....                               | 1.3              |
| American Airlines Group Inc., 3.75%, March 01, 2025 .....                     | 1.3              |
| Government of Canada, 4%, August 01, 2026 .....                               | 1.1              |
| VICI Properties LP/VICI Note Co., Inc., 3.5%, February 15, 2025 .....         | 1.0              |
| GTCR (AP) Finance Inc., 8%, May 15, 2027 .....                                | 0.9              |
| Province of Ontario, 3.8%, December 02, 2034 .....                            | 0.9              |
| Thomson Reuters Corp., 2.24%, May 14, 2025 .....                              | 0.9              |
| CITGO Petroleum Corp., 7%, June 15, 2025 .....                                | 0.8              |
| Cascades Inc./Cascades USA Inc., 5.13%, January 15, 2025 .....                | 0.8              |
| Secure Energy Services Inc., 6.75%, March 22, 2029 .....                      | 0.8              |
| Carnival Corp., 7.63%, March 01, 2026 .....                                   | 0.7              |
| Kruger Products Inc., 6%, April 24, 2025 .....                                | 0.7              |
| <b>Total Net Assets (in \$000's)</b>  | <b>\$325,611</b> |

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