

# CI Marret Alternative Absolute Return Bond Fund

SUMMARY OF INVESTMENT PORTFOLIO as at September 30, 2023

Category	% of Net Assets	Category	% of Net Assets	Top 25 Holdings	% of Net Assets
<b>Country allocation</b>		<b>Sector allocation</b>			
<b>Long Positions</b>		<b>Long Positions</b>			
U.S.A. ....	70.3	Foreign Government Bonds .....	53.5	United States Treasury Bond, 3.38%, May 15, 2033 .....	15.5
Canada .....	63.0	Canadian Government Bonds .....	45.4	Government of Canada, 2.75%, June 01, 2033 .....	11.0
Other Net Assets (Liabilities) .....	0.7	Corporate Bonds .....	35.7	Government of Canada, 1.5%, December 01, 2031 .....	9.1
Poland .....	0.4	Other Net Assets (Liabilities) .....	0.7	Government of Canada, 1.5%, June 01, 2031 .....	6.9
Ireland .....	0.4	Term Loans .....	0.0	United States Treasury Bond, 4%, July 31, 2030 .....	6.1
Australia .....	0.1	Foreign Currency Forward Contract(s) .....	0.0	Government of Canada, 2.5%, December 01, 2032 .....	5.2
U.K. ....	0.1	Credit Default Swap Contract(s) .....	(0.1)	United States Treasury Bond, 1.88%, February 15, 2032 .....	4.4
Bermuda .....	0.1	Cash & Cash Equivalents .....	(33.2)	United States Treasury Bond, 4.13%, November 15, 2032 .....	4.0
France .....	0.1	<b>Total Long Positions</b> .....	<b>102.0</b>	Government of Canada, 3.5%, March 01, 2028 .....	3.9
Panama .....	0.1	<b>Short Positions</b>		United States Treasury Bond, 3.5%, January 31, 2028 .....	3.4
Foreign Currency Forward Contract(s) .....	0.0	Corporate Bonds .....	(2.0)	United States Treasury Bond, 4.13%, September 30, 2027 .....	3.2
Credit Default Swap Contract(s) .....	(0.1)	<b>Total Short Positions</b> .....	<b>(2.0)</b>	Government of Canada, 0.5%, December 01, 2030 .....	2.7
Cash & Cash Equivalents .....	(33.2)			United States Treasury Bond, 4.13%, August 15, 2053 .....	2.4
<b>Total Long Positions</b> .....	<b>102.0</b>			Government of Canada, 2%, December 01, 2051 .....	2.3
<b>Short Positions</b>				United States Treasury Bond, 3.13%, August 31, 2029 .....	2.0
Canada .....	(0.3)			United States Treasury Bond, 1.88%, February 28, 2027 .....	1.9
U.S.A. ....	(1.7)			United States Treasury Bond, 2.75%, April 30, 2027 .....	1.5
<b>Total Short Positions</b> .....	<b>(2.0)</b>			United States Treasury Bond, 3.88%, August 15, 2033 .....	1.5
				Netflix Inc., 3.63%, June 15, 2025 .....	1.4
				United States Treasury Bond, 2.75%, July 31, 2027 .....	1.2
				United States Treasury Bond, 3%, August 15, 2052 .....	1.1
				TransDigm Inc., 6.25%, March 15, 2026 .....	1.0
				United States Treasury Bond, 2.5%, March 31, 2027 .....	1.0
				United States Treasury Bond, 4%, June 30, 2028 .....	1.0
				Shaw Communications Inc., 3.8%, November 02, 2023 .....	0.9
				<b>Total Net Assets (in \$000's)</b>	<b>\$421,637</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).

