

# CI DoubleLine Total Return Bond US\$ Fund

TSX TICKER : CDLB.U



AS AT FEBRUARY 29, 2024

## FUND OVERVIEW

The fund's investment objective is to seek to maximize total return by primarily investing in securitized investments and other fixed income securities issued by the U.S. government or other issuers.

## FUND DETAILS

Inception date	May 2020
Total net assets (\$USD) As at 2024-02-29	\$1.5 million
NAVPS	\$16.8600
MER (%) As at 2023-09-30	0.80
Management fee (%)	0.60
Units outstanding As at 2024-03-20	90,000
Asset class	Global Fixed Income
Currency	USD
CUSIP	12560C126
Distribution frequency	Monthly
Last distribution	\$0.0588

## Risk rating<sup>1</sup>



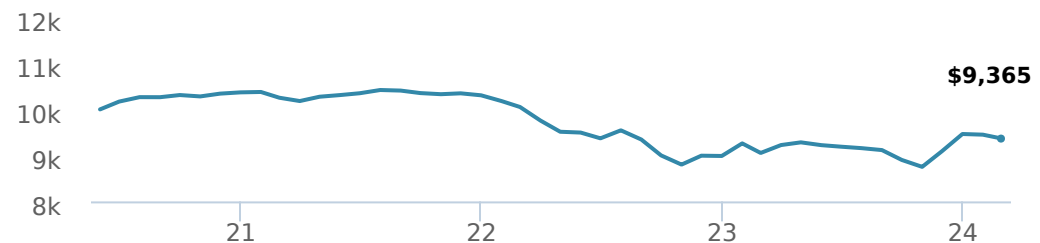
## INVESTOR SUITABILITY

For Those Who:

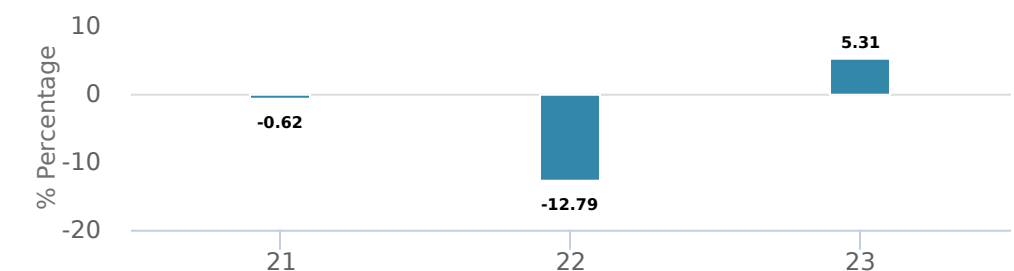
- Are Seeking A Combination Of Income And Growth
- Are Seeking To Diversify Your Fixed Income Holdings
- Are Investing For The Medium And/Or Long Term
- Can Tolerate Low Risk

## PERFORMANCE<sup>2</sup>

Growth of \$10,000 (since inception date)



Calendar year performance



Average annual compound returns

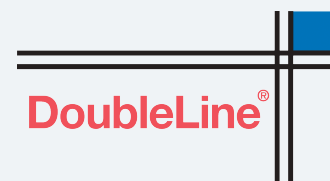
YTD	1 Mo	3 Mo	6 Mo	1 Y	3 Y	5 Y	10 Y	Inception*
-1.05%	-0.91%	3.01%	2.74%	3.45%	-2.98%	-	-	-1.70%

\*Since inception date

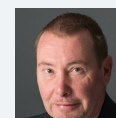
## DISTRIBUTION HISTORY<sup>3</sup>

Payable date	Total	Payable date	Total
2024-02-22	0.0588	2023-09-22	0.0596
2024-01-24	0.0472	2023-08-24	0.0458
2023-12-20	0.0769	2023-07-24	0.0589
2023-11-23	0.0457	2023-06-23	0.0447
2023-10-24	0.0571	2023-05-24	0.0511

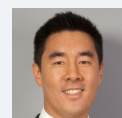
## MANAGEMENT TEAM



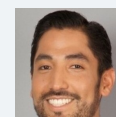
DoubleLine Capital LP's ("DoubleLine") is an independent, employee-owned money management firm with over US\$150 billion in combined assets under management invested across a wide array of investment strategies. The firm's fixed-income portfolio management team averages 23 years of industry experience and 17 years of working together and have managed fixed income portfolios through numerous credit and market cycles.



Jeffrey Gundlach



Andrew Hsu



Ken Shinoda

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## PORTFOLIO ALLOCATIONS<sup>4</sup>

Asset allocation	(%)	Sector allocation	(%)	Geographic allocation	(%)
Mortgages	<b>70.70</b>	Fixed Income	<b>95.23</b>	United States	<b>100.22</b>
Foreign Government Bonds	<b>14.04</b>	Cash and Cash Equivalent	<b>4.82</b>	Cayman Islands	<b>0.08</b>
Foreign Bonds - Other	<b>8.36</b>	Other	<b>-0.05</b>	Other	<b>-0.05</b>
Cash and Equivalents	<b>4.82</b>			Canada	<b>-0.25</b>
Foreign Corporate Bonds	<b>2.13</b>				
Other	<b>-0.05</b>				

## TOP HOLDINGS

	Sector	(%)
1. UNITED STATES TREASURY NOTE/BOND 4.25% 15-Feb-2054	Fixed Income	<b>13.73%</b>
2. Federal National Mrtgage Assoc 3.00% 01-Oct-2046	Fixed Income	<b>2.13%</b>
3. Federal Home Loan Mrtgage Corp 3.00% 01-Jun-2051	Fixed Income	<b>2.02%</b>
4. FREDDIE MAC POOL 6.00% 01-Oct-2053	Fixed Income	<b>1.95%</b>
5. Federal National Mrtgage Assoc 2.50% 01-Dec-2050	Fixed Income	<b>1.89%</b>
6. Federal National Mrtgage Assoc 2.50% 01-Sep-2031	Fixed Income	<b>1.79%</b>
7. Federal National Mrtgage Assoc 3.50% 01-Feb-2051	Fixed Income	<b>1.79%</b>
8. Federal Home Loan Mrtg Corp 3.00% 25-Nov-2049	Fixed Income	<b>1.73%</b>
9. Federal National Mrtgage Assoc 4.03% 01-Nov-2030	Fixed Income	<b>1.70%</b>
10. Federal Home Loan Mrtgage Corp 4.00% 01-Jan-2053	Fixed Income	<b>1.69%</b>
11. Morgan Stanley ABS Captl I Inc 5.97% 25-Dec-2036	Fixed Income	<b>1.65%</b>
12. First Franklin Mrtg Loan Trust 5.91% 25-Mar-2037	Fixed Income	<b>1.61%</b>
13. Federal Home Loan Mrtgage Corp 2.50% 01-Oct-2050	Fixed Income	<b>1.60%</b>
14. Federal Home Loan Mrtg Corp 1.75% 25-Feb-2052	Fixed Income	<b>1.34%</b>
15. Nomura Resecuritization Trust 3.90% 26-May-2037	Fixed Income	<b>1.30%</b>

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<sup>1</sup> The risk level of a fund has been determined in accordance with a standardized risk classification methodology in National Instrument 81-102, that is based on the fund's historical volatility as measured by the 10-year standard deviation of the fund's returns. Where a fund has offered securities to the public for less than 10 years, the standardized methodology requires that the standard deviation of a reference mutual fund or index that reasonably approximates the fund's standard deviation be used to determine the fund's risk rating. Please note that historical performance may not be indicative of future returns and a fund's historical volatility may not be indicative of future volatility.

<sup>2</sup> Commissions, management fees and expenses all may be associated with an investment in exchange-traded funds (ETFs). You will usually pay brokerage fees to your dealer if you purchase or sell units of an ETF on recognized Canadian exchanges. If the units are purchased or sold on these Canadian exchanges, investors may pay more than the current net asset value when buying units of the ETF and may receive less than the current net asset value when selling them. Please read the prospectus before investing. Important information about an exchange-traded fund is contained in its prospectus. The indicated rates of return are the historical annual compounded total returns net of fees and expenses payable by the fund (except for figures of one year or less, which are simple total returns) including changes in security value and reinvestment of all dividends/distributions and do not take into account sales, redemption, distribution or optional charges or income taxes payable by any securityholder that would have reduced returns. ETFs are not guaranteed; their values change frequently, and past performance may not be repeated.

<sup>3</sup> Please refer to the fund's simplified prospectus for distribution information.

<sup>4</sup> Portfolio allocations will fluctuate over the life of the ETF as the portfolio holdings and market value of each security changes. The portfolio manager(s) may change the portfolio allocations in some or all of the sectors.

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Certain statements contained in this communication are based in whole or in part on information provided by third parties and CI has taken reasonable steps to ensure their accuracy.

The rates of return are used only to illustrate the effects of the compound growth rate and are not intended to reflect future values or returns on investment in an investment fund.

The "Growth of \$10,000 invested" chart shows the final value of a hypothetical \$10,000 investment in securities in this class/series of the fund as at the end of the investment period indicated and is not intended to reflect future values or returns on investment in such securities.

Management Expense Ratio ("MER") represents the trailing 12-month management expense ratio, which reflects the cost of running the fund, inclusive of applicable taxes including HST, GST and QST (excluding commissions and other portfolio transaction costs) as a percentage of daily average net asset value the period, including the fund's proportionate share of any underlying fund(s) expenses, if applicable. The MER is reported in each fund's Management Report of Fund Performance ("MRFP"). MRFPs can be found within the Documents tab on ci.com.

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