

# CI DoubleLine Total Return Bond US\$ Fund



Series A CAD

As of April 5, 2024 CI DoubleLine Core Plus Fixed Income US\$ Fund A (ISC 2071) (LL 3071) (DSC 3171) merged into (ISC 2077) (LL 3077) (DSC 3177), CI DoubleLine Income US\$ Fund A (ISC 2074) (LL 3074) (DSC 3174) merged into (ISC 2077) (LL 3077) (DSC 3177)

## 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
CAD Total net assets (\$CAD) As at 2024-07-30	\$147.7 million
NAVPS As at 2024-08-28	\$11.4764
MER (%) As at 2024-03-31	1.38
Management fee (%)	1.10
Asset class	Global Fixed Income
Currency	CAD
Minimum investment	\$500 initial/\$25 additional
Distribution frequency	Monthly
Last distribution	\$0.0368

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

Low	Low to medium	Medium	Medium to high	High
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## FUND CODES

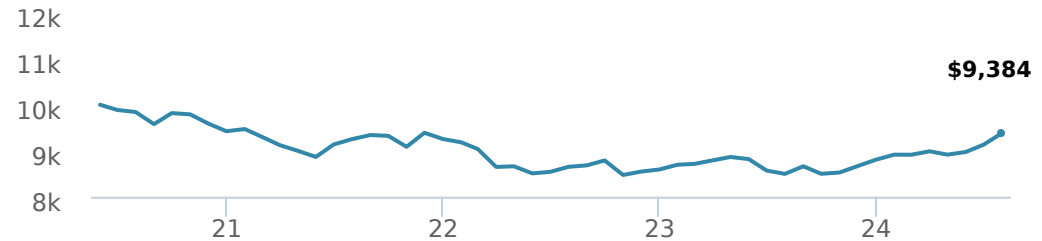
A	ISC 2077 DSC SO* 3177 LL SO 3077
F	4077
I	5077
P	90277

\*No new purchases directly into switch only funds.

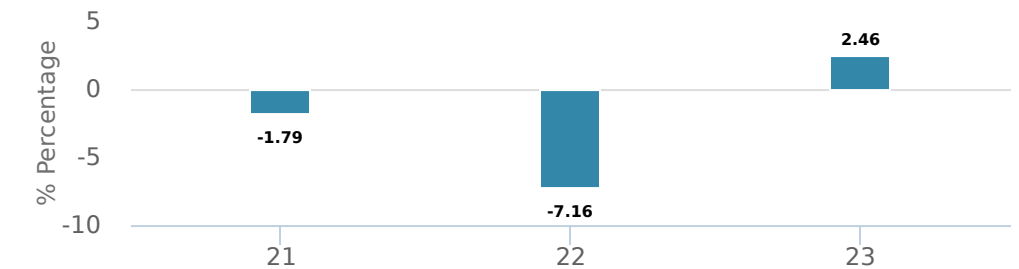
## PERFORMANCE<sup>2</sup>

As at 2024-07-31

### 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*
6.59%	2.76%	5.26%	5.27%	10.44%	0.47%	-	-	-1.49%

\*Since inception date

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

Payable date	Total	Payable date	Total
2024-08-23	0.0368	2024-03-22	0.0379
2024-07-26	0.0426	2024-02-23	0.0408
2024-06-21	0.0343	2024-01-26	0.0297
2024-05-24	0.0642	2023-12-15	0.0466
2024-04-26	0.0332	2023-11-24	0.0278

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

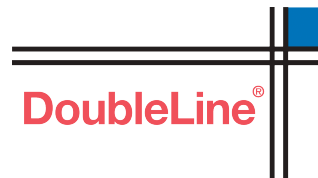
As at 2024-07-31

Asset allocation	(%)	Sector allocation	(%)	Geographic allocation	(%)
Mortgages	67.85	Fixed Income	97.91	United States	100.11
Foreign Government Bonds	17.81	Cash and Cash Equivalent	2.04	Cayman Islands	0.14
Foreign Bonds - Other	9.05	Other	0.05	Other	0.05
Foreign Corporate Bonds	3.20			Canada	-0.30
Cash and Equivalents	2.04				
Other	0.05				

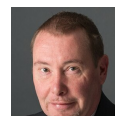
## TOP HOLDINGS

	Sector	(%)
1. United States Treasury 1.38% 15-Aug-2050	Fixed Income	5.66%
2. United States Treasury 1.63% 15-Nov-2050	Fixed Income	5.27%
3. United States Treasury 0.75% 31-Mar-2026	Fixed Income	2.55%
4. Federal National Mortgage Assoc 3.00% 01-Oct-2046	Fixed Income	1.98%
5. Federal Home Loan Mortgage Corp 3.00% 01-Jun-2051	Fixed Income	1.89%
6. Federal Home Loan Mortgage Corp 6.00% 01-Oct-2053	Fixed Income	1.81%
7. Federal National Mortgage Assoc 2.50% 01-Dec-2050	Fixed Income	1.75%
8. Federal National Mortgage Assoc 2.50% 01-Sep-2031	Fixed Income	1.74%
9. OBX 2024-NQM6 TRUST 6.45% 25-Feb-2064	Fixed Income	1.74%
10. Federal National Mortgage Assoc 3.50% 01-Feb-2051	Fixed Income	1.64%
11. Federal National Mortgage Assoc 4.03% 01-Nov-2030	Fixed Income	1.62%
12. Federal Home Loan Mortgage Corp 3.00% 25-Nov-2049	Fixed Income	1.59%
13. Federal Home Loan Mortgage Corp 4.00% 01-Jan-2053	Fixed Income	1.57%
14. Morgan Stanley ABS Captl I Inc 5.96% 25-Dec-2036	Fixed Income	1.49%
15. Federal Home Loan Mortgage Corp 2.50% 01-Oct-2050	Fixed Income	1.48%

## 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

Note: This page is not complete without disclaimers on the next page.

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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, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. 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. Mutual funds 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 mutual fund 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.

The contents are not to be used or construed as investment advice or as an endorsement or recommendation of any entity of security discussed.

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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