

# CI DoubleLine Income US\$ Fund

## SUMMARY OF INVESTMENT PORTFOLIO as at June 30, 2020

Category	% of Net Assets	Category	% of Net Assets	Top 25 Holdings	% of Net Assets
<b>Country allocation</b>		<b>Sector allocation</b>			
U.S.A.	79.9	Asset-Backed Securities	78.7	United States Treasury Bond, 1.625% 2029/08/15	9.2
Cayman Islands	15.5	U.S. Federal Bonds & Guaranteed	16.7	Cash & Equivalents	5.2
Cash & Equivalents	5.2	Cash & Equivalents	5.2	Fannie Mae, 2.00% 2035/07/01	4.8
Foreign Currency Forward Contract(s)	(0.6)	Foreign Currency Forward Contract(s)	(0.6)	Freddie Mac, 2.00% 2050/07/01	4.8
				United States Treasury Bond, 1.25% 2050/05/15	4.6
				Verus Securitization Trust, Class 'M1', Series '20-2', Variable Rate, Callable 2060/05/25	3.4
				United States Treasury Bond, 1.50% 2030/02/15	2.8
				Merrill Lynch First Franklin Mortgage Loan Trust, Class 'A1', Series '07-1', Floating Rate, Callable	2.7
				AMSR Trust, Class 'F', Series '2020-SFR2', Callable, 5.245% 2037/07/17	2.7
				IndyMac INDX Mortgage Loan Trust, Class '2A1B', Series, '05-AR18', Floating Rate, Callable	2.6
				Long Beach Mortgage Loan Trust, Class '1A', Series '06-6', Floating Rate, Callable 2036/07/25	2.4
				Credit Suisse Mortgage Trust, Class 'A12', Series '2020-RPL2', Callable 4.00% 2060/02/25	1.9
				Spruce Hill Mortgage Acquisition, Class 'M1', Series '20-SH2', Variable Rate, Callable	1.9
				BCAP LLC Trust, Class '2A8', Series '2012-RR3', Variable Rate, Callable 2037/05/26	1.8
				Citigroup Mortgage Loan Trust, Class 'A1', Series '18-A', Variable Rate, Callable 2068/01/25	1.7
				Citigroup Mortgage Loan Trust, Class 'A1', Series '18-C', Variable Rate, Callable 2059/03/25	1.7
				AMSR Trust, Class 'G', Series '2020-SFR2', Callable, 4.00% 2037/07/17	1.7
				ChaseFlex Trust, Class '2F5', Series '2007-M1', Variable Rate, Callable 2037/08/25	1.7
				New Residential Mortgage Loan Trust, Class 'B1', Series '18-NQM1', Variable Rate, Callable	1.4
				Verus Securitization Trust, Class 'M1', Series '20-INV1', Callable 5.50% 2060/04/25	1.3
				BlueMountain CLO Ltd., Class 'C', Series '2015-1A', Floating Rate, Callable 2027/04/13	1.1
				Magnetite CLO Ltd., Class 'C', Series '20-26A', Floating Rate, Callable 2030/07/15	0.9
				Mosaic Solar Loans LLC, Class 'R', Series '20-1A', Callable 2046/04/20	0.9
				CFIP CLO Ltd., Class 'C', Series '2017-1A', Floating Rate, Callable 2030/01/18	0.9
				TICP CLO Ltd., Class 'D', Series '17-9A', Floating Rate, Callable 2031/01/20	0.9
				<b>Total Net Asset (in \$000's):</b>	<b>\$107,511</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.firstasset.com](http://www.firstasset.com).

