

CI Marret Alternative Absolute Return Bond Fund

SUMMARY OF INVESTMENT PORTFOLIO as at March 31, 2021

Category	% of Net Assets	Category	% of Net Assets	Top 25 Holdings	% of Net Assets
Country allocation		Sector allocation			
Long Positions		Long Positions		Cash & Cash Equivalents	5.3
U.S.A.	54.4	Government of Canada & Guaranteed	14.5	Government of Canada, 0.5% 2025/09/01	4.0
Canada	25.8	Communication Services	12.4	Government of Canada, 0.5% 2030/12/01	3.5
Other Net Assets (Liabilities)	7.4	Health Care	8.1	United States Treasury Bond, 1.125% 2031/02/15	2.9
Cash & Cash Equivalents	5.3	Consumer Discretionary	8.0	Tenet Healthcare Corp., Callable, 4.625% 2024/07/15	2.7
Exchange-Traded Fund(s)	4.2	Energy	7.5	Government of Canada, 1.5% 2024/09/01	2.0
Short-Term Investment(s)	2.9	Other Net Assets (Liabilities)	7.4	iShares iBoxx High Yield Corporate Bond ETF	2.0
U.K.	0.8	Industrials	6.1	iShares iBoxx \$ Investment Grade Corporate Bond ETF	1.9
Netherlands	0.7	U.S. Federal Bonds & Guaranteed	5.8	Government of Canada, 2% 2051/12/01	1.9
Ireland	0.5	Consumer Staples	5.7	Government of Canada, 1.25% 2025/03/01	1.7
Foreign Currency Forward Contract(s)	0.4	Cash & Cash Equivalents	5.3	United States Treasury Bond, 1.625% 2050/11/15	1.6
Jersey	0.3	Financials	4.5	T-Mobile USA Inc., Callable, 6.5% 2026/01/15	1.2
Luxembourg	0.3	Exchange-Traded Fund(s)	4.2	Ford Motor Credit Co. LLC, Floating Rate., 2021/10/12	1.1
Bermuda	0.3	Information Technology	4.1	CSC Holdings LLC, Callable, 4.125% 2030/12/01	1.0
France	0.2	Materials	3.5	WPX Energy Inc., Callable, 5.75% 2026/06/01	1.0
Germany	0.1	Short-Term Investment(s)	2.9	CommScope Finance LLC, Callable, 5.5% 2024/03/01	0.9
Cayman Islands	0.1	Real Estate	2.0	CCO Holdings LLC / CCO Holdings Capital Corp., Callable, 4.25% 2031/02/01	0.9
Australia	0.0	Utilities	1.1	DCP Midstream LLC, Callable, 4.75% 2021/09/30	0.8
Mexico	0.0	Foreign Currency Forward Contract(s)	0.4	Ford Motor Credit Co. LLC, Floating Rate., 2021/04/05	0.8
Marshall Islands	0.0	Provincial Government & Guaranteed	0.2	Itron Inc., Callable, 5% 2026/01/15	0.8
Total Long Positions	103.7	Total Long Positions	103.7	1011778 B.C. ULC / New Red Finance Inc., Callable, 4.25% 2024/05/15	0.7
Short Positions		Short Positions		DaVita Inc., Callable, 4.625% 2030/06/01	0.7
Canada	(0.5)	Energy	(0.1)	Cablevision Lightpath LLC, Callable, 3.875% 2027/09/15	0.7
Future Contract(s)	(0.9)	Industrials	(0.1)	MEG Energy Corp., Callable, 6.5% 2025/01/15	0.6
U.S.A.	(2.3)	Government of Canada & Guaranteed	(0.5)	United States Treasury Bond, 1.875% 2051/02/15	0.6
Total Short Positions	(3.7)	Future Contract(s)	(0.9)	Total Net Asset (in \$000's) :	\$825,992
		U.S. Federal Bonds & Guaranteed	(2.1)		
		Total Short Positions	(3.7)		

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.

