

# CI DoubleLine Income US\$ Fund

## SUMMARY OF INVESTMENT PORTFOLIO as at June 30, 2021

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>		Cash & Cash Equivalents .....	4.1
U.S.A. ....	77.9	Asset-Backed Securities .....	95.7	Fannie Mae, 2%, February 01, 2036 .....	3.5
Cayman Islands .....	19.4	Cash & Cash Equivalents .....	4.1	Verus Securitization Trust, Class 'M1', Series	
Cash & Cash Equivalents .....	4.1	U.S. Federal Bonds & Guaranteed .....	1.2	'20-2', Variable Rate, Callable, May 25, 2060 .....	3.1
Other Net Assets (Liabilities) .....	0.0	Financials .....	0.4	Fannie Mae, 2%, January 01, 2051 .....	2.3
<b>Total Long Positions .....</b>	<b>101.4</b>	Other Net Assets (Liabilities) .....	0.0	AMSR Trust, Class 'F', Series '20-SFR2', Callable,	
<b>Short Positions</b>		<b>Total Long Positions .....</b>	<b>101.4</b>	5.245%, July 17, 2037 .....	2.3
Foreign Currency Forward Contract(s) .....	(1.4)	<b>Short Positions</b>		Merrill Lynch First Franklin Mortgage Loan Trust,	
<b>Total Short Positions .....</b>	<b>(1.4)</b>	Foreign Currency Forward Contract(s) .....	(1.4)	Class 'A1', Series '07-1', Floating Rate, .....	2.1
		<b>Total Short Positions .....</b>	<b>(1.4)</b>	Long Beach Mortgage Loan Trust, Class '1A', Series	
				'06-6', Floating Rate, Callable, July 25, 2036 .....	2.0
				IndyMac INDX Mortgage Loan Trust, Class '2A1B',	
				Series, '05-AR18', Floating Rate, Callable, .....	1.9
				AMSR Trust, Class 'G', Series '20-SFR2', Callable,	
				4%, July 17, 2037 .....	1.6
				Fannie Mae, Class '2B1', Series '19-R06', Floating	
				Rate, Callable, September 25, 2039 .....	1.6
				Spruce Hill Mortgage Acquisition, Class 'M1',	
				Series '20-SH2', Variable Rate, Callable, June 25, .....	1.6
				Credit Suisse Mortgage Trust, Class 'A12', Series	
				'20-RPL2', Callable, 4%, February 25, 2060 .....	1.5
				ChaseFlex Trust, Class '2F5', Series '07-M1', Step	
				Rate, Callable, August 25, 2037 .....	1.4
				BCAP LLC Trust, Class '2A8', Series '12-RR3',	
				Variable Rate, Callable, May 26, 2037 .....	1.4
				Citigroup Mortgage Loan Trust, Class 'A1', Series	
				'18-A', Variable Rate, Callable, January 25, 2068 .....	1.3
				Progress Residential Trust, Class 'H', Series	
				'20-SFR1', 5.268%, April 17, 2037 .....	1.3
				Verus Securitization Trust, Class 'M1', Series	
				'20-INV1', Callable, 5.5%, April 25, 2060 .....	1.2
				United States Treasury Bond, 0.5%, August 31, 2027 .....	1.2
				Jersey Mike's Funding LLC, Class 'A2', Series	
				'19-1A', Callable, 4.433%, February 15, 2050 .....	1.2
				Credit Suisse Mortgage Trust, Class 'A2', Series	
				'19-RPL8', Variable Rate, Callable, October 25, .....	1.1
				Angel Oak Mortgage Trust, 'Class B2', Series	
				'19-2', Variable Rate, Callable, March 25, 2049 .....	1.0
				Thunderbolt Aircraft Lease Ltd., Class 'A', Series	
				'19-1', 3.671%, November 15, 2039 .....	1.0
				Vericrest Opportunity Loan Transferor LLC, Class	
				'A2', Series '21-NPL8', Variable Rate, Callable, .....	1.0
				Pagaya AI Debt Selection Trust, Class 'C', Series	
				'20-3', Callable, 6.43%, May 17, 2027 .....	1.0
				FREMF Mortgage Trust, Class 'C', Series '18-KF56',	
				Floating Rate, Callable, November 25, 2028 .....	0.9
				<b>Total Net Asset (in \$000's) :</b>	<b>\$128,239</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).

