

Quarterly Portfolio Disclosure | March 31, 2020

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF (CAGS)

Summary of Investment Portfolio

Investment Breakdown† as at 3/31/20

| Investment Type | % of Net Asset Value |
|--------------------------------|----------------------|
| Corporate Bonds | 51.2% |
| Federal Bonds | 23.0% |
| Provincial Bonds | 16.9% |
| Foreign Corporate Bonds | 4.9% |
| Supranational Bonds | 1.4% |
| Municipal Bonds | 1.3% |
| Other Assets less Liabilities‡ | 1.3% |
| Total | 100.0% |

† The ETF's investment breakdown is expressed as a percentage of net asset value and may change over time. It does not include derivatives (if any).

‡ Other assets include investment of cash collateral for securities on loan (if any).

Top 25 Holdings* as at 3/31/20

| Description | % of Net Asset Value |
|--|----------------------|
| Canada Housing Trust No. 1, 2.90%, 6/15/24 | 3.9% |
| Canada Housing Trust No. 1, 2.55%, 12/15/23 | 2.7% |
| Province of Ontario, 3.50%, 6/2/24 | 2.7% |
| Canada Housing Trust No. 1, 1.80%, 12/15/24 | 2.6% |
| Province of Ontario, 2.85%, 6/2/23 | 2.5% |
| Canada Housing Trust No. 1, 2.35%, 6/15/23 | 2.3% |
| Province of Quebec, 3.75%, 9/1/24 | 1.3% |
| Canada Housing Trust No. 1, 2.55%, 3/15/25 | 1.3% |
| Province of Quebec, 3.00%, 9/1/23 | 1.3% |
| Canada Housing Trust No. 1, 3.15%, 9/15/23 | 1.1% |
| Province of Ontario, 2.60%, 9/8/23 | 1.1% |
| Canadian Government Bond, 3.25%, 6/1/21 | 1.0% |
| Bank of Montreal, 2.85%, 3/6/24 | 0.9% |
| Canadian Government Bond, 1.00%, 9/1/22 | 0.9% |
| Bank of Montreal, 2.89%, 6/20/23 | 0.8% |
| Bell Canada, Inc., 3.00%, 10/3/22 | 0.8% |
| Canadian Government Bond, 0.75%, 9/1/21 | 0.8% |
| Bank of Nova Scotia (The), 3.89%, 1/18/29 | 0.7% |
| Canadian Government Bond, 2.75%, 6/1/22 | 0.7% |
| Canadian Government Bond, 1.75%, 5/1/21 | 0.7% |
| Toronto-Dominion Bank (The), 2.85%, 3/8/24 | 0.7% |
| Rogers Communications, Inc., 5.34%, 3/22/21 | 0.7% |
| Canadian Government Bond, 1.75%, 3/1/23 | 0.6% |
| Canadian Government Bond, 0.50%, 3/1/22 | 0.6% |
| Canadian Government Bond, 1.50%, 8/1/21 | 0.6% |
| Top holdings as a percentage of net asset value | 33.3% |

* Excludes derivatives and investment of cash collateral for securities on loan (if any).

Total Net Asset Value: \$112,519,487