



## **Semi-Annual Financial Statements**

June 30, 2020 (unaudited)

**CI ONE Global Equity ETF (ONEQ)**

**CI ONE North American Core Plus Bond ETF (ONEB)**

**CI ICBCCS S&P China 500 Index ETF (CHNA.B)**

**CI WisdomTree Canada Quality Dividend Growth Index ETF (DGRC)**

**CI WisdomTree Emerging Markets Dividend Index ETF (EMV.B)**

**CI WisdomTree Europe Hedged Equity Index ETF (EHE/EHE.B)**

**CI WisdomTree International Quality Dividend Growth Index ETF (IOD/IOD.B)**

**CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF (DOI)**

**CI WisdomTree Japan Equity Index ETF (JAPN/JAPN.B)**

**CI WisdomTree U.S. MidCap Dividend Index ETF (UMI/UMI.B)**

**CI WisdomTree U.S. Quality Dividend Growth Index ETF (DGR/DGR.B)**

**CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF (DOD)**

**CI Yield Enhanced Canada Aggregate Bond Index ETF (CAGG)**

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

**Notice to Unitholders**

CI Investments Inc., the Manager of the Funds, appoints independent auditors to audit the Funds' Annual Financial Statements. Under Canadian securities laws (National Instrument 81-106), if an auditor has not reviewed the Semi-Annual Financial Statements, this must be disclosed in an accompanying notice.

The Funds' independent auditors have not performed a review of these Semi-Annual Financial Statements in accordance with standards established by the Chartered Professional Accountants of Canada.

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# CI ICBCCS S&P China 500 Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 2,817,019	\$ 2,642,707
Cash	24,164	43,737
Unrealized appreciation on foreign currency contracts	29	—
Receivables:		
Investment securities sold	18,873	—
Dividends	8,630	100
<b>Total Assets</b>	<b>2,868,715</b>	<b>2,686,544</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Unrealized depreciation on foreign currency contracts	26	—
Payables:		
Investment securities purchased	935	—
Distributions	32,000	22,000
Management fees	1,139	1,242
<b>Total Liabilities</b>	<b>34,100</b>	<b>23,242</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 2,834,615</b>	<b>\$ 2,663,302</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>2,834,615</b>	<b>2,663,302</b>
<b>Number of redeemable units outstanding (Note 4)</b>	<b>100,000</b>	<b>100,000</b>
<b>Net assets attributable to holders of redeemable units per unit</b>	<b>\$ 28.35</b>	<b>\$ 26.63</b>

*The accompanying notes are an integral part of the financial statements.*

# CI ICBCCS S&P China 500 Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 61,610	\$ 44,960
Net realized gain (loss) on sale of investments	(848)	144
Change in unrealized appreciation (depreciation) on investments	157,952	288,488
Total net gain (loss) on investments	218,714	333,592
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	215	(14)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	3	—
Total net gain (loss) on derivatives	218	(14)
Total net gain (loss) on investments and derivatives	218,932	333,578
<b>Other income (loss)</b>		
Interest for distribution purposes	23	—
Net realized gain (loss) on foreign currency transactions	214	(474)
Change in unrealized appreciation (depreciation) on foreign currency transactions	278	(554)
Total other income (loss)	515	(1,028)
Total income (loss)	219,447	332,550
<b>EXPENSES</b>		
Management fees (Note 5)	8,211	7,248
Foreign withholding taxes	2,236	2,796
Transaction costs (Note 2)	187	200
Independent review committee fees (Note 5)	76	82
Total expenses	10,710	10,326
Deduct: Expenses waived/absorbed by manager (Note 5)	(76)	(82)
Net expenses	10,634	10,244
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ 208,813	\$ 322,306
<b>Weighted average number of redeemable units</b>	100,000	100,000
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>	\$ 2.09	\$ 3.22

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# CI ICBCCS S&P China 500 Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 2,663,302	\$ 2,217,177
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	208,813	322,306
<b>Distributions to holders of redeemable units</b>		
Net investment income	(37,500)	(17,000)
Total distributions to holders of redeemable units	(37,500)	(17,000)
<b>Net assets attributable to holders of redeemable units, end of period</b>	\$ 2,834,615	\$ 2,522,483

*The accompanying notes are an integral part of the financial statements.*

# CI ICBCCS S&P China 500 Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ 208,813	\$ 322,306
Adjustments for:		
Net realized gain (loss) on sale of investments	848	(144)
Change in unrealized (appreciation) depreciation of investments	(157,952)	(288,488)
Change in unrealized (appreciation) depreciation of derivatives	(3)	—
Unrealized (appreciation) depreciation of foreign currency translations	(278)	554
Purchase of investments <sup>1</sup>	(98,855)	(84,964)
Proceeds from sale of investments <sup>1</sup>	81,647	76,360
Changes in receivables	(27,403)	(8,322)
Changes in payables	832	(420)
Net cash from (used in) operating activities	7,649	16,882
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Distributions paid to holders of redeemable units, net of reinvestments	(27,500)	(2,500)
Net cash from (used in) financing activities	(27,500)	(2,500)
Unrealized (appreciation) depreciation of foreign currency transactions	278	(554)
Net increase (decrease) in cash during the period	\$ (19,573)	\$ 13,828
<b>Cash, beginning of period</b>	\$ 43,737	\$ 25,969
<b>Cash, end of period</b>	\$ 24,164	\$ 39,797
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 50,844	\$ 33,407
Interest received	23	—

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

The accompanying notes are an integral part of the financial statements.

# CI ICBCCS S&P China 500 Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS – 99.4%</b>				<b>Beverages – 4.9%</b>			
<b>China – 99.4%</b>				Jiangsu Yanghe Brewery Joint-Stock Co., Ltd.			
<b>Aerospace &amp; Defense – 0.6%</b>				300 6,333 6,073			
AECC Aero-Engine Control Co., Ltd.	300	749	788	Kweichow Moutai Co., Ltd.			
AECC Aviation Power Co., Ltd.	600	2,485	2,712	300 66,069 84,496			
AVIC Aircraft Co., Ltd.	800	2,439	2,733	Luzhou Laojiao Co., Ltd.			
AVIC Electromechanical Systems Co., Ltd.	800	1,061	1,217	400 6,454 7,017			
AVIC Shenyang Aircraft Co., Ltd.	200	1,207	1,264	Shanxi Xinghuacun Fen Wine Factory Co., Ltd.			
AviChina Industry & Technology Co., Ltd.	1,000	608	617	200 3,340 5,584			
AVICOPTER PLC	300	2,665	2,372	Tsingtao Brewery Co., Ltd.			
China Aerospace Times Electronics Co., Ltd.	1,100	1,257	1,364	200 1,899 2,946			
China Avionics Systems Co., Ltd.	300	795	769	Wuliangye Yibin Co., Ltd.			
China Spacesat Co., Ltd.	400	1,591	2,374	1,000 24,761 32,946			
<b>Total Aerospace &amp; Defense</b>		<b>14,857</b>	<b>16,210</b>	<b>Total Beverages</b>			
				<b>108,856 139,062</b>			
<b>Air Freight &amp; Logistics – 0.7%</b>				<b>Biotechnology – 0.8%</b>			
SF Holding Co., Ltd.	400	3,179	4,212	BeiGene Ltd.			
Sinotrans Ltd.	764	606	475	15 3,228 3,849			
STO Express Co., Ltd.	200	726	632	Beijing Tiantan Biological Products Corp., Ltd.			
YTO Express Group Co., Ltd.	600	1,873	1,682	360 1,873 3,142			
Yunda Holding Co., Ltd.	219	1,345	1,031	China Biologic Products Holdings, Inc.			
ZTO Express Cayman, Inc.	231	6,994	11,550	18 2,716 2,505			
<b>Total Air Freight &amp; Logistics</b>		<b>14,723</b>	<b>19,582</b>	Hualan Biological Engineering, Inc.			
				585 3,967 5,644			
<b>Airlines – 0.5%</b>				Jinyu Bio-Technology Co., Ltd.			
Air China Ltd.	3,000	4,437	2,897	600 2,091 3,216			
China Eastern Airlines Corp., Ltd.	5,100	4,854	3,489	Shanghai RAAS Blood Products Co., Ltd.			
China Southern Airlines Co., Ltd.	4,000	4,370	3,196	1,100 1,527 1,792			
Hainan Airlines Holding Co., Ltd.	4,600	1,520	1,328	Zai Lab Ltd.			
Juneyao Airlines Co., Ltd.	500	1,396	876	23 2,523 2,573			
Spring Airlines Co., Ltd.	200	1,634	1,357	<b>Total Biotechnology</b>			
<b>Total Airlines</b>		<b>18,211</b>	<b>13,143</b>	<b>17,925 22,721</b>			
<b>Automobiles – 1.0%</b>				<b>Building Products – 0.1%</b>			
BYD Co., Ltd.	1,000	7,650	12,171	Beijing New Building Materials PLC			
Geely Automobile Holdings Ltd.	3,000	7,562	6,432	500 2,369 2,053			
Guangzhou Automobile Group Co., Ltd.	2,400	4,099	2,658	Zhejiang Weixing New Building Materials Co., Ltd.			
SAIC Motor Corp., Ltd.	2,000	9,112	6,542	240 605 538			
<b>Total Automobiles</b>		<b>28,423</b>	<b>27,803</b>	<b>Total Building Products</b>			
				<b>2,974 2,591</b>			
<b>Banks – 12.7%</b>				<b>Capital Markets – 0.9%</b>			
Agricultural Bank of China Ltd.	38,100	23,781	22,949	CITIC Securities Co., Ltd.			
Bank of China Ltd.	60,000	34,951	32,580	6,400 27,517 26,610			
Bank of Communications Co., Ltd.	24,400	24,332	22,327	<b>Chemicals – 1.4%</b>			
China CITIC Bank Corp., Ltd.	10,000	8,476	6,735	ENN Ecological Holdings Co., Ltd.			
China Construction Bank Corp.	62,000	69,942	68,766	300 610 597			
China Merchants Bank Co., Ltd.	10,400	71,931	66,951	Hangjin Technology Co., Ltd.			
China Minsheng Banking Corp., Ltd.	22,500	25,653	23,936	200 863 860			
Industrial & Commercial Bank of China Ltd.	59,600	60,820	51,033	Hengli Petrochemical Co., Ltd.			
Industrial Bank Co., Ltd.	8,800	32,437	26,736	390 955 685			
Ping An Bank Co., Ltd.	5,700	17,610	14,047	Huapont Life Sciences Co., Ltd.			
Postal Savings Bank of China Co., Ltd.	1,500	1,329	1,320	800 755 829			
Postal Savings Bank of China Co., Ltd.	5,000	4,042	3,910	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd.			
Shanghai Pudong Development Bank Co., Ltd.	9,300	21,416	18,944	1,900 1,136 929			
<b>Total Banks</b>		<b>396,720</b>	<b>360,234</b>	Jiangsu Yangnong Chemical Co., Ltd.			
				100 1,278 1,588			
				Kangde Xin Composite Material Group Co., Ltd.			
				1,600 – –			
				Kingfa Sci & Tech Co., Ltd.			
				1,000 1,355 2,536			
				Lianhe Chemical Technology Co., Ltd.			
				300 1,135 1,259			
				Lomon Billions Group Co., Ltd.			
				400 1,146 1,425			
				Luxi Chemical Group Co., Ltd.			
				600 1,205 862			
				Ningbo Shanshan Co., Ltd.			
				580 1,405 1,316			
				Rongsheng Petro Chemical Co., Ltd.			
				700 1,615 1,658			
				Shandong Hualu Hengsheng Chemical Co., Ltd.			
				700 2,589 2,383			
				Sichuan Hebang Biotechnology Co., Ltd.			
				2,100 594 534			
				Sinopec Shanghai Petrochemical Co., Ltd.			
				3,200 1,664 1,458			
				Tianqi Lithium Corp.			
				520 2,995 2,298			
				Tongkun Group Co., Ltd.			
				600 1,718 1,474			
				Transfar Zhilian Co., Ltd.			
				300 400 314			
				Wanhua Chemical Group Co., Ltd.			
				900 9,411 8,662			
				Xinyangfeng Agricultural Technology Co., Ltd.			
				400 604 681			
				Zhejiang Juhua Co., Ltd.			
				700 974 928			

The accompanying notes are an integral part of the financial statements.



# CI ICBCCS S&P China 500 Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Zhejiang Longsheng Group Co., Ltd.	1,500	4,041	3,694	Yunnan Energy New Material Co., Ltd.	100	1,219	1,267
Zhejiang Runtu Co., Ltd.	400	856	704	<b>Total Containers &amp; Packaging</b>		<b>2,494</b>	<b>2,296</b>
<b>Total Chemicals</b>		<b>41,399</b>	<b>39,561</b>	<b>Diversified Consumer Services - 1.2%</b>			
<b>Commercial Services &amp; Supplies - 0.4%</b>				New Oriental Education & Technology Group, Inc.	70	11,006	12,416
China Everbright International Ltd.	2,000	2,067	1,438	TAL Education Group	220	14,577	20,490
Country Garden Services Holdings Co., Ltd.	1,000	6,531	6,326	<b>Total Diversified Consumer Services</b>		<b>25,583</b>	<b>32,906</b>
Jihua Group Corp., Ltd.	1,000	623	639	<b>Electrical Equipment - 0.9%</b>			
Shanghai M&G Stationery, Inc.	300	2,722	3,154	China XD Electric Co., Ltd.	1,200	813	1,118
Tus Environmental Science And Technology Development Co., Ltd.	500	877	714	Dongfang Electric Corp., Ltd.	700	1,197	1,193
<b>Total Commercial Services &amp; Supplies</b>		<b>12,820</b>	<b>12,271</b>	Fangda Carbon New Material Co., Ltd.	1,460	2,951	1,765
<b>Communications Equipment - 0.7%</b>				Gotion High-tech Co., Ltd.	400	1,083	2,067
Fiberhome Telecommunication Technologies Co., Ltd.	300	1,569	1,670	Hongfa Technology Co., Ltd.	200	1,283	1,545
Guangzhou Haige Communications Group, Inc. Co.	900	1,814	2,242	Jiangsu Zhongtian Technology Co., Ltd.	1,200	1,903	2,645
Hengtong Optic-electric Co., Ltd.	700	2,235	2,212	Nanyang Topsec Technologies Group, Inc.	300	1,485	1,535
ZTE Corp.	2,000	11,606	13,316	NARI Technology Co., Ltd.	1,000	3,943	3,899
<b>Total Communications Equipment</b>		<b>17,224</b>	<b>19,440</b>	Shanghai Electric Group Co., Ltd.	4,100	2,820	2,811
<b>Construction &amp; Engineering - 1.6%</b>				TBEA Co., Ltd.	2,000	2,541	2,607
China Communications Construction Co., Ltd.	3,900	4,726	3,576	Xinjiang Goldwind Science & Technology Co., Ltd.	1,700	3,567	2,962
China Conch Venture Holdings Ltd.	1,000	5,658	5,746	Zhejiang Chint Electrics Co., Ltd.	500	2,494	2,537
China Gezhouba Group Co., Ltd.	1,700	2,169	1,947	<b>Total Electrical Equipment</b>		<b>26,080</b>	<b>26,684</b>
China National Chemical Engineering Co., Ltd.	1,100	1,353	1,161	<b>Electronic Equipment, Instruments &amp; Components - 4.0%</b>			
China Railway Construction Corp., Ltd.	4,100	7,001	5,800	AAC Technologies Holdings, Inc.	500	5,623	4,178
China Railway Group Ltd.	6,900	6,758	5,867	Avary Holding Shenzhen Co., Ltd.	100	932	964
China Railway Hi-tech Industry Co., Ltd.	500	1,070	849	AVIC Jonhon Optron Technology Co., Ltd.	260	1,891	2,053
China State Construction Engineering Corp., Ltd.	12,100	12,991	11,112	BOE Technology Group Co., Ltd.	16,100	13,607	14,476
China State Construction International Holdings Ltd.	2,000	2,342	1,589	Foxconn Industrial Internet Co., Ltd.	700	2,381	2,042
Metallurgical Corp. of China Ltd.	2,600	1,391	1,256	GoerTek, Inc.	1,100	4,079	6,218
Power Construction Corp. of China Ltd.	4,000	3,285	2,665	Hangzhou Hikvision Digital Technology Co., Ltd.	2,300	14,333	13,440
Shanghai Construction Group Co., Ltd.	3,300	2,175	1,951	Lingyi iTech Guangdong Co.	800	1,616	1,637
Shanghai Tunnel Engineering Co., Ltd.	1,100	1,269	1,197	Luxshare Precision Industry Co., Ltd.	2,196	15,659	21,711
Suzhou Gold Mantis Construction Decoration Co., Ltd.	800	1,348	1,211	NAURA Technology Group Co., Ltd.	100	1,638	3,291
<b>Total Construction &amp; Engineering</b>		<b>53,536</b>	<b>45,927</b>	OFILM Group Co., Ltd.	1,100	3,278	3,895
<b>Construction Materials - 1.3%</b>				Shengyi Technology Co., Ltd.	600	2,337	3,381
Anhui Conch Cement Co., Ltd.	1,800	17,988	17,830	Shennan Circuits Co., Ltd.	140	4,083	4,515
BBMG Corp.	2,100	1,443	1,237	Sunny Optical Technology Group Co., Ltd.	400	8,980	8,716
Beijing Oriental Yuhong Waterproof Technology Co., Ltd.	600	2,939	4,694	Suzhou Dongshan Precision Manufacturing Co., Ltd.	500	2,155	2,883
China Jushi Co., Ltd.	1,300	2,643	2,290	Tianma Microelectronics Co., Ltd.	600	1,894	1,774
China National Building Material Co., Ltd.	2,000	2,896	2,900	Unisplendour Corp., Ltd.	440	2,653	3,641
China Resources Cement Holdings Ltd.	2,000	3,302	3,335	Westone Information Industry, Inc.	300	1,440	1,233
CSG Holding Co., Ltd.	1,320	1,238	1,276	Wingtech Technology Co., Ltd.	200	3,950	4,850
Huaxin Cement Co., Ltd.	420	2,067	1,917	Wuhan Guide Infrared Co., Ltd.	200	1,007	1,127
Tangshan Jidong Cement Co., Ltd.	300	950	926	WUS Printed Circuit Kunshan Co., Ltd.	600	2,503	2,886
<b>Total Construction Materials</b>		<b>35,466</b>	<b>36,405</b>	Zhejiang Dahua Technology Co., Ltd.	900	3,331	3,329
<b>Containers &amp; Packaging - 0.1%</b>				<b>Total Electronic Equipment, Instruments &amp; Components</b>		<b>99,370</b>	<b>112,240</b>
Shenzhen Jinjia Group Co., Ltd.	600	1,275	1,029	<b>Entertainment - 0.8%</b>			
				NetEase, Inc.	41	16,303	23,977
				<b>Food &amp; Staples Retailing - 0.3%</b>			
				Sun Art Retail Group Ltd.	1,500	2,344	3,490

The accompanying notes are an integral part of the financial statements.

# CI ICBCCS S&P China 500 Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Yonghui Superstores Co., Ltd.	2,200	3,156	3,973	Datang International Power Generation Co., Ltd.	1,700	796	691
<b>Total Food &amp; Staples Retailing</b>		<b>5,500</b>	<b>7,463</b>	GD Power Development Co., Ltd.	7,100	3,174	2,529
<b>Food Products – 3.0%</b>				Huadian Power International Corp., Ltd.	1,800	1,262	1,185
China Feihe Ltd.	1,000	2,802	2,727	Huaneng Lancang River Hydropower, Inc.	1,200	943	876
China Mengniu Dairy Co., Ltd.	2,000	10,485	10,403	Huaneng Power International, Inc.	4,600	4,075	3,135
Dali Foods Group Co., Ltd.	1,500	1,431	1,239	Hubei Energy Group Co., Ltd.	1,300	1,036	881
Foshan Haitian Flavouring & Food Co., Ltd.	480	9,685	11,496	SDIC Power Holdings Co., Ltd.	2,100	3,589	3,178
Guangdong Haid Group Co., Ltd.	400	2,681	3,665	Shanghai Electric Power Co., Ltd.	600	899	855
Henan Shuanghui Investment & Development Co., Ltd.	600	3,243	5,324	Shenergy Co., Ltd.	1,500	1,622	1,707
Inner Mongolia Yili Industrial Group Co., Ltd.	2,800	16,128	16,782	Shenzhen Energy Group Co., Ltd.	840	930	750
Muyuan Foodstuff Co., Ltd.	680	10,362	10,736	Sichuan Chuantou Energy Co., Ltd.	1,400	2,567	2,499
New Hope Liuhe Co., Ltd.	1,300	4,828	7,459	Zhejiang Zheneng Electric Power Co., Ltd.	2,000	1,513	1,351
Tingyi Cayman Islands Holding Corp.	2,000	4,399	4,225	<b>Total Independent Power &amp; Renewable Electricity Producers</b>		<b>49,599</b>	<b>46,703</b>
Want Want China Holdings Ltd.	4,000	4,846	4,112	<b>Industrial Conglomerates – 0.2%</b>			
WH Group Ltd.	5,500	7,368	6,418	China Baoan Group Co., Ltd.	1,440	1,659	2,359
<b>Total Food Products</b>		<b>78,258</b>	<b>84,586</b>	CITIC Ltd.	2,000	3,447	2,559
<b>Gas Utilities – 0.3%</b>				<b>Total Industrial Conglomerates</b>		<b>5,106</b>	<b>4,918</b>
Beijing Enterprises Holdings Ltd.	500	2,956	2,276	<b>Insurance – 5.3%</b>			
China Gas Holdings Ltd.	1,400	6,761	5,880	China Life Insurance Co., Ltd.	5,700	22,559	17,374
Kunlun Energy Co., Ltd.	2,000	1,792	1,764	China Pacific Insurance Group Co., Ltd.	3,400	20,468	14,942
<b>Total Gas Utilities</b>		<b>11,509</b>	<b>9,920</b>	People's Insurance Co. Group of China Ltd. (The)	4,000	2,157	1,589
<b>Health Care Equipment &amp; Supplies – 0.1%</b>				Ping An Insurance Group Co. of China Ltd.	8,500	133,369	116,440
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd.	400	1,513	2,803	<b>Total Insurance</b>		<b>178,553</b>	<b>150,345</b>
<b>Health Care Providers &amp; Services – 0.6%</b>				<b>Interactive Media &amp; Services – 11.1%</b>			
Huadong Medicine Co., Ltd.	480	2,238	2,338	Baidu, Inc.	151	24,776	24,657
Jointown Pharmaceutical Group Co., Ltd.	400	1,081	1,434	Tencent Holdings Ltd.	3,300	206,280	289,145
Meinian Onehealth Healthcare Holdings Co., Ltd.	1,080	3,071	2,997	<b>Total Interactive Media &amp; Services</b>		<b>231,056</b>	<b>313,802</b>
Shanghai Pharmaceuticals Holding Co., Ltd.	1,300	3,961	3,850	<b>Internet &amp; Direct Marketing Retail – 14.1%</b>			
Sinopharm Group Co., Ltd.	800	3,764	2,789	Alibaba Group Holding Ltd.	896	246,437	263,230
Topchoice Medical Corp.	100	1,909	3,211	JD.com, Inc.	497	22,729	40,737
<b>Total Health Care Providers &amp; Services</b>		<b>16,024</b>	<b>16,619</b>	Meituan Dianping	2,100	35,613	63,437
<b>Health Care Technology – 0.1%</b>				Pinduoduo, Inc.	210	10,215	24,552
Ping An Healthcare and Technology Co., Ltd.	100	946	2,072	Trip.com Group Ltd.	246	10,710	8,685
<b>Hotels, Restaurants &amp; Leisure – 0.5%</b>				<b>Total Internet &amp; Direct Marketing Retail</b>		<b>325,704</b>	<b>400,641</b>
Yum China Holdings, Inc.	220	13,697	14,404	<b>IT Services – 0.3%</b>			
<b>Household Durables – 2.4%</b>				China TransInfo Technology Co., Ltd.	500	1,681	2,309
Gree Electric Appliances, Inc. of Zhuhai	2,600	31,742	28,318	DHC Software Co., Ltd.	1,300	2,497	3,134
Haier Smart Home Co., Ltd.	2,300	8,349	7,838	GDS Holdings Ltd.	36	2,408	3,906
Midea Group Co., Ltd.	2,815	30,526	32,405	<b>Total IT Services</b>		<b>6,586</b>	<b>9,349</b>
<b>Total Household Durables</b>		<b>70,617</b>	<b>68,561</b>	<b>Life Sciences Tools &amp; Services – 0.7%</b>			
<b>Independent Power &amp; Renewable Electricity Producers – 1.6%</b>				WuXi AppTec Co., Ltd.	380	6,359	6,978
CGN Power Co., Ltd.	7,000	2,423	1,968	Wuxi Biologics Cayman, Inc.	500	8,209	12,459
China National Nuclear Power Co., Ltd.	2,800	2,674	2,205	<b>Total Life Sciences Tools &amp; Services</b>		<b>14,568</b>	<b>19,437</b>
China Resources Power Holdings Co., Ltd.	2,000	3,619	3,202	<b>Machinery – 2.3%</b>			
China Yangtze Power Co., Ltd.	5,400	18,477	19,691	China CSSC Holdings Ltd.	400	1,620	1,343
				China First Heavy Industries	1,700	945	920
				China International Marine Containers Group Co., Ltd.	720	1,350	1,002
				China Shipbuilding Industry Co., Ltd.	6,200	6,048	4,775
				CRRC Corp., Ltd.	8,400	10,184	7,515

The accompanying notes are an integral part of the financial statements.

# CI ICBCCS S&P China 500 Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Haitian International Holdings Ltd.	1,000	3,123	2,766	Shandong Gold Mining Co., Ltd.	560	3,401	3,948
Han's Laser Technology Industry Group Co., Ltd.	500	3,821	3,461	Shandong Nanshan Aluminum Co., Ltd.	3,300	1,412	1,290
Hefei Meiya Optoelectronic Technology, Inc.	100	1,017	1,013	Shenghe Resources Holding Co., Ltd.	500	866	679
Inner Mongolia First Machinery Group Co., Ltd.	400	812	800	Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd.	1,500	1,232	1,074
Jiangsu Hengli Hydraulic Co., Ltd.	100	1,420	1,544	Tongling Nonferrous Metals Group Co., Ltd.	3,900	1,692	1,449
North Navigation Control Technology Co., Ltd.	500	774	728	Western Mining Co., Ltd.	1,100	1,356	1,228
Sany Heavy Industry Co., Ltd.	3,200	10,157	11,558	Xiamen Tungsten Co., Ltd.	400	996	912
Shandong Himile Mechanical Science & Technology Co., Ltd.	200	704	749	Xinxing Ductile Iron Pipes Co., Ltd.	1,300	1,036	859
Shanghai Mechanical and Electrical Industry Co., Ltd.	200	633	652	Xinyu Iron & Steel Co., Ltd.	800	784	628
Shanghai Zhenhua Heavy Industries Co., Ltd.	1,200	811	663	Yintai Gold Co., Ltd.	500	1,267	1,509
Sinotruk Hong Kong Ltd.	500	1,383	1,762	Yunnan Aluminium Co., Ltd.	600	589	504
Weichai Power Co., Ltd.	3,900	11,309	10,199	Yunnan Chihong Zinc & Germanium Co., Ltd.	1,500	1,255	993
XCMG Construction Machinery Co., Ltd.	2,600	2,648	2,958	Yunnan Copper Co., Ltd.	500	1,272	1,021
Yangzijiang Shipbuilding Holdings Ltd.	1,500	1,620	1,362	Yunnan Tin Co., Ltd.	500	997	824
Zhejiang Dingli Machinery Co., Ltd.	100	1,462	1,459	Zhejiang Huayou Cobalt Co., Ltd.	260	1,957	1,945
Zhejiang Sanhua Intelligent Controls Co., Ltd.	845	2,743	3,563	Zhongjin Gold Corp., Ltd.	1,100	1,737	1,936
Zhengzhou Yutong Bus Co., Ltd.	700	1,906	1,644	Zijin Mining Group Co., Ltd.	11,900	9,333	9,230
Zoomlion Heavy Industry Science and Technology Co., Ltd.	3,300	4,104	4,085	<b>Total Metals &amp; Mining</b>		<b>78,137</b>	<b>71,362</b>
<b>Total Machinery</b>		<b>70,594</b>	<b>66,521</b>	<b>Oil, Gas &amp; Consumable Fuels – 1.9%</b>			
<b>Marine – 0.1%</b>				China Coal Energy Co., Ltd.	4,000	2,468	1,659
COSCO Shipping Holdings Co., Ltd.	3,500	2,746	1,924	China Petroleum & Chemical Corp.	22,500	18,756	13,975
<b>Metals &amp; Mining – 2.5%</b>				China Shenhua Energy Co., Ltd.	4,200	12,628	10,025
Aluminum Corp. of China Ltd.	6,000	3,588	2,636	CNOOC Ltd.	10,000	21,569	15,148
Angang Steel Co., Ltd.	1,040	666	491	PetroChina Co., Ltd.	22,300	18,209	13,019
Baoshan Iron & Steel Co., Ltd.	5,100	5,592	4,478	<b>Total Oil, Gas &amp; Consumable Fuels</b>		<b>73,630</b>	<b>53,826</b>
China Molybdenum Co., Ltd.	7,800	5,612	4,726	<b>Paper &amp; Forest Products – 0.1%</b>			
China Northern Rare Earth Group High-Tech Co., Ltd.	1,500	3,106	2,692	Nine Dragons Paper Holdings Ltd.	1,000	1,340	1,232
Chongqing Iron & Steel Co., Ltd.	4,200	1,484	1,205	Shandong Chenming Paper Holdings Ltd.	750	729	713
Citic Pacific Special Steel Group Co., Ltd.	400	1,331	1,316	Shandong Sun Paper Industry JSC Ltd.	700	1,282	1,283
Ganfeng Lithium Co., Ltd.	500	3,327	5,157	Shanying International Holding Co., Ltd.	1,600	1,153	909
GEM Co., Ltd.	2,100	1,954	2,010	<b>Total Paper &amp; Forest Products</b>		<b>4,504</b>	<b>4,137</b>
Guangdong HEC Technology Holding Co., Ltd.	900	1,716	1,197	<b>Personal Products – 0.2%</b>			
Guangdong Hongda Blasting Co., Ltd.	200	1,407	1,344	Hengan International Group Co., Ltd.	500	4,590	5,333
Hangzhou Iron & Steel Co.	600	1,172	1,201	<b>Pharmaceuticals – 4.3%</b>			
Hesteel Co., Ltd.	3,000	1,479	1,178	Beijing Tongrentang Co., Ltd.	400	2,153	2,089
Hunan Valin Steel Co., Ltd.	840	768	610	Changchun High & New Technology Industry Group, Inc.	200	14,623	16,762
Inner Mongolia BaoTou Steel Union Co., Ltd.	12,900	3,291	2,682	Chengdu Kanghong Pharmaceutical Group Co., Ltd.	100	848	955
Jiangsu Shagang Co., Ltd.	600	1,636	1,444	China Medical System Holdings Ltd.	1,000	1,856	1,604
Jiangxi Copper Co., Ltd.	1,600	3,675	2,927	China Resources Pharmaceutical Group Ltd.	1,000	1,196	786
Jinduicheng Molybdenum Co., Ltd.	600	895	714	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd.	300	1,769	1,686
Maanshan Iron & Steel Co., Ltd.	1,600	938	795	CSPC Pharmaceutical Group Ltd.	2,400	7,076	6,175
Nanjing Iron & Steel Co., Ltd.	1,400	923	871	Dong-E-E-Jiao Co., Ltd.	300	2,027	2,068
Pangang Group Vanadium Titanium & Resources Co., Ltd.	2,300	1,319	890	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd.	300	2,041	1,867
Sansteel Minguang Co., Ltd. Fujian	600	1,076	769	Hubei Jumpcan Pharmaceutical Co., Ltd.	200	924	980
				Humanwell Healthcare Group Co., Ltd.	600	1,509	3,145
				Jiangsu Hengrui Medicine Co., Ltd.	1,920	31,137	34,120
				Jilin Aodong Pharmaceutical Group Co., Ltd.	600	1,895	1,817

The accompanying notes are an integral part of the financial statements.

# CI ICBCCS S&P China 500 Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Livzon Pharmaceutical Group, Inc.	390	2,511	3,605	Youngor Group Co., Ltd.	2,240	2,981	2,570
Shandong Buchang Pharmaceuticals Co., Ltd.	260	1,045	1,444	Zhejiang China Commodities City Group Co., Ltd.	1,600	1,183	1,500
Shanghai Fosun Pharmaceutical Group Co., Ltd.	1,100	4,992	6,186	<b>Total Real Estate Management &amp; Development</b>		<b>147,164</b>	<b>129,684</b>
Shenzhen Hepalink Pharmaceutical Group Co., Ltd.	200	726	964	<b>Road &amp; Rail – 0.3%</b>			
Shenzhen Salubris Pharmaceuticals Co., Ltd.	200	762	1,142	Beijing-Shanghai High Speed Railway Co., Ltd.	1,400	1,708	1,679
Shijiazhuang Yiling Pharmaceutical Co., Ltd.	200	1,217	1,201	Daqin Railway Co., Ltd.	3,900	6,117	5,286
Sichuan Kelun Pharmaceutical Co., Ltd.	400	1,795	1,617	Guangshen Railway Co., Ltd.	2,000	1,169	867
Sino Biopharmaceutical Ltd.	4,000	7,256	10,263	<b>Total Road &amp; Rail</b>		<b>8,994</b>	<b>7,832</b>
Tasly Pharmaceutical Group Co., Ltd.	500	1,473	1,562	<b>Semiconductors &amp; Semiconductor Equipment – 2.0%</b>			
Tonghua Dongbao Pharmaceutical Co., Ltd.	900	2,175	3,020	Gigadevice Semiconductor Beijing, Inc.	140	5,621	6,359
Yifan Pharmaceutical Co., Ltd.	400	1,210	1,769	Hangzhou Silan Microelectronics Co., Ltd.	500	1,441	1,413
Yunnan Baiyao Group Co., Ltd.	300	5,125	5,419	JCET Group Co., Ltd.	500	2,046	3,010
Zhangzhou Pientzhuang Pharmaceutical Co., Ltd.	100	2,099	3,278	LONGi Green Energy Technology Co., Ltd.	1,300	6,009	10,194
Zhejiang Huahai Pharmaceutical Co., Ltd.	440	1,537	2,874	Sanan Optoelectronics Co., Ltd.	1,400	4,910	6,739
Zhejiang NHU Co., Ltd.	500	2,165	2,801	Semiconductor Manufacturing International Corp.	1,500	2,981	7,117
<b>Total Pharmaceuticals</b>		<b>105,142</b>	<b>121,199</b>	Shenzhen Goodix Technology Co., Ltd.	100	3,845	4,292
<b>Professional Services – 0.1%</b>				Tianjin Zhonghuan Semiconductor Co., Ltd.	1,000	2,199	4,324
51job, Inc.	15	1,653	1,467	Tianshui Huatian Technology Co., Ltd.	1,100	2,840	2,866
<b>Real Estate Management &amp; Development – 4.6%</b>				Unigroup Guoxin Microelectronics Co., Ltd.	200	1,893	2,801
China Evergrande Group	2,000	7,190	7,029	Will Semiconductor Ltd.	100	3,794	3,888
China Fortune Land Development Co., Ltd.	1,100	5,877	4,841	Xinyi Solar Holdings Ltd.	2,000	2,402	2,580
China Jinmao Holdings Group Ltd.	4,000	4,041	3,831	<b>Total Semiconductors &amp; Semiconductor Equipment</b>		<b>39,981</b>	<b>55,583</b>
China Merchants Shekou Industrial Zone Holdings Co., Ltd.	1,800	6,658	5,697	<b>Software – 1.6%</b>			
China Overseas Land & Investment Ltd.	2,000	10,102	8,242	360 Security Technology, Inc.	300	1,347	1,058
China Resources Land Ltd.	2,000	12,915	10,315	Aisino Corp.	600	2,641	1,876
China Vanke Co., Ltd.	4,200	24,749	20,483	Beijing Shiji Information Technology Co., Ltd.	200	1,460	1,503
CIFI Holdings Group Co., Ltd.	2,000	2,193	2,123	China National Software & Service Co., Ltd.	200	2,683	3,050
Country Garden Holdings Co., Ltd.	5,000	10,385	8,365	Glodon Co., Ltd.	400	3,137	5,368
ESR Cayman Ltd.	600	1,974	1,932	Hundsun Technologies, Inc.	468	6,927	9,704
Financial Street Holdings Co., Ltd.	1,400	2,116	1,790	Iflytek Co., Ltd.	900	5,777	6,486
Gemdale Corp.	2,100	5,669	5,539	Kingdee International Software Group Co., Ltd.	1,000	1,296	3,167
Greenland Holdings Corp., Ltd.	2,100	2,717	2,499	Shanghai 2345 Network Holding Group Co., Ltd.	2,500	1,511	1,352
Jiangsu Zhongnan Construction Group Co., Ltd.	1,100	2,160	1,885	Shanghai Baosight Software Co., Ltd.	100	1,059	1,137
Jinke Properties Group Co., Ltd.	1,500	2,145	2,357	Venustech Group, Inc.	300	1,888	2,430
Logan Group Co., Ltd.	1,000	2,177	2,411	Yonyou Network Technology Co., Ltd.	1,014	5,869	8,610
Longfor Group Holdings Ltd.	1,000	6,075	6,476	<b>Total Software</b>		<b>35,595</b>	<b>45,741</b>
Poly Developments and Holdings Group Co., Ltd.	4,400	13,253	12,521	<b>Specialty Retail – 0.6%</b>			
RiseSun Real Estate Development Co., Ltd.	1,100	2,013	1,715	China Tourism Group Duty Free Corp., Ltd.	500	8,279	14,828
Seazen Holdings Co., Ltd.	500	3,604	3,007	Suning.com Co., Ltd.	2,000	3,863	3,377
Shanghai Lingang Holdings Corp., Ltd.	200	915	827	<b>Total Specialty Retail</b>		<b>12,142</b>	<b>18,205</b>
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd.	1,080	1,842	1,537	<b>Technology Hardware, Storage &amp; Peripherals – 1.2%</b>			
Shimao Group Holdings Ltd.	500	2,513	2,882	China Greatwall Technology Group Co., Ltd.	1,000	2,897	2,541
Sunac China Holdings Ltd.	1,000	7,747	5,703	Dawning Information Industry Co., Ltd.	392	2,778	2,898
Xinhu Zhongbao Co., Ltd.	2,800	1,970	1,607				

The accompanying notes are an integral part of the financial statements.

# CI ICBCCS S&P China 500 Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)
Inspur Electronic Information Industry Co., Ltd.	448	2,365	3,380
Lenovo Group Ltd.	2,000	1,810	1,508
Ninestar Corp.	300	1,839	1,901
Shenzhen Kaifa Technology Co., Ltd.	400	1,791	1,681
Tsinghua Tongfang Co., Ltd.	1,300	2,239	1,825
Xiaomi Corp.	8,000	14,352	18,051
<b>Total Technology Hardware, Storage &amp; Peripherals</b>		<b>30,071</b>	<b>33,785</b>
<b>Textiles, Apparel &amp; Luxury Goods - 0.2%</b>			
Shenzhou International Group Holdings Ltd.	400	7,582	6,565
<b>Trading Companies &amp; Distributors - 0.2%</b>			
China Meheco Co., Ltd.	300	748	817
COSCO Shipping Development Co., Ltd.	1,800	868	638
Orient Group, Inc.	1,400	1,168	1,191
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd.	200	664	544
Sinochem International Corp.	780	789	760
Xiamen C & D, Inc.	1,000	1,674	1,560
<b>Total Trading Companies &amp; Distributors</b>		<b>5,911</b>	<b>5,510</b>
<b>Transportation Infrastructure - 0.8%</b>			
China Merchants Expressway Network & Technology Holdings Co., Ltd.	400	653	518
COSCO Shipping Ports Ltd.	2,000	2,110	1,462
Guangzhou Baiyun International Airport Co., Ltd.	700	2,274	2,054
Jiangsu Expressway Co., Ltd.	2,000	3,555	3,191
Ningbo Zhoushan Port Co., Ltd.	2,200	1,597	1,512
Qinhuangdao Port Co., Ltd.	800	488	387
Shanghai International Airport Co., Ltd.	500	7,330	6,938
Shanghai International Port Group Co., Ltd.	4,100	4,561	3,316
Shenzhen Airport Co., Ltd.	600	1,091	885
Shenzhen International Holdings Ltd.	500	1,425	1,084
TangShan Port Group Co., Ltd.	1,700	823	730
Tianjin Port Co., Ltd.	720	824	613
<b>Total Transportation Infrastructure</b>		<b>26,731</b>	<b>22,690</b>
<b>Water Utilities - 0.2%</b>			
Beijing Enterprises Water Group Ltd.	4,000	2,607	2,123
Guangdong Investment Ltd.	2,000	5,425	4,674
<b>Total Water Utilities</b>		<b>8,032</b>	<b>6,797</b>
<b>Wireless Telecommunication Services - 1.0%</b>			
China Mobile Ltd.	3,000	32,499	27,572
Commissions and other portfolio transaction costs (Note 2)		(1,886)	
<b>TOTAL INVESTMENTS IN SECURITIES - 99.4%</b>		<b>2,663,529</b>	<b>2,817,019</b>
Foreign Currency Contracts (Schedule 1) - 0.0%			3
Other Assets in Excess of Liabilities - 0.6%			17,593
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS - 100.0%</b>			<b>\$ 2,834,615</b>

### FINANCIAL DERIVATIVE INSTRUMENTS

#### SCHEDULE 1: FOREIGN CURRENCY CONTRACTS

Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
7/2/2020	USD 596	CAD 808	\$ (3)	AA-
7/2/2020	USD 1,213	CAD 1,646	(6)	AA-
7/2/2020	USD 1,483	CAD 2,013	(7)	AA-
7/2/2020	USD 2,150	CAD 2,918	(10)	AA-
7/2/2020	HKD 13,658	CAD 2,406	6	AA-
7/2/2020	HKD 25,709	CAD 4,529	11	AA-
7/2/2020	HKD 25,859	CAD 4,556	12	AA-
			<b>\$ 3</b>	

\* Source: Standard & Poor's Credit Rating Agency.

#### CURRENCY LEGEND

CAD	Canadian dollar
HKD	Hong Kong dollar
USD	U.S. dollar

The accompanying notes are an integral part of the financial statements.

# CI ONE Global Equity ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 39,897,759	\$ 45,117,416
Cash	507,189	778,249
Unrealized appreciation on foreign currency contracts	9,544	163,241
Receivables:		
Dividends	74,370	106,739
Foreign tax reclaims	9,493	8,696
Total Assets	40,498,355	46,174,341
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Payables:		
Distributions	66,000	205,700
Management fees	5,832	21,767
Total Liabilities	71,832	227,467
Net assets attributable to holders of redeemable units	\$ 40,426,523	\$ 45,946,874
<b>Net assets attributable to holders of redeemable units</b>	40,426,523	45,946,874
<b>Number of redeemable units outstanding (Note 4)</b>	1,650,000	1,700,000
<b>Net assets attributable to holders of redeemable units per unit</b>	\$ 24.50	\$ 27.03

*The accompanying notes are an integral part of the financial statements.*

# CI ONE Global Equity ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 451,098	\$ 759,024
Net realized gain (loss) on sale of investments	(138,499)	264,322
Change in unrealized appreciation (depreciation) on investments	(3,762,374)	4,347,229
Total net gain (loss) on investments	(3,449,775)	5,370,575
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	(357,667)	(26,413)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	(153,697)	493,397
Total net gain (loss) on derivatives	(511,364)	466,984
Total net gain (loss) on investments and derivatives	(3,961,139)	5,837,559
<b>Other income (loss)</b>		
Net realized gain (loss) on foreign currency transactions	62,624	(25,279)
Change in unrealized appreciation (depreciation) on foreign currency transactions	9,238	(10,241)
Total other income (loss)	71,862	(35,520)
Total income (loss)	(3,889,277)	5,802,039
<b>EXPENSES</b>		
Management fees (Note 5)	179,428	207,663
Foreign withholding taxes	24,403	37,353
Professional fees	—	14,802
Administrative fees	—	6,994
Securityholder reporting fees	—	5,959
Legal fees	—	5,446
Listing fees	—	2,691
Independent review committee fees (Note 5)	1,109	1,491
Transaction costs (Note 2)	578	847
Custodial fees	—	696
Transaction fees	—	447
Other fees	—	10,286
Total expenses	205,518	294,675
Deduct: Expenses waived/absorbed by manager (Note 5)	(1,109)	(48,812)
Net expenses	204,409	245,863
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (4,093,686)	\$ 5,556,176
<b>Weighted average number of redeemable units</b>	1,632,967	1,843,646
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>	\$ (2.51)	\$ 3.01

The accompanying notes are an integral part of the financial statements.

# CI ONE Global Equity ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 45,946,874	\$ 41,447,567
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(4,093,686)	5,556,176
<b>Distributions to holders of redeemable units</b>		
Net investment income	(181,500)	(310,250)
Total distributions to holders of redeemable units	(181,500)	(310,250)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	1,225,215	1,238,990
Payment for redeemable units redeemed	(2,470,380)	(2,491,350)
Net redeemable unit transactions	(1,245,165)	(1,252,360)
Net assets attributable to holders of redeemable units, end of period	\$ 40,426,523	\$ 45,441,133

*The accompanying notes are an integral part of the financial statements.*



# CI ONE Global Equity ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (4,093,686)	\$ 5,556,176
Adjustments for:		
Net realized gain (loss) on sale of investments	138,499	(264,322)
Change in unrealized (appreciation) depreciation of investments	3,762,374	(4,347,229)
Change in unrealized (appreciation) depreciation of derivatives	153,697	(493,397)
Unrealized (appreciation) depreciation of foreign currency translations	(9,238)	10,241
Purchase of investments <sup>1</sup>	(8,477,203)	(2,933,895)
Proceeds from sale of investments <sup>1</sup>	8,536,650	2,870,721
Changes in receivables	31,572	(279,919)
Changes in payables	(15,935)	13,516
Net cash from (used in) operating activities	26,730	131,892
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	16,219	3,730
Payment for redeemable units redeemed <sup>1</sup>	(2,047)	(9,694)
Distributions paid to holders of redeemable units, net of reinvestments	(321,200)	(240,500)
Net cash from (used in) financing activities	(307,028)	(246,464)
Unrealized (appreciation) depreciation of foreign currency transactions	9,238	(10,241)
Net increase (decrease) in cash during the period	\$ (271,060)	\$ (124,813)
<b>Cash, beginning of period</b>	<b>\$ 778,249</b>	<b>\$ 452,925</b>
<b>Cash, end of period</b>	<b>\$ 507,189</b>	<b>\$ 328,112</b>
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 458,267	\$ 759,127

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

The accompanying notes are an integral part of the financial statements.

# CI ONE Global Equity ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS – 51.0%</b>				<b>Germany – 0.8%</b>			
<b>Brazil – 0.7%</b>				<b>Software – 0.8%</b>			
<b>IT Services – 0.7%</b>				SAP SE	1,648	234,081	313,225
Pagseguro Digital Ltd.	5,878	206,811	282,012	<b>Netherlands – 0.6%</b>			
<b>Canada – 23.4%</b>				<b>Health Care Equipment &amp; Supplies – 0.6%</b>			
<b>Banks – 3.4%</b>				Koninklijke Philips N.V.	4,083	203,818	259,638
Royal Bank of Canada	7,952	735,712	732,459	<b>Switzerland – 0.8%</b>			
Toronto-Dominion Bank (The)	10,779	814,636	653,099	<b>Pharmaceuticals – 0.8%</b>			
<b>Total Banks</b>		<b>1,550,348</b>	<b>1,385,558</b>	Roche Holding AG	5,268	203,863	310,247
<b>Commercial Services &amp; Supplies – 0.7%</b>				<b>United Kingdom – 1.2%</b>			
Transcontinental, Inc.	19,230	274,427	290,373	<b>Aerospace &amp; Defense – 0.4%</b>			
<b>Containers &amp; Packaging – 0.6%</b>				BAE Systems PLC	4,673	193,060	152,258
CCL Industries, Inc.	5,655	303,667	248,141	<b>Oil, Gas &amp; Consumable Fuels – 0.3%</b>			
<b>Diversified Telecommunication Services – 2.0%</b>				BP PLC	4,492	208,527	142,213
BCE, Inc.	9,546	554,152	540,495	<b>Personal Products – 0.5%</b>			
TELUS Corp.	12,200	273,012	277,794	Unilever N.V.	2,784	195,419	201,337
<b>Total Diversified Telecommunication Services</b>		<b>827,164</b>	<b>818,289</b>	<b>Total United Kingdom</b>		<b>597,006</b>	<b>495,808</b>
<b>Electric Utilities – 1.8%</b>				<b>United States – 23.0%</b>			
Emera, Inc.	7,067	337,948	377,519	<b>Aerospace &amp; Defense – 0.8%</b>			
Fortis, Inc.	7,122	313,310	367,709	Boeing Co. (The)	1,289	220,822	320,765
<b>Total Electric Utilities</b>		<b>651,258</b>	<b>745,228</b>	<b>Banks – 1.6%</b>			
<b>Food &amp; Staples Retailing – 3.3%</b>				Bank of America Corp.	10,876	363,323	350,675
Alimentation Couche-Tard, Inc.	14,221	448,370	605,388	Citigroup, Inc.	4,058	355,970	281,517
Loblaw Cos., Ltd.	10,845	605,088	716,963	<b>Total Banks</b>		<b>719,293</b>	<b>632,192</b>
<b>Total Food &amp; Staples Retailing</b>		<b>1,053,458</b>	<b>1,322,351</b>	<b>Biotechnology – 2.8%</b>			
<b>Insurance – 2.9%</b>				Amgen, Inc.	1,551	371,494	496,635
Manulife Financial Corp.	29,732	690,505	549,150	Regeneron Pharmaceuticals, Inc.	740	343,909	626,534
Sun Life Financial, Inc.	12,277	592,189	612,500	<b>Total Biotechnology</b>		<b>715,403</b>	<b>1,123,169</b>
<b>Total Insurance</b>		<b>1,282,694</b>	<b>1,161,650</b>	<b>Chemicals – 1.6%</b>			
<b>IT Services – 1.0%</b>				DuPont de Nemours, Inc.	2,995	300,212	216,027
CGI, Inc.	4,531	387,668	387,536	RPM International, Inc.	4,348	301,103	443,068
<b>Metals &amp; Mining – 0.9%</b>				<b>Total Chemicals</b>		<b>601,315</b>	<b>659,095</b>
Teck Resources Ltd.	24,894	600,646	353,993	<b>Communications Equipment – 0.9%</b>			
<b>Multiline Retail – 0.8%</b>				Cisco Systems, Inc.	5,638	260,199	356,990
Canadian Tire Corp., Ltd.	2,917	426,722	343,156	<b>Health Care Providers &amp; Services – 0.8%</b>			
<b>Oil, Gas &amp; Consumable Fuels – 2.4%</b>				Cigna Corp.	1,345	287,995	342,644
Canadian Natural Resources Ltd.	22,495	831,661	529,757	<b>Household Products – 1.2%</b>			
Suncor Energy, Inc.	18,667	745,716	427,288	Procter & Gamble Co. (The)	3,016	345,431	489,582
<b>Total Oil, Gas &amp; Consumable Fuels</b>		<b>1,577,377</b>	<b>957,045</b>	<b>Insurance – 0.7%</b>			
<b>Paper &amp; Forest Products – 1.0%</b>				Aflac, Inc.	5,427	275,005	265,458
West Fraser Timber Co., Ltd.	8,140	503,160	388,441	<b>Interactive Media &amp; Services – 2.7%</b>			
<b>Road &amp; Rail – 1.7%</b>				Alphabet, Inc.	270	345,327	518,161
Canadian National Railway Co.	5,683	554,294	682,585	Facebook, Inc.	1,823	400,346	561,977
<b>Trading Companies &amp; Distributors – 0.9%</b>				<b>Total Interactive Media &amp; Services</b>		<b>745,673</b>	<b>1,080,138</b>
Toromont Industries Ltd.	5,454	269,971	367,436	<b>IT Services – 0.4%</b>			
<b>Total Canada</b>		<b>10,262,854</b>	<b>9,451,782</b>	Visa, Inc.	635	149,332	166,527
<b>China – 0.5%</b>				<b>Multiline Retail – 0.8%</b>			
<b>Internet &amp; Direct Marketing Retail – 0.5%</b>				Target Corp.	2,021	183,563	329,053
Alibaba Group Holding Ltd.	764	180,310	223,725				

The accompanying notes are an integral part of the financial statements.

# CI ONE Global Equity ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>Pharmaceuticals – 1.8%</b>			
Johnson & Johnson	2,653	449,155	506,509
Pfizer, Inc.	4,904	219,013	217,706
<b>Total Pharmaceuticals</b>		<b>668,168</b>	<b>724,215</b>
<b>Semiconductors &amp; Semiconductor Equipment – 2.9%</b>			
Intel Corp.	4,296	219,382	348,943
NVIDIA Corp.	1,565	326,998	807,174
<b>Total Semiconductors &amp; Semiconductor Equipment</b>		<b>546,380</b>	<b>1,156,117</b>
<b>Software – 1.9%</b>			
Microsoft Corp.	2,851	298,411	787,689
<b>Specialty Retail – 0.9%</b>			
Home Depot, Inc. (The)	1,094	234,475	372,061
<b>Technology Hardware, Storage &amp; Peripherals – 1.2%</b>			
Apple, Inc.	983	203,970	486,833
<b>Total United States</b>		<b>6,455,435</b>	<b>9,292,528</b>
<b>TOTAL COMMON STOCKS</b>		<b>18,344,178</b>	<b>20,628,965</b>
<b>EXCHANGE-TRADED FUNDS – 47.7%</b>			
<b>Canada – 25.3%</b>			
CI WisdomTree International Quality Dividend Index ETF-Hedged Units	243,225	5,773,228	6,185,844
CI WisdomTree U.S. MidCap Dividend Index ETF-Hedged Units	66,331	1,619,410	1,323,303
iShares S&P/TSX Capped REIT Index ETF	13,122	214,262	195,912
iShares S&P/TSX Completion Index ETF	108,218	2,679,975	2,510,658
<b>Total Canada</b>		<b>10,286,875</b>	<b>10,215,717</b>
<b>United States – 22.4%</b>			
iShares Cohen & Steers REIT ETF	3,729	477,054	510,704
iShares Core MSCI Emerging Markets ETF	24,818	1,580,302	1,603,783
iShares Micro-Cap ETF	14,988	1,690,229	1,775,744
iShares MSCI EAFE Small-Cap ETF	31,188	2,559,570	2,270,315
iShares Russell 2000 Growth ETF	5,316	1,173,363	1,492,981
iShares Russell 2000 Value ETF	8,335	1,231,405	1,102,818
SPDR Dow Jones International Real Estate ETF	7,584	377,904	296,732
<b>Total United States</b>		<b>9,089,827</b>	<b>9,053,077</b>
<b>TOTAL EXCHANGE-TRADED FUNDS</b>		<b>19,376,702</b>	<b>19,268,794</b>
Commissions and other portfolio transaction costs (Note 2)		(646)	
<b>TOTAL INVESTMENTS IN SECURITIES – 98.7%</b>		<b>37,720,234</b>	<b>39,897,759</b>
Foreign Currency Contracts (Schedule 1) – 0.0%			9,544
Other Assets in Excess of Liabilities – 1.3%			519,220
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS – 100.0%</b>			<b>\$ 40,426,523</b>

### FINANCIAL DERIVATIVE INSTRUMENTS

#### SCHEDULE 1: FOREIGN CURRENCY CONTRACTS

Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
7/16/2020	USD 9,053,437	CAD 12,300,000	\$ 9,544	A

\* Source: Standard & Poor's Credit Rating Agency.

#### CURRENCY LEGEND

CAD	Canadian dollar
USD	U.S. dollar

The accompanying notes are an integral part of the financial statements.

# CI ONE North American Core Plus Bond ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 83,038,869	\$ 89,626,879
Cash	760,702	2,769,455
Receivables:		
Dividends and interest	350,743	344,716
Total Assets	84,150,314	92,741,050
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Payables:		
Distributions	160,000	273,600
Management fees	8,758	29,823
Total Liabilities	168,758	303,423
Net assets attributable to holders of redeemable units	\$ 83,981,556	\$ 92,437,627
<b>Net assets attributable to holders of redeemable units</b>	83,981,556	92,437,627
<b>Number of redeemable units outstanding (Note 4)</b>	1,600,000	1,800,000
<b>Net assets attributable to holders of redeemable units per unit</b>	\$ 52.49	\$ 51.35

*The accompanying notes are an integral part of the financial statements.*

# CI ONE North American Core Plus Bond ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 893,197	\$ 1,290,728
Net realized gain (loss) on sale of investments	485,030	645,899
Change in unrealized appreciation (depreciation) on investments	1,240,158	2,058,158
Total net gain (loss) on investments	2,618,385	3,994,785
<b>Other income (loss)</b>		
Interest for distribution purposes	395,189	350,107
Total other income (loss)	395,189	350,107
Total income (loss)	3,013,574	4,344,892
<b>EXPENSES</b>		
Management fees (Note 5)	259,043	297,715
Professional fees	—	14,802
Administrative fees	—	8,882
Securityholder reporting fees	—	5,959
Independent review committee fees (Note 5)	2,479	3,298
Legal fees	—	5,446
Transaction costs (Note 2)	802	2,005
Listing fees	—	2,691
Custodial fees	—	2,441
Transaction fees	—	150
Other fees	—	8,480
Total expenses	262,324	351,869
Deduct: Expenses waived/absorbed by manager (Note 5)	(2,479)	(52,149)
Net expenses	259,845	299,720
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ 2,753,729	\$ 4,045,172
<b>Weighted average number of redeemable units</b>		
	1,708,791	1,965,193
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>	\$ 1.61	\$ 2.06

The accompanying notes are an integral part of the financial statements.

## CI ONE North American Core Plus Bond ETF

### Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 92,437,627	\$ 95,731,798
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	2,753,729	4,045,172
<b>Distributions to holders of redeemable units</b>		
Net investment income	(1,020,000)	(1,204,400)
Total distributions to holders of redeemable units	(1,020,000)	(1,204,400)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	–	5,043,980
Payment for redeemable units redeemed	(10,189,800)	(10,364,640)
Net redeemable unit transactions	(10,189,800)	(5,320,660)
Net assets attributable to holders of redeemable units, end of period	\$ 83,981,556	\$ 93,251,910

*The accompanying notes are an integral part of the financial statements.*

# CI ONE North American Core Plus Bond ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ 2,753,729	\$ 4,045,172
Adjustments for:		
Net realized gain (loss) on sale of investments	(485,030)	(645,899)
Change in unrealized (appreciation) depreciation of investments	(1,240,158)	(2,058,158)
Purchase of investments <sup>1</sup>	(73,290,919)	(8,096,085)
Proceeds from sale of investments <sup>1</sup>	71,415,544	8,820,413
Changes in receivables	(6,027)	63,087
Changes in payables	(21,065)	(8,998)
Net cash from (used in) operating activities	(873,926)	2,119,532
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	—	37,734
Payment for redeemable units redeemed <sup>1</sup>	(1,227)	(10,570)
Distributions paid to holders of redeemable units, net of reinvestments	(1,133,600)	(1,200,000)
Net cash from (used in) financing activities	(1,134,827)	(1,172,836)
Net increase (decrease) in cash during the period	\$ (2,008,753)	\$ 946,696
<b>Cash, beginning of period</b>	<b>\$ 2,769,455</b>	<b>\$ 1,218,761</b>
<b>Cash, end of period</b>	<b>\$ 760,702</b>	<b>\$ 2,165,457</b>
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 952,439	\$ 1,392,351
Interest received	329,920	311,571

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

The accompanying notes are an integral part of the financial statements.

# CI ONE North American Core Plus Bond ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
<b>CORPORATE BONDS – 26.8%</b>					<b>MUNICIPAL BOND – 0.2%</b>				
Alimentation Couche-Tard, Inc.					Greater Toronto Airports Authority				
4.21%, 8/21/20	BBB	153,000	156,482	153,702	3.04%, 9/21/22	A+	205,000	207,702	212,610
3.06%, 7/26/24	BBB	670,000	651,036	705,902	<b>FOREIGN CORPORATE BONDS – 1.5%</b>				
3.60%, 6/2/25	BBB	1,250,000	1,260,500	1,352,131	<b>Belgium – 0.2%</b>				
AltaGas Ltd.					Anheuser-Busch InBev Finance, Inc.				
3.98%, 10/4/27	BBB-	1,950,000	2,070,600	2,160,239	3.38%, 1/25/23	BBB+	136,000	135,520	142,514
Bank of Montreal					2.60%, 5/15/24	BBB+	40,000	38,303	41,323
3.34%, 12/8/25	BBB+	495,000	497,389	499,811	<b>Total Belgium</b>				
3.32%, 6/1/26	BBB+	305,000	306,316	310,751				<b>173,823</b>	<b>183,837</b>
Bank of Nova Scotia (The)					<b>United States – 1.3%</b>				
2.87%, 6/4/21	NR	346,000	345,462	353,285	PepsiCo, Inc.				
Bell Canada, Inc.					2.15%, 5/6/24	A+	1,000,000	1,015,380	1,042,720
3.35%, 3/22/23	BBB+	846,000	845,595	889,112	<b>TOTAL FOREIGN CORPORATE BONDS</b>				
4.70%, 9/11/23	BBB+	786,000	828,971	861,763				<b>1,189,203</b>	<b>1,226,557</b>
Brookfield Asset Management, Inc.					<b>Shares</b>				
4.54%, 3/31/23	A-	2,836,000	2,980,819	3,042,135	<b>EXCHANGE-TRADED FUNDS – 69.4%</b>				
Canadian Natural Resources Ltd.					<b>Canada – 69.4%</b>				
3.31%, 2/11/22	BBB	1,000,000	1,025,000	1,023,915	CI Yield Enhanced Canada Aggregate Bond Index ETF				
Capital Power Corp.							72,120	3,424,282	3,811,542
4.28%, 9/18/24	BBB-	1,000,000	1,053,400	1,061,565	CI Yield Enhanced Canada Short-Term Aggregate Bond Index				
CCL Industries, Inc.							1,088,170	52,591,779	54,494,574
3.86%, 4/13/28	BBB	865,000	907,887	952,789	<b>TOTAL EXCHANGE-TRADED FUNDS</b>				
Enbridge, Inc.								<b>56,016,061</b>	<b>58,306,116</b>
3.19%, 12/5/22	BBB+	99,000	98,887	102,857	<b>TOTAL INVESTMENTS IN SECURITIES – 98.9%</b>				
3.94%, 6/30/23	BBB+	35,000	35,833	37,191				<b>80,014,276</b>	<b>83,038,869</b>
GE Capital Canada Funding Co.					Other Assets in Excess of Liabilities – 1.1%				
4.60%, 1/26/22	BBB+	714,000	730,052	738,483					942,687
TELUS Corp.					<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS – 100.0%</b>				
2.35%, 3/28/22	BBB+	1,186,000	1,155,151	1,211,155					<b>\$ 83,981,556</b>
3.35%, 3/15/23	BBB+	256,000	255,748	268,851	* Source: Standard & Poor's Credit Rating Agency.				
Toromont Industries Ltd.									
3.84%, 10/27/27	NR	1,001,000	1,007,851	1,096,911					
TransCanada PipeLines Ltd.									
3.65%, 11/15/21	BBB+	1,643,000	1,673,825	1,697,235					
VW Credit Canada, Inc.									
2.65%, 6/27/22	BBB+	2,000,000	2,026,520	2,034,770					
Wells Fargo Canada Corp.									
3.04%, 1/29/21	A-	1,366,000	1,368,318	1,384,202					
3.46%, 1/24/23	A-	506,000	511,144	534,893					
<b>TOTAL CORPORATE BONDS</b>			<b>21,792,786</b>	<b>22,473,648</b>					
<b>PROVINCIAL BONDS – 1.0%</b>									
Province of Alberta									
2.90%, 9/20/29	A+	131,000	127,671	146,769					
Province of Ontario									
4.00%, 6/2/21	A+	413,000	428,403	426,935					
Province of Quebec									
4.50%, 12/1/20	AA-	242,000	252,450	246,234					
<b>TOTAL PROVINCIAL BONDS</b>			<b>808,524</b>	<b>819,938</b>					

The accompanying notes are an integral part of the financial statements.



# CI WisdomTree Canada Quality Dividend Growth Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 244,301,496	\$ 230,726,484
Cash	405,417	917,695
Receivables:		
Investment securities sold	743,810	–
Dividends	1,251,610	788,840
<b>Total Assets</b>	<b>246,702,333</b>	<b>232,433,019</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Payables:		
Investment securities purchased	–	551,231
Distributions	2,268,000	623,700
Management fees	24,596	26,271
<b>Total Liabilities</b>	<b>2,292,596</b>	<b>1,201,202</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 244,409,737</b>	<b>\$ 231,231,817</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>244,409,737</b>	<b>231,231,817</b>
<b>Number of redeemable units outstanding (Note 4)</b>	<b>9,450,000</b>	<b>8,100,000</b>
<b>Net assets attributable to holders of redeemable units per unit</b>	<b>\$ 25.86</b>	<b>\$ 28.55</b>

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Canada Quality Dividend Growth Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 4,618,757	\$ 2,351,480
Net realized gain (loss) on sale of investments	(20,368,278)	2,098,740
Change in unrealized appreciation (depreciation) on investments	(2,560,172)	12,609,510
Total net gain (loss) on investments	(18,309,693)	17,059,730
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	1,315	1,094
Total net gain (loss) on derivatives	1,315	1,094
Total net gain (loss) on investments and derivatives	(18,308,378)	17,060,824
<b>Other income (loss)</b>		
Interest for distribution purposes	135	–
Net realized gain (loss) on foreign currency transactions	(3,145)	(1,406)
Change in unrealized appreciation (depreciation) on foreign currency transactions	798	(3,127)
Total other income (loss)	(2,212)	(4,533)
Total income (loss)	(18,310,590)	17,056,291
<b>EXPENSES</b>		
Management fees (Note 5)	271,324	170,075
Transaction costs (Note 2)	28,276	56,360
Independent review committee fees (Note 5)	6,519	4,879
Total expenses	306,119	231,314
Deduct: Expenses waived/absorbed by manager (Note 5)	(6,519)	(4,879)
Net expenses	299,600	226,435
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (18,610,190)	\$ 16,829,856
<b>Weighted average number of redeemable units</b>	8,976,648	5,430,110
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>	\$ (2.07)	\$ 3.10

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree Canada Quality Dividend Growth Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 231,231,817	\$ 90,051,999
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(18,610,190)	16,829,856
<b>Distributions to holders of redeemable units</b>		
Net investment income	(3,648,000)	(2,336,400)
Total distributions to holders of redeemable units	(3,648,000)	(2,336,400)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	46,060,005	81,709,515
Payment for redeemable units redeemed	(10,623,895)	(1,228,960)
Net redeemable unit transactions	35,436,110	80,480,555
Net assets attributable to holders of redeemable units, end of period	\$ 244,409,737	\$ 185,026,010

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree Canada Quality Dividend Growth Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (18,610,190)	\$ 16,829,856
Adjustments for:		
Net realized gain (loss) on sale of investments	20,368,278	(2,098,740)
Change in unrealized (appreciation) depreciation of investments	2,560,172	(12,609,510)
Unrealized (appreciation) depreciation of foreign currency translations	(798)	3,127
Purchase of investments <sup>1</sup>	(117,547,949)	(86,347,208)
Proceeds from sale of investments <sup>1</sup>	116,095,681	85,504,060
Changes in receivables	(1,206,580)	(1,795,215)
Changes in payables	(552,906)	1,398,139
Net cash from (used in) operating activities	1,105,708	884,509
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	521,304	671,339
Payment for redeemable units redeemed <sup>1</sup>	(136,388)	(10,304)
Distributions paid to holders of redeemable units, net of reinvestments	(2,003,700)	(1,360,400)
Net cash from (used in) financing activities	(1,618,784)	(699,365)
Unrealized (appreciation) depreciation of foreign currency transactions	798	(3,127)
Net increase (decrease) in cash during the period	\$ (512,278)	\$ 182,017
<b>Cash, beginning of period</b>	\$ 917,695	\$ 176,789
<b>Cash, end of period</b>	\$ 405,417	\$ 358,806
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 4,155,987	\$ 2,301,148
Interest received	135	—

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree Canada Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS - 100.0%</b>							
<b>Canada - 100.0%</b>							
<b>Auto Components - 5.4%</b>				<b>Metals &amp; Mining - 10.3%</b>			
Linamar Corp.	17,574	822,441	644,966	Barrick Gold Corp.	352,478	7,886,009	12,876,021
Magna International, Inc.	200,506	12,880,282	12,122,592	Kirkland Lake Gold Ltd.	46,295	2,279,976	2,587,891
Martinrea International, Inc.	29,800	337,634	306,344	Lundin Mining Corp.	316,412	2,054,835	2,303,479
<b>Total Auto Components</b>		<b>14,040,357</b>	<b>13,073,902</b>	Pan American Silver Corp.	27,609	776,899	1,138,319
<b>Capital Markets - 5.5%</b>				Wheaton Precious Metals Corp.	104,800	5,434,928	6,257,608
CI Financial Corp.	204,171	4,047,249	3,526,033	<b>Total Metals &amp; Mining</b>		<b>18,432,647</b>	<b>25,163,318</b>
IGM Financial, Inc.	298,954	9,496,921	9,862,493	<b>Multiline Retail - 2.4%</b>			
<b>Total Capital Markets</b>		<b>13,544,170</b>	<b>13,388,526</b>	Canadian Tire Corp., Ltd.	48,914	6,797,529	5,754,243
<b>Commercial Services &amp; Supplies - 3.4%</b>				<b>Oil, Gas &amp; Consumable Fuels - 8.2%</b>			
Boyd Group Services, Inc.	1,379	260,011	278,655	Keyera Corp.	414,787	7,372,668	8,573,647
Ritchie Bros Auctioneers, Inc.	45,337	2,204,188	2,505,776	TC Energy Corp.	197,100	11,605,248	11,431,800
Waste Connections, Inc.	44,017	5,194,876	5,598,522	<b>Total Oil, Gas &amp; Consumable Fuels</b>		<b>18,977,916</b>	<b>20,005,447</b>
<b>Total Commercial Services &amp; Supplies</b>		<b>7,659,075</b>	<b>8,382,953</b>	<b>Paper &amp; Forest Products - 0.4%</b>			
<b>Construction &amp; Engineering - 0.7%</b>				Stella-Jones, Inc.	25,802	1,042,518	880,880
Aecon Group, Inc.	52,700	798,405	777,852	<b>Professional Services - 5.8%</b>			
Badger Daylighting Ltd.	15,100	419,478	448,772	Stantec, Inc.	37,325	1,407,297	1,564,291
SNC-Lavalin Group, Inc.	26,100	586,467	597,951	Thomson Reuters Corp.	137,486	12,333,234	12,681,708
<b>Total Construction &amp; Engineering</b>		<b>1,804,350</b>	<b>1,824,575</b>	<b>Total Professional Services</b>		<b>13,740,531</b>	<b>14,245,999</b>
<b>Consumer Finance - 0.2%</b>				<b>Real Estate Management &amp; Development - 0.1%</b>			
goeasy Ltd.	7,800	435,084	426,504	DREAM Unlimited Corp.	24,747	265,770	221,733
<b>Containers &amp; Packaging - 1.6%</b>				<b>Road &amp; Rail - 10.3%</b>			
CCL Industries, Inc.	62,461	3,522,811	2,740,788	Canadian National Railway Co.	104,650	11,901,015	12,569,511
Intertape Polymer Group, Inc.	84,000	991,200	1,006,320	Canadian Pacific Railway Ltd.	30,183	8,800,676	10,422,794
Wipak Ltd.	4,515	201,363	187,779	TFI International, Inc.	44,840	1,809,333	2,160,840
<b>Total Containers &amp; Packaging</b>		<b>4,715,374</b>	<b>3,934,887</b>	<b>Total Road &amp; Rail</b>		<b>22,511,024</b>	<b>25,153,145</b>
<b>Diversified Telecommunication Services - 9.6%</b>				<b>Software - 1.4%</b>			
BCE, Inc.	213,893	13,362,359	12,110,622	Constellation Software, Inc.	1,776	2,094,948	2,722,413
TELUS Corp.	501,739	11,852,745	11,424,597	Enghouse Systems Ltd.	8,654	347,879	627,415
<b>Total Diversified Telecommunication Services</b>		<b>25,215,104</b>	<b>23,535,219</b>	<b>Total Software</b>		<b>2,442,827</b>	<b>3,349,828</b>
<b>Food &amp; Staples Retailing - 5.5%</b>				<b>Thriffs &amp; Mortgage Finance - 1.5%</b>			
Alimentation Couche-Tard, Inc.	161,459	6,309,540	6,873,310	Genworth MI Canada, Inc.	110,764	5,303,472	3,678,472
Metro, Inc.	88,470	4,594,706	4,954,320	<b>Trading Companies &amp; Distributors - 2.0%</b>			
North West Co., Inc. (The)	56,500	1,576,915	1,676,920	Finning International, Inc.	150,873	3,512,919	2,792,659
<b>Total Food &amp; Staples Retailing</b>		<b>12,481,161</b>	<b>13,504,550</b>	Toromont Industries Ltd.	30,332	1,929,307	2,043,467
<b>Food Products - 2.6%</b>				<b>Total Trading Companies &amp; Distributors</b>		<b>5,442,226</b>	<b>4,836,126</b>
Saputo, Inc.	196,134	6,492,388	6,348,858	<b>Transportation Infrastructure - 0.4%</b>			
<b>Hotels, Restaurants &amp; Leisure - 4.8%</b>				Westshore Terminals Investment Corp.	56,600	877,300	945,786
Restaurant Brands International, Inc.	160,204	13,168,465	11,837,474	<b>Wireless Telecommunication Services - 4.8%</b>			
<b>Insurance - 10.7%</b>				Rogers Communications, Inc.	214,316	14,055,730	11,690,938
Great-West Lifeco, Inc.	494,900	11,778,620	11,778,620	Commissions and other portfolio transaction costs (Note 2)		(21,175)	
iA Financial Corp., Inc.	94,329	4,493,984	4,288,196	<b>TOTAL INVESTMENTS IN SECURITIES - 100.0%</b>		<b>241,442,280</b>	<b>244,301,496</b>
Intact Financial Corp.	78,276	9,302,577	10,114,042	Other Assets in Excess of Liabilities - 0.0%			108,241
<b>Total Insurance</b>		<b>25,575,181</b>	<b>26,180,858</b>	<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS - 100.0%</b>			<b>\$ 244,409,737</b>
<b>Machinery - 0.2%</b>							
Savaria Corp.	37,200	472,440	463,512				
<b>Media - 2.2%</b>							
Cogeco Communications, Inc.	24,470	2,738,703	2,393,411				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Emerging Markets Dividend Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 32,980,887	\$ 35,396,877
Cash	152,196	120,638
Unrealized appreciation on foreign currency contracts	–	1,823
Receivables:		
Investment securities sold	–	378,447
Dividends	218,356	62,590
Foreign tax reclaims	44	170
<b>Total Assets</b>	<b>33,351,483</b>	<b>35,960,545</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Unrealized depreciation on foreign currency contracts	–	11
Payables:		
Investment securities purchased	6,544	–
Foreign capital gains tax	–	163
Distributions	161,000	473,200
Management fees	5,940	11,568
<b>Total Liabilities</b>	<b>173,484</b>	<b>484,942</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 33,177,999</b>	<b>\$ 35,475,603</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>33,177,999</b>	<b>35,475,603</b>
<b>Number of redeemable units outstanding (Note 4)</b>	<b>1,400,000</b>	<b>1,300,000</b>
<b>Net assets attributable to holders of redeemable units per unit</b>	<b>\$ 23.70</b>	<b>\$ 27.29</b>

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree Emerging Markets Dividend Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 699,457	\$ 443,851
Net realized gain (loss) on sale of investments	(528,773)	124,279
Change in unrealized appreciation (depreciation) on investments	(4,644,060)	136,793
Total net gain (loss) on investments	(4,473,376)	704,923
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	6,555	(56,866)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	(1,812)	(9,286)
Total net gain (loss) on derivatives	4,743	(66,152)
Total net gain (loss) on investments and derivatives	(4,468,633)	638,771
<b>Other income (loss)</b>		
Interest for distribution purposes	(1,157)	–
Net realized gain (loss) on foreign currency transactions	(13,138)	21,437
Change in unrealized appreciation (depreciation) on foreign currency transactions	2,872	14,395
Total other income (loss)	(11,423)	35,832
Total income (loss)	(4,480,056)	674,603
<b>EXPENSES</b>		
Foreign withholding taxes	78,746	49,692
Management fees (Note 5)	67,501	33,989
Transaction costs (Note 2)	4,523	35,566
Independent review committee fees (Note 5)	944	530
Foreign capital gains taxes	(12)	–
Total expenses	151,702	119,777
Deduct: Expenses waived/absorbed by manager (Note 5)	(944)	(530)
Net expenses	150,758	119,247
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (4,630,814)	\$ 555,356
<b>Weighted average number of redeemable units</b>	1,385,165	623,204
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>	\$ (3.34)	\$ 0.89

The accompanying notes are an integral part of the financial statements.

## CI WisdomTree Emerging Markets Dividend Index ETF

### Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 35,475,603	\$ 5,031,187
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(4,630,814)	555,356
<b>Distributions to holders of redeemable units</b>		
Net investment income	(406,000)	(404,380)
Total distributions to holders of redeemable units	(406,000)	(404,380)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	2,739,210	28,864,565
Reinvestments of distributions	–	109,880
Net redeemable unit transactions	2,739,210	28,974,445
Net assets attributable to holders of redeemable units, end of period	\$ 33,177,999	\$ 34,156,608

*The accompanying notes are an integral part of the financial statements.*



# CI WisdomTree Emerging Markets Dividend Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (4,630,814)	\$ 555,356
Adjustments for:		
Net realized gain (loss) on sale of investments	528,773	(124,279)
Change in unrealized (appreciation) depreciation of investments	4,644,060	(136,793)
Change in unrealized (appreciation) depreciation of derivatives	1,812	9,286
Unrealized (appreciation) depreciation of foreign currency translations	(2,872)	(14,395)
Purchase of investments <sup>1</sup>	(2,764,321)	(30,399,584)
Proceeds from sale of investments <sup>1</sup>	1,215,346	309,677
Changes in receivables	222,807	2,333,860
Changes in payables	916	6,296,528
Net cash from (used in) operating activities	(784,293)	(21,170,344)
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	1,531,179	28,864,565
Distributions paid to holders of redeemable units, net of reinvestments	(718,200)	(115,500)
Net cash from (used in) financing activities	812,979	28,749,065
Unrealized (appreciation) depreciation of foreign currency transactions	2,872	14,395
Net increase (decrease) in cash during the period	\$ 31,558	\$ 7,593,116
<b>Cash, beginning of period</b>	\$ 120,638	\$ 7,505
<b>Cash, end of period</b>	\$ 152,196	\$ 7,600,621
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 465,071	\$ 211,619
Interest received (paid)	(1,157)	—

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Emerging Markets Dividend Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS – 99.4%</b>							
<b>Brazil – 3.2%</b>							
Ambev S.A.	15,103	93,277	52,973	Empresas COPEC S.A.	2,511	36,886	22,964
Atacadao S.A.	2,693	17,047	13,193	Enel Americas S.A.	236,835	57,860	48,743
B3 S.A. – Brasil Bolsa Balcao	6,284	75,940	85,872	Enel Chile S.A.	260,607	34,221	26,558
Banco Bradesco S.A.	4,865	50,819	22,880	Engie Energia Chile S.A.	9,244	21,775	16,862
Banco do Brasil S.A.	8,417	140,129	67,124	Falabella S.A.	3,530	30,448	15,233
Banco Santander Brasil S.A.	1,846	28,973	12,830	Inversiones Aguas Metropolitanas S.A.	9,729	18,563	11,382
BB Seguridade Participacoes S.A.	4,103	41,420	27,754	Ripley Corp. S.A.	19,748	19,009	8,751
BR Malls Participacoes S.A.	9,585	46,940	23,966	<b>Total Chile</b>	<b>460,956</b>	<b>310,445</b>	
CCR S.A.	9,067	44,458	32,612	<b>China – 27.4%</b>			
Centrais Eletricas Brasileiras S.A.	1,300	14,789	9,997	Agile Group Holdings Ltd.	22,000	39,058	35,259
Cia de Saneamento Basico do Estado de Sao Paulo	1,715	26,594	24,546	Agricultural Bank of China Ltd.	281,200	173,066	160,244
Cia de Saneamento do Parana	3,162	28,906	24,715	Angang Steel Co., Ltd.	30,000	13,512	9,964
Cia Hering	1,812	16,197	6,436	Anhui Conch Cement Co., Ltd.	14,800	115,013	140,629
Cia Siderurgica Nacional S.A.	9,585	39,916	25,393	ANTA Sports Products Ltd.	3,000	36,565	36,060
Cielo S.A.	25,884	78,840	29,663	Asia Cement China Holdings Corp.	8,000	12,913	10,684
Cogna Educacao	6,947	26,893	11,390	BAIC Motor Corp., Ltd.	18,500	15,186	10,891
Cosan S.A.	895	14,864	15,745	Bank of Beijing Co., Ltd.	21,600	24,505	20,378
Cyrela Brazil Realty S.A.				Bank of China Ltd.	687,000	405,314	353,447
Empreendimentos e Participacoes	3,770	31,687	21,368	Bank of Communications Co., Ltd.	213,400	228,232	184,632
Duratrix S.A.	4,954	21,158	15,803	Bank of Jiangsu Co., Ltd.	9,900	12,857	10,807
EDP – Energias do Brasil S.A.	3,379	21,338	14,601	Bank of Nanjing Co., Ltd.	10,600	17,366	14,959
Energisa S.A.	1,385	20,911	16,834	Bank of Shanghai Co., Ltd.	8,200	14,411	13,104
Engie Brasil Energia S.A.	1,762	26,551	18,396	Baoshan Iron & Steel Co., Ltd.	32,499	41,280	28,533
Equatorial Energia S.A.	3,156	19,271	18,178	Beijing Capital International Airport Co., Ltd.	16,000	20,752	13,637
Fleury S.A.	3,485	26,620	21,257	Beijing Enterprises Holdings Ltd.	4,000	24,459	18,206
Hypera S.A.	3,227	33,750	26,655	Beijing Enterprises Water Group Ltd.	64,000	48,543	33,965
IRB Brasil Resseguros S.A.	2,177	21,168	5,940	Brilliance China Automotive Holdings Ltd.	10,000	14,244	12,196
Itau Unibanco Holding S.A.	4,352	44,032	25,909	CGN Power Co., Ltd.	87,000	30,865	24,462
Itausa S.A.	12,278	52,064	33,380	China Aoyuan Group Ltd.	10,000	14,448	16,466
Klabn S.A.	10,809	55,525	54,509	China BlueChemical Ltd.	54,000	19,325	10,913
Localiza Rent a Car S.A.	1,454	18,056	14,755	China Cinda Asset Management Co., Ltd.	87,000	28,310	23,239
Lojas Renner S.A.	2,532	37,802	26,253	China CITIC Bank Corp., Ltd.	93,000	75,075	55,239
Odontoprev S.A.	3,823	20,717	13,494	China Communications Construction Co., Ltd.	41,000	51,676	31,486
Petrobras Distribuidora S.A.	7,523	64,977	40,214	China Communications Services Corp., Ltd.	20,000	16,280	16,941
Porto Seguro S.A.	782	14,250	9,780	China Conch Venture Holdings Ltd.	7,500	35,045	43,098
Qualicorp Consultoria e Corretora de Seguros S.A.	2,666	18,193	19,178	China Construction Bank Corp.	733,800	834,987	809,976
Raia Drogasil S.A.	531	17,536	14,570	China Everbright Bank Co., Ltd.	29,100	22,362	20,058
Smiles Fidelidade S.A.	1,705	21,877	6,221	China Everbright International Ltd.	31,370	38,648	22,547
Sul America S.A.	847	10,215	9,469	China Fortune Land Development Co., Ltd.	2,800	14,460	12,324
TIM Participacoes S.A.	5,862	22,775	20,648	China Galaxy Securities Co., Ltd.	18,500	13,834	13,622
Transmissora Alianca de Energia Eletrica S.A.	6,141	55,874	42,804	China Gas Holdings Ltd.	6,800	31,326	28,560
Ultrapar Participacoes S.A.	4,871	40,659	22,208	China Hongqiao Group Ltd.	18,500	16,269	11,184
WEG S.A.	2,690	19,432	33,770	China International Marine Containers Group Co., Ltd.	11,000	13,297	12,178
YDUQS Participacoes S.A.	3,029	35,437	25,283	China Jinmao Holdings Group Ltd.	36,000	27,412	34,479
<b>Total Brazil</b>		<b>1,557,877</b>	<b>1,058,566</b>	China Lesso Group Holdings Ltd.	12,000	12,378	21,256
<b>Chile – 0.9%</b>				China Life Insurance Co., Ltd.	10,000	32,825	27,414
AES Gener S.A.	78,889	27,217	15,451	China Lilang Ltd.	14,000	17,428	10,235
Aguas Andinas S.A.	37,104	27,534	17,133	China Longyuan Power Group Corp., Ltd.	23,000	19,291	17,582
Banco de Chile	240,236	42,468	28,908	China Medical System Holdings Ltd.	15,000	19,472	24,066
Banco de Credito e Inversiones S.A.	222	19,163	10,281	China Mengniu Dairy Co., Ltd.	4,000	20,871	20,807
Banco Santander Chile	323,965	29,419	18,067				
Cia Cervecerias Unidas S.A.	1,976	31,721	19,399				
Colbun S.A.	150,074	39,505	32,630				
Empresas CMPC S.A.	6,676	25,167	18,083				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Emerging Markets Dividend Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
China Merchants Bank Co., Ltd.	25,500	158,052	162,369	Focus Media Information Technology Co., Ltd.	16,500	17,238	17,695
China Merchants Shekou Industrial Zone Holdings Co., Ltd.	4,400	15,875	13,927	Fosun International Ltd.	28,000	49,906	48,516
China Minsheng Banking Corp., Ltd.	54,500	51,105	50,952	Fufeng Group Ltd.	27,000	16,668	11,720
China Mobile Ltd.	50,500	655,253	464,134	Fuyao Glass Industry Group Co., Ltd.	11,700	49,468	41,748
China Molybdenum Co., Ltd.	54,000	25,967	24,008	Geely Automobile Holdings Ltd.	28,000	63,272	60,030
China National Building Material Co., Ltd.	30,000	34,722	43,494	Gemdale Corp.	8,500	20,066	22,420
China Oriental Group Co., Ltd.	34,000	24,688	12,607	Genertec Universal Medical Group Co., Ltd.	26,500	23,837	21,794
China Overseas Land & Investment Ltd.	20,000	95,608	82,418	Great Wall Motor Co., Ltd.	43,000	39,796	36,573
China Pacific Insurance Group Co., Ltd.	16,100	83,003	63,232	Guangdong Investment Ltd.	22,000	57,208	51,419
China Petroleum & Chemical Corp.	520,400	520,058	304,719	Guangzhou Automobile Group Co., Ltd.	28,000	40,203	27,506
China Power International Development Ltd.	79,666	24,949	19,880	Guangzhou R&F Properties Co., Ltd.	16,000	38,759	25,362
China Railway Construction Corp., Ltd.	17,000	28,446	18,193	Guotai Junan Securities Co., Ltd.	6,100	19,711	20,271
China Railway Group Ltd.	32,000	29,968	22,381	Haier Electronics Group Co., Ltd.	6,000	21,089	24,725
China Railway Signal & Communication Corp., Ltd.	25,000	21,575	14,630	Haier Smart Home Co., Ltd.	5,300	16,939	18,062
China Resources Beer Holdings Co., Ltd.	2,000	14,093	15,183	Haitian International Holdings Ltd.	5,000	14,092	13,830
China Resources Cement Holdings Ltd.	34,000	47,076	56,702	Henan Shuanghui Investment & Development Co., Ltd.	4,100	22,506	36,383
China Resources Gas Group Ltd.	4,000	29,193	26,535	Hengan International Group Co., Ltd.	7,500	76,400	80,002
China Resources Land Ltd.	12,000	65,516	61,893	Huaneng Power International, Inc.	26,000	20,852	13,296
China Resources Pharmaceutical Group Ltd.	14,000	17,626	10,997	Huatai Securities Co., Ltd.	7,800	26,461	28,233
China Resources Power Holdings Co., Ltd.	18,000	40,348	28,816	Huayu Automotive Systems Co., Ltd.	4,100	16,753	16,411
China SCE Group Holdings Ltd.	28,000	16,771	16,533	Industrial & Commercial Bank of China Ltd.	560,400	553,459	467,427
China Shenhua Energy Co., Ltd.	51,700	159,858	114,368	Industrial Bank Co., Ltd.	17,600	59,408	53,472
China South City Holdings Ltd.	104,000	16,253	14,438	Inner Mongolia Yili Industrial Group Co., Ltd.	7,100	39,108	42,554
China State Construction Engineering Corp., Ltd.	29,400	33,640	27,000	Jiangsu Expressway Co., Ltd.	14,000	23,577	22,339
China State Construction International Holdings Ltd.	18,000	23,408	14,298	Jiangsu Yanghe Brewery Joint-Stock Co., Ltd.	900	18,831	18,219
China Telecom Corp., Ltd.	100,000	67,246	38,134	Jiangxi Copper Co., Ltd.	9,000	13,524	12,352
China Unicom Hong Kong Ltd.	24,000	33,014	17,672	Kingboard Holdings Ltd.	8,500	34,635	30,024
China Vanke Co., Ltd.	15,900	82,644	73,839	Kunlun Energy Co., Ltd.	32,000	41,413	28,230
China Yangtze Power Co., Ltd.	17,600	57,960	64,180	Kweichow Moutai Co., Ltd.	300	65,465	84,496
Chongqing Rural Commercial Bank Co., Ltd.	23,000	16,881	12,328	KWG Group Holdings Ltd.	18,000	25,936	41,184
CIFI Holdings Group Co., Ltd.	38,000	33,366	40,334	Lee & Man Paper Manufacturing Ltd.	24,000	21,269	17,545
CITIC Ltd.	23,000	43,763	29,424	Lenovo Group Ltd.	70,000	70,347	52,772
CITIC Securities Co., Ltd.	13,800	45,875	46,500	Logan Group Co., Ltd.	12,000	24,329	28,932
CITIC Telecom International Holdings Ltd.	39,000	18,956	16,860	Longfor Group Holdings Ltd.	8,000	38,651	51,806
CNOOC Ltd.	201,000	432,667	304,476	Lonking Holdings Ltd.	54,000	21,689	22,300
COSCO Shipping Ports Ltd.	22,000	23,137	16,083	Luye Pharma Group Ltd.	21,000	20,393	17,492
Country Garden Holdings Co., Ltd.	56,000	106,084	93,686	Luzhou Laojiao Co., Ltd.	900	13,968	15,789
CRRC Corp., Ltd.	41,000	54,801	30,529	Maanshan Iron & Steel Co., Ltd.	46,000	25,558	16,814
CSPC Pharmaceutical Group Ltd.	16,800	47,445	43,222	Midea Group Co., Ltd.	6,100	60,188	70,221
Dali Foods Group Co., Ltd.	14,500	13,323	11,976	Minth Group Ltd.	4,000	17,717	15,500
Daqin Railway Co., Ltd.	16,400	26,182	22,229	Nanjing Iron & Steel Co., Ltd.	27,800	16,684	17,288
Dongfeng Motor Group Co., Ltd.	28,000	33,894	22,782	New China Life Insurance Co., Ltd.	4,500	25,665	20,521
Dongyue Group Ltd.	32,000	23,024	17,714	Nine Dragons Paper Holdings Ltd.	34,000	42,259	41,884
ENN Energy Holdings Ltd.	2,500	32,918	38,309	PetroChina Co., Ltd.	217,100	174,470	107,672
Far East Horizon Ltd.	19,000	22,984	21,970	PICC Property & Casualty Co., Ltd.	31,000	44,278	34,811
				Ping An Insurance Group Co. of China Ltd.	21,700	311,712	296,392
				Poly Developments and Holdings Group Co., Ltd.	8,300	20,901	23,619
				Postal Savings Bank of China Co., Ltd.	56,000	44,523	43,792
				Powerlong Real Estate Holdings Ltd.	16,000	10,157	12,203
				Qingdao Port International Co., Ltd.	22,000	17,722	15,928

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Emerging Markets Dividend Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
SAIC Motor Corp., Ltd.	9,300	45,684	30,422	Zhejiang Expressway Co., Ltd.	22,000	24,656	21,186
Sansteel Minguang Co., Ltd. Fujian	11,300	16,919	14,490	Zhuzhou CRRC Times Electric Co., Ltd.	3,200	21,837	11,078
Sany Heavy Industry Co., Ltd.	7,400	17,871	26,728	Zijin Mining Group Co., Ltd.	52,000	27,545	32,988
Seazen Group Ltd.	14,000	18,514	16,557	<b>Total China</b>		<b>10,224,008</b>	<b>9,094,997</b>
Shaanxi Coal Industry Co., Ltd.	7,500	12,591	10,411	<b>Czech Republic – 0.1%</b>			
Shandong Weigao Group Medical Polymer Co., Ltd.	12,000	18,196	36,355	O2 Czech Republic AS	1,650	<b>22,100</b>	<b>20,748</b>
Shanghai International Port Group Co., Ltd.	12,000	14,961	9,704	<b>Hong Kong – 0.3%</b>			
Shanghai Pharmaceuticals Holding Co., Ltd.	10,500	27,462	24,024	China Water Affairs Group Ltd.	14,000	14,462	13,728
Shanghai Pudong Development Bank Co., Ltd.	14,500	33,952	29,537	Chow Tai Fook Jewellery Group Ltd.	26,000	31,847	33,857
Shenzhen Expressway Co., Ltd.	8,000	14,013	11,022	Concord New Energy Group Ltd.	340,000	20,845	19,418
Shenzhen International Holdings Ltd.	7,477	19,239	16,214	Kingboard Laminates Holdings Ltd.	15,000	20,025	20,534
Shenzhen Investment Ltd.	32,000	15,555	13,777	Stella International Holdings Ltd.	10,500	20,232	14,669
Shenzhen Overseas Chinese Town Co., Ltd.	10,900	14,365	12,718	<b>Total Hong Kong</b>		<b>107,411</b>	<b>102,206</b>
Shenzhou International Group Holdings Ltd.	3,200	57,201	52,523	<b>Hungary – 0.2%</b>			
Shimao Group Holdings Ltd.	8,500	33,532	48,994	MOL Hungarian Oil & Gas PLC	3,637	50,984	29,165
Shougang Fushan Resources Group Ltd.	94,000	27,009	26,760	Richter Gedeon Nyrt	968	24,592	27,239
Shui On Land Ltd.	67,500	20,472	15,420	<b>Total Hungary</b>		<b>75,576</b>	<b>56,404</b>
Sino Biopharmaceutical Ltd.	9,500	13,393	24,374	<b>India – 5.2%</b>			
Sino-Ocean Group Holding Ltd.	43,500	24,192	14,218	Ashok Leyland Ltd.	15,504	23,591	13,131
Sinopec Engineering Group Co., Ltd.	20,500	19,675	11,888	Asian Paints Ltd.	792	22,344	24,108
Sinopec Shanghai Petrochemical Co., Ltd.	86,000	43,614	28,110	Bajaj Auto Ltd.	509	27,355	25,948
Sinopharm Group Co., Ltd.	8,000	40,390	27,892	Bharat Petroleum Corp., Ltd.	6,885	50,189	46,450
Sinotrans Ltd.	44,000	18,516	12,140	Bharti Infratel Ltd.	14,293	74,997	57,109
Sinotruk Hong Kong Ltd.	9,000	21,911	31,711	Coal India Ltd.	23,524	101,952	56,374
SITC International Holdings Co., Ltd.	17,000	21,767	24,706	GAIL India Ltd.	11,063	31,926	20,385
Sun Art Retail Group Ltd.	12,500	18,422	29,084	Godrej Industries Ltd.	2,438	18,141	18,361
Sunac China Holdings Ltd.	9,000	53,448	51,322	Grasim Industries Ltd.	1,968	27,803	22,000
Sunny Optical Technology Group Co., Ltd.	1,200	18,722	26,149	HCL Technologies Ltd.	2,665	26,585	26,770
TCL Technology Group Corp.	22,800	15,514	27,216	Hero MotoCorp., Ltd.	900	44,500	41,350
Tencent Holdings Ltd.	3,800	227,874	332,955	Hindustan Petroleum Corp., Ltd.	7,745	38,840	30,282
Tianneng Power International Ltd.	18,000	15,839	41,754	Hindustan Unilever Ltd.	1,868	63,090	73,458
Times China Holdings Ltd.	8,000	17,339	20,132	Housing Development Finance Corp., Ltd.	2,760	107,710	87,359
Tingyi Cayman Islands Holding Corp.	12,000	22,009	25,348	Indiabulls Housing Finance Ltd.	8,130	33,324	30,380
TravelSky Technology Ltd.	5,000	14,567	11,985	Indian Oil Corp., Ltd.	33,666	92,741	51,833
Uni-President China Holdings Ltd.	11,000	15,428	14,923	IndusInd Bank Ltd.	905	21,573	7,751
Wanhua Chemical Group Co., Ltd.	3,400	27,599	32,724	Infosys Ltd.	18,110	251,349	239,790
Want Want China Holdings Ltd.	50,000	52,852	51,402	ITC Ltd.	17,692	90,308	62,121
Weichai Power Co., Ltd.	27,000	55,823	69,555	JSW Steel Ltd.	6,722	30,205	22,960
Wens Foodstuffs Group Co., Ltd.	3,240	20,758	13,599	Larsen & Toubro Ltd.	1,634	41,988	27,815
WH Group Ltd.	55,000	69,574	64,177	Mahindra & Mahindra Ltd.	3,342	38,719	30,788
Wuliangye Yibin Co., Ltd.	1,400	26,029	46,125	Marico Ltd.	3,541	24,007	22,478
Xiamen C & D, Inc.	8,100	13,155	12,632	Maruti Suzuki India Ltd.	389	50,190	40,968
Xinjiang Goldwind Science & Technology Co., Ltd.	7,600	17,220	14,589	Mphasis Ltd.	1,248	21,384	19,783
Xinyi Glass Holdings Ltd.	34,000	51,620	56,761	National Aluminium Co., Ltd.	28,661	26,128	16,467
Xinyi Solar Holdings Ltd.	20,215	13,643	26,075	Nestle India Ltd.	103	22,882	31,910
XTEP International Holdings Ltd.	19,500	15,543	8,841	NHPC Ltd.	49,346	22,537	17,803
Yanzhou Coal Mining Co., Ltd.	28,000	33,931	28,490	NMDC Ltd.	11,657	23,689	17,064
Yuexiu Property Co., Ltd.	66,000	18,631	16,006	Oil India Ltd.	7,320	22,585	12,366
Yuexiu Transport Infrastructure Ltd.	18,000	21,708	17,113	Petronet LNG Ltd.	8,534	39,659	39,725
Yuzhou Properties Co., Ltd.	32,000	20,293	18,838	Piramal Enterprises Ltd.	789	26,672	19,410
				Power Grid Corp. of India Ltd.	15,133	55,680	47,731
				REC Ltd.	10,904	26,516	21,263
				Reliance Industries Ltd.	3,333	81,483	102,456
				Sun Pharmaceutical Industries Ltd.	3,185	24,518	27,173
				Tata Consultancy Services Ltd.	3,139	124,458	117,899
				Tata Steel Ltd.	3,525	25,921	20,774

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Emerging Markets Dividend Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Tech Mahindra Ltd.	2,575	35,631	25,241	Petronas Gas Bhd	7,200	39,944	38,631
UPL Ltd.	1,964	21,839	15,064	Public Bank Bhd	14,900	105,483	78,144
Vedanta Ltd.	48,604	155,121	93,287	RHB Bank Bhd	21,400	37,840	32,582
Yes Bank Ltd.	22,214	27,590	10,258	Sime Darby Bhd	26,000	18,722	17,768
Zee Entertainment Enterprises Ltd.	3,040	17,282	9,383	Sime Darby Plantation Bhd	17,000	25,881	26,585
<b>Total India</b>		<b>2,135,002</b>	<b>1,745,026</b>	Tenaga Nasional Bhd	21,500	89,752	79,409
<b>Indonesia – 2.0%</b>				TIME dotCom Bhd	6,900	21,005	23,862
Adaro Energy Tbk PT	237,300	29,891	22,512	Westports Holdings Bhd	13,700	16,982	16,547
Astra International Tbk PT	142,200	98,675	65,078	YTL Corp. Bhd	57,274	20,106	15,110
Bank Central Asia Tbk PT	18,300	49,256	49,683	<b>Total Malaysia</b>		<b>1,155,778</b>	<b>992,310</b>
Bank Mandiri Persero Tbk PT	95,200	66,557	44,930	<b>Mexico – 2.5%</b>			
Bank Negara Indonesia Persero Tbk PT	43,200	33,571	18,865	Alfa S.A.B. de C.V.	28,922	37,338	22,077
Bank Rakyat Indonesia Persero Tbk PT	241,800	92,158	69,855	America Movil S.A.B. de C.V.	108,648	114,429	94,460
Bukit Asam Tbk PT	117,700	31,843	22,669	Arca Continental S.A.B. de C.V.	2,560	18,762	15,203
Charoen Pokphand Indonesia Tbk PT	39,200	22,035	20,837	Banco del Bajio S.A.	11,670	21,750	13,441
Gudang Garam Tbk PT	5,500	37,959	24,738	Coca-Cola Femsa S.A.B. de C.V.	3,123	23,778	18,522
Hanjaya Mandala Sampoerna Tbk PT	91,400	27,334	14,335	Concentradora Fibra Danhos S.A. de C.V.	12,093	22,274	15,568
Indo Tambangraya Megah Tbk PT	12,600	21,972	8,530	Fomento Economico Mexicano S.A.B. de C.V.	5,775	71,029	48,503
Indocement Tunggak Prakarsa Tbk PT	13,800	25,584	15,526	Gruma S.A.B. de C.V.	1,783	24,325	26,069
Indofood Sukses Makmur Tbk PT	32,700	22,300	20,343	Grupo Aeroportuario del Centro Norte S.A.B. de C.V.	3,240	24,125	20,406
Japfa Comfeed Indonesia Tbk PT	98,100	15,569	11,084	Grupo Aeroportuario del Pacifico S.A.B. de C.V.	4,550	58,625	44,324
Kalbe Farma Tbk PT	148,600	19,951	20,686	Grupo Aeroportuario del Sureste S.A.B. de C.V.	1,199	26,696	18,138
Perusahaan Gas Negara Tbk PT	78,400	16,440	8,484	Grupo Bimbo S.A.B. de C.V.	5,670	14,389	12,857
Sarana Menara Nusantara Tbk PT	270,100	17,213	26,268	Grupo Financiero Banorte S.A.B. de C.V.	16,237	120,722	76,297
Semen Indonesia Persero Tbk PT	17,600	18,968	16,151	Grupo Financiero Inbursa S.A.B. de C.V.	12,347	21,095	11,608
Telekomunikasi Indonesia Persero Tbk PT	399,600	145,749	116,204	Grupo Mexico S.A.B. de C.V.	44,337	148,188	139,632
Unilever Indonesia Tbk PT	35,000	30,272	26,363	Industrias Penoles S.A.B. de C.V.	1,231	19,031	17,026
United Tractors Tbk PT	20,200	44,326	31,875	Kimberly-Clark de Mexico S.A.B. de C.V.	13,466	32,641	28,479
<b>Total Indonesia</b>		<b>867,623</b>	<b>655,016</b>	Macquarie Mexico Real Estate Management S.A. de C.V.	11,559	16,445	16,072
<b>Malaysia – 3.0%</b>				Megacable Holdings S.A.B. de C.V.	2,969	16,140	11,772
AirAsia Group Bhd	32,700	26,444	9,095	Orbia Advance Corp. S.A.B. de C.V.	9,680	29,314	19,388
Alliance Bank Malaysia Bhd	21,300	21,853	14,759	Promotora y Operadora de Infraestructura S.A.B. de C.V.	2,042	24,190	19,927
AMMB Holdings Bhd	17,600	23,345	17,398	Wal-Mart de Mexico S.A.B. de C.V.	41,136	151,044	133,721
Astro Malaysia Holdings Bhd	38,100	18,308	10,051	<b>Total Mexico</b>		<b>1,036,330</b>	<b>823,490</b>
Berjaya Sports Toto Bhd	21,800	16,911	15,244	<b>Philippines – 0.8%</b>			
Bermaz Auto Bhd	28,600	18,867	13,454	Aboitiz Equity Ventures, Inc.	14,360	21,268	17,861
British American Tobacco Malaysia Bhd	3,100	22,057	10,622	Aboitiz Power Corp.	14,600	13,448	10,776
Carlsberg Brewery Malaysia Bhd	1,800	14,782	14,177	Ayala Corp.	825	17,004	17,523
CIMB Group Holdings Bhd	41,900	71,182	47,412	Ayala Land, Inc.	15,800	18,101	14,598
DiGi.Com Bhd	29,800	44,696	40,824	Bank of the Philippine Islands	6,686	14,485	13,159
Gamuda Bhd	20,695	21,493	23,944	BDO Unibank, Inc.	4,570	16,390	12,243
HAP Seng Consolidated Bhd	4,200	13,351	11,748	DMCI Holdings, Inc.	62,600	16,332	7,016
Hartalega Holdings Bhd	12,100	22,030	49,998	Globe Telecom, Inc.	375	20,239	21,219
Heineken Malaysia Bhd	2,000	14,677	14,342	International Container Terminal Services, Inc.	5,870	18,847	16,447
Hong Leong Bank Bhd	4,400	24,888	19,692	Jollibee Foods Corp.	2,810	15,005	10,754
IJM Corp. Bhd	17,600	11,626	10,125	Manila Electric Co.	2,960	27,403	21,685
Inari Amertron Bhd	26,300	13,197	14,128	Pilipinas Shell Petroleum Corp.	14,100	14,926	6,922
IOI Corp. Bhd	16,300	22,863	22,486				
Kuala Lumpur Kepong Bhd	2,700	19,592	19,052				
Magnum Bhd	23,900	20,248	16,713				
Malayan Banking Bhd	54,100	157,051	129,141				
Malaysia Airports Holdings Bhd	5,600	14,175	9,701				
Maxis Bhd	18,500	32,706	31,577				
MISC Bhd	11,400	26,083	27,756				
Petronas Chemicals Group Bhd	27,000	67,562	53,209				
Petronas Dagangan Bhd	2,600	20,076	17,024				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Emerging Markets Dividend Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
PLDT, Inc.	1,280	40,037	43,737	Life Healthcare Group Holdings Ltd.	15,751	35,293	20,829
SM Investments Corp.	1,000	24,702	25,668	Mr. Price Group Ltd.	2,614	44,969	29,302
SM Prime Holdings, Inc.	19,600	19,423	17,065	MTN Group Ltd.	19,396	169,050	80,324
Universal Robina Corp.	4,590	18,332	16,311	Naspers Ltd.	294	79,458	72,898
<b>Total Philippines</b>		<b>315,942</b>	<b>272,984</b>	Nedbank Group Ltd.	2,901	67,618	23,093
<b>Poland – 0.5%</b>				Old Mutual Ltd.	35,421	63,182	33,430
Asseco Poland S.A.	1,058	19,424	24,043	Pick n Pay Stores Ltd.	3,577	21,890	14,300
Cyfrowy Polsat S.A.	2,506	23,016	22,693	PSG Group Ltd.	832	15,766	10,330
Grupa Lotos S.A.	651	19,871	13,449	Rand Merchant Investment Holdings Ltd.	6,129	17,829	14,029
Polski Koncern Naftowy Orlen S.A.	1,991	67,945	42,928	Remgro Ltd.	2,046	36,951	16,022
Polskie Gornictwo Naftowe i Gazownictwo S.A.	16,440	25,479	25,728	Resilient REIT Ltd.	2,802	16,563	9,515
Powszechna Kasa Oszczednosci Bank Polski S.A.	3,897	52,094	30,754	Reunert Ltd.	2,808	18,522	7,515
<b>Total Poland</b>		<b>207,829</b>	<b>159,595</b>	Sanlam Ltd.	9,207	66,266	42,538
<b>Russia – 9.5%</b>				Shoprite Holdings Ltd.	2,586	37,477	21,619
Gazprom Neft PJSC	550	22,313	17,154	SPAR Group Ltd. (The)	1,688	30,863	22,706
Gazprom PJSC	92,211	760,314	677,691	Telkom S.A. SOC Ltd.	5,150	28,380	11,962
Lukoil PJSC	4,340	483,681	438,957	Tiger Brands Ltd.	1,882	41,242	26,319
Magnit PJSC	6,600	120,708	116,770	Truworths International Ltd.	8,244	46,410	21,979
Magnitogorsk Iron & Steel Works PJSC	3,409	38,838	31,294	Vodacom Group Ltd.	9,091	100,481	87,618
MMC Norilsk Nickel PJSC	13,178	396,192	470,070	<b>Total South Africa</b>		<b>1,676,368</b>	<b>1,025,893</b>
Mobile TeleSystems PJSC	10,074	113,652	126,094	<b>South Korea – 12.2%</b>			
Novatek PJSC	492	126,054	95,289	BNK Financial Group, Inc.	2,784	22,480	15,762
Novolipetsk Steel PJSC	2,836	91,249	76,789	Cheil Worldwide, Inc.	930	25,963	17,270
PhosAgro PJSC	2,649	45,668	44,522	CJ CheilJedang Corp.	66	19,636	24,363
Polyus PJSC	588	39,005	67,392	Daelim Industrial Co., Ltd.	210	21,867	19,570
Rosneft Oil Co. PJSC	15,955	135,686	109,262	DB Insurance Co., Ltd.	407	26,453	19,747
Sberbank of Russia PJSC	23,806	446,684	368,983	DGB Financial Group, Inc.	2,283	19,550	13,210
Severstal PAO	4,736	97,657	78,050	Dongsuh Cos., Inc.	814	18,033	14,609
Tatneft PJSC	6,491	596,930	413,039	Doosan Bobcat, Inc.	505	19,233	15,039
VTB Bank PJSC	12,428	19,568	15,886	E-Mart, Inc.	119	18,595	14,216
<b>Total Russia</b>		<b>3,534,199</b>	<b>3,147,242</b>	EBEST Investment & Securities Co., Ltd.	3,077	18,250	15,818
<b>Singapore – 0.1%</b>				GS Engineering & Construction Corp.	794	26,956	22,072
IGG, Inc.	20,000	29,079	22,283	GS Holdings Corp.	473	27,338	19,415
<b>South Africa – 3.1%</b>				Hana Financial Group, Inc.	2,329	98,406	71,203
Absa Group Ltd.	6,281	101,890	41,998	Hankook Tire & Technology Co., Ltd.	477	18,885	13,314
Aeci Ltd.	1,579	13,770	9,568	Hanon Systems	1,310	18,052	13,439
African Rainbow Minerals Ltd.	1,791	26,866	23,748	Hanwha Corp.	744	21,684	18,660
Anglo American Platinum Ltd.	197	19,044	19,366	Hyundai Glovis Co., Ltd.	125	21,491	14,366
Attacq Ltd.	14,239	18,052	5,603	Hyundai Heavy Industries Holdings Co., Ltd.	110	42,318	30,640
AVI Ltd.	3,702	31,478	20,470	Hyundai Marine & Fire Insurance Co., Ltd.	617	19,996	15,999
Barloworld Ltd.	1,994	22,756	10,785	Hyundai Motor Co.	966	146,071	106,865
Bid Corp., Ltd.	1,283	36,127	28,512	Hyundai Steel Co.	554	24,149	12,860
Bidvest Group Ltd. (The)	2,079	39,322	23,148	Industrial Bank of Korea	2,103	33,538	19,241
Clicks Group Ltd.	934	17,299	15,402	Kangwon Land, Inc.	979	33,877	23,833
Coronation Fund Managers Ltd.	4,590	18,034	14,392	KB Financial Group, Inc.	2,390	124,279	91,876
Discovery Ltd.	1,336	17,109	10,949	KEPCO Plant Service & Engineering Co., Ltd.	424	16,675	13,947
Exaro Resources Ltd.	6,053	77,360	61,892	Kia Motors Corp.	1,306	59,042	47,395
FirstRand Ltd.	19,463	122,195	58,067	Korea Investment Holdings Co., Ltd.	236	18,811	11,892
Foschini Group Ltd. (The)	2,591	41,210	13,037	Korea Zinc Co., Ltd.	80	40,909	30,346
Gold Fields Ltd.	2,066	15,854	26,272	KT Corp.	2,089	32,928	27,712
Hyprop Investments Ltd.	4,880	31,463	8,565	KT&G Corp.	1,040	119,452	92,089
Imperial Logistics Ltd.	3,114	14,262	9,601	LG Chem Ltd.	221	91,235	122,743
KAP Industrial Holdings Ltd.	44,631	22,714	8,711	LG Corp.	859	72,269	69,253
Kumba Iron Ore Ltd.	1,363	51,353	49,479	LG Electronics, Inc.	344	27,754	24,617

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Emerging Markets Dividend Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
LG Household & Health Care Ltd.	18	26,906	27,434	Eclat Textile Co., Ltd.	1,000	17,768	15,788
LG Uplus Corp.	1,521	25,112	21,011	Elan Microelectronics Corp.	6,000	23,852	33,375
Lotte Chemical Corp.	173	54,072	32,714	Elite Material Co., Ltd.	3,000	16,257	22,089
Lotte Corp.	479	20,532	17,139	Eternal Materials Co., Ltd.	19,070	22,201	27,510
LS Corp.	377	20,789	14,855	Everlight Electronics Co., Ltd.	16,000	20,429	22,860
Meritz Securities Co., Ltd.	3,386	17,640	11,617	Far Eastern Department Stores Ltd.	13,000	10,289	14,943
Mirae Asset Daewoo Co., Ltd.	2,586	22,512	19,531	Far Eastern International Bank	39,116	19,039	20,043
NAVER Corp.	114	19,896	34,465	Far Eastern New Century Corp.	46,000	60,101	59,245
NCSOFT Corp.	53	31,495	53,471	Far EasTone Telecommunications Co., Ltd.	16,000	50,885	50,225
NH Investment & Securities Co., Ltd.	1,299	20,043	12,164	Feng Hsin Steel Co., Ltd.	9,000	19,763	21,604
POSCO	702	200,157	138,309	Feng TAY Enterprise Co., Ltd.	3,000	28,167	23,058
S-1 Corp.	151	17,192	14,670	First Financial Holding Co., Ltd.	54,730	50,817	57,225
Samsung Electro-Mechanics Co., Ltd.	167	20,218	24,393	Formosa Chemicals & Fibre Corp.	56,000	251,402	195,692
Samsung Electronics Co., Ltd.	31,755	1,709,044	1,898,505	Formosa Petrochemical Corp.	15,000	69,952	61,281
Samsung Fire & Marine Insurance Co., Ltd.	248	73,521	49,423	Formosa Plastics Corp.	55,000	250,425	222,411
Samsung Life Insurance Co., Ltd.	455	42,211	23,030	Fubon Financial Holding Co., Ltd.	36,000	69,332	72,955
Samsung SDS Co., Ltd.	112	26,834	21,369	Fusheng Precision Co., Ltd.	2,000	15,549	15,049
Samsung Securities Co., Ltd.	522	21,182	15,575	Getac Technology Corp.	10,000	19,949	20,058
Shinhan Financial Group Co., Ltd.	2,577	128,658	83,891	Giant Manufacturing Co., Ltd.	2,000	18,778	24,374
SK Holdings Co., Ltd.	183	52,116	60,299	Gigabyte Technology Co., Ltd.	9,000	18,833	27,213
SK Hynix, Inc.	2,184	188,958	210,449	Great Wall Enterprise Co., Ltd.	11,723	18,665	23,081
SK Innovation Co., Ltd.	582	114,047	86,330	Highwealth Construction Corp.	12,000	24,857	24,124
SK Telecom Co., Ltd.	289	84,585	69,047	Hiwin Technologies Corp.	2,000	22,774	27,097
Woori Financial Group, Inc.	3,729	49,552	37,199	Ho Tung Chemical Corp.	79,000	24,816	26,622
<b>Total South Korea</b>		<b>4,333,447</b>	<b>4,060,271</b>	Holy Stone Enterprise Co., Ltd.	4,000	18,350	22,343
<b>Taiwan – 24.8%</b>				Hon Hai Precision Industry Co., Ltd.	141,600	462,226	564,109
Accton Technology Corp.	3,000	23,771	31,575	Hotai Motor Co., Ltd.	2,000	41,809	64,904
Acer, Inc.	35,000	28,843	28,921	Hua Nan Financial Holdings Co., Ltd.	29,715	24,786	27,434
Advantech Co., Ltd.	2,000	24,536	27,282	Huaku Development Co., Ltd.	4,000	14,507	15,548
ASE Technology Holding Co., Ltd.	23,500	64,945	73,334	IBF Financial Holdings Co., Ltd.	36,260	16,313	19,668
Asia Cement Corp.	32,000	59,025	64,406	International CSRC Investment Holdings Co.	11,021	16,011	10,251
Asustek Computer, Inc.	11,000	107,324	109,682	Inventec Corp.	49,000	50,441	56,775
Aten International Co., Ltd.	7,000	26,871	28,759	King Yuan Electronics Co., Ltd.	14,000	17,286	22,200
Capital Securities Corp.	47,140	18,856	22,523	Kung Long Batteries Industrial Co., Ltd.	4,000	26,038	27,328
Catcher Technology Co., Ltd.	8,000	77,426	81,985	Lien Hwa Industrial Holdings Corp.	13,755	19,851	26,986
Cathay Financial Holding Co., Ltd.	26,788	49,121	51,752	Lite-On Technology Corp.	28,000	56,303	59,845
Chang Hwa Commercial Bank Ltd.	25,421	21,521	22,707	Macronix International	18,000	25,496	25,759
Cheng Loong Corp.	22,000	18,057	23,663	Makalot Industrial Co., Ltd.	3,000	20,697	21,466
Cheng Shin Rubber Industry Co., Ltd.	14,000	25,951	21,812	MediaTek, Inc.	5,000	59,410	133,640
Chicony Electronics Co., Ltd.	8,005	26,203	31,484	Mega Financial Holding Co., Ltd.	79,000	99,154	112,687
Chilisin Electronics Corp.	5,000	21,184	20,773	Merry Electronics Co., Ltd.	3,000	19,594	19,319
China Development Financial Holding Corp.	51,000	21,135	22,272	Micro-Star International Co., Ltd.	9,000	32,606	44,662
China Steel Chemical Corp.	3,000	16,337	14,541	Nan Ya Plastics Corp.	79,000	259,006	235,585
China Steel Corp.	98,000	104,542	93,645	Nanya Technology Corp.	24,000	69,555	67,582
Chong Hong Construction Co., Ltd.	5,000	17,690	20,035	Nien Made Enterprise Co., Ltd.	1,000	11,387	13,272
Chroma ATE, Inc.	3,000	19,530	20,981	Novatek Microelectronics Corp.	6,000	43,392	63,150
Chung-Hsin Electric & Machinery Manufacturing Corp.	25,000	22,561	31,910	Oriental Union Chemical Corp.	17,000	16,458	13,184
Chunghwa Telecom Co., Ltd.	29,000	136,714	156,629	Pegatron Corp.	29,000	67,458	85,678
Cleanaway Co., Ltd.	3,000	19,594	23,127	Posiflex Technology, Inc.	5,000	21,509	19,319
Compal Electronics, Inc.	48,000	39,405	42,654	Pou Chen Corp.	20,000	32,131	26,590
CTBC Financial Holding Co., Ltd.	114,000	102,935	107,092	Powertech Technology, Inc.	11,000	35,684	54,333
CTCI Corp.	11,000	21,719	19,804	President Chain Store Corp.	3,000	39,644	41,061
CyberPower Systems, Inc.	4,000	16,860	15,012	Prince Housing & Development Corp.	38,000	18,110	17,717
Delta Electronics, Inc.	16,000	103,942	123,715	Qisda Corp.	23,000	19,960	18,740
E.Sun Financial Holding Co., Ltd.	42,608	44,260	54,680	Quanta Computer, Inc.	38,000	94,900	124,546
				Realtek Semiconductor Corp.	3,000	30,358	41,408

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Emerging Markets Dividend Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Ruentex Industries Ltd.	7,600	24,945	24,839	CP ALL PCL	13,600	45,781	40,603
Shanghai Commercial & Savings Bank Ltd. (The)	22,000	48,376	46,259	Delta Electronics Thailand PCL	6,700	17,291	15,870
Shin Kong Financial Holding Co., Ltd.	38,800	14,963	15,403	Electricity Generating PCL	1,300	15,979	14,150
Sinbon Electronics Co., Ltd.	3,000	16,371	20,635	Gulf Energy Development PCL	12,500	19,191	20,794
Sinon Corp.	30,000	24,158	25,135	Hana Microelectronics PCL	14,500	18,595	17,731
SinoPac Financial Holdings Co., Ltd.	72,120	35,855	36,122	Indorama Ventures PCL	23,900	37,623	29,226
Standard Foods Corp.	6,000	15,727	17,449	Intouch Holdings PCL	14,200	41,615	35,198
Supreme Electronics Co., Ltd.	21,000	27,238	28,840	IRPC PCL	145,100	29,068	16,753
Syncmold Enterprise Corp.	9,000	31,089	33,611	Kiatnakin Bank PCL	6,900	18,902	12,162
Synnex Technology International Corp.	18,000	29,036	34,608	Krung Thai Bank PCL	24,300	19,099	11,029
System Corp.	5,000	15,890	18,765	Land & Houses PCL	31,300	14,177	10,483
TA Chen Stainless Pipe	15,334	22,939	19,183	Major Cineplex Group PCL	13,600	14,433	8,990
Taishin Financial Holding Co., Ltd.	50,036	29,773	30,836	Osotspa PCL	9,600	17,636	16,076
Taiwan Business Bank	28,476	15,245	14,197	PTT Exploration & Production PCL	13,200	68,030	53,369
Taiwan Cement Corp.	74,143	128,503	146,317	PTT Global Chemical PCL	25,800	66,515	52,583
Taiwan Cogeneration Corp.	17,000	20,311	30,880	PTT PCL	80,400	157,754	133,748
Taiwan Cooperative Financial Holding Co., Ltd.	44,714	37,602	42,830	Ratch Group PCL	4,400	14,529	12,070
Taiwan FU Hsing Industrial Co., Ltd.	13,000	24,313	23,464	Siam Cement PCL (The)	3,000	56,659	48,650
Taiwan High Speed Rail Corp.	14,000	22,693	23,589	Siam Commercial Bank PCL (The)	10,800	56,583	34,504
Taiwan Hon Chuan Enterprise Co., Ltd.	9,000	21,174	22,809	SPCG PCL	18,300	15,206	13,145
Taiwan Mobile Co., Ltd.	14,000	68,303	71,413	Thai Oil PCL	7,300	19,433	14,235
Taiwan Semiconductor Manufacturing Co., Ltd.	142,000	1,486,177	2,051,736	Thai Union Group PCL	24,700	18,895	14,041
Taiwan Styrene Monomer	26,000	24,790	19,684	Thanachart Capital PCL	6,900	15,815	10,794
Teco Electric and Machinery Co., Ltd.	18,000	17,106	22,476	TMB Bank PCL	244,714	18,425	11,323
Topco Scientific Co., Ltd.	6,000	25,712	30,190	TPI Polene Power PCL	75,500	14,569	13,375
Tripod Technology Corp.	6,000	25,274	36,284	True Corp. PCL	59,500	13,400	8,915
TSRC Corp.	18,000	20,873	14,250	<b>Total Thailand</b>		<b>1,119,093</b>	<b>917,581</b>
Uni-President Enterprises Corp.	34,000	111,015	111,907	<b>Turkey - 0.8%</b>			
Unimicron Technology Corp.	8,000	11,087	18,502	BIM Birlesik Magazalar AS	2,810	29,486	37,967
United Microelectronics Corp.	106,000	58,860	77,802	Enka Insaat ve Sanayi AS	16,322	18,842	19,977
Voltronic Power Technology Corp.	1,000	28,532	39,053	Eregli Demir ve Celik Fabrikalari T.A.S.	37,433	66,446	63,816
Walsin Lihwa Corp.	46,000	32,144	30,897	Ford Otomotiv Sanayi AS	1,422	20,179	20,032
Walsin Technology Corp.	6,000	47,052	49,578	Haci Omer Sabanci Holding AS	10,566	21,552	19,399
Weikeng Industrial Co., Ltd.	36,000	27,378	25,509	KOC Holding AS	6,995	28,553	25,018
Winbond Electronics Corp.	43,089	27,679	26,554	TAV Havalimanlari Holding AS	4,295	25,612	16,530
Wistron Corp.	37,088	36,339	61,292	Tekfen Holding AS	4,867	21,561	16,459
Wistron NeWeb Corp.	6,000	20,622	17,837	Tofas Turk Otomobil Fabrikasi AS	3,268	16,116	17,207
Wiwynn Corp.	1,000	21,270	37,022	Turkcell Iletisim Hizmetleri AS	13,369	41,959	43,670
WPG Holdings Ltd.	21,840	36,924	39,571	<b>Total Turkey</b>		<b>290,306</b>	<b>280,075</b>
WT Microelectronics Co., Ltd.	13,117	22,492	23,948	<b>Total COMMON STOCKS</b>		<b>36,271,731</b>	<b>32,980,661</b>
Yageo Corp.	6,000	85,855	105,527	<b>RIGHTS - 0.0%</b>			
YC INOX Co., Ltd.	20,000	23,027	22,989	<b>China - 0.0%</b>			
Yuanta Financial Holding Co., Ltd.	67,000	51,907	53,971	Legend Holdings Corp., expiring 7/20/20	53	—	—
<b>Total Taiwan</b>		<b>7,122,807</b>	<b>8,235,529</b>	<b>WARRANTS - 0.0%</b>			
<b>Thailand - 2.8%</b>				<b>Thailand - 0.0%</b>			
Advanced Info Service PCL	7,100	59,421	57,882	BTS Group Holdings PCL	4,500	—	226
Airports of Thailand PCL	12,100	35,672	32,259	Commissions and other portfolio transaction costs (Note 2)		(27,255)	
Bangkok Dusit Medical Services PCL	26,800	27,215	26,572	<b>TOTAL INVESTMENTS IN SECURITIES - 99.4%</b>		<b>36,244,476</b>	<b>32,980,887</b>
Bangkok Expressway & Metro PCL	41,400	18,533	17,332	Other Assets in Excess of Liabilities - 0.6%			197,112
Banpu PCL	28,800	16,841	7,742	<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS - 100.0%</b>			<b>\$ 33,177,999</b>
Berli Jucker PCL	8,000	16,259	13,925				
BTS Group Holdings PCL	54,700	26,166	27,238				
Bumrungrad Hospital PCL	3,700	25,170	18,995				
Central Pattana PCL	7,000	22,327	15,038				
Charoen Pokphand Foods PCL	22,000	26,286	30,781				

The accompanying notes are an integral part of the financial statements.



# CI WisdomTree Europe Hedged Equity Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 39,914,375	\$ 59,529,315
Cash	157,106	12,945
Unrealized appreciation on foreign currency contracts	111,872	323,636
Receivables:		
Investment securities sold	31,072	1,115
Dividends	15,785	945
Foreign tax reclaims	285,730	235,442
Advisory fees waiver	18,171	1,624
<b>Total Assets</b>	<b>40,534,111</b>	<b>60,105,022</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Unrealized depreciation on foreign currency contracts	976	51,365
Payables:		
Distributions	201,250	178,250
<b>Total Liabilities</b>	<b>202,226</b>	<b>229,615</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 40,331,885</b>	<b>\$ 59,875,407</b>
<b>Net assets attributable to holders of redeemable units</b>		
Hedged Units	21,973,235	34,255,695
Non-Hedged Units	18,358,650	25,619,712
	<b>\$ 40,331,885</b>	<b>\$ 59,875,407</b>
<b>Number of redeemable units outstanding (Note 4)</b>		
Hedged Units	950,000	1,250,000
Non-Hedged Units	800,000	1,000,000
<b>Net assets attributable to holders of redeemable units per unit</b>		
Hedged Units	\$ 23.13	\$ 27.40
Non-Hedged Units	\$ 22.95	\$ 25.62

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Europe Hedged Equity Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 839,073	\$ 1,792,714
Net realized gain (loss) on sale of investments	(8,030,176)	(692,893)
Change in unrealized appreciation (depreciation) on investments	(738,618)	6,392,107
Total net gain (loss) on investments	(7,929,721)	7,491,928
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	(1,478,144)	(50,243)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	(161,375)	2,240,854
Total net gain (loss) on derivatives	(1,639,519)	2,190,611
Total net gain (loss) on investments and derivatives	(9,569,240)	9,682,539
<b>Other income (loss)</b>		
Net realized gain (loss) on foreign currency transactions	(67,014)	(58,432)
Change in unrealized appreciation (depreciation) on foreign currency transactions	12,562	(12,896)
Total other income (loss)	(54,452)	(71,328)
Total income (loss)	(9,623,692)	9,611,211
<b>EXPENSES</b>		
Foreign withholding taxes	120,965	251,599
Management fees (Note 5)	142,255	201,476
Transaction costs (Note 2)	14,439	17,316
Independent review committee fees (Note 5)	1,842	3,019
Total expenses	279,501	473,410
Deduct: Expenses waived/absorbed by manager (Note 5)	(1,842)	(3,019)
Net expenses	277,659	470,391
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (9,901,351)	\$ 9,140,820
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per class</b>		
Hedged Units	(6,908,454)	6,083,981
Non-Hedged Units	(2,992,897)	3,056,839
	\$ (9,901,351)	\$ 9,140,820
<b>Weighted average number of redeemable units</b>		
Hedged Units	1,065,385	1,488,122
Non-Hedged Units	923,077	1,163,536
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>		
Hedged Units	\$ (6.48)	\$ 4.09
Non-Hedged Units	\$ (3.24)	\$ 2.63

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Europe Hedged Equity Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 59,875,407	\$ 66,445,619
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(9,901,351)	9,140,820
<b>Distributions to holders of redeemable units</b>		
Net investment income	(448,250)	(815,000)
Total distributions to holders of redeemable units	(448,250)	(815,000)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	1,014,189	–
Payment for redeemable units redeemed	(10,208,110)	(11,954,428)
Net redeemable unit transactions	(9,193,921)	(11,954,428)
Net assets attributable to holders of redeemable units, end of period	\$ 40,331,885	\$ 62,817,011
<b>HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 34,255,695	\$ 39,046,096
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(6,908,454)	6,083,981
<b>Distributions to holders of redeemable units</b>		
Net investment income	(226,250)	(464,000)
Total distributions to holders of redeemable units	(226,250)	(464,000)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	1,013,476	–
Payment for redeemable units redeemed	(6,161,232)	(7,005,988)
Net redeemable unit transactions	(5,147,756)	(7,005,988)
Net assets attributable to holders of redeemable units, end of period	\$ 21,973,235	\$ 37,660,089
<b>NON-HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 25,619,712	\$ 27,399,523
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(2,992,897)	3,056,839
<b>Distributions to holders of redeemable units</b>		
Net investment income	(222,000)	(351,000)
Total distributions to holders of redeemable units	(222,000)	(351,000)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	713	–
Payment for redeemable units redeemed	(4,046,878)	(4,948,440)
Net redeemable unit transactions	(4,046,165)	(4,948,440)
Net assets attributable to holders of redeemable units, end of period	\$ 18,358,650	\$ 25,156,922

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Europe Hedged Equity Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (9,901,351)	\$ 9,140,820
Adjustments for:		
Net realized gain (loss) on sale of investments	8,030,176	692,893
Change in unrealized (appreciation) depreciation of investments	738,618	(6,392,107)
Change in unrealized (appreciation) depreciation of derivatives	161,375	(2,240,854)
Unrealized (appreciation) depreciation of foreign currency translations	(12,562)	12,896
Purchase of investments <sup>1</sup>	(8,562,132)	(12,247,718)
Proceeds from sale of investments <sup>1</sup>	12,808,106	17,244,618
Changes in receivables	(111,632)	1,229,884
Changes in payables	—	283,272
Net cash from (used in) operating activities	3,150,598	7,723,704
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	1,014,189	—
Payment for redeemable units redeemed <sup>1</sup>	(3,607,938)	(7,077,291)
Distributions paid to holders of redeemable units, net of reinvestments	(425,250)	(744,001)
Net cash from (used in) financing activities	(3,018,999)	(7,821,292)
Unrealized (appreciation) depreciation of foreign currency transactions	12,562	(12,896)
Net increase (decrease) in cash during the period	\$ 144,161	\$ (110,484)
<b>Cash, beginning of period</b>	<b>\$ 12,945</b>	<b>\$ 151,603</b>
<b>Cash, end of period</b>	<b>\$ 157,106</b>	<b>\$ 41,119</b>
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 652,980	\$ 1,421,389

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree Europe Hedged Equity Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS - 98.9%</b>				<b>Germany - 30.2%</b>			
<b>Austria - 0.4%</b>				BASF SE			
Andritz AG	3,094	188,304	153,349	Bayer AG	17,634	1,977,367	1,774,703
Schoeller-Bleckmann Oilfield Equipment AG	115	14,492	4,125	Bayerische Motoren Werke AG	12,031	1,367,476	1,045,726
<b>Total Austria</b>		<b>202,796</b>	<b>157,474</b>	Brenntag AG	1,546	108,577	110,609
<b>Belgium - 5.7%</b>				Continental AG	2,748	618,996	366,394
Anheuser-Busch InBev S.A./N.V.	24,707	2,999,269	1,657,880	Covestro AG	3,804	310,179	196,976
Bekaert S.A.	1,186	54,951	31,659	Daimler AG	26,164	2,181,796	1,446,663
Solvay S.A.	2,820	435,382	307,404	Duerr AG	821	49,301	29,137
UCB S.A.	2,026	209,675	319,531	Evonik Industries AG	7,944	327,693	274,761
<b>Total Belgium</b>		<b>3,699,277</b>	<b>2,316,474</b>	Fresenius Medical Care AG & Co. KGaA	1,910	220,727	222,932
<b>Finland - 3.9%</b>				Fresenius SE & Co. KGaA	3,403	287,490	229,674
Ahlstrom-Munksjo Oyj	2,391	48,438	48,646	GEA Group AG	2,136	105,027	91,980
Cargotec Oyj	1,181	63,484	37,325	Hannover Rueck SE	1,601	284,925	375,692
Fiskars Oyj Abp	2,130	44,740	33,365	Hapag-Lloyd AG	279	24,430	22,151
Huhtamaki Oyj	1,575	80,209	84,423	HeidelbergCement AG	2,196	232,970	159,700
Kemira Oyj	4,120	68,548	72,226	Henkel AG & Co. KGaA	2,040	281,774	231,396
Kone Oyj	9,032	634,589	845,848	Hochtief AG	1,165	197,745	140,700
Konecranes Oyj	1,702	86,905	52,384	Infineon Technologies AG	7,501	202,805	239,530
Metso Oyj	3,510	149,317	156,624	K+S AG	893	29,525	7,680
Valmet Oyj	2,709	71,408	96,266	Krones AG	273	33,869	23,846
Wartsila Oyj Abp	13,437	286,551	151,244	LANXESS AG	648	56,358	46,550
<b>Total Finland</b>		<b>1,534,189</b>	<b>1,578,351</b>	Merck KGaA	619	87,333	97,815
<b>France - 31.3%</b>				MTU Aero Engines AG	277	55,872	65,319
Air Liquide S.A.	4,273	639,869	839,291	Pfeiffer Vacuum Technology AG	72	15,747	18,107
Arkema S.A.	1,004	139,472	130,762	SAP SE	5,789	842,177	1,100,929
BioMerieux	217	24,969	40,598	Siemens AG	11,082	1,796,076	1,775,941
Cie Generale des Etablissements Michelin SCA	2,488	416,735	351,443	Siemens Healthineers AG	6,806	387,826	444,044
Danone S.A.	7,447	730,200	701,285	Siltronic AG	916	103,899	127,204
Dassault Systemes SE	493	74,039	115,839	Software AG	651	36,160	35,751
Gaztransport Et Technigaz S.A.	559	41,447	58,063	Symrise AG	495	52,374	78,372
Hermes International	322	248,852	366,376	Wacker Chemie AG	664	95,603	62,001
Imerys S.A.	1,507	122,306	69,943	<b>Total Germany</b>		<b>14,230,182</b>	<b>12,165,376</b>
IPSOS	556	23,981	18,967	<b>Ireland - 1.9%</b>			
Kering S.A.	1,107	729,693	820,034	CRH PLC	12,755	566,070	595,107
L'Oreal S.A.	3,529	1,080,859	1,542,328	Glanbia PLC	3,063	67,760	47,231
Legrand S.A.	2,292	213,054	237,085	Kerry Group PLC	700	92,418	118,110
LVMH Moet Hennessy Louis Vuitton SE	3,506	1,447,762	2,094,343	<b>Total Ireland</b>		<b>726,248</b>	<b>760,448</b>
Pernod Ricard S.A.	1,628	321,020	348,781	<b>Italy - 0.8%</b>			
Publicis Groupe S.A.	3,805	292,878	167,692	Brunello Cucinelli SpA	359	14,566	14,520
Remy Cointreau S.A.	295	45,859	54,694	Davide Campari-Milano SpA	4,087	39,154	46,890
Rubis SCA	1,161	86,044	75,978	DiaSorin SpA	305	43,495	79,503
Sanofi	19,669	2,343,243	2,727,501	Ferrari N.V.	863	148,042	200,466
Sartorius Stedim Biotech	167	23,976	57,480	<b>Total Italy</b>		<b>245,257</b>	<b>341,379</b>
Schneider Electric SE	7,319	813,080	1,107,070	<b>Netherlands - 13.4%</b>			
SCOR SE	3,583	176,447	133,737	Akzo Nobel N.V.	3,144	383,436	383,507
SEB S.A.	289	64,793	65,032	ASM International N.V.	638	59,359	134,244
Societe BIC S.A.	985	122,397	68,107	ASML Holding N.V.	3,193	868,896	1,596,720
Sodexo S.A.	1,606	227,250	147,896	BE Semiconductor Industries N.V.	4,025	169,945	244,132
Teleperformance	252	52,846	87,083	Corbion N.V.	699	28,080	34,270
Valeo S.A.	5,102	290,627	182,317	EXOR N.V.	879	70,990	68,361
Vicat S.A.	648	50,220	27,111	Heineken Holding N.V.	3,172	381,264	353,490
<b>Total France</b>		<b>10,843,918</b>	<b>12,636,836</b>	Heineken N.V.	5,833	743,296	732,215
				Koninklijke Ahold Delhaize N.V.	24,585	708,284	912,380
				Koninklijke DSM N.V.	2,374	285,163	447,411
				Koninklijke Vopak N.V.	2,229	138,798	160,532

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Europe Hedged Equity Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)
SBM Offshore N.V.	2,407	52,584	47,922
Wolters Kluwer N.V.	2,663	190,112	283,202
<b>Total Netherlands</b>		<b>4,080,207</b>	<b>5,398,386</b>
<b>Portugal – 0.9%</b>			
Galp Energia, SGPS, S.A.	22,846	<b>468,358</b>	<b>359,792</b>
<b>Spain – 2.4%</b>			
Acerinox S.A.	6,113	99,347	67,142
ACS Actividades de Construccion y Servicios S.A.	7,221	342,452	247,876
Cie Automotive S.A.	1,878	65,763	44,874
Construccion y Auxiliar de Ferrocarriles S.A.	287	15,942	14,181
Grifols S.A.	4,411	173,929	182,389
Mapfre S.A.	105,373	409,719	255,328
Prosegur Cash S.A.	35,025	99,016	40,077
Prosegur Cia de Seguridad S.A.	11,657	82,961	36,948
Viscofan S.A.	988	77,899	87,811
<b>Total Spain</b>		<b>1,367,028</b>	<b>976,626</b>
<b>Switzerland – 0.8%</b>			
STMicroelectronics N.V.	8,539	<b>212,896</b>	<b>316,371</b>
<b>United Kingdom – 7.2%</b>			
Fiat Chrysler Automobiles N.V.	51,903	881,992	710,132
Unilever N.V.	30,180	2,182,376	2,181,403
<b>Total United Kingdom</b>		<b>3,064,368</b>	<b>2,891,535</b>
<b>TOTAL COMMON STOCKS</b>		<b>40,674,724</b>	<b>39,899,048</b>
<b>RIGHTS – 0.1%</b>			
<b>Spain – 0.1%</b>			
ACS Actividades de Construccion y Servicios S.A., expiring 7/10/20	7,216	<b>15,182</b>	<b>15,327</b>
Commissions and other portfolio transaction costs (Note 2)		(54,611)	
<b>TOTAL INVESTMENTS IN SECURITIES – 99.0%</b>		<b>40,635,295</b>	<b>39,914,375</b>
Foreign Currency Contracts (Schedule 1) – 0.3%			110,896
Other Assets in Excess of Liabilities – 0.7%			306,614
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS – 100.0%</b>			<b>\$ 40,331,885</b>

### FINANCIAL DERIVATIVE INSTRUMENTS

#### SCHEDULE 1: FOREIGN CURRENCY CONTRACTS

Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
7/2/2020	EUR 20,305	CAD 31,279	\$ 218	A+
7/2/2020	EUR 100,055	CAD 153,903	845	A+
7/2/2020	CAD 106,279	EUR 68,984	(752)	A+
7/2/2020	EUR 2,221,019	CAD 3,416,994	19,433	A+
7/2/2020	EUR 2,914,327	CAD 4,484,799	26,665	A+
7/2/2020	EUR 2,915,312	CAD 4,484,799	25,158	A+
7/2/2020	EUR 2,917,891	CAD 4,484,799	21,212	A+
7/2/2020	EUR 2,920,021	CAD 4,484,799	17,954	A+
7/2/2020	CAD 3,399,987	EUR 2,222,716	170	A+
7/2/2020	CAD 4,462,481	EUR 2,917,169	1	A+
7/2/2020	CAD 4,462,481	EUR 2,917,217	74	A+
7/2/2020	CAD 4,462,481	EUR 2,917,188	30	A+
7/2/2020	CAD 4,462,481	EUR 2,917,207	59	A+
8/4/2020	EUR 2,296,346	CAD 3,514,728	(192)	A+
8/4/2020	EUR 3,013,758	CAD 4,613,078	46	A+
8/4/2020	EUR 3,013,784	CAD 4,613,078	7	A+
8/4/2020	EUR 3,013,793	CAD 4,613,078	(8)	A+
8/4/2020	EUR 3,013,803	CAD 4,613,078	(24)	A+
			<b>\$ 110,896</b>	

\* Source: Standard & Poor's Credit Rating Agency.

#### CURRENCY LEGEND

CAD Canadian dollar  
EUR Euro

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 57,617,547	\$ 57,621,017
Cash	118,614	52,279
Unrealized appreciation on foreign currency contracts	201,713	300,656
Receivables:		
Investment securities sold	206,218	–
Dividends	79,480	55,764
Foreign tax reclaims	104,542	86,575
Advisory fees waiver	4,321	–
<b>Total Assets</b>	<b>58,332,435</b>	<b>58,116,291</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Unrealized depreciation on foreign currency contracts	37,009	66,232
Payables:		
Distributions	333,500	401,200
Management fees	–	2,219
<b>Total Liabilities</b>	<b>370,509</b>	<b>469,651</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 57,961,926</b>	<b>\$ 57,646,640</b>
<b>Net assets attributable to holders of redeemable units</b>		
Hedged Units	33,062,145	37,515,171
Non-Hedged Units	24,899,781	20,131,469
	<b>\$ 57,961,926</b>	<b>\$ 57,646,640</b>
<b>Number of redeemable units outstanding (Note 4)</b>		
Hedged Units	1,300,000	1,400,000
Non-Hedged Units	1,000,000	800,000
<b>Net assets attributable to holders of redeemable units per unit</b>		
Hedged Units	\$ 25.43	\$ 26.80
Non-Hedged Units	\$ 24.90	\$ 25.16

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 832,302	\$ 855,009
Net realized gain (loss) on sale of investments	(1,162,458)	(1,434,771)
Change in unrealized appreciation (depreciation) on investments	174,813	5,691,622
Total net gain (loss) on investments	(155,343)	5,111,860
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	(1,122,985)	(159,888)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	(69,720)	1,718,596
Total net gain (loss) on derivatives	(1,192,705)	1,558,708
Total net gain (loss) on investments and derivatives	(1,348,048)	6,670,568
<b>Other income (loss)</b>		
Interest for distribution purposes	(197)	–
Net realized gain (loss) on foreign currency transactions	(18,381)	3,811
Change in unrealized appreciation (depreciation) on foreign currency transactions	2,663	(8,398)
Total other income (loss)	(15,915)	(4,587)
Total income (loss)	(1,363,963)	6,665,981
<b>EXPENSES</b>		
Management fees (Note 5)	163,414	136,848
Foreign withholding taxes	84,541	89,991
Transaction costs (Note 2)	15,233	58,928
Independent review committee fees (Note 5)	1,562	1,513
Total expenses	264,750	287,280
Deduct: Expenses waived/absorbed by manager (Note 5)	(1,562)	(1,513)
Net expenses	263,188	285,767
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (1,627,151)	\$ 6,380,214
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per class</b>		
Hedged Units	(1,493,126)	5,162,418
Non-Hedged Units	(134,025)	1,217,796
	\$ (1,627,151)	\$ 6,380,214
<b>Weighted average number of redeemable units</b>		
Hedged Units	1,304,396	1,400,000
Non-Hedged Units	973,077	589,503
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>		
Hedged Units	\$ (1.14)	\$ 3.69
Non-Hedged Units	\$ (0.14)	\$ 2.07

The accompanying notes are an integral part of the financial statements.



# CI WisdomTree International Quality Dividend Growth Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 57,646,640	\$ 39,573,873
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(1,627,151)	6,380,214
<b>Distributions to holders of redeemable units</b>		
Net investment income	(499,500)	(328,000)
Total distributions to holders of redeemable units	(499,500)	(328,000)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	5,126,536	4,718,520
Payment for redeemable units redeemed	(2,684,599)	–
Net redeemable unit transactions	2,441,937	4,718,520
Net assets attributable to holders of redeemable units, end of period	\$ 57,961,926	\$ 50,344,607
<b>HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 37,515,171	\$ 29,145,358
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(1,493,126)	5,162,418
<b>Distributions to holders of redeemable units</b>		
Net investment income	(279,500)	(229,600)
Total distributions to holders of redeemable units	(279,500)	(229,600)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	4,199	–
Payment for redeemable units redeemed	(2,684,599)	–
Net redeemable unit transactions	(2,680,400)	–
Net assets attributable to holders of redeemable units, end of period	\$ 33,062,145	\$ 34,078,176
<b>NON-HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 20,131,469	\$ 10,428,515
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(134,025)	1,217,796
<b>Distributions to holders of redeemable units</b>		
Net investment income	(220,000)	(98,400)
Total distributions to holders of redeemable units	(220,000)	(98,400)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	5,122,337	4,718,520
Net redeemable unit transactions	5,122,337	4,718,520
Net assets attributable to holders of redeemable units, end of period	\$ 24,899,781	\$ 16,266,431

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (1,627,151)	\$ 6,380,214
Adjustments for:		
Net realized gain (loss) on sale of investments	1,162,458	1,434,771
Change in unrealized (appreciation) depreciation of investments	(174,813)	(5,691,622)
Change in unrealized (appreciation) depreciation of derivatives	69,720	(1,718,596)
Unrealized (appreciation) depreciation of foreign currency translations	(2,663)	8,398
Purchase of investments <sup>1</sup>	(9,989,302)	(27,131,348)
Proceeds from sale of investments <sup>1</sup>	9,005,127	25,976,812
Changes in receivables	(252,222)	912,549
Changes in payables	(2,219)	276,986
Net cash from (used in) operating activities	(1,811,065)	448,164
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	5,126,536	116,089
Payment for redeemable units redeemed <sup>1</sup>	(2,684,599)	–
Distributions paid to holders of redeemable units, net of reinvestments	(567,200)	(632,699)
Net cash from (used in) financing activities	1,874,737	(516,610)
Unrealized (appreciation) depreciation of foreign currency transactions	2,663	(8,398)
Net increase (decrease) in cash during the period	\$ 66,335	\$ (76,844)
<b>Cash, beginning of period</b>	<b>\$ 52,279</b>	<b>\$ 134,005</b>
<b>Cash, end of period</b>	<b>\$ 118,614</b>	<b>\$ 57,161</b>
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 706,078	\$ 706,162
Interest received (paid)	(197)	–

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree International Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS – 99.4%</b>				<b>France – 4.8%</b>			
<b>Australia – 3.8%</b>				Cie Plastic Omnium S.A.	3,617	114,994	100,314
Altium Ltd.	702	18,018	21,381	Gaztransport Et Technigaz S.A.	845	109,000	87,769
Appen Ltd.	193	4,865	6,139	Hermes International	508	433,961	578,009
ARB Corp., Ltd.	1,003	21,463	16,883	Ipsen S.A.	434	78,983	50,224
Aristocrat Leisure Ltd.	7,145	185,892	170,853	Kering S.A.	1,757	1,356,874	1,301,536
Beach Energy Ltd.	18,738	33,714	26,708	Rubis SCA	1,845	132,467	120,740
BlueScope Steel Ltd.	5,193	55,859	56,926	Sartorius Stedim Biotech	260	56,365	89,489
carsales.com Ltd.	5,212	74,693	86,704	Teleperformance	386	104,734	133,389
Computershare Ltd.	8,622	153,483	107,129	Trigano S.A.	325	48,344	46,361
Corporate Travel Management Ltd.	1,752	32,810	15,920	Valeo S.A.	8,089	451,385	289,057
CSL Ltd.	3,429	642,058	922,849	<b>Total France</b>		<b>2,887,107</b>	<b>2,796,888</b>
Domino's Pizza Enterprises Ltd.	1,481	67,251	95,396	<b>Germany – 7.6%</b>			
IDP Education Ltd.	1,924	31,546	27,947	Bechtle AG	317	43,199	76,133
Invocare Ltd.	1,546	22,218	15,193	CANCOM SE	251	18,624	18,123
Magellan Financial Group Ltd.	3,948	122,680	214,764	Dermapharm Holding SE	850	42,060	57,583
NIB Holdings Ltd.	8,061	54,840	34,847	Deutsche Wohnen SE	4,885	248,100	298,536
Northern Star Resources Ltd.	4,183	34,441	52,405	Fuchs Petrolub SE	1,387	82,916	63,652
Pendal Group Ltd.	15,910	139,848	89,069	Hochtief AG	2,118	331,436	255,796
Reece Ltd.	6,556	75,902	56,498	Infineon Technologies AG	13,886	324,555	443,423
Regis Resources Ltd.	10,268	42,842	50,262	MTU Aero Engines AG	475	147,117	112,009
St Barbara Ltd.	16,042	41,582	47,386	Nemetschek SE	414	24,477	38,758
Technology One Ltd.	3,499	22,294	28,841	SAP SE	10,490	1,847,249	1,994,947
Viva Energy Group Ltd.	25,019	45,965	42,700	Siemens Healthineers AG	12,382	708,645	807,839
Webjet Ltd.	1,023	13,578	3,185	Sitronic AG	1,691	209,498	234,827
<b>Total Australia</b>		<b>1,937,842</b>	<b>2,189,985</b>	<b>Total Germany</b>		<b>4,027,876</b>	<b>4,401,626</b>
<b>Austria – 0.0%</b>				<b>Hong Kong – 0.5%</b>			
S IMMO AG	996	28,239	24,317	Melco International Development Ltd.	8,000	23,808	21,088
<b>China – 2.5%</b>				Techtronic Industries Co., Ltd.	20,000	177,392	266,409
Beijing Tong Ren Tang Chinese Medicine Co., Ltd.	13,000	30,352	23,850	Vitasoy International Holdings Ltd.	4,506	22,559	23,478
China Overseas Land & Investment Ltd.	217,000	1,012,235	894,237	<b>Total Hong Kong</b>		<b>223,759</b>	<b>310,975</b>
CSPC Pharmaceutical Group Ltd.	75,200	178,557	193,468	<b>Indonesia – 0.1%</b>			
Guangdong Investment Ltd.	132,000	356,365	308,515	First Resources Ltd.	19,100	30,498	25,920
<b>Total China</b>		<b>1,577,509</b>	<b>1,420,070</b>	<b>Ireland – 0.2%</b>			
<b>Denmark – 8.2%</b>				Hibernia REIT PLC	10,203	21,180	17,481
Ambu A/S	500	18,074	21,387	Kerry Group PLC	719	114,756	121,316
Chr Hansen Holding A/S	734	84,646	103,045	<b>Total Ireland</b>		<b>135,936</b>	<b>138,797</b>
Coloplast A/S	2,744	375,589	578,963	<b>Israel – 0.2%</b>			
DSV Panalpina A/S	409	45,482	67,979	ICL Group Ltd.	31,336	211,041	126,524
GN Store Nord A/S	366	22,573	26,547	<b>Italy – 1.1%</b>			
Novo Nordisk A/S	29,811	2,055,475	2,627,318	Brunello Cucinelli SpA	423	23,155	17,109
Novozymes A/S	2,532	157,310	199,298	DiaSorin SpA	320	45,407	83,413
Orsted A/S	4,672	542,075	733,948	Ferrari N.V.	917	162,826	213,009
Rockwool International A/S	112	48,416	41,263	Interpump Group SpA	555	22,065	22,448
Royal Unibrew A/S	750	65,430	84,941	RAI Way SpA	6,856	51,759	61,354
SimCorp A/S	303	30,655	44,465	Recordati SpA	3,289	176,000	223,640
Vestas Wind Systems A/S	1,697	202,264	235,243	Reply SpA	170	15,808	18,685
<b>Total Denmark</b>		<b>3,647,989</b>	<b>4,764,397</b>	<b>Total Italy</b>		<b>497,020</b>	<b>639,658</b>
<b>Finland – 3.3%</b>				<b>Japan – 23.1%</b>			
Kone Oyj	9,601	752,100	899,135	Advantest Corp.	4,400	177,734	339,954
Metsa Board Oyj	13,420	92,775	123,585	Ain Holdings, Inc.	400	32,213	35,652
Neste Oyj	10,644	407,143	566,792	Asahi Intecc Co., Ltd.	600	17,690	23,217
Nokian Renkaat Oyj	5,214	252,927	155,851	Astellas Pharma, Inc.	32,882	698,290	747,010
Wartsila Oyj Abp	13,904	314,477	156,500	Bandai Namco Holdings, Inc.	3,800	255,285	271,865
<b>Total Finland</b>		<b>1,819,422</b>	<b>1,901,863</b>				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Benefit One, Inc.	1,300	28,520	35,532	Showa Denko K.K.	3,700	140,059	112,853
Chugai Pharmaceutical Co., Ltd.	13,116	386,705	954,590	SMS Co., Ltd.	400	10,678	12,205
Daifuku Co., Ltd.	1,400	109,652	166,493	Systemex Corp.	1,200	122,073	124,680
Daito Trust Construction Co., Ltd.	2,000	340,463	250,193	Systema Corp.	800	13,104	14,352
Digital Arts, Inc.	100	12,194	10,983	TechnoPro Holdings, Inc.	600	40,526	46,585
Disco Corp.	432	103,145	142,290	Toei Animation Co., Ltd.	500	26,711	31,751
Elecom Co., Ltd.	500	20,571	33,203	Tokai Carbon Co., Ltd.	3,400	45,269	43,396
en-japan, Inc.	500	30,351	16,765	Tokuyama Corp.	1,000	32,210	31,965
Fast Retailing Co., Ltd.	400	324,680	311,574	Tokyo Electron Ltd.	5,306	1,277,863	1,771,107
Funai Soken Holdings, Inc.	700	21,221	21,430	Tosho Co., Ltd.	600	9,369	9,665
GMO Payment Gateway, Inc.	100	10,024	14,190	Trend Micro, Inc.	3,000	210,069	227,999
Harmonic Drive Systems, Inc.	500	26,046	37,306	Ulvac, Inc.	1,000	44,360	39,262
Haseko Corp.	13,700	226,619	234,875	United Arrows Ltd.	834	29,336	19,184
Hikari Tsushin, Inc.	409	86,752	126,763	USS Co., Ltd.	5,000	131,231	108,761
Hoya Corp.	2,800	229,163	362,678	Workman Co., Ltd.	400	29,222	47,822
Infocom Corp.	400	12,658	14,897	ZOZO, Inc.	2,400	77,073	72,596
Japan Lifeline Co., Ltd.	1,200	32,044	21,558	<b>Total Japan</b>		<b>10,970,598</b>	<b>13,410,895</b>
Japan Material Co., Ltd.	800	16,579	17,068	<b>Kazakhstan – 0.1%</b>			
JINS Holdings, Inc.	200	15,437	16,538	KAZ Minerals PLC	4,100	<b>38,328</b>	<b>34,499</b>
Kakaku.com, Inc.	2,300	59,305	79,241	<b>Macau – 0.9%</b>			
Kaken Pharmaceutical Co., Ltd.	1,046	75,514	72,761	Galaxy Entertainment Group Ltd.	53,507	<b>533,603</b>	<b>496,002</b>
Kao Corp.	4,600	478,705	495,943	<b>Mexico – 0.2%</b>			
Keyence Corp.	534	223,146	303,570	Fresnillo PLC	8,279	<b>118,003</b>	<b>117,229</b>
Kobe Bussan Co., Ltd.	600	33,665	46,054	<b>Netherlands – 4.9%</b>			
Konami Holdings Corp.	2,800	163,050	126,902	ASM International N.V.	711	75,017	149,605
Kose Corp.	400	83,158	65,446	ASML Holding N.V.	3,440	974,474	1,720,237
Koshidaka Holdings Co., Ltd.	1,300	10,548	6,827	Corbion N.V.	695	29,313	34,074
Kotobuki Spirits Co., Ltd.	200	13,069	11,148	Euronext N.V.	1,094	113,029	149,362
Kusuri no Aoki Holdings Co., Ltd.	100	10,019	10,680	Koninklijke DSM N.V.	2,490	400,059	469,272
Lasertec Corp.	600	13,244	76,959	TKH Group N.V.	653	43,381	35,042
M3, Inc.	1,500	43,275	86,825	Wolters Kluwer N.V.	2,676	260,460	284,584
Mani, Inc.	500	14,852	17,958	<b>Total Netherlands</b>		<b>1,895,733</b>	<b>2,842,176</b>
Maruwa Unyu Kikan Co., Ltd.	200	4,840	7,638	<b>New Zealand – 0.5%</b>			
McDonald's Holdings Co., Japan Ltd.	600	38,259	44,085	Fisher & Paykel Healthcare Corp., Ltd.	6,958	96,740	217,185
Meitec Corp.	942	58,731	61,721	Mainfreight Ltd.	864	22,028	29,847
Miroku Jyoho Service Co., Ltd.	300	10,897	8,559	Ryman Healthcare Ltd.	5,877	61,022	67,400
Mixi, Inc.	2,500	92,034	60,061	<b>Total New Zealand</b>		<b>179,790</b>	<b>314,432</b>
MonotaRO Co., Ltd.	1,000	35,537	54,538	<b>Norway – 2.3%</b>			
Murata Manufacturing Co., Ltd.	8,800	592,322	701,683	Borregaard ASA	1,276	15,818	18,411
Nidec Corp.	2,822	274,299	256,368	Grieg Seafood ASA	2,607	38,462	36,236
Nihon M&A Center, Inc.	1,100	45,225	67,630	Mowi ASA	16,644	514,972	429,203
Nintendo Co., Ltd.	1,900	918,440	1,151,599	Telenor ASA	42,162	1,172,816	833,958
Nippon Shinyaku Co., Ltd.	300	29,324	33,215	<b>Total Norway</b>		<b>1,742,068</b>	<b>1,317,808</b>
Nissan Chemical Corp.	1,651	101,877	115,054	<b>Portugal – 0.5%</b>			
Obic Co., Ltd.	700	114,822	166,758	Altri, SGPS, S.A.	6,691	78,349	43,685
Open House Co., Ltd.	2,000	67,149	93,169	Jeronimo Martins, SGPS, S.A.	9,081	196,871	216,499
Oracle Corp.	1,400	151,868	224,818	<b>Total Portugal</b>		<b>275,220</b>	<b>260,184</b>
Outsourcing, Inc.	2,400	26,986	20,603	<b>Singapore – 0.6%</b>			
Pigeon Corp.	1,340	74,608	70,544	SATS Ltd.	23,700	120,101	66,176
Pilot Corp.	500	28,981	20,673	Sheng Siong Group Ltd.	31,700	34,349	51,066
Recruit Holdings Co., Ltd.	8,700	378,292	404,407	Singapore Technologies Engineering Ltd.	73,700	290,866	237,448
Relo Group, Inc.	1,000	34,742	25,603	<b>Total Singapore</b>		<b>445,316</b>	<b>354,690</b>
Round One Corp.	1,400	17,678	13,768				
SCSK Corp.	1,200	79,741	79,383				
Seria Co., Ltd.	1,000	41,242	48,415				
Shimano, Inc.	600	116,802	157,176				
Shin-Etsu Chemical Co., Ltd.	5,900	726,749	938,137				
Shionogi & Co., Ltd.	3,100	234,414	264,169				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)	
<b>Spain – 4.7%</b>				HomeServe PLC				
Cie Automotiva S.A.	2,381	89,216	56,893	Intertek Group PLC	1,325	124,900	121,303	
Ence Energia y Celulosa S.A.	10,140	52,504	45,200	James Halstead PLC	2,364	17,261	20,608	
Faes Farma S.A.	5,544	32,407	30,701	John Laing Group PLC	5,327	28,870	31,233	
Grifols S.A.	4,519	175,049	186,854	Moneysupermarket.com Group PLC	7,536	42,782	41,040	
Industria de Diseno Textil S.A.	65,878	2,749,823	2,375,280	NMC Health PLC	698	39,860	–	
Prosegur Cash S.A.	37,314	116,619	42,696	RELX PLC	17,452	507,094	549,214	
<b>Total Spain</b>		<b>3,215,618</b>	<b>2,737,624</b>	Rio Tinto PLC	27,733	2,148,446	2,123,088	
<b>Sweden – 1.8%</b>				Rotork PLC	8,417	46,871	39,662	
AAK AB	1,622	40,181	37,963	Safestore Holdings PLC	2,570	28,376	31,400	
AddTech AB	864	29,071	47,290	Spirax-Sarco Engineering PLC	359	39,787	60,271	
Atlas Copco AB	6,198	277,756	312,237	SSP Group PLC	4,641	32,259	20,088	
Beijer Ref AB	1,003	25,447	41,261	Unilever N.V.	31,811	2,526,674	2,299,291	
Epiroc AB	8,878	122,719	149,803	Unilever PLC	15,552	1,262,904	1,139,802	
Evolution Gaming Group AB	1,579	35,559	128,251	<b>Total United Kingdom</b>		<b>12,538,417</b>	<b>11,149,036</b>	
Fagerhult AB	3,469	38,178	17,471	Commissions and other portfolio transaction costs (Note 2)		(70,393)		
Hexpol AB	6,518	82,387	65,748	<b>TOTAL INVESTMENTS IN SECURITIES – 99.4%</b>		<b>53,907,978</b>	<b>57,617,547</b>	
Lifco AB	486	25,674	41,918	Foreign Currency Contracts (Schedule 1) – 0.3%			164,703	
Loomis AB	1,453	64,599	47,283	Other Assets in Excess of Liabilities – 0.3%			179,676	
Mycronic AB	1,457	24,093	37,424	<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS – 100.0%</b>			<b>\$ 57,961,926</b>	
Paradox Interactive AB	833	21,812	24,477					
Sectra AB	281	14,276	21,772					
Sweco AB	1,407	46,938	86,060					
<b>Total Sweden</b>		<b>848,690</b>	<b>1,058,958</b>					
<b>Switzerland – 8.3%</b>				<b>FINANCIAL DERIVATIVE INSTRUMENTS</b>				
Givaudan S.A.	131	511,971	664,316	<b>SCHEDULE 1: FOREIGN CURRENCY CONTRACTS</b>				
Kuehne + Nagel International AG	3,460	697,733	782,809	<b>Settlement Date</b>	<b>Contracts To Deliver</b>	<b>In Exchange For</b>	<b>Unrealized Gain (Loss)</b>	<b>Credit Rating*</b>
Logitech International S.A.	2,123	117,013	188,771	7/2/2020	CAD 490	ILS 1,232	\$ (5)	A+
Partners Group Holding AG	518	515,292	639,882	7/2/2020	CAD 888	NZD 1,011	(1)	A+
Roche Holding AG	2,730	1,062,959	1,275,325	7/2/2020	CAD 1,194	SGD 1,215	(8)	A+
Schindler Holding AG	1,356	400,855	434,888	7/2/2020	CAD 3,366	SEK 22,885	(20)	A+
SFS Group AG	595	67,451	75,860	7/2/2020	CAD 4,383	NOK 31,023	(3)	A+
SGS S.A.	144	500,747	479,169	7/2/2020	CAD 6,966	AUD 7,419	(9)	A+
Sonova Holding AG	461	110,153	125,338	7/2/2020	AUD 8,252	CAD 7,748	9	A+
Straumann Holding AG	61	59,849	71,372	7/2/2020	GBP 11,372	CAD 19,112	(26)	A+
Temenos AG	214	38,333	45,264	7/2/2020	CAD 13,863	ILS 35,226	–	A+
<b>Total Switzerland</b>		<b>4,082,356</b>	<b>4,782,994</b>	7/2/2020	CAD 15,048	CHF 10,434	(50)	A+
<b>United Kingdom – 19.2%</b>				7/2/2020	CAD 15,595	DKK 75,443	(111)	A+
Abcam PLC	1,217	27,548	27,301	7/2/2020	CHF 17,272	CAD 24,907	81	A+
Ashmore Group PLC	12,141	99,450	85,242	7/2/2020	CAD 18,189	ILS 46,218	(1)	A+
Ashtead Group PLC	4,077	154,071	186,554	7/2/2020	CAD 18,189	ILS 46,216	(1)	A+
Brewin Dolphin Holdings PLC	9,096	45,434	39,876	7/2/2020	CAD 18,189	ILS 46,218	(1)	A+
British American Tobacco PLC	45,948	3,007,451	2,400,565	7/2/2020	CAD 18,189	ILS 46,219	–	A+
Craneware PLC	96	4,650	2,754	7/2/2020	CAD 25,107	NZD 28,635	–	A+
Cranswick PLC	456	26,804	27,764	7/2/2020	CAD 29,922	GBP 17,804	41	A+
Croda International PLC	955	79,645	84,472	7/2/2020	CAD 32,951	NZD 37,580	(1)	A+
Diageo PLC	23,844	1,162,399	1,076,000	7/2/2020	CAD 32,951	NZD 37,580	(1)	A+
Diversified Gas & Oil PLC	17,926	33,761	28,961	7/2/2020	CAD 32,951	NZD 37,581	(1)	A+
Electrocomponents PLC	4,415	49,026	49,855	7/2/2020	CAD 32,951	NZD 37,581	(1)	A+
Evraz PLC	69,312	687,251	336,402	7/2/2020	CAD 33,767	SGD 34,589	3	A+
Ferrexpo PLC	7,797	32,868	22,753	7/2/2020	CAD 42,256	JPY 3,322,555	(310)	A+
Fevertree Drinks PLC	300	14,276	10,330	7/2/2020	CAD 44,313	SGD 45,390	1	A+
Games Workshop Group PLC	388	26,503	52,335	7/2/2020	CAD 44,313	SGD 45,391	2	A+
Gamma Communications PLC	606	12,506	13,105	7/2/2020	CAD 44,313	SGD 45,389	–	A+
Halma PLC	1,324	45,018	51,314	7/2/2020	CAD 44,313	SGD 45,390	1	A+
Hargreaves Lansdown PLC	4,472	144,684	122,559	7/2/2020	EUR 44,959	CAD 69,264	489	A+
				7/2/2020	DKK 49,872	CAD 10,309	73	A+

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*	Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
7/2/2020	CAD 57,772	EUR 37,499	\$ (409)	A+	7/3/2020	CAD 271,613	HKD 1,545,578	\$ (6)	A+
7/2/2020	CAD 95,176	SEK 651,076	5	A+	7/3/2020	HKD 7,306,939	CAD 1,300,716	16,655	A+
7/2/2020	HKD 97,634	CAD 17,257	99	A+	8/4/2020	ILS 30,437	CAD 11,986	—	A+
7/2/2020	CAD 123,939	NOK 877,856	—	A+	8/4/2020	NZD 31,564	CAD 27,673	(1)	A+
7/2/2020	CAD 124,918	SEK 854,509	3	A+	8/4/2020	SGD 36,031	CAD 35,172	(5)	A+
7/2/2020	CAD 124,918	SEK 854,534	6	A+	8/4/2020	ILS 39,919	CAD 15,727	7	A+
7/2/2020	CAD 124,918	SEK 854,514	3	A+	8/4/2020	ILS 39,932	CAD 15,727	2	A+
7/2/2020	CAD 124,918	SEK 854,466	(4)	A+	8/4/2020	ILS 39,936	CAD 15,727	—	A+
7/2/2020	CAD 162,668	NOK 1,152,114	(8)	A+	8/4/2020	ILS 39,936	CAD 15,727	—	A+
7/2/2020	CAD 162,668	NOK 1,152,137	(5)	A+	8/4/2020	NZD 41,419	CAD 36,315	—	A+
7/2/2020	CAD 162,668	NOK 1,152,143	(4)	A+	8/4/2020	NZD 41,419	CAD 36,315	1	A+
7/2/2020	CAD 162,668	NOK 1,152,150	(3)	A+	8/4/2020	NZD 41,420	CAD 36,315	(1)	A+
7/2/2020	NZD 184,964	CAD 157,799	(4,375)	A+	8/4/2020	NZD 41,420	CAD 36,315	—	A+
7/2/2020	CAD 196,976	AUD 210,055	—	A+	8/4/2020	SGD 47,281	CAD 46,159	(1)	A+
7/2/2020	SGD 217,372	CAD 212,213	(9)	A+	8/4/2020	SGD 47,282	CAD 46,159	(2)	A+
7/2/2020	ILS 221,344	CAD 87,109	3	A+	8/4/2020	SGD 47,286	CAD 46,159	(6)	A+
7/2/2020	CAD 258,525	AUD 275,682	(8)	A+	8/4/2020	SGD 47,286	CAD 46,159	(5)	A+
7/2/2020	CAD 258,525	AUD 275,682	(8)	A+	8/4/2020	CHF 303,431	CAD 436,485	(36)	A+
7/2/2020	CAD 258,525	AUD 275,684	(6)	A+	8/4/2020	CHF 398,217	CAD 572,884	2	A+
7/2/2020	CAD 258,525	AUD 275,684	(6)	A+	8/4/2020	CHF 398,220	CAD 572,884	(2)	A+
7/2/2020	CAD 425,496	CHF 296,035	22	A+	8/4/2020	CHF 398,232	CAD 572,884	(18)	A+
7/2/2020	CAD 440,945	DKK 2,148,377	—	A+	8/4/2020	CHF 398,235	CAD 572,884	(23)	A+
7/2/2020	CAD 558,458	CHF 388,522	—	A+	8/4/2020	GBP 490,927	CAD 826,238	(38)	A+
7/2/2020	CAD 558,458	CHF 388,533	16	A+	8/4/2020	GBP 644,296	CAD 1,084,437	27	A+
7/2/2020	CAD 558,458	CHF 388,526	7	A+	8/4/2020	GBP 644,298	CAD 1,084,437	23	A+
7/2/2020	CAD 558,458	CHF 388,536	20	A+	8/4/2020	GBP 644,300	CAD 1,084,437	20	A+
7/2/2020	CAD 578,737	DKK 2,819,588	(29)	A+	8/4/2020	GBP 644,314	CAD 1,084,437	(4)	A+
7/2/2020	CAD 578,737	DKK 2,819,728	—	A+	8/4/2020	SEK 671,387	CAD 98,174	(6)	A+
7/2/2020	CAD 578,737	DKK 2,819,644	(17)	A+	8/4/2020	NOK 852,061	CAD 120,299	(2)	A+
7/2/2020	CAD 578,737	DKK 2,819,653	(15)	A+	8/4/2020	SEK 881,086	CAD 128,850	5	A+
7/2/2020	CAD 846,054	GBP 502,740	1	A+	8/4/2020	SEK 881,135	CAD 128,850	(2)	A+
7/2/2020	CAD 1,110,440	GBP 659,818	(40)	A+	8/4/2020	SEK 881,141	CAD 128,850	(3)	A+
7/2/2020	CAD 1,110,440	GBP 659,842	1	A+	8/4/2020	SEK 881,187	CAD 128,850	(10)	A+
7/2/2020	CAD 1,110,440	GBP 659,818	(41)	A+	8/4/2020	EUR 1,082,868	CAD 1,657,410	(91)	A+
7/2/2020	CAD 1,110,440	GBP 659,824	(30)	A+	8/4/2020	NOK 1,118,261	CAD 157,891	5	A+
7/2/2020	CAD 1,194,784	JPY 94,644,456	60	A+	8/4/2020	NOK 1,118,284	CAD 157,891	2	A+
7/2/2020	AUD 1,351,607	CAD 1,238,042	(29,409)	A+	8/4/2020	NOK 1,118,288	CAD 157,891	2	A+
7/2/2020	CAD 1,568,153	JPY 124,217,319	35	A+	8/4/2020	NOK 1,118,296	CAD 157,891	—	A+
7/2/2020	CAD 1,568,153	JPY 124,218,103	45	A+	8/4/2020	HKD 1,168,671	CAD 205,315	(11)	A+
7/2/2020	CAD 1,568,153	JPY 124,210,733	(48)	A+	8/4/2020	EUR 1,421,172	CAD 2,175,349	22	A+
7/2/2020	CAD 1,568,153	JPY 124,217,633	39	A+	8/4/2020	EUR 1,421,184	CAD 2,175,349	3	A+
7/2/2020	CAD 1,633,489	EUR 1,067,881	82	A+	8/4/2020	EUR 1,421,188	CAD 2,175,349	(4)	A+
7/2/2020	CHF 1,861,465	CAD 2,674,376	(1,277)	A+	8/4/2020	EUR 1,421,193	CAD 2,175,349	(11)	A+
7/2/2020	CAD 2,143,950	EUR 1,401,540	29	A+	8/4/2020	HKD 1,533,772	CAD 269,472	1	A+
7/2/2020	CAD 2,143,950	EUR 1,401,531	15	A+	8/4/2020	HKD 1,533,819	CAD 269,472	(8)	A+
7/2/2020	CAD 2,143,950	EUR 1,401,545	36	A+	8/4/2020	HKD 1,533,934	CAD 269,472	(28)	A+
7/2/2020	CAD 2,143,950	EUR 1,401,522	—	A+	8/4/2020	HKD 1,534,034	CAD 269,472	(46)	A+
7/2/2020	GBP 3,130,255	CAD 5,317,736	49,868	A+	8/4/2020	DKK 2,140,281	CAD 439,527	1	A+
7/2/2020	SEK 4,087,967	CAD 598,214	595	A+	8/4/2020	DKK 2,809,009	CAD 576,878	22	A+
7/2/2020	JPY 4,621,576	CAD 58,776	431	A+	8/4/2020	DKK 2,809,103	CAD 576,878	3	A+
7/2/2020	NOK 5,496,091	CAD 778,994	3,035	A+	8/4/2020	DKK 2,809,113	CAD 576,878	1	A+
7/2/2020	EUR 6,701,181	CAD 10,267,061	16,060	A+	8/4/2020	DKK 2,809,161	CAD 576,878	(9)	A+
7/2/2020	DKK 13,482,181	CAD 2,771,488	4,329	A+	8/4/2020	JPY 97,565,256	CAD 1,231,967	(127)	A+
7/2/2020	JPY 586,183,159	CAD 7,509,652	109,351	A+	8/4/2020	JPY 128,040,604	CAD 1,616,954	5	A+
7/3/2020	CAD 7,319	HKD 41,407	(42)	A+	8/4/2020	JPY 128,043,191	CAD 1,616,954	(27)	A+
7/3/2020	CAD 206,945	HKD 1,177,583	(6)	A+	8/4/2020	JPY 128,044,485	CAD 1,616,954	(44)	A+
7/3/2020	CAD 271,613	HKD 1,545,548	(11)	A+	8/4/2020	JPY 128,044,970	CAD 1,616,954	(50)	A+
7/3/2020	CAD 271,613	HKD 1,545,568	(8)	A+	8/5/2020	AUD 209,969	CAD 196,908	(4)	A+
7/3/2020	CAD 271,613	HKD 1,545,570	(7)	A+	8/5/2020	AUD 275,566	CAD 258,438	7	A+

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

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Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
8/5/2020	AUD 275,570	CAD 258,438	\$ 3	A+
8/5/2020	AUD 275,575	CAD 258,438	(2)	A+
8/5/2020	AUD 275,575	CAD 258,438	(1)	A+
<b>\$ 164,703</b>				

\* Source: Standard & Poor's Credit Rating Agency.

### CURRENCY LEGEND

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AUD	Australian dollar
CHF	Swiss franc
DKK	Danish krone
EUR	Euro
GBP	British pound
HKD	Hong Kong dollar
ILS	Israeli new shekel
JPY	Japanese yen
NOK	Norwegian krone
NZD	New Zealand dollar
SEK	Swedish krona
SGD	Singapore dollar

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 19,354,823	\$ 23,003,419
Cash	39,469	19,792
Unrealized appreciation on foreign currency contracts	60,381	118,178
Receivables:		
Investment securities sold	83,764	–
Dividends	26,750	22,205
Foreign tax reclaims	42,032	38,108
<b>Total Assets</b>	<b>19,607,219</b>	<b>23,201,702</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Unrealized depreciation on foreign currency contracts	13,928	37,177
Payables:		
Distributions	112,000	158,400
Management fees	2,486	5,455
<b>Total Liabilities</b>	<b>128,414</b>	<b>201,032</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 19,478,805</b>	<b>\$ 23,000,670</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>19,478,805</b>	<b>23,000,670</b>
<b>Number of redeemable units outstanding (Note 4)</b>	<b>800,000</b>	<b>900,000</b>
<b>Net assets attributable to holders of redeemable units per unit</b>	<b>\$ 24.35</b>	<b>\$ 25.56</b>

*The accompanying notes are an integral part of the financial statements.*



# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 284,174	\$ 347,295
Net realized gain (loss) on sale of investments	(217,835)	(1,804,042)
Change in unrealized appreciation (depreciation) on investments	(89,648)	3,112,456
Total net gain (loss) on investments	(23,309)	1,655,709
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	(623,179)	(280,318)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	(34,548)	1,018,188
Total net gain (loss) on derivatives	(657,727)	737,870
Total net gain (loss) on investments and derivatives	(681,036)	2,393,579
<b>Other income (loss)</b>		
Net realized gain (loss) on foreign currency transactions	(9,082)	(27,487)
Change in unrealized appreciation (depreciation) on foreign currency transactions	1,374	(4,759)
Total other income (loss)	(7,708)	(32,246)
Total income (loss)	(688,744)	2,361,333
<b>EXPENSES</b>		
Management fees (Note 5)	68,439	61,634
Foreign withholding taxes	28,854	39,056
Transaction costs (Note 2)	3,169	33,111
Independent review committee fees (Note 5)	545	582
Total expenses	101,007	134,383
Deduct: Expenses waived/absorbed by manager (Note 5)	(545)	(582)
Net expenses	100,462	133,801
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (789,206)	\$ 2,227,532
<b>Weighted average number of redeemable units</b>	814,835	782,873
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>	\$ (0.97)	\$ 2.85

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 23,000,670	\$ 24,406,937
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(789,206)	2,227,532
<b>Distributions to holders of redeemable units</b>		
Net investment income	(164,000)	(135,000)
Total distributions to holders of redeemable units	(164,000)	(135,000)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	—	8,947,885
Payment for redeemable units redeemed	(2,568,659)	(14,447,525)
Net redeemable unit transactions	(2,568,659)	(5,499,640)
Net assets attributable to holders of redeemable units, end of period	\$ 19,478,805	\$ 20,999,829

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (789,206)	\$ 2,227,532
Adjustments for:		
Net realized gain (loss) on sale of investments	217,835	1,804,042
Change in unrealized (appreciation) depreciation of investments	89,648	(3,112,456)
Change in unrealized (appreciation) depreciation of derivatives	34,548	(1,018,188)
Unrealized (appreciation) depreciation of foreign currency translations	(1,374)	4,759
Purchase of investments <sup>1</sup>	(1,578,014)	(15,817,046)
Proceeds from sale of investments <sup>1</sup>	4,919,127	17,655,932
Changes in receivables	(92,233)	563,155
Changes in payables	(2,969)	83,133
Net cash from (used in) operating activities	2,797,362	2,390,863
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	–	4,373,166
Payment for redeemable units redeemed <sup>1</sup>	(2,568,659)	(6,537,788)
Distributions paid to holders of redeemable units, net of reinvestments	(210,400)	(283,500)
Net cash from (used in) financing activities	(2,779,059)	(2,448,122)
Unrealized (appreciation) depreciation of foreign currency transactions	1,374	(4,759)
Net increase (decrease) in cash during the period	\$ 19,677	\$ (62,018)
<b>Cash, beginning of period</b>	\$ 19,792	\$ 82,759
<b>Cash, end of period</b>	\$ 39,469	\$ 20,741
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 246,851	\$ 296,184

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS – 99.4%</b>				<b>France – 4.8%</b>			
<b>Australia – 3.8%</b>				Cie Plastic Omnium S.A.			
Altium Ltd.	239	6,496	7,279	1,101	36,807	30,535	
Appen Ltd.	113	2,672	3,594	Gaztransport Et Technigaz S.A.	299	38,413	31,057
ARB Corp., Ltd.	455	8,007	7,659	Hermes International	171	141,279	194,566
Aristocrat Leisure Ltd.	2,170	52,605	51,890	Ipsen S.A.	165	26,526	19,094
Beach Energy Ltd.	5,078	9,283	7,238	Kering S.A.	587	452,402	434,833
BlueScope Steel Ltd.	1,604	17,357	17,583	Rubis SCA	662	47,407	43,323
carsales.com Ltd.	1,816	23,237	30,210	Sartorius Stedim Biotech	88	18,901	30,289
Computershare Ltd.	2,901	49,164	36,045	Teleperformance	141	38,565	48,725
Corporate Travel Management Ltd.	369	8,800	3,353	Trigano S.A.	110	14,700	15,691
CSL Ltd.	1,143	215,857	307,616	Valeo S.A.	2,606	124,870	93,124
Domino's Pizza Enterprises Ltd.	535	23,985	34,461	<b>Total France</b>		<b>939,870</b>	<b>941,237</b>
IDP Education Ltd.	529	8,740	7,684	<b>Germany – 7.6%</b>			
Invocare Ltd.	692	7,546	6,800	Bechtle AG	100	13,292	24,017
Magellan Financial Group Ltd.	1,330	41,490	72,349	CANCOM SE	83	5,257	5,993
NIB Holdings Ltd.	2,739	18,935	11,840	Dermapharm Holding SE	259	12,392	17,546
Northern Star Resources Ltd.	1,626	12,999	20,371	Deutsche Wohnen SE	1,641	83,325	100,286
Pendal Group Ltd.	4,414	37,749	24,711	Fuchs Petrolub SE	437	24,339	20,055
Reece Ltd.	2,664	27,203	22,958	Hochtief AG	701	111,406	84,661
Regis Resources Ltd.	4,221	18,029	20,662	Infineon Technologies AG	4,769	111,322	152,289
St Barbara Ltd.	5,535	14,449	16,350	MTU Aero Engines AG	156	49,047	36,786
Technology One Ltd.	951	5,590	7,839	Nemetschek SE	153	11,849	14,324
Viva Energy Group Ltd.	8,500	15,861	14,507	SAP SE	3,536	622,707	672,462
Webjet Ltd.	748	5,494	2,329	Siemens Healthineers AG	4,099	234,799	267,431
<b>Total Australia</b>		<b>631,548</b>	<b>735,328</b>	Siltronic AG	580	66,897	80,544
<b>Austria – 0.0%</b>				<b>Total Germany</b>		<b>1,346,632</b>	<b>1,476,394</b>
S IMMO AG	268	7,921	6,543	<b>Hong Kong – 0.5%</b>			
<b>China – 2.5%</b>				Melco International Development Ltd.	1,700	5,116	4,481
Beijing Tong Ren Tang Chinese Medicine Co., Ltd.	4,000	7,896	7,338	Techtronic Industries Co., Ltd.	7,000	61,605	93,243
China Overseas Land & Investment Ltd.	73,500	337,350	302,887	Vitasoy International Holdings Ltd.	1,100	5,690	5,732
CSPC Pharmaceutical Group Ltd.	26,800	58,369	68,949	<b>Total Hong Kong</b>		<b>72,411</b>	<b>103,456</b>
Guangdong Investment Ltd.	42,000	113,436	98,164	<b>Indonesia – 0.1%</b>			
<b>Total China</b>		<b>517,051</b>	<b>477,338</b>	First Resources Ltd.	6,500	10,629	8,821
<b>Denmark – 8.2%</b>				<b>Ireland – 0.2%</b>			
Ambu A/S	212	7,302	9,068	Hibernia REIT PLC	3,768	7,588	6,456
Chr Hansen Holding A/S	258	31,632	36,220	Kerry Group PLC	242	38,703	40,832
Coloplast A/S	927	130,663	195,590	<b>Total Ireland</b>		<b>46,291</b>	<b>47,288</b>
DSV Panalpina A/S	139	14,700	23,103	<b>Israel – 0.2%</b>			
GN Store Nord A/S	124	6,954	8,994	ICL Group Ltd.	10,239	71,483	41,342
Novo Nordisk A/S	9,988	672,891	880,267	<b>Italy – 1.1%</b>			
Novozymes A/S	879	53,985	69,187	Brunello Cucinelli SpA	144	7,373	5,824
Orsted A/S	1,554	176,788	244,126	DiaSorin SpA	105	14,679	27,370
Rockwool International A/S	38	14,193	14,000	Ferrari N.V.	309	54,621	71,778
Royal Unibrew A/S	237	22,839	26,841	Interpump Group SpA	182	7,688	7,361
SimCorp A/S	89	9,413	13,061	RAI Way SpA	2,915	21,974	26,086
Vestas Wind Systems A/S	579	69,084	80,263	Recordati SpA	1,105	58,512	75,136
<b>Total Denmark</b>		<b>1,210,444</b>	<b>1,600,720</b>	Reply SpA	58	5,120	6,375
<b>Finland – 3.3%</b>				<b>Total Italy</b>		<b>169,967</b>	<b>219,930</b>
Kone Oyj	3,224	252,025	301,928	<b>Japan – 23.2%</b>			
Metsa Board Oyj	4,448	31,097	40,961	Advantest Corp.	1,400	58,899	108,167
Neste Oyj	3,556	144,259	189,357	Ain Holdings, Inc.	100	7,663	8,913
Nokian Renkaat Oyj	1,711	80,948	51,143	Asahi Intecc Co., Ltd.	200	5,869	7,739
Wartsila Oyj Abp	4,688	98,947	52,767	Astellas Pharma, Inc.	11,437	239,735	259,824
<b>Total Finland</b>		<b>607,276</b>	<b>636,156</b>	Bandai Namco Holdings, Inc.	1,200	79,390	85,852

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Benefit One, Inc.	500	11,333	13,666	Showa Denko K.K.	1,200	46,990	36,601
Chugai Pharmaceutical Co., Ltd.	4,200	118,646	305,678	SMS Co., Ltd.	70	1,724	2,136
Daifuku Co., Ltd.	400	29,044	47,569	Systemex Corp.	375	31,824	38,963
Daito Trust Construction Co., Ltd.	700	119,718	87,568	Systema Corp.	300	5,456	5,382
Digital Arts, Inc.	100	12,194	10,983	TechnoPro Holdings, Inc.	200	12,132	15,528
Disco Corp.	100	21,954	32,937	Toei Animation Co., Ltd.	200	11,341	12,700
Elecom Co., Ltd.	300	11,231	19,922	Tokai Carbon Co., Ltd.	1,000	13,793	12,763
en-japan, Inc.	200	5,583	6,706	Tokuyama Corp.	500	15,731	15,983
Fast Retailing Co., Ltd.	200	162,340	155,787	Tokyo Electron Ltd.	1,775	376,893	592,483
Funai Soken Holdings, Inc.	200	5,941	6,123	Tosho Co., Ltd.	200	4,609	3,222
GMO Payment Gateway, Inc.	70	5,595	9,933	Trend Micro, Inc.	1,100	74,706	83,600
Harmonic Drive Systems, Inc.	200	11,115	14,922	Ulvac, Inc.	600	23,911	23,557
Haseko Corp.	4,600	71,373	78,863	United Arrows Ltd.	300	6,536	6,901
Hikari Tsushin, Inc.	100	22,053	30,993	USS Co., Ltd.	2,000	49,204	43,504
Hoya Corp.	900	76,443	116,575	Workman Co., Ltd.	100	7,772	11,955
Infocom Corp.	100	2,983	3,724	ZOZO, Inc.	900	23,155	27,224
Japan Lifeline Co., Ltd.	500	11,068	8,982	<b>Total Japan</b>		<b>3,612,586</b>	<b>4,515,100</b>
Japan Material Co., Ltd.	200	4,482	4,267	<b>Kazakhstan – 0.1%</b>			
JINS Holdings, Inc.	25	1,824	2,067	KAZ Minerals PLC	1,341	12,454	11,284
Kakaku.com, Inc.	900	24,216	31,007	<b>Macau – 0.8%</b>			
Kaken Pharmaceutical Co., Ltd.	300	20,134	20,868	Galaxy Entertainment Group Ltd.	17,000	156,136	157,587
Kao Corp.	1,700	176,465	183,283	<b>Mexico – 0.2%</b>			
Keyence Corp.	150	58,005	85,273	Fresnillo PLC	2,784	39,485	39,421
Kobe Bussan Co., Ltd.	200	8,763	15,351	<b>Netherlands – 4.9%</b>			
Konami Holdings Corp.	800	49,559	36,258	ASM International N.V.	238	22,619	50,079
Kose Corp.	100	21,797	16,361	ASML Holding N.V.	1,164	303,144	582,080
Koshidaka Holdings Co., Ltd.	400	3,135	2,101	Corbion N.V.	190	8,062	9,315
Kotobuki Spirits Co., Ltd.	150	9,687	8,361	Euronext N.V.	389	40,344	53,110
Kusuri no Aoki Holdings Co., Ltd.	100	10,797	10,680	Koninklijke DSM N.V.	840	135,707	158,309
Lasertec Corp.	300	22,932	38,480	TKH Group N.V.	160	6,792	8,586
M3, Inc.	400	10,972	23,153	Wolters Kluwer N.V.	901	87,380	95,818
Mani, Inc.	200	6,048	7,183	<b>Total Netherlands</b>		<b>604,048</b>	<b>957,297</b>
Maruwa Unyu Kikan Co., Ltd.	200	6,129	7,638	<b>New Zealand – 0.5%</b>			
McDonald's Holdings Co., Japan Ltd.	300	19,109	22,043	Fisher & Paykel Healthcare Corp., Ltd.	2,209	30,378	68,951
Meitec Corp.	250	14,887	16,380	Mainfreight Ltd.	394	10,710	13,611
Miroku Jyoho Service Co., Ltd.	200	7,301	5,706	Ryman Healthcare Ltd.	1,997	20,732	22,902
Mixi, Inc.	1,300	38,129	31,232	<b>Total New Zealand</b>		<b>61,820</b>	<b>105,464</b>
MonotaRO Co., Ltd.	300	10,669	16,361	<b>Norway – 2.3%</b>			
Murata Manufacturing Co., Ltd.	2,950	198,489	235,223	Borregaard ASA	627	8,254	9,047
Nidec Corp.	900	74,124	81,762	Grieg Seafood ASA	879	13,771	12,218
Nihon M&A Center, Inc.	300	10,937	18,445	Mowi ASA	5,316	165,883	137,085
Nintendo Co., Ltd.	600	285,554	363,663	Telenor ASA	14,367	396,853	284,177
Nippon Shinyaku Co., Ltd.	200	19,360	22,144	<b>Total Norway</b>		<b>584,761</b>	<b>442,527</b>
Nissan Chemical Corp.	400	23,273	27,875	<b>Portugal – 0.4%</b>			
Obic Co., Ltd.	200	29,717	47,645	Altri, SGPS, S.A.	1,990	22,976	12,992
Open House Co., Ltd.	600	18,180	27,951	Jeronimo Martins, SGPS, S.A.	3,006	64,602	71,666
Oracle Corp.	400	40,613	64,234	<b>Total Portugal</b>		<b>87,578</b>	<b>84,658</b>
Outsourcing, Inc.	400	6,277	3,434	<b>Singapore – 0.6%</b>			
Pigeon Corp.	400	21,965	21,058	SATS Ltd.	8,000	40,874	22,338
Pilot Corp.	300	17,475	12,404	Sheng Siong Group Ltd.	9,100	9,822	14,659
Recruit Holdings Co., Ltd.	2,900	125,148	134,803	Singapore Technologies Engineering Ltd.	25,000	100,091	80,546
Relo Group, Inc.	300	10,730	7,681	<b>Total Singapore</b>		<b>150,787</b>	<b>117,543</b>
Round One Corp.	400	5,051	3,934				
SCSK Corp.	400	26,473	26,461				
Seria Co., Ltd.	200	8,310	9,683				
Shimano, Inc.	250	49,949	65,490				
Shin-Etsu Chemical Co., Ltd.	2,000	244,437	318,013				
Shionogi & Co., Ltd.	1,000	75,537	85,216				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)	
<b>Spain – 4.7%</b>				HomeServe PLC				
Cie Automotiva S.A.	658	20,897	15,723	Intertek Group PLC	431	39,885	39,458	
Ence Energia y Celulosa S.A.	3,463	19,368	15,437	James Halstead PLC	804	6,161	7,009	
Faes Farma S.A.	1,788	10,091	9,901	John Laing Group PLC	1,942	11,246	11,386	
Grifols S.A.	1,622	63,060	67,067	Moneysupermarket.com Group PLC	2,067	11,740	11,257	
Industria de Diseno Textil S.A.	22,181	903,859	799,753	NMC Health PLC	237	12,528	–	
Prosegur Cash S.A.	12,675	36,972	14,503	RELX PLC	5,970	172,150	187,876	
<b>Total Spain</b>		<b>1,054,247</b>	<b>922,384</b>	Rio Tinto PLC	9,305	716,793	712,340	
<b>Sweden – 1.9%</b>				Rotork PLC	3,250	16,256	15,314	
AAK AB	587	14,501	13,739	Safestore Holdings PLC	803	8,762	9,811	
AddTech AB	197	5,832	10,782	Spirax-Sarco Engineering PLC	129	15,222	21,657	
Atlas Copco AB	2,197	78,906	110,678	SSP Group PLC	972	6,559	4,207	
Beijer Ref AB	341	8,266	14,028	Unilever N.V.	10,623	847,967	767,828	
Epiroc AB	3,294	45,386	55,608	Unilever PLC	5,139	420,032	376,636	
Evolution Gaming Group AB	507	9,933	41,180	<b>Total United Kingdom</b>		<b>4,087,369</b>	<b>3,739,758</b>	
Fagerhult AB	1,179	12,446	5,938	Commissions and other portfolio transaction costs (Note 2)		(21,229)		
Hexpol AB	2,211	27,108	22,302	<b>TOTAL INVESTMENTS IN SECURITIES – 99.4%</b>		<b>17,689,581</b>	<b>19,354,823</b>	
Lifco AB	166	8,505	14,318	Foreign Currency Contracts (Schedule 1) – 0.2%			46,453	
Loomis AB	437	20,734	14,221	Other Assets in Excess of Liabilities – 0.4%			77,529	
Mycronic AB	496	8,610	12,740	<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS – 100.0%</b>			<b>\$ 19,478,805</b>	
Paradox Interactive AB	273	6,166	8,022	<b>FINANCIAL DERIVATIVE INSTRUMENTS</b>				
Sectra AB	95	4,763	7,361	<b>SCHEDULE 1: FOREIGN CURRENCY CONTRACTS</b>				
Sweco AB	499	16,399	30,522	<b>Settlement Date</b>	<b>Contracts To Deliver</b>	<b>In Exchange For</b>	<b>Unrealized Gain (Loss)</b>	<b>Credit Rating*</b>
<b>Total Sweden</b>		<b>267,555</b>	<b>361,439</b>	7/2/2020	CAD 145	ILS 365	\$ (1)	A+
<b>Switzerland – 8.3%</b>				7/2/2020	CAD 263	NZD 300	–	A+
Givaudan S.A.	44	169,653	223,129	7/2/2020	CAD 354	SGD 360	(2)	A+
Kuehne + Nagel International AG	1,141	220,309	258,146	7/2/2020	CAD 998	SEK 6,785	(6)	A+
Logitech International S.A.	701	37,414	62,331	7/2/2020	CAD 2,599	NOK 18,396	(2)	A+
Partners Group Holding AG	181	168,084	223,588	7/2/2020	CAD 2,753	AUD 2,932	(3)	A+
Roche Holding AG	930	361,705	434,452	7/2/2020	CAD 4,083	ILS 10,375	–	A+
Schindler Holding AG	433	127,057	138,868	7/2/2020	CAD 4,623	DKK 22,364	(33)	A+
SFS Group AG	185	21,040	23,587	7/2/2020	CHF 5,098	CAD 7,352	24	A+
SGS S.A.	49	166,209	163,050	7/2/2020	CAD 5,356	ILS 13,609	–	A+
Sonova Holding AG	155	37,718	42,142	7/2/2020	CAD 5,356	ILS 13,610	–	A+
Straumann Holding AG	20	19,387	23,401	7/2/2020	CAD 5,356	ILS 13,609	–	A+
Temenos AG	62	10,656	13,114	7/2/2020	CAD 5,356	ILS 13,610	–	A+
<b>Total Switzerland</b>		<b>1,339,232</b>	<b>1,605,808</b>	7/2/2020	CAD 5,948	CHF 4,124	(20)	A+
<b>United Kingdom – 19.2%</b>				7/2/2020	CAD 7,394	NZD 8,433	–	A+
Abcam PLC	338	6,620	7,582	7/2/2020	CAD 8,870	GBP 5,278	12	A+
Ashmore Group PLC	4,202	33,720	29,502	7/2/2020	GBP 8,981	CAD 15,093	(21)	A+
Ashtead Group PLC	1,411	47,308	64,564	7/2/2020	CAD 9,703	NZD 11,066	–	A+
Brewin Dolphin Holdings PLC	2,286	11,541	10,022	7/2/2020	CAD 9,703	NZD 11,066	–	A+
British American Tobacco PLC	15,394	899,438	804,263	7/2/2020	CAD 9,703	NZD 11,066	–	A+
Craneware PLC	37	1,276	1,062	7/2/2020	CAD 9,946	SGD 10,188	1	A+
Cranswick PLC	171	9,103	10,412	7/2/2020	CAD 12,526	JPY 984,909	(92)	A+
Croda International PLC	335	27,635	29,632	7/2/2020	CAD 13,048	SGD 13,365	–	A+
Diageo PLC	7,864	393,010	354,876	7/2/2020	CAD 13,048	SGD 13,365	1	A+
Diversified Gas & Oil PLC	6,090	11,509	9,839	7/2/2020	CAD 13,048	SGD 13,365	–	A+
Electrocomponents PLC	1,791	18,628	20,224	7/2/2020	CAD 13,048	SGD 13,365	–	A+
Evraz PLC	23,759	234,219	115,313	7/2/2020	EUR 15,341	CAD 23,635	167	A+
Ferrexpo PLC	2,650	11,166	7,733	7/2/2020	NOK 15,501	CAD 2,190	1	A+
Fevertree Drinks PLC	144	3,216	4,958					
Games Workshop Group PLC	116	6,658	15,646					
Gamma Communications PLC	125	2,593	2,703					
Halma PLC	564	19,202	21,859					
Hargreaves Lansdown PLC	1,626	49,082	44,562					

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*	Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
7/2/2020	CAD 17,125	EUR 11,116	\$ (121)	A+	7/3/2020	CAD 79,981	HKD 455,119	\$ (2)	A+
7/2/2020	DKK 24,781	CAD 5,122	36	A+	7/3/2020	CAD 79,981	HKD 455,121	(2)	A+
7/2/2020	CAD 28,028	SEK 191,733	1	A+	7/3/2020	HKD 2,151,743	CAD 383,034	4,905	A+
7/2/2020	CAD 36,784	SEK 251,623	1	A+	8/4/2020	NZD 3,107	CAD 2,724	–	A+
7/2/2020	CAD 36,784	SEK 251,610	(1)	A+	8/4/2020	NZD 4,077	CAD 3,575	–	A+
7/2/2020	CAD 36,784	SEK 251,631	2	A+	8/4/2020	NZD 4,077	CAD 3,575	–	A+
7/2/2020	CAD 36,784	SEK 251,625	1	A+	8/4/2020	NZD 4,078	CAD 3,575	–	A+
7/2/2020	NZD 54,469	CAD 46,469	(1,288)	A+	8/4/2020	NZD 4,078	CAD 3,575	–	A+
7/2/2020	SGD 64,011	CAD 62,492	(3)	A+	8/4/2020	ILS 8,995	CAD 3,542	–	A+
7/2/2020	ILS 65,182	CAD 25,652	1	A+	8/4/2020	SGD 10,644	CAD 10,390	(1)	A+
7/2/2020	CAD 72,992	NOK 517,000	–	A+	8/4/2020	ILS 11,787	CAD 4,644	2	A+
7/2/2020	CAD 77,337	AUD 82,472	–	A+	8/4/2020	ILS 11,791	CAD 4,644	–	A+
7/2/2020	HKD 88,327	CAD 15,612	90	A+	8/4/2020	ILS 11,793	CAD 4,644	–	A+
7/2/2020	CAD 95,801	NOK 678,521	(5)	A+	8/4/2020	ILS 11,793	CAD 4,644	–	A+
7/2/2020	CAD 95,801	NOK 678,535	(3)	A+	8/4/2020	SGD 13,962	CAD 13,631	–	A+
7/2/2020	CAD 95,801	NOK 678,538	(2)	A+	8/4/2020	SGD 13,963	CAD 13,631	(1)	A+
7/2/2020	CAD 95,801	NOK 678,542	(2)	A+	8/4/2020	SGD 13,964	CAD 13,631	(2)	A+
7/2/2020	CAD 101,504	AUD 108,240	(3)	A+	8/4/2020	SGD 13,964	CAD 13,631	(2)	A+
7/2/2020	CAD 101,504	AUD 108,240	(3)	A+	8/4/2020	HKD 115,049	CAD 20,212	(1)	A+
7/2/2020	CAD 101,504	AUD 108,241	(3)	A+	8/4/2020	CHF 119,479	CAD 171,870	(14)	A+
7/2/2020	CAD 101,504	AUD 108,241	(2)	A+	8/4/2020	GBP 144,981	CAD 244,006	(11)	A+
7/2/2020	CAD 129,847	DKK 632,642	–	A+	8/4/2020	HKD 150,986	CAD 26,527	–	A+
7/2/2020	CAD 167,062	CHF 116,232	8	A+	8/4/2020	HKD 150,990	CAD 26,527	(1)	A+
7/2/2020	CAD 170,419	DKK 830,292	(5)	A+	8/4/2020	HKD 151,002	CAD 26,527	(3)	A+
7/2/2020	CAD 170,419	DKK 830,276	(9)	A+	8/4/2020	HKD 151,011	CAD 26,527	(4)	A+
7/2/2020	CAD 170,419	DKK 830,295	(5)	A+	8/4/2020	CHF 156,802	CAD 225,579	1	A+
7/2/2020	CAD 170,419	DKK 830,317	–	A+	8/4/2020	CHF 156,803	CAD 225,579	(1)	A+
7/2/2020	CAD 219,265	CHF 152,546	3	A+	8/4/2020	CHF 156,808	CAD 225,579	(7)	A+
7/2/2020	CAD 219,265	CHF 152,548	6	A+	8/4/2020	CHF 156,809	CAD 225,579	(9)	A+
7/2/2020	CAD 219,265	CHF 152,544	–	A+	8/4/2020	GBP 190,272	CAD 320,254	8	A+
7/2/2020	CAD 219,265	CHF 152,549	8	A+	8/4/2020	GBP 190,273	CAD 320,254	6	A+
7/2/2020	CAD 249,138	GBP 148,042	–	A+	8/4/2020	GBP 190,273	CAD 320,254	7	A+
7/2/2020	CAD 326,989	GBP 194,302	–	A+	8/4/2020	GBP 190,278	CAD 320,254	(1)	A+
7/2/2020	CAD 326,989	GBP 194,295	(12)	A+	8/4/2020	SEK 198,269	CAD 28,992	(2)	A+
7/2/2020	CAD 326,989	GBP 194,297	(9)	A+	8/4/2020	SEK 260,202	CAD 38,052	1	A+
7/2/2020	CAD 326,989	GBP 194,295	(12)	A+	8/4/2020	SEK 260,217	CAD 38,052	(1)	A+
7/2/2020	CAD 351,828	JPY 27,869,949	18	A+	8/4/2020	SEK 260,219	CAD 38,052	(1)	A+
7/2/2020	CAD 461,771	JPY 36,578,035	10	A+	8/4/2020	SEK 260,232	CAD 38,052	(3)	A+
7/2/2020	CAD 461,771	JPY 36,578,127	12	A+	8/4/2020	EUR 319,792	CAD 489,465	(27)	A+
7/2/2020	CAD 461,771	JPY 36,578,266	13	A+	8/4/2020	EUR 419,698	CAD 642,421	6	A+
7/2/2020	CAD 461,771	JPY 36,576,095	(14)	A+	8/4/2020	EUR 419,702	CAD 642,421	1	A+
7/2/2020	CAD 481,013	EUR 314,459	24	A+	8/4/2020	EUR 419,703	CAD 642,421	(1)	A+
7/2/2020	AUD 530,696	CAD 486,106	(11,547)	A+	8/4/2020	EUR 419,705	CAD 642,421	(3)	A+
7/2/2020	CAD 631,325	EUR 412,710	10	A+	8/4/2020	NOK 503,265	CAD 71,054	(1)	A+
7/2/2020	CAD 631,325	EUR 412,706	4	A+	8/4/2020	DKK 632,082	CAD 129,804	–	A+
7/2/2020	CAD 631,325	EUR 412,709	8	A+	8/4/2020	NOK 660,484	CAD 93,256	3	A+
7/2/2020	CAD 631,325	EUR 412,704	–	A+	8/4/2020	NOK 660,498	CAD 93,256	1	A+
7/2/2020	CHF 730,888	CAD 1,050,070	(501)	A+	8/4/2020	NOK 660,500	CAD 93,256	1	A+
7/2/2020	GBP 921,796	CAD 1,565,964	14,685	A+	8/4/2020	NOK 660,505	CAD 93,256	–	A+
7/2/2020	JPY 1,192,761	CAD 15,169	111	A+	8/4/2020	DKK 829,549	CAD 170,362	7	A+
7/2/2020	SEK 1,203,824	CAD 176,162	175	A+	8/4/2020	DKK 829,577	CAD 170,362	1	A+
7/2/2020	EUR 1,973,360	CAD 3,023,438	4,729	A+	8/4/2020	DKK 829,579	CAD 170,362	–	A+
7/2/2020	NOK 3,236,968	CAD 458,795	1,788	A+	8/4/2020	DKK 829,594	CAD 170,362	(3)	A+
7/2/2020	DKK 3,970,224	CAD 816,146	1,275	A+	8/4/2020	JPY 28,813,090	CAD 363,826	(37)	A+
7/2/2020	JPY 172,618,879	CAD 2,211,438	32,202	A+	8/4/2020	JPY 37,812,725	CAD 477,516	2	A+
7/3/2020	CAD 2,170	HKD 12,277	(13)	A+	8/4/2020	JPY 37,813,489	CAD 477,516	(8)	A+
7/3/2020	CAD 60,940	HKD 346,768	(2)	A+	8/4/2020	JPY 37,813,871	CAD 477,516	(13)	A+
7/3/2020	CAD 79,981	HKD 455,112	(3)	A+	8/4/2020	JPY 37,814,014	CAD 477,516	(15)	A+
7/3/2020	CAD 79,981	HKD 455,118	(2)	A+	8/5/2020	AUD 41,341	CAD 38,769	(1)	A+

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

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Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
8/5/2020	AUD 54,252	CAD 50,880	\$ 1	A+
8/5/2020	AUD 54,253	CAD 50,880	1	A+
8/5/2020	AUD 54,254	CAD 50,880	—	A+
8/5/2020	AUD 54,254	CAD 50,880	—	A+
<b>\$ 46,453</b>				

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\* Source: Standard & Poor's Credit Rating Agency.

### CURRENCY LEGEND

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AUD	Australian dollar
CAD	Canadian dollar
CHF	Swiss franc
DKK	Danish krone
EUR	Euro
GBP	British pound
HKD	Hong Kong dollar
ILS	Israeli new shekel
JPY	Japanese yen
NOK	Norwegian krone
NZD	New Zealand dollar
SEK	Swedish krona
SGD	Singapore dollar

*The accompanying notes are an integral part of the financial statements.*



# CI WisdomTree Japan Equity Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 17,471,068	\$ 16,991,876
Cash	55,848	5,194
Unrealized appreciation on foreign currency contracts	69,391	90,268
Receivables:		
Investment securities sold	—	96,896
Dividends	47,299	45,072
<b>Total Assets</b>	<b>17,643,606</b>	<b>17,229,306</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Unrealized depreciation on foreign currency contracts	283	667
Payables:		
Distributions	68,000	134,300
Management fees	8,699	8,987
<b>Total Liabilities</b>	<b>76,982</b>	<b>143,954</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 17,566,624</b>	<b>\$ 17,085,352</b>
<b>Net assets attributable to holders of redeemable units</b>		
Hedged Units	4,120,571	4,826,693
Non-Hedged Units	13,446,053	12,258,659
	<b>\$ 17,566,624</b>	<b>\$ 17,085,352</b>
<b>Number of redeemable units outstanding (Note 4)</b>		
Hedged Units	200,000	200,000
Non-Hedged Units	600,000	500,000
<b>Net assets attributable to holders of redeemable units per unit</b>		
Hedged Units	\$ 20.60	\$ 24.13
Non-Hedged Units	\$ 22.41	\$ 24.52

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Japan Equity Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 266,741	\$ 250,516
Net realized gain (loss) on sale of investments	(474,806)	(308,136)
Change in unrealized appreciation (depreciation) on investments	(1,166,618)	156,360
Total net gain (loss) on investments	(1,374,683)	98,740
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	(215,466)	(316,623)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	(20,493)	405,488
Total net gain (loss) on derivatives	(235,959)	88,865
Total net gain (loss) on investments and derivatives	(1,610,642)	187,605
<b>Other income (loss)</b>		
Net realized gain (loss) on foreign currency transactions	(30,931)	17,452
Change in unrealized appreciation (depreciation) on foreign currency transactions	(347)	(2,440)
Total other income (loss)	(31,278)	15,012
Total income (loss)	(1,641,920)	202,617
<b>EXPENSES</b>		
Management fees (Note 5)	42,732	39,541
Foreign withholding taxes	40,011	37,604
Transaction costs (Note 2)	985	5,508
Independent review committee fees (Note 5)	721	964
Total expenses	84,449	83,617
Deduct: Expenses waived/absorbed by manager (Note 5)	(721)	(964)
Net expenses	83,728	82,653
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (1,725,648)	\$ 119,964
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per class</b>		
Hedged Units	(668,236)	189,922
Non-Hedged Units	(1,057,412)	(69,958)
	\$ (1,725,648)	\$ 119,964
<b>Weighted average number of redeemable units</b>		
Hedged Units	200,000	197,790
Non-Hedged Units	510,989	437,017
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>		
Hedged Units	\$ (3.34)	\$ 0.96
Non-Hedged Units	\$ (2.07)	\$ (0.16)

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree Japan Equity Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 17,085,352	\$ 10,946,829
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(1,725,648)	119,964
<b>Distributions to holders of redeemable units</b>		
Net investment income	(141,500)	(148,800)
Total distributions to holders of redeemable units	(141,500)	(148,800)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	2,348,420	11,439,385
Payment for redeemable units redeemed	–	(4,454,620)
Net redeemable unit transactions	2,348,420	6,984,765
Net assets attributable to holders of redeemable units, end of period	\$ 17,566,624	\$ 17,902,758
<b>HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 4,826,693	\$ 4,199,581
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(668,236)	189,922
<b>Distributions to holders of redeemable units</b>		
Net investment income	(38,000)	(43,400)
Total distributions to holders of redeemable units	(38,000)	(43,400)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	114	4,461,247
Payment for redeemable units redeemed	–	(4,455,197)
Net redeemable unit transactions	114	6,050
Net assets attributable to holders of redeemable units, end of period	\$ 4,120,571	\$ 4,352,153
<b>NON-HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 12,258,659	\$ 6,747,248
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(1,057,412)	(69,958)
<b>Distributions to holders of redeemable units</b>		
Net investment income	(103,500)	(105,400)
Total distributions to holders of redeemable units	(103,500)	(105,400)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	2,348,306	6,978,138
Payment for redeemable units redeemed	–	577
Net redeemable unit transactions	2,348,306	6,978,715
Net assets attributable to holders of redeemable units, end of period	\$ 13,446,053	\$ 13,550,605

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Japan Equity Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (1,725,648)	\$ 119,964
Adjustments for:		
Net realized gain (loss) on sale of investments	474,806	308,136
Change in unrealized (appreciation) depreciation of investments	1,166,618	(156,360)
Change in unrealized (appreciation) depreciation of derivatives	20,493	(405,488)
Unrealized (appreciation) depreciation of foreign currency translations	347	2,440
Purchase of investments <sup>1</sup>	(3,287,226)	(13,713,026)
Proceeds from sale of investments <sup>1</sup>	1,166,610	6,837,290
Changes in receivables	94,669	164,639
Changes in payables	(288)	2,047
Net cash from (used in) operating activities	(2,089,619)	(6,840,358)
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	2,348,420	11,439,385
Payment for redeemable units redeemed <sup>1</sup>	—	(4,454,620)
Distributions paid to holders of redeemable units, net of reinvestments	(207,800)	(106,900)
Net cash from (used in) financing activities	2,140,620	6,877,865
Unrealized (appreciation) depreciation of foreign currency transactions	(347)	(2,440)
Net increase (decrease) in cash during the period	\$ 50,654	\$ 35,067
<b>Cash, beginning of period</b>	<b>\$ 5,194</b>	<b>\$ 4,366</b>
<b>Cash, end of period</b>	<b>\$ 55,848</b>	<b>\$ 39,433</b>
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 224,503	\$ 196,517

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree Japan Equity Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS - 99.5%</b>				<b>Banks - 7.6%</b>			
<b>Japan - 99.5%</b>				Mitsubishi UFJ Financial Group, Inc. 104,400 728,512 555,671			
<b>Air Freight &amp; Logistics - 0.0%</b>				Mizuho Financial Group, Inc. 216,400 454,828 361,164			
Kintetsu World Express, Inc.	200	3,389	4,704	Sumitomo Mitsui Financial Group, Inc.	11,000	528,680	421,054
<b>Auto Components - 5.5%</b>				<b>Total Banks</b>			
Aisan Industry Co., Ltd.	600	5,515	4,007			<b>1,712,020</b>	<b>1,337,889</b>
Aisin Seiki Co., Ltd.	2,100	106,331	83,246	<b>Beverages - 1.4%</b>			
Bridgestone Corp.	5,200	258,028	227,732	Asahi Group Holdings Ltd. 1,700 96,051 81,040			
Daido Metal Co., Ltd.	300	2,420	2,068	Kirin Holdings Co., Ltd. 3,600 109,369 103,372			
Daikyonishikawa Corp.	600	8,047	3,643	Suntory Beverage & Food Ltd. 900 50,985 47,778			
Denso Corp.	4,200	247,212	222,962	Takara Holdings, Inc. 600 9,221 7,302			
Eagle Industry Co., Ltd.	300	3,807	2,727	<b>Total Beverages</b>			
Exedy Corp.	300	10,506	6,064			<b>265,626</b>	<b>239,492</b>
FCC Co., Ltd.	500	12,922	11,653	<b>Biotechnology - 0.0%</b>			
Futaba Industrial Co., Ltd.	700	4,804	3,968	Takara Bio, Inc. 100 2,468 3,857			
G-Tekt Corp.	200	3,900	2,631	<b>Building Products - 1.8%</b>			
H-One Co., Ltd.	300	2,881	2,094	AGC, Inc. 1,300 58,447 50,303			
JTEKT Corp.	2,300	36,068	24,304	Aica Kogyo Co., Ltd. 300 13,958 13,388			
Kasai Kogyo Co., Ltd.	300	3,214	1,719	Central Glass Co., Ltd. 200 6,175 4,623			
Koito Manufacturing Co., Ltd.	500	32,506	27,395	Daikin Industries Ltd. 600 98,063 131,308			
Musashi Seimitsu Industry Co., Ltd.	600	8,477	7,272	LXIL Group Corp. 2,500 51,138 47,532			
NGK Spark Plug Co., Ltd.	1,300	35,171	25,340	Nitto Boseki Co., Ltd. 100 2,752 6,779			
NHK Spring Co., Ltd.	1,400	16,827	12,337	Noritz Corp. 300 4,974 4,969			
Nifco, Inc.	300	10,262	8,707	Okabe Co., Ltd. 700 7,698 7,185			
Nippon Piston Ring Co., Ltd.	100	1,870	1,526	Sanwa Holdings Corp. 1,100 16,387 13,359			
NOK Corp.	900	18,455	15,146	TOTO Ltd. 700 35,824 36,365			
Pacific Industrial Co., Ltd.	300	6,040	3,583	<b>Total Building Products</b>			
Piolax, Inc.	200	4,249	4,060			<b>295,416</b>	<b>315,811</b>
Press Kogyo Co., Ltd.	800	5,271	2,949	<b>Capital Markets - 0.7%</b>			
Sanoh Industrial Co., Ltd.	500	3,309	4,255	GCA Corp. 600 5,917 4,673			
Stanley Electric Co., Ltd.	600	23,585	19,656	Monex Group, Inc. 800 3,943 2,202			
Sumitomo Electric Industries Ltd.	4,700	87,520	73,546	Nomura Holdings, Inc. 10,900 61,432 66,382			
Sumitomo Riko Co., Ltd.	800	7,717	6,302	SBI Holdings, Inc. 1,600 49,471 47,024			
Sumitomo Rubber Industries Ltd.	2,100	35,869	28,155	Spax Group Co., Ltd. 1,400 4,174 3,818			
T. RAD Co., Ltd.	100	2,303	1,680	<b>Total Capital Markets</b>			
Tachi-S Co., Ltd.	200	3,370	2,187			<b>124,937</b>	<b>124,099</b>
Taiho Kogyo Co., Ltd.	200	2,102	1,331	<b>Chemicals - 7.7%</b>			
Tokai Rika Co., Ltd.	700	16,911	13,777	ADEKA Corp. 700 14,418 12,611			
Topre Corp.	300	6,410	4,549	Arakawa Chemical Industries Ltd. 100 1,829 1,563			
Toyo Tire Corp.	700	12,651	12,734	Asahi Kasei Corp. 7,400 110,327 81,800			
Toyoda Gosei Co., Ltd.	700	20,748	19,813	Asahi Yukizai Corp. 100 1,744 1,803			
Toyota Boshoku Corp.	1,300	25,650	23,748	Chugoku Marine Paints Ltd. 800 9,121 8,080			
TPR Co., Ltd.	200	4,445	3,383	Daicel Corp. 2,000 27,325 21,032			
TS Tech Co., Ltd.	300	11,919	11,199	Dainichiseika Color & Chemicals Manufacturing Co., Ltd. 100 3,617 2,947			
Unipres Corp.	200	4,823	2,371	Denka Co., Ltd. 700 27,624 23,304			
Yokohama Rubber Co., Ltd. (The)	900	23,252	17,202	DIC Corp. 800 32,560 27,279			
Yorozu Corp.	300	4,763	4,015	Fujimi, Inc. 200 5,766 8,370			
<b>Total Auto Components</b>		<b>1,142,130</b>	<b>957,036</b>	Fujimori Kogyo Co., Ltd. 100 3,438 4,740			
<b>Automobiles - 10.4%</b>				Fuso Chemical Co., Ltd. 100 2,593 4,961			
Honda Motor Co., Ltd.	12,600	470,243	438,316	Harima Chemicals Group, Inc. 100 1,401 1,242			
Isuzu Motors Ltd.	4,400	76,794	54,065	JCU Corp. 100 2,446 4,242			
Mazda Motor Corp.	3,700	48,196	30,175	JSP Corp. 200 4,489 3,681			
Mitsubishi Motors Corp.	10,000	67,904	33,581	JSR Corp. 1,500 33,931 39,389			
Subaru Corp.	7,500	251,586	212,234	Kaneka Corp. 200 9,664 7,070			
Suzuki Motor Corp.	1,200	77,709	55,402	Kansai Paint Co., Ltd. 600 15,060 17,217			
Toyota Motor Corp.	11,000	901,469	939,040	Kumiai Chemical Industry Co., Ltd. 500 4,797 6,319			
Yamaha Motor Co., Ltd.	2,900	79,616	61,800	Kuraray Co., Ltd. 2,000 35,820 28,405			
<b>Total Automobiles</b>		<b>1,973,517</b>	<b>1,824,613</b>	Kureha Corp. 100 8,891 5,946			
				Lintec Corp. 500 14,652 16,147			
				Mitsubishi Chemical Holdings Corp. 14,000 141,599 110,889			

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Japan Equity Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Mitsubishi Gas Chemical Co., Inc.	2,100	41,701	43,214	<b>Containers &amp; Packaging – 0.0%</b>			
Mitsui Chemicals, Inc.	1,400	45,394	39,714	Fuji Seal International, Inc.	100	3,978	2,648
Moriroku Holdings Co., Ltd.	100	2,928	2,144	Toyo Seikan Group Holdings Ltd.	200	5,454	3,070
Nihon Nohyaku Co., Ltd.	500	3,286	2,954	<b>Total Containers &amp; Packaging</b>		<b>9,432</b>	<b>5,718</b>
Nihon Parkerizing Co., Ltd.	500	8,247	6,824	<b>Electrical Equipment – 2.1%</b>			
Nippon Kayaku Co., Ltd.	700	10,814	9,942	Daihen Corp.	100	3,850	4,854
Nippon Paint Holdings Co., Ltd.	600	33,945	59,386	Denyo Co., Ltd.	200	4,295	4,818
Nippon Shokubai Co., Ltd.	100	8,690	7,120	Fuji Electric Co., Ltd.	600	23,196	22,300
Nippon Soda Co., Ltd.	100	3,302	3,565	Fujikura Ltd.	1,600	9,411	6,262
Nissan Chemical Corp.	500	32,880	34,844	Furukawa Electric Co., Ltd.	300	11,589	9,881
Nitto Denko Corp.	1,000	76,804	77,010	GS Yuasa Corp.	500	11,998	12,031
NOF Corp.	400	18,459	18,836	Helios Techno Holding Co., Ltd.	500	4,027	2,096
Osaka Soda Co., Ltd.	200	6,813	6,002	Idec Corp.	300	6,922	6,507
Riken Technos Corp.	500	2,955	2,683	Mabuchi Motor Co., Ltd.	500	23,934	21,651
Sakata INX Corp.	300	3,628	3,886	Mitsubishi Electric Corp.	10,700	186,052	189,048
Shikoku Chemicals Corp.	600	8,539	8,211	Nidec Corp.	800	69,743	72,677
Shin-Etsu Chemical Co., Ltd.	1,600	196,449	254,410	Nissin Electric Co., Ltd.	600	7,308	7,938
Showa Denko K.K.	1,100	41,342	33,551	Sinfonia Technology Co., Ltd.	200	2,984	2,586
Sumitomo Bakelite Co., Ltd.	100	4,617	3,806	Tatsuta Electric Wire and Cable Co., Ltd.	900	6,475	6,499
Sumitomo Chemical Co., Ltd.	13,200	86,766	53,659	Toyo Tanso Co., Ltd.	100	2,662	2,140
Taiyo Holdings Co., Ltd.	200	9,242	12,549	<b>Total Electrical Equipment</b>		<b>374,446</b>	<b>371,288</b>
Taiyo Nippon Sanso Corp.	800	17,085	18,189	<b>Electronic Equipment, Instruments &amp; Components – 4.7%</b>			
Takasago International Corp.	100	3,677	2,712	Ai Holdings Corp.	300	6,145	5,886
Teijin Ltd.	1,300	30,324	28,130	Alps Alpine Co., Ltd.	1,000	27,573	17,422
Tokai Carbon Co., Ltd.	900	13,311	11,487	Amano Corp.	300	8,678	8,472
Tokuyama Corp.	200	6,661	6,393	Anritsu Corp.	200	4,446	6,454
Tokyo Ohka Kogyo Co., Ltd.	200	9,104	13,609	Canon Electronics, Inc.	300	6,923	6,094
Toray Industries, Inc.	5,600	51,719	35,879	Citizen Watch Co., Ltd.	1,600	11,570	7,070
Tosoh Corp.	2,400	46,685	44,539	CMK Corp.	300	2,552	1,572
Toyo Ink SC Holdings Co., Ltd.	500	14,737	12,864	Daitron Co., Ltd.	200	3,309	4,191
Toyobo Co., Ltd.	700	13,540	13,256	Dexerials Corp.	600	6,425	6,393
Ube Industries Ltd.	800	23,760	18,704	ESPEC Corp.	200	4,770	4,499
Valqua Ltd.	200	4,967	4,896	Furuno Electric Co., Ltd.	200	2,387	2,457
Zeon Corp.	800	10,945	10,009	Hakuto Co., Ltd.	300	4,114	3,723
<b>Total Chemicals</b>		<b>1,406,428</b>	<b>1,344,014</b>	Hamamatsu Photonics K.K.	300	14,588	17,687
<b>Commercial Services &amp; Supplies – 0.1%</b>				Hirose Electric Co., Ltd.	150	23,496	22,383
Mitsubishi Pencil Co., Ltd.	200	3,689	3,411	Hitachi Ltd.	3,700	159,780	158,957
Pilot Corp.	100	5,029	4,135	Horiba Ltd.	200	13,264	14,342
Sato Holdings Corp.	200	7,420	5,888	Ibiden Co., Ltd.	600	14,908	23,823
<b>Total Commercial Services &amp; Supplies</b>		<b>16,138</b>	<b>13,434</b>	Innotech Corp.	500	6,204	5,921
<b>Construction &amp; Engineering – 0.7%</b>				Iriso Electronics Co., Ltd.	100	6,643	4,444
JGC Holdings Corp.	1,000	19,875	14,316	Japan Aviation Electronics Industry Ltd.	400	7,867	7,307
Kajima Corp.	2,800	51,934	45,388	Kaga Electronics Co., Ltd.	200	5,158	4,939
Nippon Koei Co., Ltd.	100	2,913	3,800	Keyence Corp.	100	39,799	56,848
Obayashi Corp.	3,800	48,261	48,357	Kyosan Electric Manufacturing Co., Ltd.	500	2,960	3,364
Penta-Ocean Construction Co., Ltd.	1,600	11,731	11,696	Macnica Fuji Electronics Holdings, Inc.	500	9,263	9,803
Taikisha Ltd.	100	4,064	3,748	Marubun Corp.	500	4,090	3,680
<b>Total Construction &amp; Engineering</b>		<b>138,778</b>	<b>127,305</b>	Meiko Electronics Co., Ltd.	100	2,170	1,733
<b>Construction Materials – 0.1%</b>				Murata Manufacturing Co., Ltd.	2,300	157,420	183,394
Taiheiyō Cement Corp.	600	24,593	18,876	Nippon Electric Glass Co., Ltd.	600	21,011	12,763
<b>Consumer Finance – 0.1%</b>				Nissha Co., Ltd.	200	2,736	2,553
AEON Financial Service Co., Ltd.	1,500	30,304	22,251	Ohara, Inc.	100	1,746	1,358
J Trust Co., Ltd.	500	3,009	1,931	Oki Electric Industry Co., Ltd.	800	12,091	10,483
<b>Total Consumer Finance</b>		<b>33,313</b>	<b>24,182</b>	Omron Corp.	600	38,622	54,690
				Optex Group Co., Ltd.	200	3,291	3,088
				Restar Holdings Corp.	200	3,659	5,252
				Riken Keiki Co., Ltd.	100	2,646	3,011

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Japan Equity Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Ryosan Co., Ltd.	200	7,802	5,603	Fujitsu General Ltd.	400	9,514	11,145
Satori Electric Co., Ltd.	200	2,283	2,096	JVCKenwood Corp.	800	2,555	1,646
Shimadzu Corp.	600	21,093	21,724	Nikon Corp.	2,900	53,922	33,023
Siix Corp.	600	7,787	7,491	Panasonic Corp.	15,100	190,954	179,117
Sumida Corp.	200	3,167	1,934	Rinnai Corp.	150	13,853	17,043
Taiyo Yuden Co., Ltd.	200	4,598	8,446	Sekisui Chemical Co., Ltd.	2,300	48,693	44,774
Tamura Corp.	500	3,658	2,866	Sharp Corp.	1,800	29,611	26,042
TDK Corp.	500	61,212	67,415	Sony Corp.	1,400	100,227	130,508
Topcon Corp.	700	9,438	7,653	Sumitomo Forestry Co., Ltd.	900	16,531	15,373
Yokogawa Electric Corp.	700	17,490	14,847	Zojirushi Corp.	400	7,129	6,878
<b>Total Electronic Equipment, Instruments &amp; Components</b>		<b>780,832</b>	<b>826,131</b>	<b>Total Household Durables</b>		<b>504,012</b>	<b>503,322</b>
<b>Energy Equipment &amp; Services – 0.0%</b>				<b>Household Products – 0.5%</b>			
Modec, Inc.	200	5,540	3,853	Lion Corp.	700	19,550	22,862
<b>Entertainment – 2.6%</b>				Pigeon Corp.	300	17,175	15,793
Capcom Co., Ltd.	300	8,802	14,847	Unicharm Corp.	800	35,447	44,641
GungHo Online Entertainment, Inc.	280	7,057	6,794	<b>Total Household Products</b>		<b>72,172</b>	<b>83,296</b>
Koei Tecmo Holdings Co., Ltd.	660	18,456	29,121	<b>Independent Power &amp; Renewable Electricity Producers – 0.2%</b>			
Konami Holdings Corp.	650	36,739	29,459	Electric Power Development Co., Ltd.	1,000	31,369	25,817
Nintendo Co., Ltd.	600	274,981	363,663	<b>Industrial Conglomerates – 0.3%</b>			
Square Enix Holdings Co., Ltd.	200	8,786	13,736	Nisshinbo Holdings, Inc.	1,000	12,023	9,847
Toei Animation Co., Ltd.	100	6,239	6,350	Toshiba Corp.	1,000	40,226	43,365
<b>Total Entertainment</b>		<b>361,060</b>	<b>463,970</b>	<b>Total Industrial Conglomerates</b>		<b>52,249</b>	<b>53,212</b>
<b>Food &amp; Staples Retailing – 1.0%</b>				<b>Insurance – 2.6%</b>			
Ministop Co., Ltd.	200	4,077	3,812	Dai-ichi Life Holdings, Inc.	6,900	150,696	111,761
Seven & I Holdings Co., Ltd.	3,900	205,634	173,310	Sompo Holdings, Inc.	2,100	106,260	98,278
<b>Total Food &amp; Staples Retailing</b>		<b>209,711</b>	<b>177,122</b>	Tokio Marine Holdings, Inc.	4,100	263,968	243,172
<b>Food Products – 1.0%</b>				<b>Total Insurance</b>		<b>520,924</b>	<b>453,211</b>
Ajinomoto Co., Inc.	1,800	39,572	40,722	<b>Internet &amp; Direct Marketing Retail – 0.1%</b>			
Fuji Oil Holdings, Inc.	200	8,524	6,999	Rakuten, Inc.	800	8,574	9,574
Kagome Co., Ltd.	300	9,927	12,214	<b>IT Services – 1.0%</b>			
Kikkoman Corp.	300	19,982	19,657	Fujitsu Ltd.	700	68,757	111,525
Nippon Suisan Kaisha Ltd.	1,000	7,525	5,908	NEC Corp.	400	16,440	26,108
Nisshin Oillio Group Ltd. (The)	200	8,294	8,509	NTT Data Corp.	2,900	46,208	43,897
Nissin Foods Holdings Co., Ltd.	300	25,202	36,169	<b>Total It Services</b>		<b>131,405</b>	<b>181,530</b>
Sakata Seed Corp.	200	9,029	8,686	<b>Leisure Products – 0.8%</b>			
Toyo Suisan Kaisha Ltd.	300	14,914	22,838	Bandai Namco Holdings, Inc.	1,000	57,988	71,543
Yakult Honsha Co., Ltd.	200	16,416	16,033	Mizuno Corp.	100	3,032	2,616
<b>Total Food Products</b>		<b>159,385</b>	<b>177,735</b>	Shimano, Inc.	100	18,749	26,196
<b>Health Care Equipment &amp; Supplies – 1.4%</b>				Tomy Co., Ltd.	200	3,259	2,146
Asahi Intecc Co., Ltd.	200	6,890	7,739	Yamaha Corp.	450	29,440	28,803
Hoya Corp.	700	61,162	90,669	<b>Total Leisure Products</b>		<b>112,468</b>	<b>131,304</b>
Mani, Inc.	100	2,882	3,592	<b>Life Sciences Tools &amp; Services – 0.0%</b>			
Nakanishi, Inc.	300	6,337	5,325	EPS Holdings, Inc.	200	3,839	2,603
Nihon Kohden Corp.	200	7,311	9,153	<b>Machinery – 9.2%</b>			
Nipro Corp.	700	11,720	10,516	Aida Engineering Ltd.	600	6,211	5,522
Olympus Corp.	1,400	21,914	36,683	Amada Co., Ltd.	2,500	33,328	27,806
Sysmex Corp.	300	26,877	31,170	Asahi Diamond Industrial Co., Ltd.	500	4,302	3,093
Terumo Corp.	1,100	45,143	56,673	Bando Chemical Industries Ltd.	200	2,350	1,651
<b>Total Health Care Equipment &amp; Supplies</b>		<b>190,236</b>	<b>251,520</b>	CKD Corp.	300	3,890	7,219
<b>Health Care Technology – 0.2%</b>				Daifuku Co., Ltd.	300	21,199	35,677
M3, Inc.	500	17,434	28,942	DMG Mori Co., Ltd.	800	14,965	13,200
<b>Household Durables – 2.9%</b>				Ebara Corp.	300	11,257	9,563
Casio Computer Co., Ltd.	1,600	31,023	37,773	FANUC Corp.	1,750	423,705	425,511

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Japan Equity Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Fujitec Co., Ltd.	600	10,289	14,990	Tsubakimoto Chain Co.	200	8,446	6,600
Furukawa Co., Ltd.	300	5,296	4,147	Tsugami Corp.	200	2,228	2,270
Glory Ltd.	300	9,539	9,279	Union Tool Co.	100	3,283	3,320
Harmonic Drive Systems, Inc.	100	5,004	7,461	YAMABIKO Corp.	300	3,327	3,405
Hino Motors Ltd.	3,400	41,585	31,248	Yaskawa Electric Corp.	700	29,323	32,919
Hitachi Construction Machinery Co., Ltd.	1,500	52,337	56,432	Yushin Precision Equipment Co., Ltd.	200	2,316	1,800
Hitachi Zosen Corp.	1,300	6,149	6,450	<b>Total Machinery</b>		<b>1,707,355</b>	<b>1,612,576</b>
Hoshizaki Corp.	100	9,959	11,665	<b>Marine – 0.1%</b>			
Hosokawa Micron Corp.	100	5,409	7,209	Iino Kaiun Kaisha Ltd.	800	4,165	3,434
IHI Corp.	800	27,782	15,735	Nippon Yusen K.K.	500	11,048	9,569
Iseki & Co., Ltd.	100	1,935	1,398	NS United Kaiun Kaisha Ltd.	200	5,458	3,755
Iwaki Co., Ltd.	200	2,662	2,697	<b>Total Marine</b>		<b>20,671</b>	<b>16,758</b>
Japan Steel Works Ltd. (The)	400	8,571	7,731	<b>Media – 0.2%</b>			
Juki Corp.	300	4,293	2,091	Dentsu Group, Inc.	1,200	64,513	38,707
Kawasaki Heavy Industries Ltd.	800	26,084	15,654	<b>Metals &amp; Mining – 1.0%</b>			
Kito Corp.	100	2,025	1,706	Asahi Holdings, Inc.	500	14,821	18,015
Kitz Corp.	600	6,197	5,204	Daido Steel Co., Ltd.	200	9,934	8,345
Komatsu Ltd.	7,600	245,894	211,418	Daiki Aluminium Industry Co., Ltd.	500	3,919	3,579
Kubota Corp.	4,100	83,346	83,231	Dowa Holdings Co., Ltd.	300	12,546	12,385
Kurita Water Industries Ltd.	500	17,704	18,880	Hitachi Metals Ltd.	2,100	30,767	34,014
Makino Milling Machine Co., Ltd.	200	9,400	8,332	Kyoei Steel Ltd.	100	2,294	1,630
Makita Corp.	1,000	49,961	49,425	Mitsubishi Materials Corp.	600	21,438	17,233
Max Co., Ltd.	400	8,262	7,681	Mitsui Mining & Smelting Co., Ltd.	200	6,312	5,525
Meidensha Corp.	300	6,277	6,609	Nippon Light Metal Holdings Co., Ltd.	3,200	8,960	7,595
MINEBEA MITSUMI, Inc.	1,100	24,505	27,121	Nippon Yakin Kogyo Co., Ltd.	90	2,963	1,817
MISUMI Group, Inc.	500	16,711	17,005	Pacific Metals Co., Ltd.	100	2,647	1,935
Mitsubishi Heavy Industries Ltd.	1,600	80,000	51,367	Sumitomo Metal Mining Co., Ltd.	1,300	51,627	49,383
Mitsubishi Logisnext Co., Ltd.	200	2,898	2,399	Toho Titanium Co., Ltd.	500	5,617	4,078
Mitsuboshi Belting Ltd.	200	4,589	4,267	Topy Industries Ltd.	100	3,033	1,541
Miura Co., Ltd.	200	6,682	11,324	UACJ Corp.	200	4,207	4,868
Nabtesco Corp.	500	18,451	20,957	<b>Total Metals &amp; Mining</b>		<b>181,085</b>	<b>171,943</b>
Nachi-Fujikoshi Corp.	100	5,342	4,280	<b>Multiline Retail – 0.1%</b>			
NGK Insulators Ltd.	1,800	36,844	33,814	Ryohin Keikaku Co., Ltd.	1,000	21,969	19,252
Nikkiso Co., Ltd.	200	3,311	2,591	<b>Oil, Gas &amp; Consumable Fuels – 0.5%</b>			
Nippon Thompson Co., Ltd.	800	5,588	3,414	Idemitsu Kosan Co., Ltd.	1,300	58,621	37,534
Nitta Corp.	100	3,748	2,957	Inpex Corp.	6,800	79,142	57,251
Nitto Kohki Co., Ltd.	100	2,652	2,248	<b>Total Oil, Gas &amp; Consumable Fuels</b>		<b>137,763</b>	<b>94,785</b>
NSK Ltd.	4,200	53,852	42,366	<b>Paper &amp; Forest Products – 0.2%</b>			
NTN Corp.	4,400	17,983	11,943	Hokuetsu Corp.	1,000	7,029	4,822
Obara Group, Inc.	200	7,745	8,256	Oji Holdings Corp.	3,600	26,866	22,770
Oiles Corp.	300	5,703	5,291	<b>Total Paper &amp; Forest Products</b>		<b>33,895</b>	<b>27,592</b>
OKUMA Corp.	100	6,594	5,820	<b>Personal Products – 1.1%</b>			
OSG Corp.	500	12,062	10,415	Kao Corp.	1,200	120,985	129,376
Pegasus Sewing Machine Manufacturing Co., Ltd.	100	930	405	Kose Corp.	100	21,797	16,361
Rheon Automatic Machinery Co., Ltd.	200	3,881	3,118	Mandom Corp.	200	6,697	5,012
Ryobi Ltd.	100	2,479	1,520	Rohto Pharmaceutical Co., Ltd.	300	12,156	12,953
Shibaura Machine Co., Ltd.	100	2,973	2,723	Shiseido Co., Ltd.	300	28,594	25,887
Shibuya Corp.	400	14,940	14,155	<b>Total Personal Products</b>		<b>190,229</b>	<b>189,589</b>
Shima Seiki Manufacturing Ltd.	100	3,825	1,939	<b>Pharmaceuticals – 9.7%</b>			
Shinmaywa Industries Ltd.	600	9,637	7,650	Astellas Pharma, Inc.	8,900	183,794	202,189
SMC Corp.	100	43,126	69,662	Chugai Pharmaceutical Co., Ltd.	3,600	121,481	262,010
Sodick Co., Ltd.	300	3,308	3,015	Daiichi Sankyo Co., Ltd.	1,400	89,405	155,641
Star Micronics Co., Ltd.	300	5,051	4,541	Eisai Co., Ltd.	1,300	132,699	140,256
Sumitomo Heavy Industries Ltd.	700	30,248	20,723				
Tadano Ltd.	700	9,771	7,945				
Takeuchi Manufacturing Co., Ltd.	300	6,882	6,779				
THK Co., Ltd.	800	25,781	26,905				
Tsubaki Nakashima Co., Ltd.	700	13,173	7,432				

The accompanying notes are an integral part of the financial statements.



# CI WisdomTree Japan Equity Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Hisamitsu Pharmaceutical Co., Inc.	300	18,832	22,005	Maxell Holdings Ltd.	300	5,160	3,802
Kyowa Kirin Co., Ltd.	1,700	45,726	60,715	MCJ Co., Ltd.	600	5,864	6,484
Nichi-iko Pharmaceutical Co., Ltd.	300	4,641	4,935	Ricoh Co., Ltd.	2,800	36,246	27,183
Ono Pharmaceutical Co., Ltd.	2,200	67,583	87,127	Riso Kagaku Corp.	500	10,101	9,405
Otsuka Holdings Co., Ltd.	2,600	146,371	154,239	Seiko Epson Corp.	2,600	52,378	40,472
Santen Pharmaceutical Co., Ltd.	1,200	25,426	30,041	Toshiba TEC Corp.	200	7,274	10,403
Sawai Pharmaceutical Co., Ltd.	200	14,966	13,988	Wacom Co., Ltd.	800	4,582	5,545
Seikagaku Corp.	500	7,549	7,145				
Shionogi & Co., Ltd.	800	64,234	68,173	<b>Total Technology Hardware, Storage &amp; Peripherals</b>		<b>705,886</b>	<b>544,975</b>
Sumitomo Dainippon Pharma Co., Ltd.	900	26,780	16,930				
Takeda Pharmaceutical Co., Ltd.	9,800	505,041	476,077	<b>Textiles, Apparel &amp; Luxury Goods - 0.2%</b>			
ZERIA Pharmaceutical Co., Ltd.	300	7,519	7,579	Asics Corp.	800	14,178	12,382
<b>Total Pharmaceuticals</b>		<b>1,462,047</b>	<b>1,709,050</b>	Komatsu Matere Co., Ltd.	200	1,975	1,869
<b>Professional Services - 0.6%</b>				Kurabo Industries Ltd.	100	2,441	2,854
Outsourcing, Inc.	600	7,532	5,151	Morito Co., Ltd.	200	1,940	1,674
Recruit Holdings Co., Ltd.	2,300	90,267	106,912	Onward Holdings Co., Ltd.	1,000	7,444	4,015
<b>Total Professional Services</b>		<b>97,799</b>	<b>112,063</b>	Seiko Holdings Corp.	300	9,031	6,469
<b>Road &amp; Rail - 0.2%</b>				Seiren Co., Ltd.	200	3,625	3,436
Hitachi Transport System Ltd.	200	8,075	7,272	Wacoal Holdings Corp.	300	10,370	7,548
Nippon Express Co., Ltd.	500	37,730	35,222	<b>Total Textiles, Apparel &amp; Luxury Goods</b>		<b>51,004</b>	<b>40,247</b>
<b>Total Road &amp; Rail</b>		<b>45,805</b>	<b>42,494</b>				
<b>Semiconductors &amp; Semiconductor Equipment - 4.7%</b>				<b>Tobacco - 3.1%</b>			
Advantest Corp.	1,300	55,977	100,441	Japan Tobacco, Inc.	21,200	682,675	535,683
Disco Corp.	100	19,428	32,937	<b>Trading Companies &amp; Distributors - 6.2%</b>			
Ferrotec Holdings Corp.	200	2,698	1,639	Alconix Corp.	200	3,177	2,936
Lasertec Corp.	100	2,450	12,827	Hanwa Co., Ltd.	500	18,637	12,441
Oporun Co., Ltd.	300	9,495	9,499	Inabata & Co., Ltd.	500	8,849	8,212
Rohm Co., Ltd.	500	43,241	45,070	ITOCHU Corp.	11,600	290,268	339,972
Sanken Electric Co., Ltd.	100	2,673	2,675	Marubeni Corp.	14,500	140,542	89,240
SCREEN Holdings Co., Ltd.	200	13,873	12,700	Mitsubishi Corp.	11,800	431,052	338,161
Shibaura Mechatronics Corp.	100	3,247	3,585	Nagase & Co., Ltd.	600	11,910	10,173
Shindengen Electric Manufacturing Co., Ltd.	100	4,574	2,711	Nippon Steel Trading Corp.	300	17,303	12,858
Shinko Electric Industries Co., Ltd.	700	8,827	12,911	Sojitz Corp.	10,400	45,734	30,854
SUMCO Corp.	2,600	45,653	54,127	Sumitomo Corp.	10,300	201,871	160,526
Tokyo Electron Ltd.	1,450	302,051	484,000	Toyota Tsusho Corp.	2,150	90,446	74,073
Tokyo Seimitsu Co., Ltd.	500	19,786	21,714	Yamazen Corp.	500	6,105	5,732
Ulvac, Inc.	200	8,276	7,852	<b>Total Trading Companies &amp; Distributors</b>		<b>1,265,894</b>	<b>1,085,178</b>
Yamaichi Electronics Co., Ltd.	700	12,317	12,407	<b>Transportation Infrastructure - 0.0%</b>			
<b>Total Semiconductors &amp; Semiconductor Equipment</b>		<b>554,566</b>	<b>817,095</b>	Nissin Corp.	100	2,106	1,915
<b>Software - 0.3%</b>				<b>Wireless Telecommunication Services - 0.6%</b>			
Trend Micro, Inc.	800	57,747	60,800	SoftBank Group Corp.	1,600	93,613	110,086
<b>Specialty Retail - 0.9%</b>				Commissions and other portfolio transaction costs (Note 2)		(3,980)	
ABC-Mart, Inc.	300	22,994	23,898	<b>TOTAL INVESTMENTS IN SECURITIES - 99.5%</b>		<b>18,197,315</b>	<b>17,471,068</b>
Fast Retailing Co., Ltd.	150	103,266	116,840	Foreign Currency Contracts (Schedule 1) - 0.4%			69,108
IDOM, Inc.	600	2,406	3,765	Other Assets in Excess of Liabilities - 0.1%			26,448
Sanrio Co., Ltd.	300	7,345	6,317	<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS - 100.0%</b>			<b>\$ 17,566,624</b>
VT Holdings Co., Ltd.	900	4,821	4,000				
<b>Total Specialty Retail</b>		<b>140,832</b>	<b>154,820</b>				
<b>Technology Hardware, Storage &amp; Peripherals - 3.1%</b>							
Brother Industries Ltd.	1,500	36,939	36,775				
Canon, Inc.	11,800	441,816	317,976				
FUJIFILM Holdings Corp.	1,300	76,847	75,659				
Konica Minolta, Inc.	2,400	28,679	11,271				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree Japan Equity Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

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### FINANCIAL DERIVATIVE INSTRUMENTS

#### SCHEDULE 1: FOREIGN CURRENCY CONTRACTS

Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
7/2/2020	CAD 1,347,861	JPY 17,142	\$ (126)	A+
7/2/2020	JPY 3,979,890	CAD 50,559	314	AA-
7/2/2020	JPY 52,518,943	CAD 674,288	11,260	A+
7/2/2020	CAD 53,196,314	JPY 671,546	34	A+
7/2/2020	JPY 68,904,882	CAD 884,998	15,105	A+
7/2/2020	JPY 68,953,380	CAD 884,998	14,492	A+
7/2/2020	JPY 68,983,735	CAD 884,998	14,109	A+
7/2/2020	JPY 68,991,789	CAD 884,998	14,007	A+
7/2/2020	CAD 69,814,037	JPY 881,398	(27)	A+
7/2/2020	CAD 69,817,739	JPY 881,398	20	A+
7/2/2020	CAD 69,817,915	JPY 881,398	22	A+
7/2/2020	CAD 69,818,179	JPY 881,398	25	A+
8/4/2020	JPY 51,722,058	CAD 653,100	(67)	A+
8/4/2020	JPY 67,877,704	CAD 857,190	3	A+
8/4/2020	JPY 67,879,076	CAD 857,190	(14)	A+
8/4/2020	JPY 67,879,761	CAD 857,190	(23)	A+
8/4/2020	JPY 67,880,018	CAD 857,190	(26)	A+
			<b>\$ 69,108</b>	

\* Source: Standard & Poor's Credit Rating Agency.

#### CURRENCY LEGEND

CAD Canadian dollar  
JPY Japanese yen

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree U.S. MidCap Dividend Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 11,936,064	\$ 17,481,306
Cash	26,695	23,783
Unrealized appreciation on foreign currency contracts	151,235	363,248
Receivables:		
Investment securities sold	31,343	83,236
Dividends	19,029	31,527
<b>Total Assets</b>	<b>12,164,366</b>	<b>17,983,100</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Unrealized depreciation on foreign currency contracts	765	7,157
Payables:		
Investment securities purchased	79,355	–
Distributions	76,841	136,411
Management fees	788	4,001
<b>Total Liabilities</b>	<b>157,749</b>	<b>147,569</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 12,006,617</b>	<b>\$ 17,835,531</b>
<b>Net assets attributable to holders of redeemable units</b>		
Hedged Units	10,844,921	16,348,768
Non-Hedged Units	1,161,696	1,486,763
	<b>\$ 12,006,617</b>	<b>\$ 17,835,531</b>
<b>Number of redeemable units outstanding (Note 4)</b>		
Hedged Units	541,082	591,082
Non-Hedged Units	50,000	50,000
<b>Net assets attributable to holders of redeemable units per unit</b>		
Hedged Units	\$ 20.04	\$ 27.66
Non-Hedged Units	\$ 23.23	\$ 29.74

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. MidCap Dividend Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 264,393	\$ 370,619
Net realized gain (loss) on sale of investments	(1,704,119)	141,141
Change in unrealized appreciation (depreciation) on investments	(2,331,609)	1,745,511
Total net gain (loss) on investments	(3,771,335)	2,257,271
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	(670,930)	(395,189)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	(205,621)	1,072,721
Total net gain (loss) on derivatives	(876,551)	677,532
Total net gain (loss) on investments and derivatives	(4,647,886)	2,934,803
<b>Other income (loss)</b>		
Net realized gain (loss) on foreign currency transactions	4,468	(8,430)
Change in unrealized appreciation (depreciation) on foreign currency transactions	723	(1,256)
Total other income (loss)	5,191	(9,686)
Total income (loss)	(4,642,695)	2,925,117
<b>EXPENSES</b>		
Foreign withholding taxes	40,837	36,708
Management fees (Note 5)	28,253	39,201
Independent review committee fees (Note 5)	390	634
Transaction costs (Note 2)	564	209
Total expenses	70,044	76,752
Deduct: Expenses waived/absorbed by manager (Note 5)	(390)	(634)
Net expenses	69,654	76,118
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (4,712,349)	\$ 2,848,999
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per class</b>		
Hedged Units	(4,402,282)	2,600,614
Non-Hedged Units	(310,067)	248,385
	\$ (4,712,349)	\$ 2,848,999
<b>Weighted average number of redeemable units</b>		
Hedged Units	579,544	642,739
Non-Hedged Units	50,000	91,160
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>		
Hedged Units	\$ (7.60)	\$ 4.05
Non-Hedged Units	\$ (6.20)	\$ 2.72

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree U.S. MidCap Dividend Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 17,835,531	\$ 21,166,982
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(4,712,349)	2,848,999
<b>Distributions to holders of redeemable units</b>		
Net investment income	(185,825)	(221,146)
Total distributions to holders of redeemable units	(185,825)	(221,146)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	–	1,261,591
Payment for redeemable units redeemed	(930,740)	(6,647,163)
Net redeemable unit transactions	(930,740)	(5,385,572)
Net assets attributable to holders of redeemable units, end of period	\$ 12,006,617	\$ 18,409,263
<b>HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 16,348,768	\$ 18,543,897
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(4,402,282)	2,600,614
<b>Distributions to holders of redeemable units</b>		
Net investment income	(170,825)	(197,396)
Total distributions to holders of redeemable units	(170,825)	(197,396)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	–	1,261,576
Payment for redeemable units redeemed	(930,740)	(5,237,091)
Net redeemable unit transactions	(930,740)	(3,975,515)
Net assets attributable to holders of redeemable units, end of period	\$ 10,844,921	\$ 16,971,600
<b>NON-HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 1,486,763	\$ 2,623,085
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(310,067)	248,385
<b>Distributions to holders of redeemable units</b>		
Net investment income	(15,000)	(23,750)
Total distributions to holders of redeemable units	(15,000)	(23,750)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	–	15
Payment for redeemable units redeemed	–	(1,410,072)
Net redeemable unit transactions	–	(1,410,057)
Net assets attributable to holders of redeemable units, end of period	\$ 1,161,696	\$ 1,437,663

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. MidCap Dividend Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (4,712,349)	\$ 2,848,999
Adjustments for:		
Net realized gain (loss) on sale of investments	1,704,119	(141,141)
Change in unrealized (appreciation) depreciation of investments	2,331,609	(1,745,511)
Change in unrealized (appreciation) depreciation of derivatives	205,621	(1,072,721)
Unrealized (appreciation) depreciation of foreign currency translations	(723)	1,256
Purchase of investments <sup>1</sup>	(2,028,716)	(1,582,313)
Proceeds from sale of investments <sup>1</sup>	2,608,132	1,052,849
Changes in receivables	64,391	473,152
Changes in payables	76,142	518,937
Net cash from (used in) operating activities	248,226	353,507
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	–	(2,453)
Payment for redeemable units redeemed <sup>1</sup>	(642)	(55,972)
Distributions paid to holders of redeemable units, net of reinvestments	(245,395)	(285,422)
Net cash from (used in) financing activities	(246,037)	(343,847)
Unrealized (appreciation) depreciation of foreign currency transactions	723	(1,256)
Net increase (decrease) in cash during the period	\$ 2,912	\$ 8,404
<b>Cash, beginning of period</b>	\$ 23,783	\$ 33,224
<b>Cash, end of period</b>	\$ 26,695	\$ 41,628
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 236,054	\$ 293,539

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree U.S. MidCap Dividend Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS - 99.4%</b>							
<b>Puerto Rico - 0.2%</b>							
<b>Banks - 0.2%</b>							
Popular, Inc.	469	32,250	23,667	Umpqua Holdings Corp.	2,485	58,001	35,895
<b>United States - 99.2%</b>				United Bankshares, Inc.	882	41,679	33,120
<b>Aerospace &amp; Defense - 0.6%</b>				Valley National Bancorp	3,690	49,476	39,175
BWX Technologies, Inc.	247	16,832	18,993	Webster Financial Corp.	664	43,697	25,790
Curtiss-Wright Corp.	47	7,336	5,697	Western Alliance Bancorp	436	31,101	22,416
Huntington Ingalls Industries, Inc.	159	46,489	37,665	Wintrust Financial Corp.	198	17,822	11,725
Spirit AeroSystems Holdings, Inc.	143	15,095	4,648	Zions Bancorp N.A.	1,076	64,753	49,666
Textron, Inc.	99	5,742	4,423	<b>Total Banks</b>		<b>1,505,198</b>	<b>1,066,533</b>
<b>Total Aerospace &amp; Defense</b>		<b>91,494</b>	<b>71,426</b>	<b>Building Products - 1.9%</b>			
<b>Air Freight &amp; Logistics - 1.2%</b>				A.O. Smith Corp.	672	44,012	42,988
C.H. Robinson Worldwide, Inc.	856	86,781	91,876	Armstrong World Industries, Inc.	99	8,676	10,478
Expeditors International of Washington, Inc.	531	53,417	54,816	Fortune Brands Home & Security, Inc.	447	32,030	38,796
<b>Total Air Freight &amp; Logistics</b>		<b>140,198</b>	<b>146,692</b>	Lennox International, Inc.	110	30,756	34,794
<b>Auto Components - 0.6%</b>				Masco Corp.	780	33,783	53,169
BorgWarner, Inc.	757	43,693	36,278	Owens Corning	382	30,024	28,917
Gentex Corp.	997	28,619	34,880	Simpson Manufacturing Co., Inc.	124	12,927	14,201
<b>Total Auto Components</b>		<b>72,312</b>	<b>71,158</b>	<b>Total Building Products</b>		<b>192,208</b>	<b>223,343</b>
<b>Automobiles - 0.8%</b>				<b>Capital Markets - 5.0%</b>			
Harley-Davidson, Inc.	1,472	77,606	47,502	Affiliated Managers Group, Inc.	176	22,526	17,815
Thor Industries, Inc.	304	31,731	43,966	Ares Management Corp.	1,071	49,289	57,724
<b>Total Automobiles</b>		<b>109,337</b>	<b>91,468</b>	CBOE Global Markets, Inc.	328	47,255	41,537
<b>Banks - 8.9%</b>				E*TRADE Financial Corp.	666	39,803	44,964
Associated Banc-Corp.	1,216	34,450	22,584	Eaton Vance Corp.	852	49,918	44,648
Bank of Hawaii Corp.	278	30,449	23,177	FactSet Research Systems, Inc.	96	31,195	42,810
Bank OZK	975	39,083	31,066	Federated Hermes, Inc.	772	32,055	24,839
BankUnited, Inc.	520	23,275	14,296	Franklin Resources, Inc.	4,729	154,985	134,629
BOK Financial Corp.	399	42,511	30,573	Interactive Brokers Group, Inc.	153	10,243	8,676
CIT Group, Inc.	684	38,482	19,250	Legg Mason, Inc.	921	47,057	62,205
Comerica, Inc.	1,275	112,130	65,949	LPL Financial Holdings, Inc.	205	17,897	21,819
Commerce Bancshares, Inc.	398	31,807	32,133	Morningstar, Inc.	76	13,069	14,545
Community Bank System, Inc.	292	24,935	22,604	Raymond James Financial, Inc.	537	59,358	50,179
Cullen/Frost Bankers, Inc.	437	54,255	44,323	SEI Investments Co.	356	28,602	26,572
East West Bancorp, Inc.	796	51,171	39,163	Stifel Financial Corp.	159	11,566	10,238
First Citizens BancShares, Inc.	7	4,048	3,849	<b>Total Capital Markets</b>		<b>614,818</b>	<b>603,200</b>
First Financial Bankshares, Inc.	441	18,524	17,296	<b>Chemicals - 4.7%</b>			
First Hawaiian, Inc.	1,112	38,759	26,026	Albemarle Corp.	556	54,451	58,280
First Horizon National Corp.	2,513	50,129	33,980	Ashland Global Holdings, Inc.	209	19,830	19,606
FNB Corp.	2,953	46,765	30,067	Balchem Corp.	35	4,667	4,507
Glacier Bancorp, Inc.	566	31,966	27,117	CF Industries Holdings, Inc.	1,373	69,879	52,453
Hancock Whitney Corp.	520	28,032	14,966	Eastman Chemical Co.	1,085	101,000	102,579
Iberiabank Corp.	295	27,553	18,238	FMC Corp.	496	56,563	67,081
Investors Bancorp, Inc.	2,385	37,052	27,522	Huntsman Corp.	1,466	44,883	35,765
PacWest Bancorp	1,768	87,390	47,309	Mosaic Co. (The)	961	25,749	16,321
People's United Financial, Inc.	4,487	96,821	70,479	NewMarket Corp.	42	22,102	22,835
Pinnacle Financial Partners, Inc.	179	14,015	10,204	RPM International, Inc.	591	44,648	60,224
Prosperity Bancshares, Inc.	580	52,552	46,756	Scotts Miracle-Gro Co. (The)	302	36,619	55,132
Signature Bank	211	32,833	30,628	Valvoline, Inc.	940	26,182	24,668
Sterling Bancorp	639	17,500	10,167	W.R. Grace & Co.	258	22,876	17,797
Synovus Financial Corp.	1,070	50,754	29,823	Westlake Chemical Corp.	454	44,701	33,067
TCF Financial Corp.	1,116	63,049	44,574	<b>Total Chemicals</b>		<b>574,150</b>	<b>570,315</b>
UMB Financial Corp.	209	18,379	14,627	<b>Commercial Services &amp; Supplies - 1.0%</b>			
				ADT, Inc.	2,897	24,392	31,385
				Brink's Co. (The)	77	7,485	4,757
				MSA Safety, Inc.	121	14,319	18,799
				Rollins, Inc.	991	44,857	57,031
				Tetra Tech, Inc.	91	6,791	9,775
				<b>Total Commercial Services &amp; Supplies</b>		<b>97,844</b>	<b>121,747</b>

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. MidCap Dividend Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>Communications Equipment – 0.8%</b>				<b>Electronic Equipment, Instruments &amp; Components – 1.1%</b>			
Juniper Networks, Inc.	2,502	86,323	77,649	Avnet, Inc.	478	24,536	18,095
Ubiquiti, Inc.	98	14,164	23,224	Cognex Corp.	165	10,159	13,378
<b>Total Communications Equipment</b>		<b>100,487</b>	<b>100,873</b>	Dolby Laboratories, Inc.	197	16,170	17,617
<b>Construction &amp; Engineering – 0.3%</b>				FLIR Systems, Inc.	405	25,362	22,306
EMCOR Group, Inc.	49	4,940	4,400	Jabil, Inc.	291	10,766	12,674
Jacobs Engineering Group, Inc.	237	21,606	27,284	Littelfuse, Inc.	59	14,257	13,667
Quanta Services, Inc.	131	7,068	6,977	National Instruments Corp.	727	40,678	38,206
<b>Total Construction &amp; Engineering</b>		<b>33,614</b>	<b>38,661</b>	<b>Total Electronic Equipment, Instruments &amp; Components</b>		<b>141,928</b>	<b>135,943</b>
<b>Consumer Finance – 1.5%</b>				<b>Energy Equipment &amp; Services – 0.4%</b>			
Ally Financial, Inc.	1,950	67,520	52,496	Helmerich & Payne, Inc.	1,737	115,072	46,008
FirstCash, Inc.	137	14,245	12,551	<b>Equity Real Estate Investment Trusts (REITs) – 15.5%</b>			
OneMain Holdings, Inc.	741	40,363	24,687	American Campus Communities, Inc.	653	35,139	30,992
Santander Consumer USA Holdings, Inc.	3,022	78,878	75,530	American Homes 4 Rent	275	7,861	10,043
SLM Corp.	1,347	15,780	12,856	Americold Realty Trust	540	21,027	26,612
<b>Total Consumer Finance</b>		<b>216,786</b>	<b>178,120</b>	Apartment Investment & Management Co.	528	30,052	26,981
<b>Containers &amp; Packaging – 3.3%</b>				Brixmor Property Group, Inc.	1,891	41,315	32,912
AptarGroup, Inc.	192	24,318	29,189	Camden Property Trust	344	41,548	42,601
Avery Dennison Corp.	353	50,417	54,676	CoreSite Realty Corp.	192	28,068	31,555
Graphic Packaging Holding Co.	1,246	22,922	23,665	Corporate Office Properties Trust	513	19,593	17,648
Packaging Corp. of America	639	86,693	86,577	Cousins Properties, Inc.	502	23,948	20,330
Sealed Air Corp.	614	34,050	27,383	CubeSmart	959	36,979	35,139
Silgan Holdings, Inc.	382	15,744	16,797	CyrusOne, Inc.	434	35,109	42,864
Sonoco Products Co.	667	46,762	47,350	Douglas Emmett, Inc.	539	26,743	22,435
WestRock Co.	2,784	135,336	106,810	Duke Realty Corp.	1,180	45,389	56,694
<b>Total Containers &amp; Packaging</b>		<b>416,242</b>	<b>392,447</b>	EastGroup Properties, Inc.	101	12,625	16,263
<b>Distributors – 0.3%</b>				Equity LifeStyle Properties, Inc.	374	24,374	31,724
Pool Corp.	102	20,308	37,647	Extra Space Storage, Inc.	532	63,843	66,714
<b>Diversified Consumer Services – 0.6%</b>				Federal Realty Investment Trust	291	46,347	33,663
H&R Block, Inc.	2,111	67,429	40,925	First Industrial Realty Trust, Inc.	333	14,480	17,378
Service Corp. International	681	34,526	35,955	Gaming and Leisure Properties, Inc.	1,718	79,610	80,699
<b>Total Diversified Consumer Services</b>		<b>101,955</b>	<b>76,880</b>	Healthcare Realty Trust, Inc.	578	23,776	22,984
<b>Diversified Financial Services – 1.1%</b>				Healthcare Trust of America, Inc.	1,055	39,534	37,984
Equitable Holdings, Inc.	2,689	68,292	70,420	Highwoods Properties, Inc.	497	29,943	25,187
Jefferies Financial Group, Inc.	1,647	44,987	34,769	Host Hotels & Resorts, Inc.	3,713	87,198	54,390
Voya Financial, Inc.	330	25,418	20,900	Hudson Pacific Properties, Inc.	507	21,791	17,318
<b>Total Diversified Financial Services</b>		<b>138,697</b>	<b>126,089</b>	Iron Mountain, Inc.	2,628	118,676	93,119
<b>Electric Utilities – 3.6%</b>				JBG SMITH Properties	361	16,837	14,492
ALLETE, Inc.	364	35,970	26,986	Kilroy Realty Corp.	295	27,495	23,509
Alliant Energy Corp.	1,554	92,789	100,929	Kimco Realty Corp.	2,722	59,526	47,449
Hawaiian Electric Industries, Inc.	727	35,953	35,590	Lamar Advertising Co.	451	42,438	40,876
IDACORP, Inc.	305	38,384	36,177	Life Storage, Inc.	208	25,085	26,812
NRG Energy, Inc.	178	7,026	7,868	Macerich Co. (The)	1,895	88,970	23,077
OGE Energy Corp.	1,700	79,966	70,069	Medical Properties Trust, Inc.	3,164	67,723	80,754
Pinnacle West Capital Corp.	970	109,962	96,514	National Health Investors, Inc.	273	26,538	22,504
PNM Resources, Inc.	437	24,359	22,805	National Retail Properties, Inc.	799	45,297	38,486
Portland General Electric Co.	594	37,393	33,716	Omega Healthcare Investors, Inc.	1,668	66,494	67,323
<b>Total Electric Utilities</b>		<b>461,802</b>	<b>430,654</b>	Outfront Media, Inc.	952	31,184	18,314
<b>Electrical Equipment – 0.8%</b>				Park Hotels & Resorts, Inc.	2,025	67,470	27,189
Acuity Brands, Inc.	37	6,894	4,809	Pebblebrook Hotel Trust	884	29,156	16,394
GrafTech International Ltd.	1,901	27,278	20,595	Physicians Realty Trust	1,103	24,540	26,235
Hubbell, Inc.	321	50,638	54,630	PS Business Parks, Inc.	80	13,938	14,380
Regal Beloit Corp.	141	14,242	16,715	Rayonier, Inc.	515	20,449	17,332
<b>Total Electrical Equipment</b>		<b>99,052</b>	<b>96,749</b>	Regency Centers Corp.	753	60,831	46,912
				Rexford Industrial Realty, Inc.	211	9,357	11,868
				Ryman Hospitality Properties, Inc.	254	22,617	11,931

The accompanying notes are an integral part of the financial statements.



# CI WisdomTree U.S. MidCap Dividend Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
Sabra Health Care REIT, Inc.	1,983	49,550	38,847	Newell Brands, Inc.	4,812	116,270	103,740
Service Properties Trust	1,752	56,035	16,864	PulteGroup, Inc.	760	31,189	35,111
SL Green Realty Corp.	372	44,078	24,893	Toll Brothers, Inc.	368	18,446	16,282
Spirit Realty Capital, Inc.	586	30,990	27,733	Whirlpool Corp.	485	88,554	85,287
STAG Industrial, Inc.	729	29,479	29,018	<b>Total Household Durables</b>		<b>308,939</b>	<b>287,472</b>
STORE Capital Corp.	1,025	35,910	33,132	<b>Household Products – 0.2%</b>			
Terreno Realty Corp.	157	11,038	11,220	Energizer Holdings, Inc.	391	25,583	25,209
VEREIT, Inc.	7,501	73,458	65,479	<b>Independent Power &amp; Renewable Electricity Producers – 1.9%</b>			
VICI Properties, Inc.	2,635	68,952	72,225	AES Corp. (The)	4,547	75,472	89,447
Vornado Realty Trust	902	75,006	46,790	Ormat Technologies, Inc.	69	6,903	5,947
Weingarten Realty Investors	781	29,279	20,071	TerraForm Power, Inc.	2,855	58,516	71,472
<b>Total Equity Real Estate Investment Trusts (REITs)</b>		<b>2,204,688</b>	<b>1,856,338</b>	Vistra Energy Corp.	2,440	74,950	61,680
<b>Food &amp; Staples Retailing – 0.1%</b>				<b>Total Independent Power &amp; Renewable Electricity Producers</b>		<b>215,841</b>	<b>228,546</b>
Casey's General Stores, Inc.	73	11,988	14,818	<b>Industrial Conglomerates – 0.2%</b>			
<b>Food Products – 3.8%</b>				Carlisle Cos., Inc.	168	25,499	27,294
Campbell Soup Co.	2,090	108,681	140,819	<b>Insurance – 5.9%</b>			
Flowers Foods, Inc.	1,779	47,548	54,003	American Financial Group, Inc.	349	46,769	30,068
Ingredion, Inc.	456	65,684	51,382	American National Insurance Co.	175	26,625	17,122
J&J Snack Foods Corp.	47	10,990	8,112	Assurant, Inc.	277	39,968	38,843
J.M. Smucker Co. (The)	938	129,127	134,742	Brown & Brown, Inc.	582	25,251	32,205
Lamb Weston Holdings, Inc.	331	26,584	28,728	CNA Financial Corp.	2,031	114,924	88,647
Lancaster Colony Corp.	117	21,652	24,619	Erie Indemnity Co.	234	47,720	60,962
Sanderson Farms, Inc.	40	8,950	6,293	Fidelity National Financial, Inc.	1,831	94,476	76,214
Seaboard Corp.	1	5,422	3,983	First American Financial Corp.	738	52,311	48,112
<b>Total Food Products</b>		<b>424,638</b>	<b>452,681</b>	Globe Life, Inc.	167	20,363	16,829
<b>Gas Utilities – 2.6%</b>				Hanover Insurance Group, Inc. (The)	179	28,517	24,624
Atmos Energy Corp.	608	74,949	82,195	Kemper Corp.	235	23,072	23,137
National Fuel Gas Co.	765	53,182	43,547	Lincoln National Corp.	1,261	93,837	62,982
New Jersey Resources Corp.	611	34,695	27,083	Old Republic International Corp.	2,571	70,643	56,928
ONE Gas, Inc.	277	28,869	28,975	Primerica, Inc.	97	15,073	15,355
Southwest Gas Holdings, Inc.	366	38,694	34,310	Reinsurance Group of America, Inc.	251	49,308	26,729
Spire, Inc.	378	38,502	33,720	RLI Corp.	107	11,354	11,926
UGI Corp.	1,467	87,582	63,333	Selective Insurance Group, Inc.	198	16,261	14,177
<b>Total Gas Utilities</b>		<b>356,473</b>	<b>313,163</b>	Unum Group	1,841	75,964	41,464
<b>Health Care Equipment &amp; Supplies – 0.6%</b>				W.R. Berkley Corp.	277	20,886	21,544
CONMED Corp.	49	6,898	4,789	<b>Total Insurance</b>		<b>873,322</b>	<b>707,868</b>
Dentsply Sirona, Inc.	373	19,632	22,311	<b>IT Services – 3.1%</b>			
Hill-Rom Holdings, Inc.	121	14,060	18,034	Alliance Data Systems Corp.	249	42,399	15,252
West Pharmaceutical Services, Inc.	77	11,822	23,747	Booz Allen Hamilton Holding Corp.	511	32,818	53,965
<b>Total Health Care Equipment &amp; Supplies</b>		<b>52,412</b>	<b>68,881</b>	DXC Technology Co.	1,353	62,115	30,308
<b>Health Care Providers &amp; Services – 0.3%</b>				Jack Henry & Associates, Inc.	200	34,191	49,968
Chemed Corp.	11	4,299	6,736	KBR, Inc.	362	13,965	11,082
Encompass Health Corp.	373	28,509	31,360	Leidos Holdings, Inc.	497	46,060	63,202
<b>Total Health Care Providers &amp; Services</b>		<b>32,808</b>	<b>38,096</b>	MAXIMUS, Inc.	231	20,293	22,093
<b>Hotels, Restaurants &amp; Leisure – 1.3%</b>				Perspecta, Inc.	352	8,890	11,101
Aramark	592	28,676	18,139	Science Applications International Corp.	239	27,521	25,205
Churchill Downs, Inc.	40	4,615	7,231	Western Union Co. (The)	2,923	75,690	85,794
Domino's Pizza, Inc.	86	27,252	43,133	<b>Total It Services</b>		<b>363,942</b>	<b>367,970</b>
Wendy's Co. (The)	1,194	25,815	35,305	<b>Leisure Products – 1.3%</b>			
Wyndham Destinations, Inc.	776	42,210	29,688	Brunswick Corp.	310	21,589	26,939
Wyndham Hotels & Resorts, Inc.	439	26,823	25,401	Hasbro, Inc.	850	102,367	86,490
<b>Total Hotels, Restaurants &amp; Leisure</b>		<b>155,391</b>	<b>158,897</b>	Polaris, Inc.	358	46,263	44,981
<b>Household Durables – 2.4%</b>				<b>Total Leisure Products</b>		<b>170,219</b>	<b>158,410</b>
Leggett & Platt, Inc.	986	54,480	47,052				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. MidCap Dividend Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>Life Sciences Tools &amp; Services – 0.3%</b>				Targa Resources Corp.			
Bio-Techne Corp.	54	11,405	19,359		5,417	286,312	147,597
Bruker Corp.	117	5,278	6,462	<b>Total Oil, Gas &amp; Consumable Fuels</b>			
PerkinElmer, Inc.	77	8,059	10,254			<b>864,976</b>	<b>492,321</b>
<b>Total Life Sciences Tools &amp; Services</b>				<b>Paper &amp; Forest Products – 0.2%</b>			
		<b>24,742</b>	<b>36,075</b>	Louisiana-Pacific Corp.			
<b>Machinery – 3.7%</b>					526	<b>15,288</b>	<b>18,317</b>
AGCO Corp.	150	12,693	11,294	<b>Professional Services – 0.7%</b>			
Allison Transmission Holdings, Inc.	348	18,692	17,377	Exponent, Inc.			
Crane Co.	260	27,454	20,988		119	11,173	13,074
Donaldson Co., Inc.	442	27,976	27,915	ManpowerGroup, Inc.			
Flowserve Corp.	489	26,321	18,933		316	38,105	29,494
Graco, Inc.	497	29,064	32,380	Robert Half International, Inc.			
IDEX Corp.	216	39,969	46,344		555	41,567	39,806
ITT, Inc.	170	12,006	13,557	<b>Total Professional Services</b>			
John Bean Technologies Corp.	27	3,923	3,153			<b>90,845</b>	<b>82,374</b>
Lincoln Electric Holdings, Inc.	303	34,300	34,652	<b>Real Estate Management &amp; Development – 0.1%</b>			
Nordson Corp.	128	22,494	32,966	Kennedy-Wilson Holdings, Inc.			
Oshkosh Corp.	212	21,350	20,613		629	<b>18,042</b>	<b>12,997</b>
Snap-on, Inc.	330	67,897	62,054	<b>Road &amp; Rail – 0.5%</b>			
Timken Co. (The)	355	21,256	21,924	JB Hunt Transport Services, Inc.			
Toro Co. (The)	313	25,900	28,190		233	32,779	38,066
Woodward, Inc.	76	7,935	8,001	Knight-Swift Transportation Holdings, Inc.			
Xylem, Inc.	529	53,885	46,652		261	12,673	14,779
<b>Total Machinery</b>					62	8,213	9,454
		<b>453,115</b>	<b>446,993</b>	<b>Total Road &amp; Rail</b>			
<b>Media – 1.5%</b>						<b>53,665</b>	<b>62,299</b>
Cable One, Inc.	8	9,697	19,276	<b>Semiconductors &amp; Semiconductor Equipment – 1.0%</b>			
Interpublic Group of Cos., Inc. (The)	3,756	100,551	87,501	Brooks Automation, Inc.			
New York Times Co. (The)	241	8,265	13,751		159	8,886	9,549
News Corp.	1,351	24,646	21,753	Cabot Microelectronics Corp.			
Nexstar Media Group, Inc.	183	18,924	20,792		84	10,789	15,913
TEGNA, Inc.	888	19,053	13,430	Entegris, Inc.			
<b>Total Media</b>					204	9,479	16,354
		<b>181,136</b>	<b>176,503</b>	MKS Instruments, Inc.			
<b>Metals &amp; Mining – 0.9%</b>					94	10,594	14,451
Reliance Steel & Aluminum Co.	289	31,841	37,245	Monolithic Power Systems, Inc.			
Royal Gold, Inc.	150	17,173	25,317		94	16,145	30,245
Steel Dynamics, Inc.	1,416	65,506	50,154	Teradyne, Inc.			
<b>Total Metals &amp; Mining</b>					216	12,441	24,782
		<b>114,520</b>	<b>112,716</b>	Universal Display Corp.			
<b>Multi-Utilities – 2.6%</b>					23	3,670	4,672
Black Hills Corp.	403	35,712	30,999	<b>Total Semiconductors &amp; Semiconductor Equipment</b>			
CenterPoint Energy, Inc.	5,271	177,037	133,601			<b>72,004</b>	<b>115,966</b>
MDU Resources Group, Inc.	1,367	47,319	41,163	<b>Software – 0.2%</b>			
NiSource, Inc.	2,639	91,304	81,471	CDK Global, Inc.			
NorthWestern Corp.	395	33,316	29,236		315	23,568	17,713
<b>Total Multi-utilities</b>				Pegasystems, Inc.			
		<b>384,688</b>	<b>316,470</b>		29	1,992	3,983
<b>Oil, Gas &amp; Consumable Fuels – 4.1%</b>				<b>Total Software</b>			
Apache Corp.	4,180	116,139	76,609			<b>25,560</b>	<b>21,696</b>
Cabot Oil & Gas Corp.	2,407	66,422	56,140	<b>Specialty Retail – 1.2%</b>			
Cimarex Energy Co.	400	33,682	14,928	Aaron's, Inc.			
CVR Energy, Inc.	1,836	78,596	50,125		41	2,322	2,527
Devon Energy Corp.	1,401	42,906	21,569	Advance Auto Parts, Inc.			
Diamondback Energy, Inc.	334	37,175	18,963		24	4,975	4,641
HollyFrontier Corp.	1,070	67,251	42,417	Lithia Motors, Inc.			
Murphy Oil Corp.	1,483	50,095	27,784		40	8,214	8,218
Noble Energy, Inc.	2,422	75,603	29,461	Tractor Supply Co.			
Parsley Energy, Inc.	464	10,795	6,728		414	43,111	74,072
				Williams-Sonoma, Inc.			
					511	36,991	56,893
				<b>Total Specialty Retail</b>			
						<b>95,613</b>	<b>146,351</b>
				<b>Technology Hardware, Storage &amp; Peripherals – 1.1%</b>			
				NetApp, Inc.			
					1,644	129,347	99,029
				Xerox Holdings Corp.			
					1,385	50,365	28,750
				<b>Total Technology Hardware, Storage &amp; Peripherals</b>			
						<b>179,712</b>	<b>127,779</b>
				<b>Textiles, Apparel &amp; Luxury Goods – 0.5%</b>			
				Hanesbrands, Inc.			
					3,578	<b>79,687</b>	<b>54,841</b>
				<b>Thriffs &amp; Mortgage Finance – 1.4%</b>			
				MGIC Investment Corp.			
					1,378	24,722	15,322
				New York Community Bancorp, Inc.			
					6,327	95,533	87,613
				Radian Group, Inc.			
					22	544	463
				TFS Financial Corp.			
					3,578	81,465	69,511
				<b>Total Thriffs &amp; Mortgage Finance</b>			
						<b>202,264</b>	<b>172,909</b>
				<b>Trading Companies &amp; Distributors – 1.0%</b>			
				Air Lease Corp.			
					339	16,746	13,480
				MSC Industrial Direct Co., Inc.			
					432	45,345	42,702

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. MidCap Dividend Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)
Watsco, Inc.	277	58,343	66,825
<b>Total Trading Companies &amp; Distributors</b>		<b>120,434</b>	<b>123,007</b>
<b>Water Utilities - 0.5%</b>			
Essential Utilities, Inc.	1,067	53,048	61,187
<b>Total United States</b>		<b>13,494,584</b>	<b>11,912,397</b>
Commissions and other portfolio transaction costs (Note 2)			
		(1,447)	
<b>TOTAL INVESTMENTS IN SECURITIES - 99.4%</b>		<b>13,525,387</b>	<b>11,936,064</b>
Foreign Currency Contracts (Schedule 1) - 1.3%			150,470
Liabilities in Excess of Other Assets - (0.7)%			(79,917)
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS - 100.0%</b>			<b>\$ 12,006,617</b>

### FINANCIAL DERIVATIVE INSTRUMENTS

#### SCHEDULE 1: FOREIGN CURRENCY CONTRACTS

Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
7/2/2020	CAD 72,664	USD 53,126	\$ (541)	A+
7/2/2020	USD 2,523,379	CAD 3,474,112	48,373	A
7/2/2020	USD 2,681,051	CAD 3,691,241	51,447	A+
7/2/2020	USD 2,681,088	CAD 3,691,241	51,396	A+
7/2/2020	CAD 3,450,858	USD 2,541,881	—	A
7/2/2020	CAD 3,666,536	USD 2,700,709	(54)	A+
7/2/2020	CAD 3,666,536	USD 2,700,695	(73)	A+
8/4/2020	USD 2,522,647	CAD 3,424,367	(76)	A
8/4/2020	USD 2,680,237	CAD 3,638,387	19	A+
8/4/2020	USD 2,680,267	CAD 3,638,387	(21)	A+
			<b>\$ 150,470</b>	

\* Source: Standard & Poor's Credit Rating Agency.

#### CURRENCY LEGEND

CAD Canadian dollar  
USD U.S. dollar

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 56,417,331	\$ 116,320,637
Cash	80,563	71,268
Unrealized appreciation on foreign currency contracts	317,460	712,654
Receivables:		
Investment securities sold	211,703	196,965
Dividends	70,255	129,886
Advisory fees waiver	8,940	—
<b>Total Assets</b>	<b>57,106,252</b>	<b>117,431,410</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Unrealized depreciation on foreign currency contracts	1,283	12,836
Payables:		
Investment securities purchased	36,737	300,879
Distributions	340,710	385,555
Management fees	—	12,383
<b>Total Liabilities</b>	<b>378,730</b>	<b>711,653</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 56,727,522</b>	<b>\$ 116,719,757</b>
<b>Net assets attributable to holders of redeemable units</b>		
Hedged Units	18,943,092	32,096,220
Non-Hedged Units	37,784,430	84,623,537
	<b>\$ 56,727,522</b>	<b>\$ 116,719,757</b>
<b>Number of redeemable units outstanding (Note 4)</b>		
Hedged Units	704,175	1,104,175
Non-Hedged Units	1,300,000	2,850,000
<b>Net assets attributable to holders of redeemable units per unit</b>		
Hedged Units	\$ 26.90	\$ 29.07
Non-Hedged Units	\$ 29.06	\$ 29.69

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree U.S. Quality Dividend Growth Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 1,090,034	\$ 1,284,319
Net realized gain (loss) on sale of investments	1,367,078	1,010,926
Change in unrealized appreciation (depreciation) on investments	(6,380,549)	7,325,916
Total net gain (loss) on investments	(3,923,437)	9,621,161
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	(1,313,870)	(612,612)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	(383,641)	1,265,503
Total net gain (loss) on derivatives	(1,697,511)	652,891
Total net gain (loss) on investments and derivatives	(5,620,948)	10,274,052
<b>Other income (loss)</b>		
Net realized gain (loss) on foreign currency transactions	11,120	(13,863)
Change in unrealized appreciation (depreciation) on foreign currency transactions	1,009	(3,059)
Total other income (loss)	12,129	(16,922)
Total income (loss)	(5,608,819)	10,257,130
<b>EXPENSES</b>		
Foreign withholding taxes	163,467	186,556
Management fees (Note 5)	158,865	178,737
Independent review committee fees (Note 5)	2,300	3,082
Transaction costs (Note 2)	1,187	156
Total expenses	325,819	368,531
Deduct: Expenses waived/absorbed by manager (Note 5)	(2,300)	(3,082)
Net expenses	323,519	365,449
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (5,932,338)	\$ 9,891,681
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per class</b>		
Hedged Units	(2,417,127)	2,812,853
Non-Hedged Units	(3,515,211)	7,078,828
	\$ (5,932,338)	\$ 9,891,681
<b>Weighted average number of redeemable units</b>		
Hedged Units	1,013,790	872,683
Non-Hedged Units	1,912,912	2,698,895
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>		
Hedged Units	\$ (2.38)	\$ 3.22
Non-Hedged Units	\$ (1.84)	\$ 2.62

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 116,719,757	\$ 85,186,383
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(5,932,338)	9,891,681
<b>Distributions to holders of redeemable units</b>		
Net investment income	(726,023)	(970,148)
Total distributions to holders of redeemable units	(726,023)	(970,148)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	7,120,423	6,397,415
Payment for redeemable units redeemed	(60,454,297)	(8,104,420)
Net redeemable unit transactions	(53,333,874)	(1,707,005)
Net assets attributable to holders of redeemable units, end of period	\$ 56,727,522	\$ 92,400,911
<b>HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 32,096,220	\$ 19,862,799
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(2,417,127)	2,812,853
<b>Distributions to holders of redeemable units</b>		
Net investment income	(275,523)	(241,648)
Total distributions to holders of redeemable units	(275,523)	(241,648)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	2,159,940	1,287,940
Payment for redeemable units redeemed	(12,620,418)	(1,324,735)
Net redeemable unit transactions	(10,460,478)	(36,795)
Net assets attributable to holders of redeemable units, end of period	\$ 18,943,092	\$ 22,397,209
<b>NON-HEDGED UNITS</b>		
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 84,623,537	\$ 65,323,584
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(3,515,211)	7,078,828
<b>Distributions to holders of redeemable units</b>		
Net investment income	(450,500)	(728,500)
Total distributions to holders of redeemable units	(450,500)	(728,500)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	4,960,483	5,109,475
Payment for redeemable units redeemed	(47,833,879)	(6,779,685)
Net redeemable unit transactions	(42,873,396)	(1,670,210)
Net assets attributable to holders of redeemable units, end of period	\$ 37,784,430	\$ 70,003,702

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree U.S. Quality Dividend Growth Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (5,932,338)	\$ 9,891,681
Adjustments for:		
Net realized gain (loss) on sale of investments	(1,367,078)	(1,010,926)
Change in unrealized (appreciation) depreciation of investments	6,380,549	(7,325,916)
Change in unrealized (appreciation) depreciation of derivatives	383,641	(1,265,503)
Unrealized (appreciation) depreciation of foreign currency translations	(1,009)	3,059
Purchase of investments <sup>1</sup>	(5,688,307)	(2,068,081)
Proceeds from sale of investments <sup>1</sup>	7,676,416	1,996,296
Changes in receivables	35,953	407,341
Changes in payables	(276,525)	385,344
Net cash from (used in) operating activities	1,211,302	1,013,295
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	(108,595)	23,971
Payment for redeemable units redeemed <sup>1</sup>	(323,553)	(28,534)
Distributions paid to holders of redeemable units, net of reinvestments	(770,868)	(1,130,894)
Net cash from (used in) financing activities	(1,203,016)	(1,135,457)
Unrealized (appreciation) depreciation of foreign currency transactions	1,009	(3,059)
Net increase (decrease) in cash during the period	\$ 9,295	\$ (125,221)
<b>Cash, beginning of period</b>	<b>\$ 71,268</b>	<b>\$ 231,767</b>
<b>Cash, end of period</b>	<b>\$ 80,563</b>	<b>\$ 106,546</b>
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 986,198	\$ 1,131,268

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS – 99.5%</b>							
<b>United States – 99.5%</b>							
<b>Aerospace &amp; Defense – 2.5%</b>							
BWX Technologies, Inc.	256	16,930	19,685	CME Group, Inc.	1,282	324,447	282,892
Curtiss-Wright Corp.	56	9,230	6,788	Eaton Vance Corp.	852	48,856	44,648
General Dynamics Corp.	1,608	379,910	326,274	FactSet Research Systems, Inc.	102	29,484	45,485
HEICO Corp.	80	8,053	9,348	Federated Hermes, Inc.	771	31,995	24,807
Huntington Ingalls Industries, Inc.	156	46,270	36,954	Franklin Resources, Inc.	4,907	184,879	139,697
L3Harris Technologies, Inc.	809	168,215	186,348	KKR & Co., Inc.	2,365	90,102	99,147
Northrop Grumman Corp.	634	255,728	264,619	LPL Financial Holdings, Inc.	210	19,231	22,352
Raytheon Technologies Corp.	6,915	685,769	578,477	MarketAxess Holdings, Inc.	48	14,252	32,642
Spirit AeroSystems Holdings, Inc.	140	13,918	4,550	Morningstar, Inc.	72	10,986	13,779
Textron, Inc.	98	5,786	4,379	Raymond James Financial, Inc.	533	56,117	49,805
<b>Total Aerospace &amp; Defense</b>		<b>1,589,809</b>	<b>1,437,422</b>	S&P Global, Inc.	501	132,639	224,098
<b>Air Freight &amp; Logistics – 2.1%</b>				SEI Investments Co.	360	27,536	26,871
C.H. Robinson Worldwide, Inc.	877	93,159	94,130	T. Rowe Price Group, Inc.	1,408	191,933	236,070
Expeditors International of Washington, Inc.	532	47,148	54,920	<b>Total Capital Markets</b>		<b>1,627,384</b>	<b>1,733,795</b>
FedEx Corp.	1,004	229,091	191,124	<b>Chemicals – 2.4%</b>			
United Parcel Service, Inc.	5,543	807,087	836,649	Air Products & Chemicals, Inc.	1,081	256,796	354,358
<b>Total Air Freight &amp; Logistics</b>		<b>1,176,485</b>	<b>1,176,823</b>	Celanese Corp.	573	77,575	67,164
<b>Auto Components – 0.1%</b>				CF Industries Holdings, Inc.	1,407	84,474	53,751
Gentex Corp.	1,004	29,070	35,125	Eastman Chemical Co.	1,141	107,363	107,874
<b>Automobiles – 0.2%</b>				Ecolab, Inc.	714	148,370	192,848
Harley-Davidson, Inc.	1,463	74,744	47,211	FMC Corp.	508	58,029	68,704
Thor Industries, Inc.	311	28,762	44,979	International Flavors & Fragrances, Inc.	582	99,954	96,759
<b>Total Automobiles</b>		<b>103,506</b>	<b>92,190</b>	NewMarket Corp.	44	24,280	23,922
<b>Banks – 0.3%</b>				PPG Industries, Inc.	894	128,361	128,725
Bank OZK	970	39,753	30,907	RPM International, Inc.	606	50,829	61,752
East West Bancorp, Inc.	783	48,867	38,523	Scotts Miracle-Gro Co. (The)	320	39,460	58,418
Pinnacle Financial Partners, Inc.	176	11,165	10,033	Sherwin-Williams Co. (The)	179	105,384	140,424
TCF Financial Corp.	1,141	66,047	45,572	<b>Total Chemicals</b>		<b>1,180,875</b>	<b>1,354,699</b>
Western Alliance Bancorp	425	30,415	21,851	<b>Commercial Services &amp; Supplies – 0.8%</b>			
<b>Total Banks</b>		<b>196,247</b>	<b>146,886</b>	Brink's Co. (The)	71	8,233	4,387
<b>Beverages – 3.9%</b>				Cintas Corp.	253	61,074	91,487
Brown-Forman Corp.	1,266	85,544	105,636	MSA Safety, Inc.	122	15,592	18,954
Constellation Brands, Inc.	678	166,017	161,033	Rollins, Inc.	1,015	44,826	58,412
Keurig Dr. Pepper, Inc.	7,166	307,966	276,291	Tetra Tech, Inc.	84	6,554	9,023
PepsiCo, Inc.	9,413	1,470,348	1,690,162	Waste Management, Inc.	1,897	238,389	272,757
<b>Total Beverages</b>		<b>2,029,875</b>	<b>2,233,122</b>	<b>Total Commercial Services &amp; Supplies</b>		<b>374,668</b>	<b>455,020</b>
<b>Biotechnology – 4.2%</b>				<b>Communications Equipment – 0.0%</b>			
Amgen, Inc.	3,540	1,118,955	1,133,520	Ubiquiti, Inc.	87	16,626	20,618
Gilead Sciences, Inc.	11,790	1,072,017	1,231,510	<b>Construction &amp; Engineering – 0.1%</b>			
<b>Total Biotechnology</b>		<b>2,190,972</b>	<b>2,365,030</b>	EMCOR Group, Inc.	37	3,411	3,322
<b>Building Products – 0.2%</b>				Jacobs Engineering Group, Inc.	234	27,321	26,939
A.O. Smith Corp.	661	42,115	42,284	Quanta Services, Inc.	137	7,255	7,297
Armstrong World Industries, Inc.	102	8,890	10,796	<b>Total Construction &amp; Engineering</b>		<b>37,987</b>	<b>37,558</b>
Fortune Brands Home & Security, Inc.	463	31,480	40,184	<b>Construction Materials – 0.1%</b>			
Simpson Manufacturing Co., Inc.	123	12,630	14,087	Martin Marietta Materials, Inc.	121	32,879	33,933
<b>Total Building Products</b>		<b>95,115</b>	<b>107,351</b>	Vulcan Materials Co.	270	41,268	42,465
<b>Capital Markets – 3.1%</b>				<b>Total Construction Materials</b>		<b>74,147</b>	<b>76,398</b>
Blackstone Group, Inc. (The)	5,848	418,898	449,838	<b>Consumer Finance – 1.0%</b>			
CBOE Global Markets, Inc.	329	46,029	41,664	American Express Co.	2,746	361,040	354,903
				Discover Financial Services	1,589	125,157	108,055
				SLM Corp.	1,329	15,555	12,684
				Synchrony Financial	3,733	166,126	112,305
				<b>Total Consumer Finance</b>		<b>667,878</b>	<b>587,947</b>

The accompanying notes are an integral part of the financial statements.



# CI WisdomTree U.S. Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>Containers &amp; Packaging – 0.3%</b>				<b>Gas Utilities – 0.1%</b>			
AptarGroup, Inc.	189	24,566	28,733	National Fuel Gas Co.	761	46,599	43,319
Avery Dennison Corp.	351	50,302	54,366	<b>Health Care Equipment &amp; Supplies – 1.1%</b>			
Graphic Packaging Holding Co.	1,409	26,169	26,761	CONMED Corp.	55	7,695	5,375
Packaging Corp. of America	656	87,541	88,880	Danaher Corp.	802	122,282	192,532
<b>Total Containers &amp; Packaging</b>		<b>188,578</b>	<b>198,740</b>	Hill-Rom Holdings, Inc.	122	15,299	18,183
<b>Distributors – 0.1%</b>				ResMed, Inc.	363	51,536	94,619
Pool Corp.	104	21,954	38,386	Stryker Corp.	1,037	242,938	253,677
<b>Diversified Consumer Services – 0.1%</b>				Teleflex, Inc.	48	17,670	23,719
Service Corp. International	684	36,788	36,113	West Pharmaceutical Services, Inc.	89	12,402	27,448
<b>Diversified Telecommunication Services – 5.3%</b>				<b>Total Health Care Equipment &amp; Supplies</b>		<b>469,822</b>	<b>615,553</b>
Verizon Communications, Inc.	40,419	3,104,181	3,025,139	<b>Health Care Providers &amp; Services – 3.2%</b>			
<b>Electric Utilities – 1.4%</b>				Anthem, Inc.	698	238,106	249,201
NextEra Energy, Inc.	2,510	794,917	818,398	Chemed Corp.	11	4,252	6,736
<b>Electrical Equipment – 1.1%</b>				Cigna Corp.	21	5,273	5,350
Acuity Brands, Inc.	27	4,912	3,509	Encompass Health Corp.	375	29,932	31,529
AMETEK, Inc.	319	30,305	38,704	Humana, Inc.	206	80,532	108,440
Emerson Electric Co.	3,914	333,255	329,605	UnitedHealth Group, Inc.	3,487	1,155,686	1,396,279
Hubbell, Inc.	321	50,219	54,631	<b>Total Health Care Providers &amp; Services</b>		<b>1,513,781</b>	<b>1,797,535</b>
Regal Beloit Corp.	138	15,279	16,359	<b>Health Care Technology – 0.1%</b>			
Rockwell Automation, Inc.	573	127,768	165,694	Cerner Corp.	787	75,195	73,241
<b>Total Electrical Equipment</b>		<b>561,738</b>	<b>608,502</b>	<b>Hotels, Restaurants &amp; Leisure – 0.1%</b>			
<b>Electronic Equipment, Instruments &amp; Components – 0.3%</b>				Aramark	580	27,634	17,772
Amphenol Corp.	508	57,193	66,076	Churchill Downs, Inc.	40	6,813	7,231
CDW Corp.	294	32,033	46,372	Wendy's Co. (The)	1,195	28,144	35,334
Cognex Corp.	135	7,597	10,945	<b>Total Hotels, Restaurants &amp; Leisure</b>		<b>62,591</b>	<b>60,337</b>
Dolby Laboratories, Inc.	144	12,082	12,877	<b>Household Durables – 0.4%</b>			
FLIR Systems, Inc.	294	19,455	16,193	D.R. Horton, Inc.	1,179	65,592	88,754
Littelfuse, Inc.	41	10,433	9,498	Leggett & Platt, Inc.	977	55,327	46,622
<b>Total Electronic Equipment, Instruments &amp; Components</b>		<b>138,793</b>	<b>161,961</b>	Lennar Corp.	200	12,787	16,731
<b>Entertainment – 0.2%</b>				PulteGroup, Inc.	765	29,749	35,342
Activision Blizzard, Inc.	1,177	88,141	121,280	Toll Brothers, Inc.	340	16,374	15,043
<b>Equity Real Estate Investment Trusts (REITs) – 0.0%</b>				<b>Total Household Durables</b>		<b>179,829</b>	<b>202,492</b>
Ryman Hospitality Properties, Inc.	515	47,718	24,191	<b>Household Products – 4.7%</b>			
<b>Food &amp; Staples Retailing – 1.4%</b>				Church & Dwight Co., Inc.	777	61,422	81,541
Casey's General Stores, Inc.	82	14,714	16,645	Clorox Co. (The)	857	167,984	255,229
Costco Wholesale Corp.	955	297,588	393,114	Procter & Gamble Co. (The)	14,451	1,982,946	2,345,805
Kroger Co. (The)	4,485	172,198	206,107	<b>Total Household Products</b>		<b>2,212,352</b>	<b>2,682,575</b>
Sysco Corp.	2,691	227,376	199,690	<b>Independent Power &amp; Renewable Electricity Producers – 0.0%</b>			
<b>Total Food &amp; Staples Retailing</b>		<b>711,876</b>	<b>815,556</b>	Ormat Technologies, Inc.	63	6,273	5,430
<b>Food Products – 2.2%</b>				<b>Industrial Conglomerates – 3.2%</b>			
Campbell Soup Co.	2,178	141,948	146,748	3M Co.	4,771	1,146,421	1,010,364
Conagra Brands, Inc.	3,611	164,575	172,414	Carlisle Cos., Inc.	175	26,932	28,431
General Mills, Inc.	5,589	374,852	467,777	Honeywell International, Inc.	3,550	692,989	696,849
Hershey Co. (The)	765	116,120	134,619	Roper Technologies, Inc.	149	68,788	78,538
Ingredion, Inc.	480	56,524	54,087	<b>Total Industrial Conglomerates</b>		<b>1,935,130</b>	<b>1,814,182</b>
J&J Snack Foods Corp.	55	13,240	9,492	<b>Insurance – 1.3%</b>			
Lancaster Colony Corp.	113	22,089	23,777	Arthur J. Gallagher & Co.	817	100,932	108,132
McCormick & Co., Inc.	439	77,992	106,926	Brown & Brown, Inc.	574	21,927	31,763
Sanderson Farms, Inc.	39	8,831	6,136	Erie Indemnity Co.	234	42,785	60,962
Tyson Foods, Inc.	1,383	122,068	112,109	Globe Life, Inc.	173	18,225	17,434
<b>Total Food Products</b>		<b>1,098,239</b>	<b>1,234,085</b>	Marsh & McLennan Cos., Inc.	2,028	235,664	295,612
				Travelers Cos., Inc. (The)	1,511	245,086	233,955
				<b>Total Insurance</b>		<b>664,619</b>	<b>747,858</b>

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>Internet &amp; Direct Marketing Retail – 0.4%</b>				<b>Media – 2.4%</b>			
eBay, Inc.	3,106	147,974	221,166	Cable One, Inc.	9	12,383	21,686
<b>IT Services – 3.7%</b>				Comcast Corp.	21,280	1,069,862	1,126,122
Automatic Data Processing, Inc.	1,723	297,705	348,275	Interpublic Group of Cos., Inc. (The)	3,970	109,137	92,487
Booz Allen Hamilton Holding Corp.	395	26,880	41,715	Nexstar Media Group, Inc.	180	20,635	20,451
Broadridge Financial Solutions, Inc.	375	50,590	64,243	TEGNA, Inc.	880	19,255	13,309
Cognizant Technology Solutions Corp.	1,342	116,366	103,520	ViacomCBS, Inc.	3,470	185,516	109,857
Fidelity National Information Services, Inc.	1,149	206,553	209,165	<b>Total Media</b>		<b>1,416,788</b>	<b>1,383,912</b>
Global Payments, Inc.	241	44,416	55,497	<b>Multiline Retail – 1.0%</b>			
Jack Henry & Associates, Inc.	148	25,418	36,976	Dollar General Corp.	521	81,275	134,750
KBR, Inc.	264	10,186	8,082	Target Corp.	2,551	274,764	415,346
Leidos Holdings, Inc.	372	47,339	47,306	<b>Total Multiline Retail</b>		<b>356,039</b>	<b>550,096</b>
MasterCard, Inc.	992	279,033	398,231	<b>Oil, Gas &amp; Consumable Fuels – 1.4%</b>			
MAXIMUS, Inc.	180	15,999	17,216	Cabot Oil & Gas Corp.	2,562	59,728	59,755
Paychex, Inc.	1,934	172,415	198,889	CVR Energy, Inc.	1,971	98,331	53,811
Science Applications International Corp.	177	19,890	18,666	Devon Energy Corp.	1,376	42,922	21,184
Visa, Inc.	2,051	365,877	537,870	Diamondback Energy, Inc.	332	35,618	18,849
<b>Total IT Services</b>		<b>1,678,667</b>	<b>2,085,651</b>	Marathon Petroleum Corp.	5,751	465,170	291,846
<b>Leisure Products – 0.3%</b>				Parsley Energy, Inc.	452	10,199	6,554
Brunswick Corp.	306	22,099	26,591	Pioneer Natural Resources Co.	507	92,717	67,247
Hasbro, Inc.	873	104,609	88,830	Valero Energy Corp.	3,843	441,003	306,879
Polaris, Inc.	361	44,384	45,358	<b>Total Oil, Gas &amp; Consumable Fuels</b>		<b>1,245,688</b>	<b>826,125</b>
<b>Total Leisure Products</b>		<b>171,092</b>	<b>160,779</b>	<b>Pharmaceuticals – 7.5%</b>			
<b>Life Sciences Tools &amp; Services – 0.4%</b>				Bristol-Myers Squibb Co.	16,059	1,269,307	1,281,940
Agilent Technologies, Inc.	635	70,459	76,182	Eli Lilly & Co.	4,957	714,992	1,104,870
Bruker Corp.	138	5,759	7,621	Merck & Co., Inc.	16,946	2,005,953	1,779,045
PerkinElmer, Inc.	87	8,958	11,585	Zoetis, Inc.	603	76,545	112,185
Thermo Fisher Scientific, Inc.	234	100,820	115,108	<b>Total Pharmaceuticals</b>		<b>4,066,797</b>	<b>4,278,040</b>
<b>Total Life Sciences Tools &amp; Services</b>		<b>185,996</b>	<b>210,496</b>	<b>Professional Services – 0.3%</b>			
<b>Machinery – 4.3%</b>				Equifax, Inc.	331	60,281	77,237
AGCO Corp.	144	12,711	10,842	Exponent, Inc.	113	10,401	12,415
Allison Transmission Holdings, Inc.	338	19,506	16,877	TransUnion	149	16,343	17,607
Caterpillar, Inc.	3,801	647,308	652,770	Verisk Analytics, Inc.	267	52,721	61,694
Cummins, Inc.	1,075	225,858	252,859	<b>Total Professional Services</b>		<b>139,746</b>	<b>168,953</b>
Deere & Co.	1,344	271,422	286,738	<b>Road &amp; Rail – 2.7%</b>			
Donaldson Co., Inc.	447	28,036	28,231	CSX Corp.	2,531	211,089	239,632
Dover Corp.	620	70,681	81,276	JB Hunt Transport Services, Inc.	232	32,976	37,903
Flowserve Corp.	488	30,346	18,895	Kansas City Southern	250	50,132	50,669
Fortive Corp.	295	28,142	27,097	Knight-Swift Transportation Holdings, Inc.	268	12,110	15,176
Graco, Inc.	491	28,402	31,989	Landstar System, Inc.	61	8,247	9,301
IDEX Corp.	217	39,754	46,559	Norfolk Southern Corp.	1,268	261,038	302,233
Illinois Tool Works, Inc.	1,892	365,948	449,116	Old Dominion Freight Line, Inc.	99	13,242	22,793
ITT, Inc.	176	11,690	14,035	Union Pacific Corp.	3,718	711,447	853,390
John Bean Technologies Corp.	21	2,960	2,452	<b>Total Road &amp; Rail</b>		<b>1,300,281</b>	<b>1,531,097</b>
Lincoln Electric Holdings, Inc.	295	32,887	33,737	<b>Semiconductors &amp; Semiconductor Equipment – 7.6%</b>			
Nordson Corp.	136	23,406	35,027	Analog Devices, Inc.	1,228	149,930	204,457
Oshkosh Corp.	215	21,176	20,905	Applied Materials, Inc.	2,377	133,031	195,073
Parker-Hannifin Corp.	543	119,498	135,102	Brooks Automation, Inc.	122	6,596	7,327
Snap-on, Inc.	332	68,763	62,430	Cabot Microelectronics Corp.	65	8,410	12,314
Stanley Black & Decker, Inc.	621	111,380	117,507	Entegris, Inc.	148	9,858	11,865
Toro Co. (The)	307	25,510	27,649	Intel Corp.	17,431	1,112,974	1,415,837
Westinghouse Air Brake Technologies Corp.	293	29,013	22,900	KLA Corp.	577	92,730	152,343
Woodward, Inc.	84	8,766	8,844	Lam Research Corp.	436	108,361	191,460
Xylem, Inc.	532	49,431	46,917	Maxim Integrated Products, Inc.	1,637	117,926	134,699
<b>Total Machinery</b>		<b>2,272,594</b>	<b>2,430,754</b>				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)
MKS Instruments, Inc.	71	8,736	10,915
Monolithic Power Systems, Inc.	72	13,411	23,166
NVIDIA Corp.	327	87,142	168,655
QUALCOMM, Inc.	5,953	677,083	737,140
Skyworks Solutions, Inc.	503	58,319	87,312
Teradyne, Inc.	160	14,296	18,357
Texas Instruments, Inc.	4,907	661,309	845,842
Universal Display Corp.	20	2,494	4,063
Xilinx, Inc.	711	71,292	94,971
<b>Total Semiconductors &amp; Semiconductor Equipment</b>		<b>3,333,898</b>	<b>4,315,796</b>
<b>Software – 7.7%</b>			
Citrix Systems, Inc.	295	42,190	59,237
Intuit, Inc.	392	101,705	157,626
Microsoft Corp.	12,018	1,734,009	3,320,395
Oracle Corp.	10,673	750,130	800,844
SS&C Technologies Holdings, Inc.	371	28,798	28,447
<b>Total Software</b>		<b>2,656,832</b>	<b>4,366,549</b>
<b>Specialty Retail – 1.9%</b>			
Aaron's, Inc.	39	2,230	2,404
Advance Auto Parts, Inc.	20	3,350	3,868
Best Buy Co., Inc.	1,512	133,866	179,138
Lithia Motors, Inc.	40	7,936	8,218
Lowe's Cos., Inc.	3,502	443,779	642,403
Tiffany & Co.	507	68,900	83,932
Tractor Supply Co.	433	47,648	77,471
Williams-Sonoma, Inc.	525	39,327	58,452
<b>Total Specialty Retail</b>		<b>747,036</b>	<b>1,055,886</b>
<b>Technology Hardware, Storage &amp; Peripherals – 5.9%</b>			
Apple, Inc.	6,750	1,741,642	3,342,954
<b>Textiles, Apparel &amp; Luxury Goods – 0.8%</b>			
Hanesbrands, Inc.	3,762	69,184	57,661
NIKE, Inc.	3,030	301,103	403,332
<b>Total Textiles, Apparel &amp; Luxury Goods</b>		<b>370,287</b>	<b>460,993</b>
<b>Tobacco – 2.9%</b>			
Altria Group, Inc.	30,443	2,120,830	1,622,180
<b>Trading Companies &amp; Distributors – 0.7%</b>			
Air Lease Corp.	332	19,829	13,202
Fastenal Co.	3,343	126,485	194,427
MSC Industrial Direct Co., Inc.	427	43,617	42,207
W.W. Grainger, Inc.	234	85,412	99,802
Watsco, Inc.	296	69,202	71,409
<b>Total Trading Companies &amp; Distributors</b>		<b>344,545</b>	<b>421,047</b>
Commissions and other portfolio transaction costs (Note 2)		(287)	
<b>TOTAL INVESTMENTS IN SECURITIES – 99.5%</b>		<b>49,646,203</b>	<b>56,417,331</b>
Foreign Currency Contracts (Schedule 1) – 0.6%			316,177
Liabilities in Excess of Other Assets – (0.1)%			(5,986)
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS – 100.0%</b>			<b>\$ 56,727,522</b>

### FINANCIAL DERIVATIVE INSTRUMENTS

#### SCHEDULE 1: FOREIGN CURRENCY CONTRACTS

Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
7/2/2020	CAD 120,443	USD 88,058	\$ (896)	A+
7/2/2020	USD 155,939	CAD 213,142	1,439	A+
7/2/2020	CAD 1,320,905	USD 973,412	599	A+
7/2/2020	CAD 2,641,810	USD 1,946,739	1,082	A+
7/2/2020	USD 5,244,899	CAD 7,221,019	100,545	A
7/2/2020	USD 5,572,627	CAD 7,672,331	106,933	A+
7/2/2020	USD 5,572,704	CAD 7,672,331	106,829	A+
7/2/2020	CAD 5,914,409	USD 4,356,518	-	A
7/2/2020	CAD 6,284,057	USD 4,628,730	(93)	A+
7/2/2020	CAD 6,284,057	USD 4,628,707	(125)	A+
8/4/2020	USD 4,402,058	CAD 5,975,573	(132)	A
8/4/2020	USD 4,677,058	CAD 6,349,046	33	A+
8/4/2020	USD 4,677,110	CAD 6,349,046	(37)	A+
			<b>\$ 316,177</b>	

\* Source: Standard & Poor's Credit Rating Agency.

#### CURRENCY LEGEND

CAD Canadian dollar  
USD U.S. dollar

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 44,526,705	\$ 38,449,960
Cash	60,842	18,153
Unrealized appreciation on foreign currency contracts	298,418	441,397
Receivables:		
Investment securities sold	63,327	54,136
Dividends	52,351	43,290
<b>Total Assets</b>	<b>45,001,643</b>	<b>39,006,936</b>
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Unrealized depreciation on foreign currency contracts	3,648	18,951
Payables:		
Investment securities purchased	50,039	301,383
Distributions	168,000	109,200
Management fees	4,237	6,197
<b>Total Liabilities</b>	<b>225,924</b>	<b>435,731</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>\$ 44,775,719</b>	<b>\$ 38,571,205</b>
<b>Net assets attributable to holders of redeemable units</b>	<b>44,775,719</b>	<b>38,571,205</b>
<b>Number of redeemable units outstanding (Note 4)</b>	<b>1,600,000</b>	<b>1,300,000</b>
<b>Net assets attributable to holders of redeemable units per unit</b>	<b>\$ 27.98</b>	<b>\$ 29.67</b>

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Dividends	\$ 521,904	\$ 441,352
Net realized gain (loss) on sale of investments	(233,956)	198,656
Change in unrealized appreciation (depreciation) on investments	509,770	2,573,118
Total net gain (loss) on investments	797,718	3,213,126
<b>Net gain (loss) on derivatives</b>		
Net realized gain (loss) on foreign currency contracts	(1,076,726)	(154,312)
Net change in unrealized appreciation (depreciation) of foreign currency contracts	(127,676)	283,639
Total net gain (loss) on derivatives	(1,204,402)	129,327
Total net gain (loss) on investments and derivatives	(406,684)	3,342,453
<b>Other income (loss)</b>		
Net realized gain (loss) on foreign currency transactions	4,339	(1,779)
Change in unrealized appreciation (depreciation) on foreign currency transactions	227	(1,103)
Total other income (loss)	4,566	(2,882)
Total income (loss)	(402,118)	3,339,571
<b>EXPENSES</b>		
Management fees (Note 5)	90,651	74,810
Foreign withholding taxes	78,286	65,197
Independent review committee fees (Note 5)	1,093	1,052
Transaction costs (Note 2)	661	48
Total expenses	170,691	141,107
Deduct: Expenses waived/absorbed by manager (Note 5)	(1,093)	(1,052)
Net expenses	169,598	140,055
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (571,716)	\$ 3,199,516
<b>Weighted average number of redeemable units</b>	1,419,780	1,214,088
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>	\$ (0.40)	\$ 2.64

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 38,571,205	\$ 23,174,104
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	(571,716)	3,199,516
<b>Distributions to holders of redeemable units</b>		
Net investment income	(337,000)	(331,250)
Total distributions to holders of redeemable units	(337,000)	(331,250)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	11,473,465	8,810,920
Payment for redeemable units redeemed	(4,360,235)	(1,366,040)
Net redeemable unit transactions	7,113,230	7,444,880
Net assets attributable to holders of redeemable units, end of period	\$ 44,775,719	\$ 33,487,250

*The accompanying notes are an integral part of the financial statements.*

# CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ (571,716)	\$ 3,199,516
Adjustments for:		
Net realized gain (loss) on sale of investments	233,956	(198,656)
Change in unrealized (appreciation) depreciation of investments	(509,770)	(2,573,118)
Change in unrealized (appreciation) depreciation of derivatives	127,676	(283,639)
Unrealized (appreciation) depreciation of foreign currency translations	(227)	1,103
Purchase of investments <sup>1</sup>	(14,799,076)	(571,266)
Proceeds from sale of investments <sup>1</sup>	8,998,145	580,039
Changes in receivables	(18,252)	(111,493)
Changes in payables	(253,304)	71,064
Net cash from (used in) operating activities	(6,792,568)	113,550
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	11,473,465	25,001
Payment for redeemable units redeemed <sup>1</sup>	(4,360,235)	(833)
Distributions paid to holders of redeemable units, net of reinvestments	(278,200)	(162,500)
Net cash from (used in) financing activities	6,835,030	(138,332)
Unrealized (appreciation) depreciation of foreign currency transactions	227	(1,103)
Net increase (decrease) in cash during the period	\$ 42,689	\$ (25,885)
<b>Cash, beginning of period</b>	<b>\$ 18,153</b>	<b>\$ 64,637</b>
<b>Cash, end of period</b>	<b>\$ 60,842</b>	<b>\$ 38,752</b>
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 434,557	\$ 379,436

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>COMMON STOCKS – 99.4%</b>							
<b>United States – 99.4%</b>							
<b>Aerospace &amp; Defense – 2.5%</b>							
BWX Technologies, Inc.	207	14,074	15,917	CME Group, Inc.	1,025	257,454	226,181
Curtiss-Wright Corp.	33	5,073	4,000	Eaton Vance Corp.	682	37,742	35,739
General Dynamics Corp.	1,279	293,439	259,518	FactSet Research Systems, Inc.	74	22,348	32,999
HEICO Corp.	34	3,739	3,974	Federated Hermes, Inc.	614	24,234	19,755
Huntington Ingalls Industries, Inc.	127	36,959	30,085	Franklin Resources, Inc.	3,948	137,233	112,395
L3Harris Technologies, Inc.	634	140,576	146,038	KKR & Co., Inc.	1,773	66,743	74,329
Northrop Grumman Corp.	498	205,229	207,855	LPL Financial Holdings, Inc.	162	13,963	17,243
Raytheon Technologies Corp.	5,432	520,595	454,416	MarketAxess Holdings, Inc.	38	13,328	25,842
Spirit AeroSystems Holdings, Inc.	119	10,463	3,868	Morningstar, Inc.	59	9,088	11,291
Textron, Inc.	84	4,675	3,753	Raymond James Financial, Inc.	429	45,266	40,087
<b>Total Aerospace &amp; Defense</b>		<b>1,234,822</b>	<b>1,129,424</b>	S&P Global, Inc.	399	114,081	178,473
<b>Air Freight &amp; Logistics – 2.1%</b>				SEI Investments Co.	285	21,202	21,273
C.H. Robinson Worldwide, Inc.	682	70,372	73,200	T. Rowe Price Group, Inc.	1,107	152,422	185,604
Expeditors International of Washington, Inc.	425	38,585	43,874	<b>Total Capital Markets</b>		<b>1,278,761</b>	<b>1,370,311</b>
FedEx Corp.	789	172,059	150,196	<b>Chemicals – 2.4%</b>			
United Parcel Service, Inc.	4,379	614,155	660,957	Air Products & Chemicals, Inc.	853	208,208	279,619
<b>Total Air Freight &amp; Logistics</b>		<b>895,171</b>	<b>928,227</b>	Celanese Corp.	460	58,692	53,919
<b>Auto Components – 0.1%</b>				CF Industries Holdings, Inc.	1,085	61,755	41,450
Gentex Corp.	800	23,434	27,988	Eastman Chemical Co.	921	84,177	87,074
<b>Automobiles – 0.2%</b>				Ecolab, Inc.	562	120,145	151,793
Harley-Davidson, Inc.	1,174	54,390	37,885	FMC Corp.	396	46,132	53,557
Thor Industries, Inc.	245	21,743	35,433	International Flavors & Fragrances, Inc.	454	76,259	75,478
<b>Total Automobiles</b>		<b>76,133</b>	<b>73,318</b>	NewMarket Corp.	33	18,093	17,942
<b>Banks – 0.3%</b>				PPG Industries, Inc.	723	99,231	104,103
Bank OZK	781	30,106	24,885	RPM International, Inc.	471	39,184	47,995
East West Bancorp, Inc.	629	36,568	30,946	Scotts Miracle-Gro Co. (The)	263	34,169	48,012
Pinnacle Financial Partners, Inc.	136	8,540	7,753	Sherwin-Williams Co. (The)	145	86,828	113,751
TCF Financial Corp.	880	47,804	35,148	<b>Total Chemicals</b>		<b>932,873</b>	<b>1,074,693</b>
Western Alliance Bancorp	344	23,154	17,686	<b>Commercial Services &amp; Supplies – 0.8%</b>			
<b>Total Banks</b>		<b>146,172</b>	<b>116,418</b>	Brink's Co. (The)	61	6,576	3,769
<b>Beverages – 3.9%</b>				Cintas Corp.	190	46,699	68,706
Brown-Forman Corp.	1,017	69,078	84,802	MSA Safety, Inc.	97	12,504	15,070
Constellation Brands, Inc.	524	125,904	124,456	Rollins, Inc.	785	36,117	45,176
Keurig Dr. Pepper, Inc.	5,662	236,253	218,303	Tetra Tech, Inc.	65	5,193	6,982
PepsiCo, Inc.	7,440	1,186,159	1,335,898	Waste Management, Inc.	1,485	188,440	213,518
<b>Total Beverages</b>		<b>1,617,394</b>	<b>1,763,459</b>	<b>Total Commercial Services &amp; Supplies</b>		<b>295,529</b>	<b>353,221</b>
<b>Biotechnology – 4.2%</b>				<b>Communications Equipment – 0.0%</b>			
Amgen, Inc.	2,795	868,930	894,969	Ubiquiti, Inc.	54	8,498	12,797
Gilead Sciences, Inc.	9,308	863,060	972,255	<b>Construction &amp; Engineering – 0.1%</b>			
<b>Total Biotechnology</b>		<b>1,731,990</b>	<b>1,867,224</b>	EMCOR Group, Inc.	35	3,196	3,143
<b>Building Products – 0.2%</b>				Jacobs Engineering Group, Inc.	188	22,169	21,644
A.O. Smith Corp.	534	33,261	34,160	Quanta Services, Inc.	102	5,328	5,432
Armstrong World Industries, Inc.	72	6,511	7,620	<b>Total Construction &amp; Engineering</b>		<b>30,693</b>	<b>30,219</b>
Fortune Brands Home & Security, Inc.	355	24,423	30,811	<b>Construction Materials – 0.1%</b>			
Simpson Manufacturing Co., Inc.	97	9,881	11,109	Martin Marietta Materials, Inc.	93	25,183	26,081
<b>Total Building Products</b>		<b>74,076</b>	<b>83,700</b>	Vulcan Materials Co.	218	33,449	34,286
<b>Capital Markets – 3.1%</b>				<b>Total Construction Materials</b>		<b>58,632</b>	<b>60,367</b>
Blackstone Group, Inc. (The)	4,632	327,890	356,301	<b>Consumer Finance – 1.0%</b>			
CBOE Global Markets, Inc.	259	35,767	32,799	American Express Co.	2,172	287,315	280,717
				Discover Financial Services	1,202	92,809	81,739
				SLM Corp.	1,067	12,372	10,183
				Synchrony Financial	2,877	120,064	86,553
				<b>Total Consumer Finance</b>		<b>512,560</b>	<b>459,192</b>

The accompanying notes are an integral part of the financial statements.



# CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>Containers &amp; Packaging – 0.3%</b>				<b>Gas Utilities – 0.1%</b>			
AptarGroup, Inc.	154	20,217	23,412	National Fuel Gas Co.	610	<b>36,317</b>	<b>34,724</b>
Avery Dennison Corp.	279	39,854	43,214	<b>Health Care Equipment &amp; Supplies – 1.1%</b>			
Graphic Packaging Holding Co.	1,132	20,195	21,500	CONMED Corp.	37	4,888	3,616
Packaging Corp. of America	508	67,270	68,828	Danaher Corp.	633	101,740	151,961
<b>Total Containers &amp; Packaging</b>		<b>147,536</b>	<b>156,954</b>	Hill-Rom Holdings, Inc.	97	12,766	14,456
<b>Distributors – 0.1%</b>				ResMed, Inc.	278	42,011	72,463
Pool Corp.	84	<b>19,090</b>	<b>31,004</b>	Stryker Corp.	811	190,954	198,392
<b>Diversified Consumer Services – 0.1%</b>				Teleflex, Inc.	35	12,522	17,295
Service Corp. International	548	<b>29,772</b>	<b>28,933</b>	West Pharmaceutical Services, Inc.	61	10,275	18,813
<b>Diversified Telecommunication Services – 5.3%</b>				<b>Total Health Care Equipment &amp; Supplies</b>		<b>375,156</b>	<b>476,996</b>
Verizon Communications, Inc.	31,931	<b>2,431,649</b>	<b>2,389,859</b>	<b>Health Care Providers &amp; Services – 3.1%</b>			
<b>Electric Utilities – 1.4%</b>				Anthem, Inc.	546	189,930	194,934
NextEra Energy, Inc.	1,981	<b>635,990</b>	<b>645,915</b>	Chemed Corp.	7	2,689	4,287
<b>Electrical Equipment – 1.1%</b>				Cigna Corp.	20	5,094	5,095
Acuity Brands, Inc.	28	4,544	3,639	Encompass Health Corp.	298	24,740	25,055
AMETEK, Inc.	254	24,864	30,818	Humana, Inc.	156	63,552	82,120
Emerson Electric Co.	3,110	256,795	261,899	UnitedHealth Group, Inc.	2,753	946,966	1,102,367
Hubbell, Inc.	255	39,812	43,398	<b>Total Health Care Providers &amp; Services</b>		<b>1,232,971</b>	<b>1,413,858</b>
Regal Beloit Corp.	116	12,536	13,751	<b>Health Care Technology – 0.1%</b>			
Rockwell Automation, Inc.	444	100,737	128,391	Cerner Corp.	589	<b>55,933</b>	<b>54,814</b>
<b>Total Electrical Equipment</b>		<b>439,288</b>	<b>481,896</b>	<b>Hotels, Restaurants &amp; Leisure – 0.1%</b>			
<b>Electronic Equipment, Instruments &amp; Components – 0.3%</b>				Aramark	472	20,699	14,463
Amphenol Corp.	398	44,375	51,768	Churchill Downs, Inc.	32	5,353	5,784
CDW Corp.	218	24,762	34,384	Wendy's Co. (The)	958	22,383	28,327
Cognex Corp.	100	5,769	8,108	<b>Total Hotels, Restaurants &amp; Leisure</b>		<b>48,435</b>	<b>48,574</b>
Dolby Laboratories, Inc.	120	9,948	10,731	<b>Household Durables – 0.3%</b>			
FLIR Systems, Inc.	245	15,615	13,494	D.R. Horton, Inc.	894	47,611	67,299
Littelfuse, Inc.	35	8,355	8,108	Leggett & Platt, Inc.	788	41,289	37,603
<b>Total Electronic Equipment, Instruments &amp; Components</b>		<b>108,824</b>	<b>126,593</b>	Lennar Corp.	159	10,008	13,301
<b>Entertainment – 0.2%</b>				PulteGroup, Inc.	612	23,212	28,274
Activision Blizzard, Inc.	948	<b>74,737</b>	<b>97,684</b>	Toll Brothers, Inc.	280	12,802	12,389
<b>Equity Real Estate Investment Trusts (REITs) – 0.0%</b>				<b>Total Household Durables</b>		<b>134,922</b>	<b>158,866</b>
Ryman Hospitality Properties, Inc.	411	<b>35,882</b>	<b>19,306</b>	<b>Household Products – 4.7%</b>			
<b>Food &amp; Staples Retailing – 1.4%</b>				Church & Dwight Co., Inc.	602	49,305	63,175
Casey's General Stores, Inc.	59	10,420	11,976	Clorox Co. (The)	672	139,343	200,133
Costco Wholesale Corp.	755	239,740	310,787	Procter & Gamble Co. (The)	11,382	1,594,945	1,847,620
Kroger Co. (The)	3,508	137,577	161,209	<b>Total Household Products</b>		<b>1,783,593</b>	<b>2,110,928</b>
Sysco Corp.	2,148	174,520	159,396	<b>Independent Power &amp; Renewable Electricity Producers – 0.0%</b>			
<b>Total Food &amp; Staples Retailing</b>		<b>562,257</b>	<b>643,368</b>	Ormat Technologies, Inc.	57	<b>5,592</b>	<b>4,913</b>
<b>Food Products – 2.2%</b>				<b>Industrial Conglomerates – 3.2%</b>			
Campbell Soup Co.	1,734	113,696	116,833	3M Co.	3,768	882,127	797,957
Conagra Brands, Inc.	2,810	127,017	134,168	Carlisle Cos., Inc.	133	20,227	21,608
General Mills, Inc.	4,408	295,746	368,932	Honeywell International, Inc.	2,810	546,952	551,590
Hershey Co. (The)	616	96,635	108,399	Roper Technologies, Inc.	116	53,228	61,144
Ingredion, Inc.	362	42,623	40,790	<b>Total Industrial Conglomerates</b>		<b>1,502,534</b>	<b>1,432,299</b>
J&J Snack Foods Corp.	37	8,499	6,386	<b>Insurance – 1.3%</b>			
Lancaster Colony Corp.	94	18,187	19,779	Arthur J. Gallagher & Co.	641	79,254	84,838
McCormick & Co., Inc.	345	60,658	84,031	Brown & Brown, Inc.	455	18,487	25,178
Sanderson Farms, Inc.	32	6,858	5,035	Erie Indemnity Co.	187	35,364	48,718
Tyson Foods, Inc.	1,078	90,559	87,385	Globe Life, Inc.	132	13,875	13,302
<b>Total Food Products</b>		<b>860,478</b>	<b>971,738</b>	Marsh & McLennan Cos., Inc.	1,614	192,870	235,265
				Travelers Cos., Inc. (The)	1,197	191,050	185,337
				<b>Total Insurance</b>		<b>530,900</b>	<b>592,638</b>

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)	Investments	Shares	Average Cost (\$)	Fair Value (\$)
<b>Internet &amp; Direct Marketing Retail – 0.4%</b>				<b>Media – 2.4%</b>			
eBay, Inc.	2,490	118,790	177,303	Cable One, Inc.	6	10,302	14,457
<b>IT Services – 3.7%</b>				Comcast Corp.	16,804	836,798	889,255
Automatic Data Processing, Inc.	1,360	245,661	274,901	Interpublic Group of Cos., Inc. (The)	3,185	85,468	74,199
Booz Allen Hamilton Holding Corp.	309	22,663	32,633	Nexstar Media Group, Inc.	148	16,579	16,816
Broadridge Financial Solutions, Inc.	299	40,118	51,223	TEGNA, Inc.	706	14,656	10,677
Cognizant Technology Solutions Corp.	1,018	86,180	78,527	ViacomCBS, Inc.	2,770	132,276	87,696
Fidelity National Information Services, Inc.	910	164,152	165,657	<b>Total Media</b>		<b>1,096,079</b>	<b>1,093,100</b>
Global Payments, Inc.	187	35,056	43,062	<b>Multiline Retail – 1.0%</b>			
Jack Henry & Associates, Inc.	122	22,297	30,480	Dollar General Corp.	419	68,694	108,369
KBR, Inc.	216	8,083	6,613	Target Corp.	2,022	222,349	329,216
Leidos Holdings, Inc.	301	39,025	38,277	<b>Total Multiline Retail</b>		<b>291,043</b>	<b>437,585</b>
MasterCard, Inc.	784	235,735	314,731	<b>Oil, Gas &amp; Consumable Fuels – 1.4%</b>			
MAXIMUS, Inc.	143	12,630	13,677	Cabot Oil & Gas Corp.	1,901	44,102	44,338
Paychex, Inc.	1,517	136,363	156,005	CVR Energy, Inc.	1,454	67,636	39,696
Science Applications International Corp.	148	16,725	15,608	Devon Energy Corp.	1,108	30,813	17,058
Visa, Inc.	1,611	307,056	422,481	Diamondback Energy, Inc.	268	25,836	15,216
<b>Total IT Services</b>		<b>1,371,744</b>	<b>1,643,875</b>	Marathon Petroleum Corp.	4,532	331,799	229,986
<b>Leisure Products – 0.3%</b>				Parsley Energy, Inc.	369	7,509	5,350
Brunswick Corp.	249	17,258	21,638	Pioneer Natural Resources Co.	393	67,179	52,126
Hasbro, Inc.	680	80,696	69,192	Valero Energy Corp.	3,010	319,529	240,361
Polaris, Inc.	285	32,576	35,809	<b>Total Oil, Gas &amp; Consumable Fuels</b>		<b>894,403</b>	<b>644,131</b>
<b>Total Leisure Products</b>		<b>130,530</b>	<b>126,639</b>	<b>Pharmaceuticals – 7.6%</b>			
<b>Life Sciences Tools &amp; Services – 0.4%</b>				Bristol-Myers Squibb Co.	12,678	995,256	1,012,045
Agilent Technologies, Inc.	497	54,480	59,626	Eli Lilly & Co.	3,915	609,368	872,617
Bruker Corp.	105	4,466	5,799	Merck & Co., Inc.	13,418	1,560,770	1,408,665
PerkinElmer, Inc.	67	7,005	8,922	Zoetis, Inc.	503	68,525	93,581
Thermo Fisher Scientific, Inc.	190	81,503	93,463	<b>Total Pharmaceuticals</b>		<b>3,233,919</b>	<b>3,386,908</b>
<b>Total Life Sciences Tools &amp; Services</b>		<b>147,454</b>	<b>167,810</b>	<b>Professional Services – 0.3%</b>			
<b>Machinery – 4.3%</b>				Equifax, Inc.	255	46,405	59,503
AGCO Corp.	120	10,148	9,035	Exponent, Inc.	93	8,799	10,218
Allison Transmission Holdings, Inc.	278	15,689	13,881	TransUnion	124	13,548	14,652
Caterpillar, Inc.	3,003	507,823	515,724	Verisk Analytics, Inc.	207	41,389	47,830
Cummins, Inc.	844	172,871	198,524	<b>Total Professional Services</b>		<b>110,141</b>	<b>132,203</b>
Deere & Co.	1,061	216,702	226,361	<b>Road &amp; Rail – 2.7%</b>			
Donaldson Co., Inc.	352	21,885	22,231	CSX Corp.	1,977	165,588	187,180
Dover Corp.	477	52,374	62,530	JB Hunt Transport Services, Inc.	186	26,392	30,387
Flowserve Corp.	384	22,251	14,868	Kansas City Southern	195	38,851	39,522
Fortive Corp.	239	22,338	21,953	Knight-Swift Transportation Holdings, Inc.	220	10,991	12,458
Graco, Inc.	397	24,003	25,865	Landstar System, Inc.	52	7,203	7,929
IDEX Corp.	175	33,059	37,547	Norfolk Southern Corp.	1,001	209,025	238,592
Illinois Tool Works, Inc.	1,492	293,965	354,165	Old Dominion Freight Line, Inc.	85	12,379	19,570
ITT, Inc.	130	9,090	10,367	Union Pacific Corp.	2,923	580,059	670,915
John Bean Technologies Corp.	23	3,047	2,686	<b>Total Road &amp; Rail</b>		<b>1,050,488</b>	<b>1,206,553</b>
Lincoln Electric Holdings, Inc.	241	26,997	27,562	<b>Semiconductors &amp; Semiconductor Equipment – 7.6%</b>			
Nordson Corp.	101	18,140	26,013	Analog Devices, Inc.	981	122,273	163,333
Oshkosh Corp.	163	16,019	15,849	Applied Materials, Inc.	1,926	114,151	158,061
Parker-Hannifin Corp.	428	92,282	106,490	Brooks Automation, Inc.	96	5,081	5,766
Snap-on, Inc.	260	52,136	48,891	Cabot Microelectronics Corp.	59	8,056	11,177
Stanley Black & Decker, Inc.	506	87,955	95,746	Entegris, Inc.	123	8,214	9,860
Toro Co. (The)	249	22,086	22,426	Intel Corp.	13,812	917,434	1,121,883
Westinghouse Air Brake Technologies Corp.	229	21,630	17,898	KLA Corp.	464	79,145	122,508
Woodward, Inc.	63	6,405	6,633	Lam Research Corp.	341	88,728	149,743
Xylem, Inc.	423	39,216	37,304	Maxim Integrated Products, Inc.	1,296	93,985	106,640
<b>Total Machinery</b>		<b>1,788,111</b>	<b>1,920,549</b>				

The accompanying notes are an integral part of the financial statements.

# CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

Investments	Shares	Average Cost (\$)	Fair Value (\$)
MKS Instruments, Inc.	54	6,766	8,302
Monolithic Power Systems, Inc.	56	10,338	18,018
NVIDIA Corp.	257	75,080	132,552
QUALCOMM, Inc.	4,707	527,281	582,852
Skyworks Solutions, Inc.	391	47,652	67,871
Teradyne, Inc.	128	11,280	14,686
Texas Instruments, Inc.	3,875	533,613	667,951
Universal Display Corp.	11	1,729	2,234
Xilinx, Inc.	556	59,929	74,267
<b>Total Semiconductors &amp; Semiconductor Equipment</b>		<b>2,710,735</b>	<b>3,417,704</b>
<b>Software – 7.7%</b>			
Citrix Systems, Inc.	239	36,534	47,992
Intuit, Inc.	311	87,490	125,055
Microsoft Corp.	9,494	1,528,072	2,623,052
Oracle Corp.	8,433	593,810	632,766
SS&C Technologies Holdings, Inc.	308	23,430	23,617
<b>Total Software</b>		<b>2,269,336</b>	<b>3,452,482</b>
<b>Specialty Retail – 1.9%</b>			
Aaron's, Inc.	32	1,710	1,972
Advance Auto Parts, Inc.	23	3,859	4,448
Best Buy Co., Inc.	1,225	110,174	145,135
Lithia Motors, Inc.	32	5,942	6,574
Lowe's Cos., Inc.	2,750	355,604	504,457
Tiffany & Co.	396	57,076	65,556
Tractor Supply Co.	331	36,221	59,222
Williams-Sonoma, Inc.	408	29,376	45,426
<b>Total Specialty Retail</b>		<b>599,962</b>	<b>832,790</b>
<b>Technology Hardware, Storage &amp; Peripherals – 5.9%</b>			
Apple, Inc.	5,332	1,484,882	2,640,686
<b>Textiles, Apparel &amp; Luxury Goods – 0.8%</b>			
Hanesbrands, Inc.	2,831	49,246	43,391
NIKE, Inc.	2,403	251,503	319,870
<b>Total Textiles, Apparel &amp; Luxury Goods</b>		<b>300,749</b>	<b>363,261</b>
<b>Tobacco – 2.9%</b>			
Altria Group, Inc.	24,110	1,584,211	1,284,721
<b>Trading Companies &amp; Distributors – 0.7%</b>			
Air Lease Corp.	271	15,069	10,776
Fastenal Co.	2,627	104,177	152,785
MSC Industrial Direct Co., Inc.	345	33,991	34,102
W.W. Grainger, Inc.	177	63,445	75,491
Watsco, Inc.	219	51,175	52,833
<b>Total Trading Companies &amp; Distributors</b>		<b>267,857</b>	<b>325,987</b>
Commissions and other portfolio transaction costs (Note 2)		(445)	
<b>TOTAL INVESTMENTS IN SECURITIES – 99.4%</b>		<b>39,418,583</b>	<b>44,526,705</b>
Foreign Currency Contracts (Schedule 1) – 0.7%			294,770
Liabilities in Excess of Other Assets – (0.1)%			(45,756)
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS—100.0%</b>			<b>\$ 44,775,719</b>

### FINANCIAL DERIVATIVE INSTRUMENTS

#### SCHEDULE 1: FOREIGN CURRENCY CONTRACTS

Settlement Date	Contracts To Deliver	In Exchange For	Unrealized Gain (Loss)	Credit Rating*
7/2/2020	USD 46,646	CAD 63,757	\$ 430	A+
7/2/2020	CAD 84,857	USD 62,040	(631)	A+
7/2/2020	USD 510,307	CAD 690,102	(2,691)	A+
7/2/2020	USD 4,972,376	CAD 6,845,818	95,320	A
7/2/2020	USD 5,283,075	CAD 7,273,680	101,377	A+
7/2/2020	USD 5,283,148	CAD 7,273,680	101,278	A+
7/2/2020	CAD 7,039,497	USD 5,185,251	–	A
7/2/2020	CAD 7,479,463	USD 5,509,246	(110)	A+
7/2/2020	CAD 7,479,463	USD 5,509,218	(149)	A+
8/4/2020	USD 1,740,303	CAD 2,362,374	(52)	A
8/4/2020	USD 1,849,020	CAD 2,510,020	13	A+
8/4/2020	USD 1,849,040	CAD 2,510,020	(15)	A+
			<b>\$ 294,770</b>	

\* Source: Standard & Poor's Credit Rating Agency.

### CURRENCY LEGEND

CAD Canadian dollar  
USD U.S. dollar

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 153,314,749	\$ 160,978,674
Cash	992,197	1,341,145
Receivables:		
Investment securities sold	5,375,506	1,336,475
Interest	815,494	1,022,507
Total Assets	160,497,946	164,678,801
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Payables:		
Investment securities purchased	5,947,725	2,256,843
Distributions	346,666	324,529
Management fees	11,019	18,678
Total Liabilities	6,305,410	2,600,050
Net assets attributable to holders of redeemable units	\$ 154,192,536	\$ 162,078,751
<b>Net assets attributable to holders of redeemable units</b>	154,192,536	162,078,751
<b>Number of redeemable units outstanding (Note 4)</b>	2,913,163	3,213,163
<b>Net assets attributable to holders of redeemable units per unit</b>	\$ 52.93	\$ 50.44

*The accompanying notes are an integral part of the financial statements.*

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Net realized gain (loss) on sale of investments	\$ 1,572,844	\$ 1,180,674
Change in unrealized appreciation (depreciation) on investments	6,068,389	7,576,267
Total net gain (loss) on investments	7,641,233	8,756,941
<b>Other income (loss)</b>		
Interest for distribution purposes	2,437,796	2,210,905
Change in unrealized appreciation (depreciation) on foreign currency transactions	164	(149)
Total other income (loss)	2,437,960	2,210,756
Total income (loss)	10,079,193	10,967,697
<b>EXPENSES</b>		
Management fees (Note 5)	154,402	129,665
Independent review committee fees (Note 5)	4,417	4,366
Foreign withholding taxes	627	(15)
Total expenses	159,446	134,016
Deduct: Expenses waived/absorbed by manager (Note 5)	(4,417)	(4,366)
Net expenses	155,029	129,650
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ 9,924,164	\$ 10,838,047
<b>Weighted average number of redeemable units</b>	3,059,317	2,704,876
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>	\$ 3.24	\$ 4.01

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 162,078,751	\$ 115,006,909
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	9,924,164	10,838,047
<b>Distributions to holders of redeemable units</b>		
Net investment income	(2,267,499)	(2,205,088)
Total distributions to holders of redeemable units	(2,267,499)	(2,205,088)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	–	29,458,598
Payment for redeemable units redeemed	(15,542,880)	(15,157,160)
Net redeemable unit transactions	(15,542,880)	14,301,438
Net assets attributable to holders of redeemable units, end of period	\$ 154,192,536	\$ 137,941,306

*The accompanying notes are an integral part of the financial statements.*

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ 9,924,164	\$ 10,838,047
Adjustments for:		
Net realized gain (loss) on sale of investments	(1,572,844)	(1,180,674)
Change in unrealized (appreciation) depreciation of investments	(6,068,389)	(7,576,267)
Unrealized (appreciation) depreciation of foreign currency translations	(164)	149
Purchase of investments <sup>1</sup>	(29,562,056)	(31,484,095)
Proceeds from sale of investments <sup>1</sup>	29,436,616	25,445,943
Changes in receivables	(3,832,018)	(643,483)
Changes in payables	3,683,223	1,324,773
Net cash from (used in) operating activities	2,008,532	(3,275,607)
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	—	5,755,449
Payment for redeemable units redeemed <sup>1</sup>	(112,282)	(136,638)
Distributions paid to holders of redeemable units, net of reinvestments	(2,245,362)	(2,196,272)
Net cash from (used in) financing activities	(2,357,644)	3,422,539
Unrealized (appreciation) depreciation of foreign currency transactions	164	(149)
Net increase (decrease) in cash during the period	\$ (348,948)	\$ 146,783
<b>Cash, beginning of period</b>	<b>\$ 1,341,145</b>	<b>\$ 861,258</b>
<b>Cash, end of period</b>	<b>\$ 992,197</b>	<b>\$ 1,008,041</b>
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ (627)	\$ —
Interest received	2,644,809	2,101,410

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
<b>CORPORATE BONDS – 31.2%</b>									
407 International, Inc.					4.92%, 9/17/43	A	96,000	119,583	137,136
3.43%, 6/1/33	A	19,000	19,048	21,619	4.05%, 11/21/44	A	67,000	70,934	85,901
5.96%, 12/3/35	A	119,000	159,448	172,378	4.09%, 6/30/45	A	166,000	198,975	215,288
5.75%, 2/14/36	BBB	49,000	62,469	65,371	3.72%, 12/3/46	A	109,000	115,658	135,600
4.45%, 11/15/41	A	46,000	55,232	59,712	4.45%, 7/11/53	A	83,000	105,136	117,870
4.19%, 4/25/42	A	86,000	99,602	109,157	ATCO Ltd.				
3.65%, 9/8/44	A	27,000	27,188	31,959	5.50%, 11/1/78	BBB	63,000	62,730	68,026
3.30%, 3/27/45	A	37,000	34,703	41,984	Bank of Montreal				
3.83%, 5/11/46	A	178,000	199,166	217,554	2.57%, 6/1/27	BBB+	16,000	16,146	16,324
3.60%, 5/21/47	A	45,000	44,215	53,471	Bank of Nova Scotia (The)				
3.72%, 5/11/48	A	122,000	131,261	148,432	2.58%, 3/30/27	BBB+	145,000	146,282	147,772
3.67%, 3/8/49	A	235,000	256,439	284,552	3.89%, 1/18/29	BBB+	233,000	244,922	249,163
2.84%, 3/7/50	A	100,000	98,917	105,411	2.84%, 7/3/29	BBB+	121,000	121,698	125,342
3.98%, 9/11/52	A	162,000	184,476	208,447	Bell Canada, Inc.				
4.68%, 10/7/53	A	88,000	103,950	128,848	3.15%, 9/29/21	BBB+	47,000	47,004	48,169
55 Ontario School Board Trust (The)					2.00%, 10/1/21	BBB+	67,000	66,618	67,842
5.90%, 6/2/33	A+	240,000	325,023	349,740	3.00%, 10/3/22	BBB+	18,000	17,896	18,700
Aeroports de Montreal					3.35%, 3/22/23	BBB+	96,000	96,698	100,892
6.95%, 4/16/32	NR	117,027	154,568	153,680	4.70%, 9/11/23	BBB+	65,000	69,426	71,265
6.55%, 10/11/33	NR	13,000	17,709	19,008	2.70%, 2/27/24	BBB+	80,000	79,364	83,462
5.17%, 9/17/35	NR	50,000	62,091	66,475	2.75%, 1/29/25	BBB+	28,000	28,476	29,452
5.47%, 4/16/40	NR	119,000	155,518	170,908	3.35%, 3/12/25	BBB+	131,000	129,223	141,143
3.03%, 4/21/50	NR	200,000	202,780	218,023	3.55%, 3/2/26	BBB+	283,000	285,079	310,359
Alberta Powerline L.P.					2.90%, 8/12/26	BBB+	64,000	61,796	68,032
4.07%, 12/1/53	NR	192,060	220,581	229,404	3.60%, 9/29/27	BBB+	253,000	253,682	280,900
4.07%, 3/1/54	NR	129,802	136,174	152,426	3.80%, 8/21/28	BBB+	302,000	303,745	340,899
Alectra, Inc.					2.90%, 9/10/29	BBB+	129,000	128,056	137,760
5.30%, 4/29/41	A	58,000	72,625	85,462	7.85%, 4/2/31	BBB+	105,000	147,048	154,401
3.96%, 7/30/42	A	131,000	147,152	165,777	7.65%, 12/30/31	BBB	38,000	49,933	55,261
Algonquin Power Co.					7.30%, 2/23/32	BBB+	100,000	134,037	143,192
4.65%, 2/15/22	BBB	13,000	13,483	13,630	6.10%, 3/16/35	BBB+	111,000	136,800	149,644
4.09%, 2/17/27	BBB	70,000	71,672	77,344	4.45%, 2/27/47	BBB+	29,000	30,956	35,171
4.60%, 1/29/29	BBB	88,000	90,892	99,535	Bridging North America G.P.				
Alimentation Couche-Tard, Inc.					4.34%, 8/31/53	BBB-	145,000	169,850	175,718
3.90%, 11/1/22	BBB	36,000	36,801	38,131	British Columbia Ferry Services, Inc.				
3.06%, 7/26/24	BBB	19,000	19,276	20,018	5.02%, 3/20/37	AA-	76,000	94,616	101,981
3.60%, 6/2/25	BBB	273,000	281,239	295,305	5.58%, 1/11/38	AA-	72,000	98,836	102,909
Alliance Pipeline L.P.					4.70%, 10/23/43	AA-	48,000	57,343	65,786
7.18%, 6/30/23	BBB+	11,889	13,111	13,098	4.29%, 4/28/44	AA-	94,000	117,408	122,631
Allied Properties Real Estate Investment Trust					Brookfield Asset Management, Inc.				
3.93%, 11/14/22	NR	11,000	11,115	11,516	5.95%, 6/14/35	A-	86,000	100,931	107,988
3.64%, 4/21/25	NR	57,000	54,542	60,193	Brookfield Infrastructure Finance ULC				
3.39%, 8/15/29	NR	145,000	145,149	150,237	3.45%, 3/11/22	BBB+	66,000	66,167	67,761
3.12%, 2/21/30	NR	250,000	253,805	252,214	4.19%, 9/11/28	BBB+	245,000	239,472	269,131
AltaGas Ltd.					3.41%, 10/9/29	BBB+	184,000	187,898	189,435
3.57%, 6/12/23	BBB-	29,000	28,561	30,488	Brookfield Property Finance ULC				
4.40%, 3/15/24	BBB-	61,000	63,357	66,314	4.12%, 10/19/21	BBB-	23,000	23,606	23,165
3.84%, 1/15/25	BBB-	148,000	153,550	159,818	4.35%, 7/3/23	BBB-	14,000	14,080	14,190
3.98%, 10/4/27	BBB-	68,000	67,904	75,331	4.30%, 3/1/24	BBB-	21,000	21,110	21,212
AltaLink L.P.					3.93%, 1/15/27	BBB-	150,000	154,194	147,501
5.25%, 9/22/36	A	83,000	102,953	113,746	Brookfield Renewable Partners ULC				
4.87%, 11/15/40	A	48,000	62,102	66,278	4.79%, 2/7/22	BBB+	40,000	41,844	42,080
4.46%, 11/8/41	A	31,000	37,162	41,136	3.75%, 6/2/25	BBB+	135,000	139,370	145,789
3.99%, 6/30/42	A	113,000	126,983	141,787					

The accompanying notes are an integral part of the financial statements.



# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
3.63%, 1/15/27	BBB+	176,000	175,682	191,895	CI Financial Corp.				
4.25%, 1/15/29	BBB+	88,000	87,876	99,738	3.90%, 9/27/27	BBB	166,000	167,589	169,080
3.38%, 1/15/30	BBB+	142,000	143,491	152,202	CIBC Capital Trust				
5.84%, 11/5/36	BBB+	58,000	66,677	74,807	10.25%, 6/30/08	BBB-	110,000	134,632	124,104
4.29%, 11/5/49	BBB+	36,000	36,734	40,322	Coast Capital Savings				
Bruce Power L.P.					Federal Credit Union				
3.00%, 6/21/24	BBB	4,000	3,929	4,212	5.00%, 5/3/28	NR	18,000	18,274	18,874
3.97%, 6/23/26	BBB	73,000	75,539	80,843	Cogeco Communications, Inc.				
4.01%, 6/21/29	BBB	241,000	250,771	271,848	4.93%, 2/14/22	BBB-	6,000	6,265	6,304
4.13%, 6/21/33	BBB	135,000	139,529	153,226	4.18%, 5/26/23	BBB-	6,000	6,117	6,333
Cameco Corp.					Comber Wind Financial Corp.				
3.75%, 11/14/22	BBB-	25,000	24,934	25,821	5.13%, 11/15/30	NR	84,720	92,238	98,442
4.19%, 6/24/24	BBB-	112,000	111,308	117,473	Concordia University				
Canada Life Capital Trust					6.55%, 9/2/42	NR	69,000	104,873	118,930
7.53%, 6/30/32	A+	145,000	210,222	209,560	Crombie Real Estate Investment Trust				
Canadian Imperial Bank of Commerce					3.96%, 6/1/21	NR	6,000	6,053	6,085
3.30%, 5/26/25	A+	357,000	376,353	393,912	4.80%, 1/31/25	NR	44,000	43,972	47,177
2.95%, 6/19/29	BBB	21,000	21,215	21,816	Crosslinx Transit Solutions G.P.				
Canadian National Railway Co.					4.65%, 9/30/46	NR	295,000	314,913	358,052
3.95%, 9/22/45	A	147,000	169,806	183,603	CSS FSCC Partnership				
3.60%, 8/1/47	A	95,000	96,951	113,697	6.92%, 7/31/42	A-	30,681	40,156	46,160
3.60%, 7/31/48	A	188,000	202,995	225,734	CT Real Estate Investment Trust				
3.60%, 2/8/49	A	188,000	199,361	224,839	2.16%, 6/1/21	BBB	1,000	980	1,000
Canadian Natural Resources Ltd.					2.85%, 6/9/22	BBB	5,000	4,931	5,067
3.31%, 2/11/22	BBB	42,000	42,383	43,004	3.53%, 6/9/25	BBB	32,000	31,632	33,011
3.42%, 12/1/26	BBB	388,000	386,284	404,593	3.29%, 6/1/26	BBB	121,000	116,174	122,947
Canadian Pacific Railway Co.					3.47%, 6/16/27	BBB	47,000	43,851	48,242
3.15%, 3/13/29	BBB+	126,000	127,550	139,098	3.87%, 12/7/27	BBB	80,000	77,504	83,776
Canadian Tire Corp., Ltd.					CU, Inc.				
3.17%, 7/6/23	BBB	38,000	37,601	39,339	5.90%, 11/20/34	A-	36,000	45,723	49,925
6.38%, 4/13/28	BBB	73,000	87,405	87,744	5.18%, 11/21/35	A-	96,000	113,838	127,139
5.61%, 9/4/35	BBB	56,000	65,885	64,683	5.03%, 11/20/36	A-	69,000	84,147	91,721
Capital City Link G.P.					5.56%, 10/30/37	A-	158,000	211,131	224,284
4.39%, 3/31/46	A-	125,592	133,876	152,739	4.54%, 10/24/41	A-	117,000	139,903	154,777
Capital Power Corp.					3.81%, 9/10/42	A-	42,000	42,114	50,566
4.28%, 9/18/24	BBB-	318,000	323,053	337,578	4.72%, 9/9/43	A-	175,000	218,396	239,862
CCL Industries, Inc.					4.09%, 9/2/44	A-	241,000	273,786	306,030
3.86%, 4/13/28	BBB	91,000	90,924	100,236	3.96%, 7/27/45	A-	104,000	117,441	129,691
Chartwell Retirement Residences					3.76%, 11/19/46	A-	168,000	180,170	204,616
3.79%, 12/11/23	NR	90,000	89,776	91,358	3.55%, 11/22/47	A-	73,000	75,125	86,704
Choice Properties L.P.					3.95%, 11/23/48	A-	36,000	36,180	45,931
3.60%, 9/20/21	NR	109,000	111,536	111,242	2.96%, 9/7/49	A-	165,000	164,010	177,497
3.60%, 9/20/22	NR	52,000	52,733	53,964	4.56%, 11/7/53	A-	65,000	77,675	92,878
Choice Properties Real Estate Investment Trust					4.21%, 10/29/55	A-	109,000	128,157	149,898
3.01%, 3/21/22	BBB	13,000	12,841	13,307	4.59%, 10/24/61	A-	67,000	79,321	99,748
3.20%, 3/7/23	BBB	5,000	4,945	5,185	3.83%, 9/11/62	A-	134,000	146,178	172,745
4.90%, 7/5/23	BBB	16,000	16,792	17,337	Dollarama, Inc.				
4.29%, 2/8/24	BBB	57,000	58,214	61,429	2.34%, 7/22/21	NR	31,000	30,290	31,399
3.56%, 9/9/24	BBB	31,000	31,100	32,876	2.20%, 11/10/22	NR	8,000	7,662	8,181
4.06%, 11/24/25	BBB	103,000	104,205	112,385	3.55%, 11/6/23	NR	31,000	30,996	33,094
4.18%, 3/8/28	BBB	334,000	352,071	371,481	Emera, Inc.				
3.53%, 6/11/29	BBB	315,000	319,823	335,385	2.90%, 6/16/23	BBB-	24,000	23,387	24,821
					Enbridge Gas, Inc.				
					6.16%, 12/16/33	A-	39,000	49,677	56,098
					5.21%, 2/25/36	A-	66,000	81,923	88,820

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
5.46%, 9/11/36	A-	27,000	33,230	37,158	Fortis, Inc.				
6.05%, 9/2/38	A-	115,000	165,603	172,930	2.85%, 12/12/23	BBB+	110,000	110,401	115,221
4.88%, 6/21/41	A-	99,000	121,629	134,453	FortisAlberta, Inc.				
4.50%, 11/23/43	A-	92,000	111,243	122,833	4.85%, 9/11/43	A-	88,000	108,240	121,675
4.20%, 6/2/44	A-	125,000	133,773	161,386	3.34%, 9/21/46	A-	84,000	80,167	95,572
4.00%, 8/22/44	A-	73,000	79,497	91,521	3.73%, 9/18/48	A-	37,000	36,945	45,159
3.80%, 6/1/46	A-	19,000	19,259	23,242	FortisBC Energy, Inc.				
3.59%, 11/22/47	A-	195,000	209,930	232,371	5.90%, 2/26/35	NR	39,000	49,790	55,062
3.51%, 11/29/47	A-	78,000	79,616	92,224	6.00%, 10/2/37	NR	62,000	83,179	92,210
3.01%, 8/9/49	A-	126,000	128,766	137,571	6.05%, 2/15/38	NR	184,000	266,601	276,059
4.95%, 11/22/50	A-	86,000	108,288	129,240	3.67%, 4/9/46	NR	14,000	14,017	17,000
Enbridge Pipelines, Inc.					3.78%, 3/6/47	NR	13,000	13,261	16,040
2.93%, 11/30/22	BBB+	43,000	43,495	44,617	3.69%, 10/30/47	NR	61,000	67,720	74,644
3.79%, 8/17/23	BBB+	26,000	26,779	27,715	3.85%, 12/7/48	NR	131,000	141,987	165,137
3.45%, 9/29/25	BBB+	115,000	117,902	124,460	2.82%, 8/9/49	NR	48,000	47,051	50,754
3.00%, 8/10/26	BBB+	171,000	168,262	181,674	GE Capital Canada Funding Co.				
3.52%, 2/22/29	BBB+	227,000	240,378	250,833	4.60%, 1/26/22	BBB+	107,000	110,792	110,669
Enbridge, Inc.					5.73%, 10/22/37	BBB+	65,000	68,636	68,625
3.19%, 12/5/22	BBB+	68,000	69,401	70,649	General Motors Financial of Canada Ltd.				
3.94%, 1/13/23	BBB+	13,000	13,308	13,776	2.60%, 6/1/22	BBB	5,000	4,782	4,966
3.95%, 11/19/24	BBB+	97,000	103,344	105,540	Genworth MI Canada, Inc.				
3.20%, 6/8/27	BBB+	79,000	75,683	84,054	4.24%, 4/1/24	BBB+	37,000	37,022	37,986
2.99%, 10/3/29	BBB+	200,000	204,190	209,275	George Weston Ltd.				
7.22%, 7/24/30	BBB+	56,000	70,912	76,254	4.12%, 6/17/24	BBB	118,000	120,796	128,356
7.20%, 6/18/32	BBB+	51,000	65,841	70,932	Gibson Energy, Inc.				
5.57%, 11/14/35	BBB+	100,000	117,809	124,641	3.60%, 9/17/29	BBB-	233,000	235,705	241,054
Energir, Inc.					Granite REIT Holdings L.P.				
5.70%, 7/10/36	A	73,000	103,013	105,662	3.79%, 7/5/21	NR	5,000	5,062	5,096
3.53%, 5/16/47	A	47,000	46,210	57,323	3.87%, 11/30/23	NR	36,000	36,260	38,129
ENMAX Corp.					Great-West Lifeco, Inc.				
3.84%, 6/5/28	BBB-	119,000	119,475	130,275	6.74%, 11/24/31	A+	39,000	51,381	55,008
EPCOR Utilities, Inc.					6.67%, 3/21/33	A+	39,000	51,615	55,373
6.65%, 4/15/38	A-	139,000	209,209	218,778	6.00%, 11/16/39	A+	117,000	161,102	164,395
5.75%, 11/24/39	A-	35,000	47,831	51,930	H&R Real Estate Investment Trust				
4.55%, 2/28/42	A-	30,000	34,239	39,751	3.37%, 1/30/24	NR	81,000	79,147	80,552
3.55%, 11/27/47	A-	179,000	189,986	212,180	Halifax International Airport Authority				
3.95%, 11/26/48	A-	16,000	16,196	20,459	5.50%, 7/19/41	AA-	39,000	56,352	57,430
3.11%, 7/8/49	A-	70,000	69,875	77,009	Heathrow Funding Ltd.				
Fairfax Financial Holdings Ltd.					3.78%, 9/4/32	BBB+	194,000	210,876	203,341
5.84%, 10/14/22	BBB-	19,000	20,619	20,294	Hospital for Sick Children (The)				
4.50%, 3/22/23	BBB-	34,000	35,100	35,380	3.42%, 12/7/57	A+	194,000	220,869	247,507
4.95%, 3/3/25	BBB-	38,000	40,022	40,833	Hospital Infrastructure Partners (NOH) Partnership				
4.70%, 12/16/26	BBB-	109,000	112,281	116,178	5.44%, 1/31/45	BBB+	93,738	120,067	126,081
4.25%, 12/6/27	BBB-	116,000	116,526	120,446	Husky Energy, Inc.				
4.23%, 6/14/29	BBB-	242,000	242,883	247,415	3.55%, 3/12/25	BBB	216,000	216,512	215,252
Finning International, Inc.					3.60%, 3/10/27	BBB	275,000	276,455	265,565
2.63%, 8/14/26	BBB+	155,000	155,815	157,371	Hydro One, Inc.				
5.08%, 6/13/42	BBB+	40,000	45,388	47,315	2.97%, 6/26/25	A-	71,000	73,681	76,877
First Capital Real Estate Investment Trust					6.93%, 6/1/32	A-	134,000	191,037	200,333
4.43%, 1/31/22	BBB-	8,000	8,257	8,181	6.35%, 1/31/34	A-	160,000	228,512	233,370
3.95%, 12/5/22	BBB-	65,000	67,838	66,345	5.36%, 5/20/36	A-	299,000	387,037	410,376
3.90%, 10/30/23	BBB-	24,000	25,102	24,511					
4.79%, 8/30/24	BBB-	40,000	42,467	42,003					
4.32%, 7/31/25	BBB-	85,000	89,332	88,090					
3.60%, 5/6/26	BBB-	104,000	104,876	103,259					
3.75%, 7/12/27	BBB-	224,000	226,265	221,644					

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
4.89%, 3/13/37	A-	145,000	177,141	191,488	Morguard Corp.				
6.03%, 3/3/39	A-	102,000	141,977	154,651	4.33%, 9/15/22	NR	21,000	20,915	21,108
5.49%, 7/16/40	A-	19,000	24,125	27,688	National Bank of Canada				
4.39%, 9/26/41	A-	74,000	83,027	96,023	3.18%, 2/1/28	BBB	52,000	50,592	53,805
6.59%, 4/22/43	A-	91,000	131,284	153,867	NAV Canada				
4.59%, 10/9/43	A-	75,000	83,388	101,248	7.56%, 3/1/27	AA	65,839	77,808	80,778
4.17%, 6/6/44	A-	125,000	130,762	160,257	3.53%, 2/23/46	AA-	56,000	57,907	66,921
3.91%, 2/23/46	A-	35,000	36,226	43,790	3.21%, 9/29/50	AA-	162,000	170,734	186,389
5.00%, 10/19/46	A-	31,000	36,650	45,570	2.92%, 9/29/51	AA-	150,000	165,292	163,994
3.72%, 11/18/47	A-	192,000	212,705	235,219	North West Redwater Partnership				
3.63%, 6/25/49	A-	205,000	221,249	249,514	2.10%, 2/23/22	BBB+	131,000	127,350	132,655
3.64%, 4/5/50	A-	255,000	270,687	312,639	3.20%, 7/22/24	BBB+	145,000	145,982	153,373
3.79%, 7/31/62	A-	19,000	18,991	24,766	3.20%, 4/24/26	BBB+	24,000	23,658	25,718
Hydro Ottawa Holding, Inc.					2.80%, 6/1/27	BBB+	280,000	267,274	293,888
2.61%, 2/3/25	NR	196,000	189,783	208,017	4.25%, 6/1/29	BBB+	227,000	245,711	260,954
iA Financial Corp., Inc.					4.15%, 6/1/33	BBB+	32,000	34,340	36,772
3.07%, 9/24/31	A-	150,000	151,269	157,809	Northern Courier Pipeline L.P.				
IGM Financial, Inc.					3.37%, 6/30/42	NR	258,116	270,927	283,003
7.11%, 3/7/33	A	73,000	100,340	100,728	Nouvelle Autoroute 30 Financement, Inc.				
6.00%, 12/10/40	A	111,000	144,328	148,239	3.74%, 12/31/32	BBB+	120,786	118,005	134,279
4.56%, 1/25/47	A	21,000	21,993	24,447	4.11%, 3/31/42	BBB+	30,981	31,346	37,294
4.17%, 7/13/48	A	145,000	150,179	159,931	4.12%, 6/30/42	BBB+	29,947	30,056	35,788
4.21%, 3/21/50	A	68,000	71,242	75,609	Nova Scotia Power, Inc.				
InPower BC G.P.					6.95%, 8/25/33	BBB+	56,000	76,287	82,718
4.47%, 3/31/33	NR	101,664	105,467	117,510	5.67%, 11/14/35	BBB+	59,000	72,151	80,855
Intact Financial Corp.					4.15%, 3/6/42	BBB+	42,500	44,832	51,717
6.40%, 11/23/39	NR	104,000	145,462	153,571	OMERS Realty Corp.				
5.16%, 6/16/42	NR	26,000	31,136	34,514	3.33%, 11/12/24	NR	4,000	4,081	4,355
Integrated Team Solutions					Ontario Power Generation, Inc.				
PCH Partnership					3.32%, 10/4/27	BBB+	123,000	126,587	136,051
4.88%, 5/31/46	A-	116,625	131,166	149,520	3.84%, 6/22/48	BBB+	78,000	84,952	92,708
Inter Pipeline Ltd.					Original Wempi, Inc.				
2.61%, 9/13/23	BBB-	19,000	18,561	18,960	4.06%, 2/13/24	NR	2,120	2,161	2,272
2.73%, 4/18/24	BBB-	98,000	95,306	98,097	Pembina Pipeline Corp.				
3.17%, 3/24/25	BBB-	193,000	194,799	194,995	3.43%, 11/10/21	BBB	44,000	44,185	45,085
3.48%, 12/16/26	BBB-	121,000	118,746	122,564	3.77%, 10/24/22	BBB	8,000	8,108	8,385
Keyera Corp.					2.99%, 1/22/24	BBB	41,000	40,041	42,551
3.93%, 6/21/28	BBB-	146,000	145,097	154,921	3.54%, 2/3/25	BBB	243,000	246,564	258,302
Laurentian Bank of Canada					3.71%, 8/11/26	BBB	129,000	128,741	139,306
3.00%, 9/12/22	BBB	15,000	14,695	15,267	4.24%, 6/15/27	BBB	171,000	178,809	190,150
3.45%, 6/27/23	BBB	102,000	100,844	105,503	4.02%, 3/27/28	BBB	121,000	125,775	133,484
Loblaw Cos., Ltd.					3.62%, 4/3/29	BBB	121,000	122,269	130,024
4.86%, 9/12/23	BBB	72,000	78,699	79,512	3.31%, 2/1/30	BBB	266,000	266,798	279,980
4.49%, 12/11/28	BBB	139,000	157,212	166,457	4.75%, 4/30/43	BBB	61,000	59,603	67,931
6.50%, 1/22/29	BBB	80,000	95,718	106,545	4.54%, 4/3/49	BBB	63,000	67,687	68,884
Lower Mattagami Energy L.P.					Penske Truck Leasing Canada, Inc.				
3.42%, 6/20/24	NR	119,000	122,324	129,945	2.85%, 12/7/22	BBB	21,000	20,589	21,186
4.18%, 4/23/52	NR	40,000	43,312	54,534	Plenary Health Care Partnerships Humber L.P.				
Manulife Finance Delaware L.P.					4.90%, 5/31/39	A-	2,654	2,967	3,306
5.06%, 12/15/41	A-	136,000	153,812	161,114	Plenary Properties LTAP L.P.				
McGill University					6.29%, 1/31/44	A	256,680	347,373	368,853
6.15%, 9/22/42	AA-	45,000	62,883	72,465					
Metro, Inc.									
3.20%, 12/1/21	BBB	26,000	25,973	26,767					
2.68%, 12/5/22	BBB	55,000	54,435	57,011					
3.39%, 12/6/27	BBB	160,000	161,215	177,436					
5.97%, 10/15/35	BBB	82,000	98,289	110,878					

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
Power Corp. of Canada					TELUS Communications, Inc.				
4.81%, 1/31/47	A+	107,000	125,837	129,115	9.65%, 4/8/22	BBB+	6,000	7,176	6,878
4.46%, 7/27/48	A+	41,000	41,855	47,340	8.80%, 9/22/25	BBB+	57,000	73,327	76,479
Power Financial Corp.					TELUS Corp.				
6.90%, 3/11/33	A+	43,000	55,359	57,663	2.35%, 3/28/22	BBB+	60,000	59,579	61,273
Reliance L.P.					3.35%, 3/15/23	BBB+	40,000	40,948	42,008
4.08%, 8/2/21	BBB-	86,000	87,442	87,538	3.35%, 4/1/24	BBB+	33,000	33,961	35,205
3.84%, 3/15/25	BBB-	61,000	59,911	63,977	3.75%, 1/17/25	BBB+	102,000	106,665	111,444
3.75%, 3/15/26	BBB-	140,000	141,880	145,113	3.75%, 3/10/26	BBB+	146,000	148,565	161,606
RioCan Real Estate Investment Trust					2.75%, 7/8/26	BBB+	305,000	309,105	322,600
2.83%, 10/3/22	BBB	22,000	21,529	22,237	3.63%, 3/1/28	BBB+	174,000	171,613	193,779
3.73%, 4/18/23	BBB	41,000	42,730	42,442	3.30%, 5/2/29	BBB+	380,000	384,479	416,814
3.21%, 9/29/23	BBB	31,000	30,856	31,611	3.15%, 2/19/30	BBB+	97,000	96,848	105,175
3.29%, 2/12/24	BBB	22,000	22,026	22,514	4.75%, 1/17/45	BBB+	109,000	119,041	134,871
2.58%, 2/12/25	BBB	189,000	188,720	187,546	Teranet Holdings L.P.				
Rogers Communications, Inc.					3.65%, 11/18/22	BBB	15,000	15,353	15,412
4.00%, 6/6/22	BBB+	51,000	52,494	53,872	5.75%, 12/17/40	BBB	99,000	107,815	108,855
4.00%, 3/13/24	BBB+	126,000	131,494	137,525	Toromont Industries Ltd.				
3.25%, 5/1/29	BBB+	433,000	438,702	475,995	3.71%, 9/30/25	NR	176,000	178,301	189,322
Royal Bank of Canada					3.84%, 10/27/27	NR	142,000	143,528	155,606
3.30%, 9/26/23	A	300,000	315,426	319,216	Toronto Hydro Corp.				
2.09%, 6/30/30	A-	500,000	501,700	501,492	3.54%, 11/18/21	A	156,000	160,849	161,899
Saputo, Inc.					5.54%, 5/21/40	A	22,000	27,822	32,477
3.60%, 8/14/25	NR	69,000	69,214	75,210	4.08%, 9/16/44	A	88,000	92,869	114,015
Scotiabank Capital Trust					TransCanada PipeLines Ltd.				
5.65%, 12/31/56	BBB	100,000	122,699	120,913	3.65%, 11/15/21	BBB+	43,000	44,444	44,419
SEC L.P. and Arci Ltd.					3.69%, 7/19/23	BBB+	57,000	59,661	60,318
5.19%, 8/29/33	NR	1,695	1,776	1,827	3.30%, 7/17/25	BBB+	256,000	261,641	273,933
SGTP Highway Bypass L.P.					3.80%, 4/5/27	BBB+	500,000	534,570	551,930
4.11%, 1/31/45	NR	194,000	213,301	229,348	3.39%, 3/15/28	BBB+	184,000	183,687	199,239
Shaw Communications, Inc.					6.28%, 5/26/28	BBB+	51,000	60,769	64,524
3.80%, 11/2/23	BBB-	52,000	52,423	55,709	6.89%, 8/7/28	BBB+	34,000	42,282	44,412
4.35%, 1/31/24	BBB-	37,000	39,433	40,298	3.00%, 9/18/29	BBB+	305,000	307,583	323,660
3.80%, 3/1/27	BBB-	100,000	99,982	109,888	4.35%, 6/6/46	BBB+	96,000	100,837	109,066
4.40%, 11/2/28	BBB-	145,000	145,156	168,111	4.34%, 10/15/49	BBB+	74,000	77,240	84,645
3.30%, 12/10/29	BBB-	384,000	384,726	409,832	Trillium Windpower L.P.				
4.25%, 12/9/49	BBB-	110,000	115,813	121,504	5.80%, 2/15/33	NR	58,100	64,989	71,335
SmartCentres Real Estate Investment Trust					TriSummit Utilities, Inc.				
2.88%, 3/21/22	NR	7,000	6,892	7,098	3.15%, 4/6/26	NR	88,000	88,532	94,154
3.73%, 7/22/22	NR	15,000	15,567	15,482	4.26%, 12/5/28	NR	224,000	240,846	258,716
3.56%, 2/6/25	NR	47,000	45,790	49,072	University of Toronto				
3.44%, 8/28/26	NR	73,000	69,643	75,886	5.84%, 12/15/43	AA+	17,000	23,831	27,333
3.83%, 12/21/27	NR	69,000	65,646	73,010	4.25%, 12/7/51	AA+	82,000	96,685	111,642
3.53%, 12/20/29	NR	242,000	243,914	247,930	University of Western Ontario (The)				
SSL Finance, Inc.					4.80%, 5/24/47	AA	25,000	29,760	36,183
4.10%, 10/31/45	NR	180,851	204,241	217,093	Ventas Canada Finance Ltd.				
Sun Life Capital Trust					3.30%, 2/1/22	BBB+	1,000	1,005	1,009
7.09%, 6/30/52	A+	19,000	25,694	25,563	4.13%, 9/30/24	BBB+	95,000	97,745	97,114
Sun Life Financial, Inc.					Waste Management of Canada Corp.				
5.40%, 5/29/42	A	123,000	151,500	154,480	2.60%, 9/23/26	A-	189,000	190,317	200,070
Suncor Energy, Inc.					Westcoast Energy, Inc.				
3.10%, 5/24/29	BBB+	73,000	74,274	75,900	3.12%, 12/5/22	BBB+	18,000	17,940	18,759
4.34%, 9/13/46	BBB+	149,000	172,828	164,550	3.43%, 9/12/24	BBB+	99,000	100,826	106,292
Sysco Canada, Inc.					3.77%, 12/8/25	BBB+	186,000	190,557	204,553
3.65%, 4/25/25	BBB-	231,000	241,269	236,359					

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
7.15%, 3/20/31	BBB+	83,000	107,091	116,658	<b>PROVINCIAL BONDS – 41.4%</b>				
York University					Canada Post Corp.				
6.48%, 3/7/42	A+	39,000	56,160	64,581	4.08%, 7/16/25	NR	30,000	33,606	34,842
<b>TOTAL CORPORATE BONDS</b>			<b>44,985,910</b>	<b>48,106,465</b>	4.36%, 7/16/40	NR	118,000	144,973	169,545
<b>FEDERAL BONDS – 22.2%</b>					CPPIB Capital, Inc.				
Canada Housing Trust					3.00%, 6/15/28	AAA	219,000	218,941	248,618
No. 1					Financement-Quebec				
1.25%, 6/15/21	AAA	2,000	1,974	2,018	5.25%, 6/1/34	AA-	181,000	232,965	258,858
3.80%, 6/15/21	AAA	1,000	1,062	1,033	Hydro-Quebec				
1.15%, 12/15/21	AAA	341,000	333,273	345,034	9.63%, 7/15/22	NR	63,000	80,730	74,700
1.50%, 12/15/21	AAA	481,000	477,679	489,122	6.50%, 1/16/35	AA-	5,000	7,549	7,998
2.65%, 3/15/22	AAA	761,000	787,426	790,603	6.50%, 2/15/35	AA-	374,000	553,142	604,939
1.75%, 6/15/22	AAA	773,000	770,795	793,736	6.00%, 2/15/40	AA-	176,000	256,447	293,366
2.40%, 12/15/22	AAA	1,605,000	1,653,967	1,682,481	5.00%, 2/15/45	AA-	244,000	337,487	387,260
2.35%, 6/15/23	AAA	539,000	546,569	568,618	5.00%, 2/15/50	AA-	409,000	603,958	690,132
2.35%, 9/15/23	AAA	40,000	40,112	42,346	4.00%, 2/15/55	AA-	370,000	474,334	565,216
3.15%, 9/15/23	AAA	103,000	107,743	111,655	Labrador-Island Link				
2.55%, 12/15/23	AAA	919,000	948,134	982,517	Funding Trust				
2.90%, 6/15/24	AAA	1,483,000	1,595,917	1,617,456	3.86%, 12/1/45	AAA	2,000	2,286	2,825
1.80%, 12/15/24	AAA	775,000	778,254	815,118	Maritime Link Financing				
2.55%, 3/15/25	AAA	527,000	540,626	573,563	Trust				
0.95%, 6/15/25	AAA	850,000	845,419	861,755	3.50%, 12/1/52	AAA	179,000	188,959	220,951
1.95%, 12/15/25	AAA	320,000	313,542	341,280	Newfoundland & Labrador				
2.25%, 12/15/25	AAA	761,000	775,179	823,855	Hydro				
1.90%, 9/15/26	AAA	739,000	715,600	790,239	6.65%, 8/27/31	A	39,000	51,768	57,245
2.35%, 6/15/27	AAA	951,000	952,453	1,050,289	3.60%, 12/1/45	A	145,000	165,518	171,423
2.35%, 3/15/28	AAA	559,000	565,587	621,247	Ontario Electricity Financial				
2.65%, 3/15/28	AAA	763,000	786,447	865,143	Corp.				
2.65%, 12/15/28	AAA	657,000	673,761	751,289	8.90%, 8/18/22	A+	40,000	53,185	47,090
2.10%, 9/15/29	AAA	820,000	836,461	905,136	8.25%, 6/22/26	A+	539,000	762,051	762,203
1.75%, 6/15/30	AAA	850,000	906,479	913,185	Ontario Infrastructure &				
Canadian Government					Lands Corp.				
Bond					4.70%, 6/1/37	NR	1,000	1,182	1,384
1.50%, 8/1/21	AAA	545,000	546,212	552,570	OPB Finance Trust				
0.75%, 9/1/21	AAA	1,309,000	1,283,509	1,317,253	2.95%, 2/2/26	AA+	88,000	86,335	96,260
1.25%, 11/1/21	AAA	194,000	192,991	196,628	2.98%, 1/25/27	AA+	242,000	255,856	266,077
0.50%, 3/1/22	AAA	773,000	739,332	776,386	Province of Alberta				
1.50%, 5/1/22	AAA	1,225,000	1,249,269	1,252,587	1.35%, 9/1/21	A+	139,000	135,108	140,651
2.75%, 6/1/22	AAA	249,000	257,974	261,018	2.55%, 12/15/22	A+	259,000	262,228	271,817
0.25%, 8/1/22	AAA	1,000,000	999,060	999,295	2.65%, 9/1/23	A+	30,000	29,944	31,877
1.00%, 9/1/22	AAA	1,565,000	1,563,757	1,589,727	3.40%, 12/1/23	A+	10,000	10,413	10,914
1.75%, 3/1/23	AAA	1,245,000	1,284,992	1,293,991	3.10%, 6/1/24	A+	84,000	85,200	91,422
1.50%, 6/1/23	AAA	541,000	550,705	560,492	2.35%, 6/1/25	A+	489,000	492,549	521,934
2.25%, 3/1/24	AAA	311,000	323,373	332,963	2.20%, 6/1/26	A+	547,000	532,240	581,382
2.50%, 6/1/24	AAA	142,000	148,577	154,201	2.55%, 6/1/27	A+	480,000	484,121	521,160
1.50%, 9/1/24	AAA	323,000	320,513	338,638	2.90%, 12/1/28	A+	241,000	244,224	269,744
1.25%, 3/1/25	AAA	300,000	309,465	312,563	2.90%, 9/20/29	A+	259,000	271,699	290,177
2.25%, 6/1/25	AAA	1,050,000	1,147,032	1,148,794	2.05%, 6/1/30	A+	684,000	686,813	714,079
0.50%, 9/1/25	AAA	1,000,000	1,005,800	1,006,900	3.50%, 6/1/31	A+	201,000	207,211	238,724
1.50%, 6/1/26	AAA	700,000	743,495	746,410	3.90%, 12/1/33	A+	126,000	138,328	156,820
2.25%, 6/1/29	AAA	1,000,000	1,156,700	1,154,795	4.50%, 12/1/40	A+	20,000	24,895	27,609
5.75%, 6/1/29	AAA	1,000,000	1,462,270	1,458,135	3.45%, 12/1/43	A+	144,000	155,214	175,645
1.25%, 6/1/30	AAA	1,750,000	1,872,133	1,872,404	3.30%, 12/1/46	A+	358,000	387,376	433,665
Export Development					3.05%, 12/1/48	A+	294,000	294,608	345,080
Canada					3.10%, 6/1/50	A+	386,000	440,053	463,347
1.80%, 9/1/22	AAA	242,000	242,707	249,336	Province of British Columbia				
<b>TOTAL FEDERAL BONDS</b>			<b>33,354,325</b>	<b>34,313,804</b>	3.25%, 12/18/21	AAA	223,000	230,084	232,408
					2.70%, 12/18/22	AAA	30,000	30,869	31,662
					3.30%, 12/18/23	AAA	28,000	29,056	30,598

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
2.85%, 6/18/25	AAA	521,000	540,041	573,269	Province of Nova Scotia				
2.30%, 6/18/26	AAA	274,000	269,686	296,073	2.15%, 6/1/25	NR	13,000	12,715	13,824
2.55%, 6/18/27	AAA	66,000	64,303	72,694	2.10%, 6/1/27	NR	118,000	110,837	125,653
5.62%, 8/17/28	AAA	57,000	69,209	76,165	6.60%, 6/1/27	AA-	18,000	23,794	24,548
2.95%, 12/18/28	AAA	438,000	459,999	500,987	5.80%, 6/1/33	AA-	91,000	122,119	134,416
5.70%, 6/18/29	AAA	389,000	508,358	535,669	4.90%, 6/1/35	AA-	12,000	15,208	16,823
2.20%, 6/18/30	AAA	209,000	208,685	227,390	4.50%, 6/1/37	AA-	123,000	147,258	168,452
6.35%, 6/18/31	AAA	148,000	205,153	223,412	4.70%, 6/1/41	AA-	4,000	4,947	5,804
5.40%, 6/18/35	AAA	47,000	63,132	70,355	4.40%, 6/1/42	AA-	3,000	3,607	4,241
4.70%, 6/18/37	AAA	183,000	232,547	261,983	3.45%, 6/1/45	AA-	23,000	23,836	29,088
4.30%, 6/18/42	AAA	201,000	241,887	288,388	3.15%, 12/1/51	NR	36,000	37,502	45,338
3.20%, 6/18/44	AAA	255,000	256,754	318,125	3.50%, 6/2/62	AA-	144,000	176,736	204,301
2.80%, 6/18/48	AAA	356,000	332,832	427,116	Province of Ontario				
4.90%, 6/18/48	AAA	5,000	6,765	8,271	1.35%, 3/8/22	A+	254,000	247,779	258,061
2.95%, 6/18/50	AAA	219,000	245,452	274,808	3.15%, 6/2/22	A+	1,013,000	1,059,645	1,065,676
Province of Manitoba					1.95%, 1/27/23	A+	226,000	226,262	234,333
2.55%, 6/2/23	A+	390,000	396,168	412,310	2.85%, 6/2/23	A+	789,000	821,685	841,480
3.30%, 6/2/24	A+	140,000	144,722	153,917	2.60%, 9/8/23	A+	224,000	224,938	238,239
2.45%, 6/2/25	A+	317,000	321,152	340,992	8.10%, 9/8/23	A+	65,000	81,231	80,392
2.55%, 6/2/26	A+	392,000	389,136	426,322	7.50%, 2/7/24	A+	47,000	60,838	58,336
2.60%, 6/2/27	A+	43,000	41,529	47,128	3.50%, 6/2/24	A+	437,000	464,445	484,358
3.00%, 6/2/28	A+	217,000	216,711	245,173	2.30%, 9/8/24	A+	800,000	818,154	851,580
2.75%, 6/2/29	NR	145,000	152,033	161,903	2.65%, 2/5/25	A+	452,000	457,194	490,350
2.05%, 6/2/30	A+	100,000	100,863	105,842	2.60%, 6/2/25	A+	2,034,000	2,076,917	2,206,971
6.30%, 3/5/31	A+	18,000	24,166	26,499	1.75%, 9/8/25	A+	825,000	858,248	862,467
4.60%, 3/5/38	A+	5,000	5,932	6,942	8.50%, 12/2/25	A+	39,000	54,664	54,518
4.65%, 3/5/40	A+	131,000	172,604	185,269	2.40%, 6/2/26	A+	1,075,000	1,058,303	1,164,042
4.10%, 3/5/41	A+	107,000	125,360	142,785	8.00%, 6/2/26	A+	145,000	205,361	203,794
4.05%, 9/5/45	A+	92,000	103,736	125,922	8.00%, 12/2/26	A+	109,000	151,307	155,890
2.85%, 9/5/46	A+	91,000	83,383	103,901	2.60%, 6/2/27	A+	1,815,000	1,847,942	1,998,342
3.40%, 9/5/48	A+	102,000	106,327	129,501	7.60%, 6/2/27	A+	506,000	702,597	725,781
3.20%, 3/5/50	A+	65,000	63,576	81,043	2.90%, 6/2/28	A+	1,531,000	1,558,039	1,728,086
3.15%, 9/5/52	A+	88,000	84,311	109,840	6.50%, 3/8/29	A+	330,000	442,264	470,897
4.63%, 3/5/63	A+	50,000	81,834	86,773	2.70%, 6/2/29	A+	1,025,000	1,064,634	1,148,441
Province of New Brunswick					2.05%, 6/2/30	A+	1,060,000	1,127,646	1,131,884
1.55%, 5/4/22	A+	66,000	63,777	67,345	6.20%, 6/2/31	A+	249,000	344,266	371,005
2.85%, 6/2/23	A+	281,000	290,399	299,273	5.85%, 3/8/33	A+	322,000	434,493	480,857
2.60%, 8/14/26	A+	70,000	70,974	76,409	5.60%, 6/2/35	A+	467,000	627,404	707,939
2.35%, 8/14/27	A+	114,000	110,686	123,105	4.70%, 6/2/37	A+	322,000	390,707	458,227
3.10%, 8/14/28	A+	181,000	185,064	205,967	4.60%, 6/2/39	A+	498,000	664,915	714,685
4.55%, 3/26/37	A+	40,000	47,317	54,372	5.70%, 12/2/39	A+	32,000	45,749	51,595
4.80%, 9/26/39	A+	122,000	156,761	174,327	4.65%, 6/2/41	A+	675,000	888,316	993,667
4.80%, 6/3/41	A+	150,000	208,695	217,206	3.50%, 6/2/43	A+	596,000	685,103	768,619
3.55%, 6/3/43	A+	97,000	110,078	121,202	3.45%, 6/2/45	A+	954,000	1,017,893	1,236,184
3.55%, 6/3/55	A+	97,000	119,459	130,418	2.90%, 12/2/46	A+	876,000	843,530	1,047,705
Province of Newfoundland and Labrador					2.80%, 6/2/48	A+	755,000	729,707	898,265
2.30%, 6/2/25	A	190,000	183,661	200,820	2.90%, 6/2/49	A+	724,000	717,689	880,873
3.00%, 6/2/26	A	112,000	113,029	122,767	2.65%, 12/2/50	A+	732,000	787,876	861,813
2.85%, 6/2/28	NR	119,000	115,437	129,966	Province of Prince Edward Island				
2.85%, 6/2/29	NR	43,000	43,429	47,221	4.60%, 5/19/41	A	48,000	62,224	67,829
6.55%, 10/17/30	A	5,000	6,746	7,190	3.60%, 1/17/53	A	2,000	2,087	2,667
5.60%, 10/17/33	A	126,000	163,458	176,048	Province of Quebec				
4.50%, 4/17/37	NR	62,000	71,094	79,506	4.25%, 12/1/21	AA-	586,000	620,193	618,089
4.65%, 10/17/40	A	12,000	14,190	16,068	1.65%, 3/3/22	AA-	12,000	11,748	12,259
3.30%, 10/17/46	A	150,000	144,909	168,674	3.50%, 12/1/22	AA-	489,000	512,821	524,611
3.70%, 10/17/48	A	136,000	148,810	165,056	9.38%, 1/16/23	AA-	93,000	125,766	113,633
2.65%, 10/17/50	A	94,000	90,851	95,316	9.50%, 3/30/23	AA-	5,000	6,397	6,209
					3.00%, 9/1/23	AA-	431,000	448,269	463,920

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
2.25%, 2/22/24	AA-	262,000	263,923	277,400	2.45%, 2/6/25	AA	47,000	46,408	50,233
3.75%, 9/1/24	AA-	721,000	775,029	811,341	2.40%, 6/7/27	NR	100,000	93,732	107,635
5.35%, 6/1/25	AA-	171,000	201,919	207,935	3.50%, 6/2/36	AA	23,000	23,671	27,537
2.60%, 7/6/25	AA-	43,000	44,144	46,850	4.70%, 6/10/41	AA	40,000	49,892	56,043
2.75%, 9/1/25	AA-	503,000	519,937	551,716	3.80%, 12/13/42	AA	108,000	118,258	136,514
8.50%, 4/1/26	AA-	476,000	665,805	674,978	4.15%, 3/10/44	AA	51,000	59,312	67,835
2.50%, 9/1/26	AA-	799,000	789,319	872,768	3.25%, 6/24/46	AA	12,000	12,078	14,152
2.75%, 9/1/27	AA-	901,000	910,763	1,005,548	Greater Toronto Airports Authority				
2.75%, 9/1/28	AA-	894,000	952,011	1,003,654	6.45%, 7/30/29	A+	45,718	54,461	55,901
2.30%, 9/1/29	AA-	900,000	922,917	981,882	6.98%, 10/15/32	A+	48,000	68,027	71,493
6.00%, 10/1/29	AA-	546,000	727,302	770,444	3.26%, 6/1/37	A+	131,000	134,529	143,717
6.25%, 6/1/32	AA-	342,000	461,827	518,935	5.30%, 2/25/41	A+	256,000	348,391	365,763
0.00%, 4/1/35	AA-	262,000	161,326	193,890	Municipal Finance Authority of British Columbia				
5.75%, 12/1/36	AA-	116,000	160,903	182,055	2.15%, 12/1/22	AAA	56,000	55,951	58,160
5.00%, 12/1/38	AA-	290,000	377,483	433,823	2.60%, 4/23/23	AAA	23,000	23,096	24,265
5.00%, 12/1/41	AA-	284,000	404,083	439,082	3.75%, 9/26/23	AAA	67,000	72,089	73,615
4.25%, 12/1/43	AA-	440,000	542,343	632,524	2.95%, 10/14/24	AAA	40,000	41,029	43,594
3.50%, 12/1/45	AA-	709,000	765,482	930,520	2.50%, 4/19/26	AAA	209,000	204,660	226,045
3.50%, 12/1/48	AA-	566,000	653,039	762,337	4.95%, 12/1/27	AAA	40,000	47,515	50,466
3.10%, 12/1/51	AA-	455,000	548,335	588,224	3.05%, 10/23/28	AAA	37,000	36,610	41,946
Province of Saskatchewan					2.55%, 10/9/29	AAA	300,000	329,796	329,163
3.20%, 6/3/24	AA	79,000	81,847	86,484	Muskrat Falls / Labrador Transmission Assets Funding Trust				
2.55%, 6/2/26	AA	128,000	127,365	139,187	3.63%, 6/1/29	AAA	300,000	353,550	363,317
2.65%, 6/2/27	AA	228,000	224,683	250,248	Ottawa MacDonald-Cartier International Airport Authority				
3.05%, 12/2/28	AA	554,000	599,457	630,469	3.93%, 6/9/45	A+	145,000	166,750	161,745
5.75%, 3/5/29	AA	94,000	115,005	127,095	Regional Municipality of Peel				
5.00%, 3/5/37	AA	10,000	13,496	14,233	3.85%, 10/30/42	AAA	39,000	42,076	49,809
3.40%, 2/3/42	AA	126,000	130,000	153,624	Regional Municipality of York				
3.90%, 6/2/45	AA	47,000	52,812	62,569	2.35%, 6/9/27	AA+	70,000	67,372	75,146
2.75%, 12/2/46	AA	77,000	68,928	85,955	2.65%, 4/18/29	AA+	88,000	90,101	96,716
3.30%, 6/2/48	NR	285,000	303,397	353,696	Vancouver Airport Authority				
3.10%, 6/2/50	AA	36,000	35,283	43,874	3.86%, 11/10/45	AA	131,000	137,157	160,703
3.75%, 3/5/54	AA	18,000	21,000	25,087	2.87%, 10/18/49	AA	194,000	197,302	204,537
PSP Capital, Inc.					Winnipeg Airports Authority, Inc.				
1.34%, 8/18/21	AAA	30,000	29,276	30,337	5.21%, 9/28/40	A+	20,798	23,841	25,700
1.73%, 6/21/22	AAA	140,000	136,456	143,543	<b>TOTAL MUNICIPAL BONDS</b>			<b>4,100,425</b>	<b>4,409,497</b>
2.09%, 11/22/23	AAA	217,000	211,194	227,688	<b>FOREIGN CORPORATE BONDS - 1.3%</b>				
3.29%, 4/4/24	AAA	152,000	158,054	166,733	<b>Australia - 0.5%</b>				
2.05%, 1/15/30	AAA	200,000	203,098	213,047	National Australia Bank Ltd.				
Royal Office Finance L.P.					3.52%, 6/12/30	BBB+	368,000	369,281	375,231
5.21%, 11/12/37	AAA	166,556	200,371	216,251	Transurban Finance Co., Pty Ltd.				
TCHC Issuer Trust					4.56%, 11/14/28	BBB+	333,000	356,030	376,713
4.88%, 5/11/37	AA-	126,000	156,555	174,192	<b>Total Australia</b>			<b>725,311</b>	<b>751,944</b>
<b>TOTAL PROVINCIAL BONDS</b>			<b>58,432,647</b>	<b>63,803,945</b>	<b>Belgium - 0.1%</b>				
<b>MUNICIPAL BONDS - 2.9%</b>					Anheuser-Busch InBev Finance, Inc.				
City of Montreal					2.60%, 5/15/24	BBB+	88,000	84,462	90,910
4.50%, 12/1/21	AA-	29,000	30,770	30,641					
3.50%, 9/1/23	AA-	25,000	26,202	27,159					
3.50%, 9/1/24	AA-	273,000	282,509	301,852					
3.00%, 9/1/27	AA-	196,000	197,077	218,592					
4.25%, 12/1/32	AA-	57,000	62,219	72,576					
4.10%, 12/1/34	AA-	104,000	126,846	131,259					
3.15%, 12/1/36	AA-	78,000	77,288	89,477					
City of Ottawa									
3.10%, 7/27/48	AA	223,000	215,930	260,892					
City of Toronto									
6.80%, 7/26/21	AA	5,000	5,545	5,340					
3.40%, 5/21/24	AA	173,000	178,385	189,959					

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
<b>United States - 0.7%</b>				
AT&T, Inc.				
2.85%, 5/25/24	BBB	145,000	138,125	151,160
4.00%, 11/25/25	BBB	302,000	302,316	334,035
Citigroup, Inc.				
4.09%, 6/9/25	BBB	220,000	223,928	238,222
McDonald's Corp.				
3.13%, 3/4/25	BBB+	52,000	53,778	55,835
Molson Coors International L.P.				
2.84%, 7/15/23	BBB-	22,000	21,267	22,398
3.44%, 7/15/26	BBB-	209,000	203,698	216,667
Mondelez International, Inc.				
3.25%, 3/7/25	BBB	89,000	87,689	95,146
Wells Fargo & Co.				
3.87%, 5/21/25	BBB+	73,000	75,960	78,398
<b>Total United States</b>			<b>1,106,761</b>	<b>1,191,861</b>
<b>TOTAL FOREIGN CORPORATE BONDS</b>			<b>1,916,534</b>	<b>2,034,715</b>
<b>SUPRANATIONAL BONDS - 0.4%</b>				
Asian Development Bank				
4.65%, 2/16/27	AAA	72,000	84,187	89,551
Inter-American Development Bank				
4.40%, 1/26/26	AAA	157,000	172,390	187,737
International Bank for Reconstruction & Development				
2.25%, 1/17/23	AAA	224,000	224,788	233,829
1.90%, 1/16/25	AAA	90,000	91,373	94,815
International Finance Corp.				
2.38%, 7/19/23	AAA	13,000	13,231	13,725
<b>TOTAL SUPRANATIONAL BONDS</b>			<b>585,969</b>	<b>619,657</b>
<b>FOREIGN GOVERNMENT AGENCIES - 0.0%</b>				
<b>Germany - 0.0%</b>				
Kreditanstalt fuer Wiederaufbau				
2.00%, 2/7/22	AAA	26,000	25,988	26,666
<b>TOTAL INVESTMENTS IN SECURITIES - 99.4%</b>			<b>143,401,798</b>	<b>153,314,749</b>
Other Assets in Excess of Liabilities - 0.6%				877,787
<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS - 100.0%</b>				<b>\$ 154,192,536</b>

\* Source: Standard & Poor's Credit Rating Agency.

The accompanying notes are an integral part of the financial statements.



# CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

## Statements of Financial Position (unaudited)

As at June 30, 2020 and December 31, 2019  
(in Canadian dollars, except for number of units)

	2020	2019
<b>ASSETS</b>		
<b>Current Assets</b>		
Investments	\$ 89,533,036	\$ 102,253,523
Cash	758,408	1,409,067
Receivables:		
Investment securities sold	10,629,510	6,166,190
Interest	504,124	701,019
Foreign tax reclaims	—	356
Total Assets	101,425,078	110,530,155
<b>LIABILITIES</b>		
<b>Current Liabilities</b>		
Payables:		
Investment securities purchased	11,077,920	7,133,700
Distributions	199,800	281,400
Management fees	2,469	11,530
Total Liabilities	11,280,189	7,426,630
Net assets attributable to holders of redeemable units	\$ 90,144,889	\$ 103,103,525
<b>Net assets attributable to holders of redeemable units</b>	90,144,889	103,103,525
<b>Number of redeemable units outstanding (Note 4)</b>	1,800,000	2,100,000
<b>Net assets attributable to holders of redeemable units per unit</b>	\$ 50.08	\$ 49.10

*The accompanying notes are an integral part of the financial statements.*

# CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

## Statements of Comprehensive Income (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>INCOME</b>		
<b>Net gain (loss) on investments</b>		
Net realized gain (loss) on sale of investments	\$ 321,020	\$ 371,692
Change in unrealized appreciation (depreciation) on investments	1,400,203	1,757,840
Total net gain (loss) on investments	1,721,223	2,129,532
<b>Other income (loss)</b>		
Interest for distribution purposes	1,490,225	1,436,649
Total other income (loss)	1,490,225	1,436,649
Total income (loss)	3,211,448	3,566,181
<b>EXPENSES</b>		
Management fees (Note 5)	97,539	93,147
Independent review committee fees (Note 5)	2,870	3,153
Total expenses	100,409	96,300
Deduct: Expenses waived/absorbed by manager (Note 5)	(2,870)	(3,153)
Net expenses	97,539	93,147
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ 3,113,909	\$ 3,473,034
<b>Weighted average number of redeemable units</b>	2,066,209	1,958,564
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit</b>	\$ 1.51	\$ 1.77

*The accompanying notes are an integral part of the financial statements.*

# CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>Net assets attributable to holders of redeemable units, beginning of period</b>	\$ 103,103,525	\$ 96,897,744
<b>Increase (decrease) in net assets attributable to holders of redeemable units from operations</b>	3,113,909	3,473,034
<b>Distributions to holders of redeemable units</b>		
Net investment income	(1,364,600)	(1,380,400)
Total distributions to holders of redeemable units	(1,364,600)	(1,380,400)
<b>Redeemable unit transactions</b>		
Proceeds from sale of redeemable units	27,284,030	14,739,871
Payment for redeemable units redeemed	(41,991,975)	(19,639,410)
Net redeemable unit transactions	(14,707,945)	(4,899,539)
Net assets attributable to holders of redeemable units, end of period	\$ 90,144,889	\$ 94,090,839

*The accompanying notes are an integral part of the financial statements.*

# CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

## Statements of Cash Flows (unaudited)

For the Periods Ended June 30  
(in Canadian dollars, except for number of units)

	2020	2019
<b>CASH FLOWS FROM (USED IN) OPERATING ACTIVITIES</b>		
Increase (decrease) in net assets attributable to holders of redeemable units from operations	\$ 3,113,909	\$ 3,473,034
Adjustments for:		
Net realized gain (loss) on sale of investments	(321,020)	(371,692)
Change in unrealized (appreciation) depreciation of investments	(1,400,203)	(1,757,840)
Purchase of investments <sup>1</sup>	(43,245,630)	(27,387,553)
Proceeds from sale of investments <sup>1</sup>	38,151,138	26,702,478
Changes in receivables	(4,266,069)	(1,233,144)
Changes in payables	3,935,159	2,388,206
Net cash from (used in) operating activities	(4,032,716)	1,813,489
<b>CASH FLOWS FROM (USED IN) FINANCING ACTIVITIES</b>		
Proceeds from sale of redeemable units <sup>1</sup>	5,287,590	856,312
Payment for redeemable units redeemed <sup>1</sup>	(459,333)	(251,486)
Distributions paid to holders of redeemable units, net of reinvestments	(1,446,200)	(1,494,800)
Net cash from (used in) financing activities	3,382,057	(889,974)
Net increase (decrease) in cash during the period	\$ (650,659)	\$ 923,515
<b>Cash, beginning of period</b>	<b>\$ 1,409,067</b>	<b>\$ 178,218</b>
<b>Cash, end of period</b>	<b>\$ 758,408</b>	<b>\$ 1,101,733</b>
<b>SUPPLEMENTAL INFORMATION<sup>2</sup></b>		
Dividends received, net of foreign withholding taxes	\$ 356	\$ (211)
Interest received	1,687,120	1,412,473

<sup>1</sup> Excludes in-kind transactions, if any.

<sup>2</sup> Classified as operating activities.

*The accompanying notes are an integral part of the financial statements.*

# CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

## Schedule of Investments (unaudited)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
<b>CORPORATE BONDS – 33.9%</b>					Brookfield Renewable Partners ULC				
407 International, Inc.					4.79%, 2/7/22	BBB+	166,000	175,411	174,633
2.47%, 9/8/22	BBB	203,000	203,712	208,120	Cameco Corp.				
3.35%, 5/16/24	A	129,000	137,281	139,070	3.75%, 11/14/22	BBB-	108,000	107,476	111,545
AIMCo Realty Investors L.P.					Canadian Imperial Bank of Commerce				
2.27%, 6/26/24	NR	52,000	52,022	53,790	1.64%, 7/12/21	NR	884	859	893
Algonquin Power Co.					2.43%, 6/9/23	NR	209,000	210,304	216,247
4.65%, 2/15/22	BBB	87,000	90,777	91,216	2.97%, 7/11/23	NR	349,000	357,928	368,848
Alimentation Couche-Tard, Inc.					3.29%, 1/15/24	BBB+	292,000	300,238	311,355
3.90%, 11/1/22	BBB	37,000	37,780	39,190	2.35%, 8/28/24	BBB+	391,000	390,228	405,303
Alliance Pipeline L.P.					2.00%, 4/17/25	BBB+	300,000	301,110	307,015
7.18%, 6/30/23	BBB+	64,150	70,800	70,670	3.30%, 5/26/25	A+	200,000	218,242	220,679
Allied Properties Real Estate Investment Trust					3.45%, 4/4/28	BBB	289,000	289,556	302,277
3.93%, 11/14/22	NR	68,000	68,666	71,187	Canadian Natural Resources Ltd.				
AltaGas Ltd.					3.31%, 2/11/22	BBB	338,000	340,329	346,083
3.72%, 9/28/21	BBB-	204,000	209,576	210,111	Canadian Utilities Ltd.				
2.61%, 12/16/22	NR	159,000	159,672	163,195	3.12%, 11/9/22	BBB+	88,000	89,313	92,239
AltaLink Investments L.P.					Choice Properties L.P.				
2.24%, 3/7/22	A-	140,000	137,335	142,413	3.60%, 9/20/21	NR	62,000	62,832	63,275
AltaLink L.P.					3.60%, 9/20/22	NR	95,000	96,369	98,588
2.98%, 11/28/22	A	42,000	43,924	44,036	Choice Properties Real Estate Investment Trust				
3.67%, 11/6/23	A	128,000	134,826	139,354	3.20%, 3/7/23	BBB	91,000	90,648	94,372
3.40%, 6/6/24	A	81,000	86,380	87,918	Coast Capital Savings Federal Credit Union				
Bank of Montreal					5.00%, 5/3/28	NR	76,000	77,413	79,689
2.89%, 6/20/23	NR	618,000	625,411	652,151	Cogeco Communications, Inc.				
2.85%, 3/6/24	NR	473,000	481,464	498,568	4.93%, 2/14/22	BBB-	110,000	115,207	115,565
2.70%, 9/11/24	NR	549,000	564,471	584,128	4.18%, 5/26/23	BBB-	71,000	73,989	74,945
2.37%, 2/3/25	NR	300,000	306,822	312,189	Crombie Real Estate Investment Trust				
2.57%, 6/1/27	BBB+	159,000	158,157	162,222	4.07%, 11/21/22	NR	73,000	74,005	75,350
Bank of Nova Scotia (The)					CT Real Estate Investment Trust				
2.98%, 4/17/23	A+	250,000	253,792	263,657	2.85%, 6/9/22	BBB	88,000	86,926	89,172
2.38%, 5/1/23	A-	323,000	324,554	333,354	Dollarama, Inc.				
2.29%, 6/28/24	A+	412,000	416,329	431,133	2.34%, 7/22/21	NR	165,000	163,293	167,121
2.49%, 9/23/24	A-	486,000	488,922	507,180	2.20%, 11/10/22	NR	150,000	144,572	153,387
2.16%, 2/3/25	A-	375,000	376,754	386,473	Empire Life Insurance Co. (The)				
2.58%, 3/30/27	BBB+	325,000	322,277	331,212	3.66%, 3/15/28	NR	48,000	48,054	49,964
Bankers Hall L.P.					Enbridge Gas, Inc.				
4.38%, 11/20/23	NR	127,998	131,542	136,816	3.79%, 7/10/23	A-	85,000	88,487	91,377
Bell Canada, Inc.					3.15%, 8/22/24	A-	78,000	81,372	83,745
3.15%, 9/29/21	BBB+	398,000	404,349	407,900	Enbridge Pipelines, Inc.				
2.00%, 10/1/21	BBB+	379,000	374,250	383,764	2.93%, 11/30/22	BBB+	109,000	108,846	113,100
3.00%, 10/3/22	BBB+	695,000	700,816	722,032	Enbridge, Inc.				
3.35%, 3/22/23	BBB+	381,000	390,656	400,416	4.85%, 2/22/22	BBB+	110,000	116,601	116,040
Bow Centre Street L.P.					3.19%, 12/5/22	BBB+	312,000	314,532	324,156
3.80%, 6/13/23	NR	69,000	66,983	68,298	3.94%, 1/13/23	BBB+	161,000	166,317	170,613
Brookfield Asset Management, Inc.					Equitable Bank				
4.54%, 3/31/23	A-	71,000	75,174	76,161	2.95%, 9/26/22	NR	109,000	109,547	109,499
5.04%, 3/8/24	A-	188,000	204,624	206,990	Fairfax Financial Holdings Ltd.				
Brookfield Infrastructure Finance ULC					5.84%, 10/14/22	BBB-	168,000	184,015	179,442
3.45%, 3/11/22	BBB+	77,000	77,536	79,055	4.50%, 3/22/23	BBB-	252,000	263,411	262,227
Brookfield Property Finance ULC									
4.12%, 10/19/21	BBB-	114,000	115,241	114,820					

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
Federation des Caisses					Morguard Corp.				
Desjardins du Quebec					4.33%, 9/15/22	NR	40,000	40,271	40,206
2.09%, 1/17/22	A+	80,000	81,228	81,518	National Bank of Canada				
3.06%, 9/11/23	A+	228,000	229,802	242,017	2.98%, 3/4/24	BBB+	177,000	180,813	187,420
2.42%, 10/4/24	A-	174,000	174,324	180,902	2.55%, 7/12/24	BBB+	335,000	338,944	350,284
2.86%, 5/26/30	BBB+	250,000	252,975	258,561	3.18%, 2/1/28	BBB	275,000	277,078	284,547
Finning International, Inc.					Nissan Canada, Inc.				
2.84%, 9/29/21	BBB+	155,000	155,000	158,214	3.15%, 9/14/21	NR	280,000	282,451	273,738
First Capital Real Estate					OMERS Realty Corp.				
Investment Trust					3.36%, 6/5/23	NR	170,000	175,124	181,109
4.43%, 1/31/22	BBB-	150,000	155,212	153,397	2.86%, 2/23/24	NR	378,000	391,130	399,805
3.95%, 12/5/22	BBB-	25,000	25,409	25,517	Original Wempi, Inc.				
FortisAlberta, Inc.					4.06%, 2/13/24	NR	155,265	159,569	166,374
3.30%, 9/30/24	A-	78,000	81,838	84,462	Pembina Pipeline Corp.				
GE Capital Canada					3.43%, 11/10/21	BBB	179,000	181,884	183,415
Funding Co.					3.77%, 10/24/22	BBB	151,000	155,511	158,258
4.60%, 1/26/22	BBB+	339,000	351,996	350,624	Penske Truck Leasing				
General Motors Financial					Canada, Inc.				
of Canada Ltd.					2.85%, 12/7/22	BBB	194,000	191,882	195,715
2.60%, 6/1/22	BBB	99,000	95,895	98,328	RioCan Real Estate				
Granite REIT Holdings L.P.					Investment Trust				
3.79%, 7/5/21	NR	44,000	44,553	44,847	3.72%, 12/13/21	BBB	57,000	58,216	58,255
H&R Real Estate					2.83%, 10/3/22	BBB	144,000	142,318	145,548
Investment Trust					3.73%, 4/18/23	BBB	115,000	117,778	119,045
2.92%, 5/6/22	NR	86,000	84,962	85,653	Rogers Communications,				
3.42%, 1/23/23	NR	78,000	78,646	78,076	Inc.				
Honda Canada Finance, Inc.					4.00%, 6/6/22	BBB+	249,000	259,988	263,020
2.54%, 3/1/23	NR	38,000	37,775	39,116	Royal Bank of Canada				
3.18%, 8/28/23	NR	189,000	191,852	198,665	2.95%, 5/1/23	AA-	335,000	339,583	353,159
2.50%, 6/4/24	NR	37,000	37,286	38,262	3.30%, 9/26/23	A	403,000	412,606	428,814
HSBC Bank Canada					2.33%, 12/5/23	AA-	301,000	299,042	313,645
3.25%, 9/15/23	A+	248,000	254,137	261,206	2.35%, 7/2/24	A	492,000	492,763	511,336
Hydro One, Inc.					2.61%, 11/1/24	A	314,000	317,775	329,972
3.20%, 1/13/22	A-	36,000	37,214	37,280	2.74%, 7/25/29	A-	404,000	404,835	417,663
2.54%, 4/5/24	A-	295,000	301,272	310,129	2.88%, 12/23/29	A-	439,000	442,330	456,567
Industrial Alliance					Saputo, Inc.				
Insurance & Financial					1.94%, 6/13/22	NR	23,000	22,602	23,293
Services, Inc.					SmartCentres Real Estate				
3.30%, 9/15/28	A+	138,000	137,614	144,881	Investment Trust				
Inter Pipeline Ltd.					2.88%, 3/21/22	NR	131,000	129,568	132,836
3.78%, 5/30/22	BBB-	108,000	111,894	110,782	Sun Life Financial, Inc.				
Ivanhoe Cambridge II, Inc.					3.05%, 9/19/28	A	177,000	176,859	185,371
2.91%, 6/27/23	NR	128,000	127,462	134,185	2.38%, 8/13/29	A	274,000	275,702	281,562
2.30%, 12/12/24	NR	57,000	57,593	59,379	TD Capital Trust IV				
John Deere Canada					6.63%, 6/30/08	BBB+	19,555	21,512	20,495
Funding, Inc.					TELUS Communications,				
3.02%, 7/13/23	A	56,000	56,140	59,261	Inc.				
Laurentian Bank of Canada					9.65%, 4/8/22	BBB+	109,000	130,183	124,954
2.55%, 6/20/22	BBB	100,000	100,848	100,879	TELUS Corp.				
3.00%, 9/12/22	BBB	203,000	202,399	206,613	2.35%, 3/28/22	BBB+	494,000	492,608	504,478
Manulife Financial Corp.					3.35%, 3/15/23	BBB+	177,000	180,518	185,885
3.32%, 5/9/28	A-	132,000	133,641	138,294	Teranet Holdings L.P.				
3.05%, 8/20/29	A-	204,000	210,128	214,244	3.65%, 11/18/22	BBB	88,000	87,957	90,417
MCAP Commercial L.P.					TMX Group Ltd.				
5.00%, 12/14/22	NR	112,000	112,542	114,111	4.46%, 10/3/23	NR	94,000	99,642	102,686
Metro, Inc.					Toronto Hydro Corp.				
3.20%, 12/1/21	BBB	112,000	114,115	115,305	3.54%, 11/18/21	A	6,000	6,150	6,227
2.68%, 12/5/22	BBB	168,000	168,586	174,144	2.91%, 4/10/23	A	141,000	145,514	147,950

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (continued)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
Toronto-Dominion Bank (The)					0.25%, 8/1/22	AAA	710,000	709,510	709,499
2.62%, 12/22/21	AA-	100,000	102,402	102,726	1.00%, 9/1/22	AAA	761,000	753,407	773,024
3.01%, 5/30/23	NR	52,000	52,904	55,025	1.75%, 3/1/23	AAA	965,000	1,001,527	1,002,973
1.91%, 7/18/23	AA-	281,000	272,563	288,642	1.50%, 6/1/23	AAA	560,000	580,194	580,177
2.85%, 3/8/24	A	443,000	451,386	467,936	Export Development Canada				
3.23%, 7/24/24	AA-	467,000	492,457	508,056	1.80%, 9/1/22	AAA	88,000	87,264	90,668
2.50%, 12/2/24	A	323,000	324,416	338,241	1.65%, 7/31/24	AAA	105,000	104,486	109,452
1.94%, 3/13/25	NR	300,000	301,815	306,960	<b>TOTAL FEDERAL BONDS</b>			<b>28,064,104</b>	<b>28,495,581</b>
3.59%, 9/14/28	A-	303,000	305,098	320,438	<b>PROVINCIAL BONDS - 26.5%</b>				
3.22%, 7/25/29	A-	349,000	356,887	367,832	Hydro-Quebec				
3.11%, 4/22/30	A-	600,000	617,460	631,719	10.50%, 10/15/21	AA-	8,000	10,109	9,035
Toyota Credit Canada, Inc.					9.63%, 7/15/22	AA-	55,000	65,585	65,214
2.35%, 7/18/22	A+	1,000	993	1,024	Ontario Electricity Financial Corp.				
2.62%, 10/11/22	A+	1,000	991	1,032	10.13%, 10/15/21	A+	38,000	48,944	42,722
3.04%, 7/12/23	A+	230,000	232,207	242,311	8.90%, 8/18/22	A+	300,000	354,240	353,178
TransCanada PipeLines Ltd.					OPB Finance Trust				
3.65%, 11/15/21	BBB+	146,000	150,067	150,819	1.88%, 2/24/22	AA+	87,000	85,864	88,718
TWDC Enterprises 18 Corp.					Province of Alberta				
2.76%, 10/7/24	A-	303,000	312,204	319,350	1.35%, 9/1/21	A+	497,000	501,790	502,902
Ventas Canada Finance Ltd.					1.60%, 9/1/22	A+	17,000	16,686	17,417
3.30%, 2/1/22	BBB+	149,000	149,445	150,300	2.55%, 12/15/22	A+	73,000	73,824	76,612
2.55%, 3/15/23	BBB+	104,000	103,050	102,409	2.65%, 9/1/23	A+	157,000	160,323	166,820
VW Credit Canada, Inc.					3.40%, 12/1/23	A+	183,000	191,749	199,734
3.25%, 3/29/23	BBB+	80,000	80,577	82,865	3.10%, 6/1/24	A+	392,000	416,741	426,637
2.85%, 9/26/24	BBB+	197,000	195,579	202,319	2.35%, 6/1/25	A+	650,000	693,050	693,778
Westcoast Energy, Inc.					Province of British Columbia				
3.88%, 10/28/21	BBB+	95,000	98,011	98,490	4.80%, 6/15/21	AAA	6,000	6,631	6,255
<b>TOTAL CORPORATE BONDS</b>			<b>29,775,861</b>	<b>30,548,928</b>	3.25%, 12/18/21	AAA	235,000	245,339	244,915
<b>FEDERAL BONDS - 31.6%</b>					2.70%, 12/18/22	AAA	96,000	97,454	101,318
Canada Housing Trust No. 1					3.30%, 12/18/23	AAA	445,000	470,759	486,296
3.35%, 12/15/20	NR	9,000	9,161	9,126	9.00%, 8/23/24	AAA	250,000	334,090	334,365
3.80%, 6/15/21	AAA	3,000	3,156	3,100	2.85%, 6/18/25	AAA	750,000	825,007	825,244
1.50%, 12/15/21	AAA	818,000	830,285	831,812	Province of Manitoba				
2.65%, 3/15/22	AAA	708,000	735,119	735,541	1.55%, 9/5/21	A+	60,000	60,011	60,843
1.75%, 6/15/22	AAA	1,142,000	1,169,355	1,172,634	2.55%, 6/2/23	A+	318,000	322,937	336,191
2.40%, 12/15/22	AAA	2,148,000	2,247,301	2,251,695	3.30%, 6/2/24	A+	349,000	371,787	383,694
2.35%, 6/15/23	AAA	1,145,000	1,156,756	1,207,918	2.45%, 6/2/25	A+	500,000	537,525	537,843
2.35%, 9/15/23	AAA	1,410,000	1,475,891	1,492,704	Province of New Brunswick				
3.15%, 9/15/23	AAA	630,000	659,592	682,936	3.35%, 12/3/21	A+	9,000	9,488	9,378
2.55%, 12/15/23	AAA	1,968,000	2,024,412	2,104,018	1.55%, 5/4/22	A+	67,000	65,478	68,366
2.90%, 6/15/24	AAA	2,997,000	3,192,131	3,268,723	2.85%, 6/2/23	A+	101,000	103,082	107,568
1.80%, 12/15/24	AAA	1,878,000	1,881,565	1,975,215	3.65%, 6/3/24	A+	150,000	166,302	166,796
2.55%, 3/15/25	AAA	1,200,000	1,288,213	1,306,026	Province of Newfoundland and Labrador				
0.95%, 6/15/25	AAA	2,000,000	2,027,440	2,027,660	2.30%, 6/2/25	A	250,000	263,800	264,236
Canadian Government Bond					Province of Nova Scotia				
10.50%, 3/15/21	AAA	16,000	19,604	17,152	4.10%, 6/1/21	AA-	9,000	9,663	9,310
1.50%, 8/1/21	AAA	1,698,000	1,714,525	1,721,585	Province of Ontario				
0.75%, 9/1/21	AAA	2,099,000	2,103,383	2,112,234	1.35%, 3/8/22	A+	554,000	559,620	562,859
1.25%, 11/1/21	AAA	564,000	565,903	571,639	3.15%, 6/2/22	A+	1,286,000	1,352,955	1,352,872
1.50%, 2/1/22	AAA	509,000	515,072	519,058	9.50%, 7/13/22	A+	73,000	90,960	86,256
0.50%, 3/1/22	AAA	514,000	510,014	516,251	1.95%, 1/27/23	A+	29,000	28,938	30,069
1.50%, 5/1/22	AAA	350,000	357,839	357,882	2.85%, 6/2/23	A+	1,319,000	1,362,923	1,406,733
2.75%, 6/1/22	AAA	329,000	340,999	344,879	2.60%, 9/8/23	A+	1,130,000	1,150,687	1,201,828
					8.10%, 9/8/23	A+	213,000	262,681	263,437

The accompanying notes are an integral part of the financial statements.

# CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

## Schedule of Investments (unaudited) (concluded)

June 30, 2020

Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)	Investments	Credit Rating*	Par Value	Average Cost (\$)	Fair Value (\$)
7.50%, 2/7/24	A+	223,000	276,953	276,784	Bank of America Corp.				
3.50%, 6/2/24	A+	2,065,000	2,230,635	2,288,784	3.30%, 4/24/24	A-	282,000	283,155	296,049
2.30%, 9/8/24	A+	490,000	501,096	521,593	2.93%, 4/25/25	A-	96,000	96,952	100,533
2.65%, 2/5/25	A+	630,000	670,116	683,452	3.41%, 9/20/25	A-	314,000	325,641	335,457
2.60%, 6/2/25	A+	2,400,000	2,602,488	2,604,096	Goldman Sachs Group, Inc. (The)				
Province of Quebec					3.31%, 10/31/25	BBB+	118,000	121,074	125,151
4.25%, 12/1/21	AA-	560,000	591,447	590,666	John Deere Financial, Inc.				
3.50%, 12/1/22	AA-	1,000,000	1,072,378	1,072,825	2.46%, 4/4/24	A	132,000	132,612	137,826
9.38%, 1/16/23	AA-	93,000	120,626	113,633	Morgan Stanley				
2.45%, 3/1/23	AA-	315,000	327,411	331,355	3.00%, 2/7/24	BBB+	257,000	257,969	270,343
9.50%, 3/30/23	AA-	93,000	119,317	115,488	PepsiCo, Inc.				
3.00%, 9/1/23	AA-	822,000	853,927	884,784	2.15%, 5/6/24	A+	225,000	225,420	234,612
2.25%, 2/22/24	AA-	508,000	529,173	537,860	United Parcel Service, Inc.				
3.75%, 9/1/24	AA-	1,272,000	1,390,830	1,431,382	2.13%, 5/21/24	A-	235,000	233,689	242,502
Province of Saskatchewan					Wells Fargo & Co.				
3.20%, 6/3/24	AA	174,000	185,457	190,484	2.51%, 10/27/23	A-	188,000	182,849	193,628
PSP Capital, Inc.					3.18%, 2/8/24	A-	207,000	209,646	217,720
1.34%, 8/18/21	AAA	13,000	12,791	13,146	3.87%, 5/21/25	BBB+	200,000	210,798	214,790
1.73%, 6/21/22	AAA	262,000	256,493	268,630	2.57%, 5/1/26	A-	200,000	201,680	205,438
2.09%, 11/22/23	AAA	270,000	269,305	283,299					
3.29%, 4/4/24	AAA	198,000	210,464	217,192	<b>Total United States</b>			<b>3,081,652</b>	<b>3,193,475</b>
<b>TOTAL PROVINCIAL BONDS</b>			<b>23,537,929</b>	<b>23,914,892</b>	<b>TOTAL FOREIGN CORPORATE BONDS</b>			<b>3,607,456</b>	<b>3,743,955</b>
<b>MUNICIPAL BONDS - 1.2%</b>					<b>SUPRANATIONAL BONDS - 1.7%</b>				
City of Montreal					Asian Development Bank				
4.50%, 12/1/21	AA-	6,000	6,357	6,339	2.25%, 9/16/21	AAA	3,000	2,999	3,068
3.50%, 9/1/23	AA-	78,000	80,651	84,736	Inter-American Development Bank				
3.50%, 9/1/24	AA-	157,000	167,840	173,593	1.70%, 10/10/24	AAA	150,000	151,495	156,423
City of Toronto					International Bank for Reconstruction & Development				
3.50%, 12/6/21	AA	4,000	4,183	4,174	1.25%, 3/18/21	NR	7,000	6,830	7,047
3.90%, 9/29/23	AA	157,000	168,354	173,050	2.20%, 1/18/22	AAA	270,000	277,494	277,448
3.40%, 5/21/24	AA	56,000	59,804	61,490	2.25%, 1/17/23	AAA	167,000	167,353	174,328
Municipal Finance Authority of British Columbia					2.50%, 8/3/23	NR	103,000	106,293	109,063
1.65%, 4/19/21	AAA	9,000	8,859	9,094	1.80%, 7/26/24	AAA	349,000	351,682	364,665
4.15%, 6/1/21	AAA	9,000	9,671	9,314	1.90%, 1/16/25	AAA	150,000	152,904	158,025
2.15%, 12/1/22	AAA	88,000	87,125	91,394	International Finance Corp.				
2.60%, 4/23/23	AAA	75,000	75,665	79,127	2.38%, 7/19/23	AAA	98,000	100,644	103,465
3.75%, 9/26/23	AAA	58,000	60,701	63,726	1.38%, 9/13/24	AAA	183,000	179,266	188,234
2.15%, 6/3/24	AAA	192,000	195,255	202,153	<b>TOTAL SUPRANATIONAL BONDS</b>			<b>1,496,960</b>	<b>1,541,766</b>
2.95%, 10/14/24	AAA	110,000	115,865	119,883	<b>FOREIGN GOVERNMENT AGENCIES - 0.2%</b>				
<b>TOTAL MUNICIPAL BONDS</b>			<b>1,040,330</b>	<b>1,078,073</b>	<b>Germany - 0.2%</b>				
<b>FOREIGN CORPORATE BONDS - 4.2%</b>					Kreditanstalt fuer Wiederaufbau				
<b>Australia - 0.2%</b>					2.00%, 2/7/22	AAA	81,000	83,191	83,075
BHP Billiton Finance Ltd.					5.05%, 2/4/25	AAA	106,000	126,949	126,766
3.23%, 5/15/23	A	178,000	178,895	186,869	<b>TOTAL FOREIGN GOVERNMENT AGENCIES</b>			<b>210,140</b>	<b>209,841</b>
<b>Belgium - 0.1%</b>					<b>TOTAL INVESTMENTS IN SECURITIES - 99.3%</b>			<b>87,732,780</b>	<b>89,533,036</b>
Anheuser-Busch InBev Finance, Inc.					Other Assets in Excess of Liabilities - 0.7%				611,853
3.38%, 1/25/23	BBB+	89,000	90,724	93,263	<b>NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE UNITS - 100.0%</b>				<b>\$ 90,144,889</b>
<b>United Kingdom - 0.3%</b>									
HSBC Holdings PLC									
3.20%, 12/5/23	A-	258,000	256,185	270,348					
<b>United States - 3.6%</b>									
Apple, Inc.									
2.51%, 8/19/24	AA+	586,000	600,167	619,426					

\* Source: Standard & Poor's Credit Rating Agency.

The accompanying notes are an integral part of the financial statements.



# Notes to Financial Statements

## 1. THE FUNDS

The following Funds are exchange-traded funds, each of which is a trust created under the laws of the Province of Ontario and governed by a Declaration of Trust.

On February 19, 2020, CI Financial Corp. (TSX: CIX) completed its acquisition of all issued and outstanding shares of WisdomTree Asset Management Canada, Inc.

Effective February 19, 2020, the name of the trustee, manager and promoter, WisdomTree Asset Management Canada, Inc., changed to CI ETF Investment Management Inc.

On July 1, 2020, CI ETF Investment Management Inc. amalgamated with CI Investments Inc. (the CI). Effective July 1, 2020, CI became the trustee (the Trustee) and the manager (the Manager) of the Funds.

StateStreet Bank is the custodian (the Custodian) of the Funds.

The address of the Funds' registered office is 2 Queen Street East, Twentieth Floor, Toronto, Ontario, M5C 3G7.

These financial statements were authorized for issue by the Manager on August 17, 2020. The Manager is a subsidiary of CI Financial Corp.

The following table indicates the date upon which each class of securities of each Fund started trading on the Toronto Stock Exchange (TSX).

Funds	TSX Ticker Symbol	Hedged Units	TSX Ticker Symbol	Non-Hedged Units	TSX Ticker Symbol	Variably Hedged Units
CI ICBCCS S&P China 500 Index ETF	–	–	CHNA.B	1-Aug-18	–	–
CI ONE Global Equity ETF	ONEQ	21-Sep-15	–	–	–	–
CI ONE North American Core Plus Bond ETF	ONEB	9-Oct-18	–	–	–	–
CI WisdomTree Canada Quality Dividend Growth Index ETF	–	–	DGRC	19-Sep-17	–	–
CI WisdomTree Emerging Markets Dividend Index ETF	–	–	EMV.B	19-Sep-17	–	–
CI WisdomTree Europe Hedged Equity Index ETF	EHE	12-Jul-16	EHE.B	8-Aug-17	–	–
CI WisdomTree International Quality Dividend Growth Index ETF	IQD	12-Jul-16	IQD.B	12-Jul-16	–	–
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF	–	–	–	–	DQI	12-Jul-16
CI WisdomTree Japan Equity Index ETF	JAPN	1-Aug-18	JAPN.B	1-Aug-18	–	–
CI WisdomTree U.S. MidCap Dividend Index ETF	UMI	19-Sep-17	UMI.B	19-Sep-17	–	–
CI WisdomTree U.S. Quality Dividend Growth Index ETF	DGR	12-Jul-16	DGR.B	12-Jul-16	–	–
CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF	–	–	–	–	DQD	12-Jul-16
CI Yield Enhanced Canada Aggregate Bond Index ETF	–	–	CAGG	22-Jun-17	–	–
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	–	–	CAGS	22-Jun-17	–	–

The Funds offer Non-Hedged Units, Hedged Units and/or Variably Hedged Units on a continuous basis.

The objective of each Fund is to pool and manage money contributed by investors unitholders with similar investment goals. The Funds may invest in equities, fixed income securities, derivatives, underlying fund(s) or some combination thereof according to their specific investment objectives and strategies. Investments may be held for income or capital appreciation or both.

Funds	Investment Objectives
CI ICBCCS S&P China 500 Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the S&P China 500 Index (CAD), before fees and expenses.
CI ONE Global Equity ETF	The Fund long-term growth of capital by investing in a portfolio of equity securities of global issuers, through direct purchases of publicly traded companies and/or exchange traded funds that represent an equity asset class.

## Notes to Financial Statements (continued)

Funds	Investment Objectives
CI ONE North American Core Plus Bond ETF	The Fund seeks to provide a stable rate of return, primarily through income, and to a lesser extent, capital appreciation by investing in a portfolio consisting primarily of investment grade North American fixed-income securities issued by corporations, governments (federal and state/provincial) and government-related entities and agencies through direct purchases and/or ETFs.
CI WisdomTree Canada Quality Dividend Growth Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree Canada Quality Dividend Growth Index, before fees and expenses.
CI WisdomTree Emerging Markets Dividend Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree Emerging Markets Dividend Index (CAD), before fees and expenses.
CI WisdomTree Europe Hedged Equity Index ETF	In respect of the Hedged Units the Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree Europe Equity Index Hedged to CAD, before fees and expenses and in respect of the Non-Hedged Units, the Fund seeks to track, to the extent reasonably, the performance of the WisdomTree Europe Equity Index, before fees and expenses.
CI WisdomTree International Quality Dividend Growth Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree International Quality Dividend Growth Index (CAD) before fees and expenses.
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree International Quality Dividend Growth Index Variably Hedged to CAD, before fees and expenses.
CI WisdomTree Japan Equity Index ETF	In respect of the Hedged Units the Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree Japan Equity Index Hedged to CAD, before fees and expenses and in respect of the Non-Hedged Units, the Fund seeks to track, to the extent reasonably, the performance of the WisdomTree Japan Equity Index, before fees and expenses.
CI WisdomTree U.S. MidCap Dividend Index ETF	In respect of the Hedged Units the Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree U.S. MidCap Dividend Index Hedged to CAD, before fees and expenses and in respect of the Non-Hedged Units, the Fund seeks to track, to the extent reasonably, the performance of the WisdomTree U.S. MidCap Dividend Index, before fees and expenses.
CI WisdomTree U.S. Quality Dividend Growth Index ETF	In respect of the Hedged Units the Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree U.S. Quality Dividend Growth Index Hedged to CAD, before fees and expenses and in respect of the Non-Hedged Units, the Fund seeks to track, to the extent reasonably, the performance of the WisdomTree U.S. Quality Dividend Growth Index, before fees and expenses.
CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree U.S. Quality Dividend Growth Index Variably Hedged to CAD, before fees and expenses.
CI Yield Enhanced Canada Aggregate Bond Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the Bloomberg Barclays Canadian Aggregate Enhanced Yield Index, before fees and expenses.
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the Bloomberg Barclays Canadian Short Aggregate Enhanced Yield Index, before fees and expenses.

The Statements of Financial Position are as at June 30, 2020 and December 31, 2019, as applicable. The Statements of Comprehensive Income, Changes in Net Assets Attributable to Holders of Redeemable Units and Cash Flows are for the periods ended June 30, 2020 and 2019, except for Funds established during either period, in which case the information provided relates to the period from inception to June 30, 2020 and 2019, as applicable.

## 2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

These financial statements have been prepared in compliance with *International Financial Reporting Standards* (IFRS) as published by the International Accounting Standards Board.

**Coronavirus 19 (COVID-19) Impact** — Since the outbreak of COVID-19, emergency measures taken in response to the spread of COVID-19 have resulted in significant disruption to business operations globally, resulting in an economic slowdown. Global equity

## Notes to Financial Statements (continued)

and capital markets have also experienced significant volatility and weakness. The governments have reacted with significant monetary and fiscal interventions designed to stabilize economic conditions. These developments are constantly evolving and the duration and impact of the COVID-19 pandemic is highly uncertain and cannot be predicted at this time but could have a material impact on the future performance of the Funds. In the face of the current environment of heightened uncertainty and market volatility, the Manager continues to closely monitor its impact on the Funds' risk exposures from the portfolio holdings.

The following is a summary of the significant account policies of the Funds:

**a. Classification and recognition of financial instruments** — Financial assets and liabilities are recognized when the entity becomes party to the contractual provisions of the instrument and are recognized on a trade date basis. At initial recognition, the Funds measure a financial asset or financial liability at its fair value, net of transaction costs.

The Funds' investment portfolios continue to be classified as FVTPL. The Funds' financial asset classification under IFRS 9, *Financial Instruments*, is driven by the Funds' business model for managing financial assets and their contractual cash flows. With respect to the investment portfolios, the Manager is primarily focused on fair value and uses fair value to assess performance and make decisions. Further, the Funds have not taken the option to irrevocably designate any equity securities as at fair value through comprehensive income. As such, the majority of the Funds' financial assets, including any derivative assets and any short-term investments with a maturity of up to one year from the date of acquisition, are classified as at FVTPL.

**Financial instruments designated as FVTPL:** All investments held by the Funds, including derivatives, are designated as FVTPL upon initial recognition. Investments in this category include equities, underlying funds, fixed income and other interest-bearing investments. These financial assets are designated upon initial recognition on the basis that they are part of a group of financial assets that are managed and have their performance evaluated on a fair value basis, in accordance with risk management and investment strategies of the Funds, as set out in the Funds' prospectuses.

Loans and receivables, other assets and liabilities (other than those classified as FVTPL) are measured at amortized cost (which is an approximation of fair value), and include cash, short-term deposits, dividends and accrued interest receivables, amount receivable from unitholders, due from brokers, due from related parties, other assets, payable to unitholders, due to brokers, due to related parties and other liabilities.

### *Short-Term Investments*

Each Fund may invest a portion of its assets in high-quality money market instruments on an ongoing basis to provide liquidity or for other reasons. The instruments include short-term obligations issued by the Canadian government and its agencies, U.S. government agencies, negotiable certificates of deposit (CDs), fixed time deposits and bankers' acceptances of U.S. and foreign banks and similar institutions, commercial papers, repurchase agreements and money market funds. CDs are short-term negotiable obligations of commercial banks. Time deposits are non-negotiable deposits maintained in banking institutions for specified periods of time at stated interest rates. Banker's acceptances are time drafts drawn on commercial banks by borrowers, usually in connection with international transactions.

### *Impairment of Financial Assets*

At each reporting period, the Funds assess whether there is objective evidence that a financial asset at amortized cost is impaired. If such evidence exists, the Funds recognize an impairment loss as the difference between the amortized cost of the financial asset and the present value of the estimated future cash flows, discounted using the instrument's original effective interest rate. An impaired asset is written off when collection efforts are no longer expected to yield further benefits. Impairment losses on a financial asset at amortized cost are reversed in subsequent periods if the loss decreases and the decrease can be related objectively to an event occurring after the impairment was recognized.

### *Derecognition of Financial Instruments*

Financial assets are derecognized when the rights to receive cash flows from the assets have expired or have been transferred and when the Funds have transferred substantially the risks and rewards of ownership of the assets. Financial liabilities are derecognized when the obligation specified in the contract is discharged, cancelled or expired. Realized gains and losses are recognized based on the average cost method and included in the Statements of Comprehensive Income in the period in which they occurred.

### *Other Financial Liabilities*

This category includes all financial liabilities, other than those classified as FVTPL. This includes amounts payable for portfolio securities purchased and other accrued liabilities. A financial asset or a financial liability is recognized when a Fund becomes a party to the contractual provisions of the instrument. Purchases or sales of financial assets that require delivery of assets within the time frame generally established by regulation or convention in the marketplace (regular way trades) are recognized on the trade date, i.e., the date that a Fund commits to purchase or sell the asset.

## Notes to Financial Statements (continued)

**b. Investment Valuation** — Financial assets and liabilities at FVTPL are recorded in the Statements of Financial Position at fair value upon initial recognition. All transaction costs such as brokerage commissions, incurred in the purchase and sale of securities for such instruments are recognized directly in profit or loss. Loans and receivables and other financial liabilities are measured initially at their fair value plus any directly attributable incremental costs of acquisition or issue. For financial assets and liabilities where the fair value at initial recognition does not equal the transaction price, the Funds recognize the difference in the Statements of Comprehensive Income, unless specified otherwise.

After initial measurement, the Funds measure financial instruments that are classified as FVTPL at fair value. Subsequent changes in the fair value of those financial instruments (i.e., the excess/shortfall of the sum of the fair value of portfolio investments over/below the sum of the average cost of each portfolio investment) are recorded in unrealized appreciation (depreciation) on investments. The applicable period change in unrealized appreciation (depreciation) of investments is included in the Statements of Comprehensive Income.

The average cost of investments in a portfolio represents the sum of the average cost of each investment. For the purposes of determining the average cost of each investment, the purchase price of investments acquired by a Fund is added to the average cost of the investment immediately after the purchase. The average cost of an investment is reduced by the number of shares sold multiplied by the average cost of the investment at the time of the sale. The average cost per share of each investment sold is determined by dividing the average cost of the investment by the number of shares held immediately prior to the sale transaction. Transaction costs incurred in purchase and sale transactions are excluded from the average cost of investments and are recognized immediately in net income and are presented as a separate expense item in the financial statements. Realized gains and losses from the sale of investments are also calculated based on the average costs, excluding transaction costs, of the related investment.

**c. Cash** — Cash is comprised of cash on deposit with a Canadian financial institution and is stated at fair value.

**d. Cost of investments** — Cost of investments represents the amount paid for each security and is determined on an average cost basis excluding commissions and transactions costs. Average cost does not include amortization of premiums or discounts on fixed-income securities with the exception of zero-coupon bonds.

**e. Investment transactions and income recognition** — Investment transactions are recorded as of the date that the securities are purchased or sold (trade date). Realized and unrealized gains and losses are calculated on an average cost basis. The cost of investment represents the amount paid for each security and is determined using the average cost method, excluding commissions and transaction costs. Transaction costs, such as brokerage commissions incurred in the purchase and sale of securities, are shown as a separate line item in the Statements of Comprehensive Income and are not part of the cost of investments. Dividend income is recognized on the ex-dividend date, gross of any foreign taxes withheld. The interest for distribution purposes shown in the Statements of Comprehensive Income represents the coupon interest received by the Funds accounted for on an accrual basis. The Funds do not amortize premiums paid or discounts received on the purchase of fixed income securities.

**f. Foreign exchange** — The Funds' functional and presentation currency is the Canadian dollar. The Canadian dollar is the currency of the primary economic environment in which the Funds operate. The Funds' performance is evaluated and its liquidity is managed in Canadian dollars. Therefore, the Canadian dollar is considered as the currency that most faithfully represents the economic effects of the underlying transactions, events and conditions.

Foreign currencies, as well as investment securities and other assets and liabilities denominated in foreign currencies are translated into Canadian dollars using exchange rates prevailing on the respective dates of such transactions that are deemed appropriate by the Manager. Realized and unrealized foreign exchange gains and losses on investments are included as a component of net realized gain (loss) on sale of investments and change in unrealized appreciation (depreciation) on investments, respectively, in the Statements of Comprehensive Income. Net realized and unrealized foreign exchange gains or losses arising from sales of foreign currencies, including gains and losses of forward foreign currency contracts, currency gains or losses recognized between the trade and settlement dates on investment transactions, and the difference between the amounts of dividends and foreign withholding taxes recorded on the Funds' books and the Canadian dollar equivalent of the amounts actually received or paid are included in net realized gain (loss) on foreign currency contracts and foreign currency transactions and/or net change in unrealized appreciation (depreciation) from foreign currency contracts and foreign currency transactions in the Statements of Comprehensive Income.

**g. Currency Transactions** — The Funds may enter into foreign currency forward and foreign currency futures contracts to facilitate local securities settlements or to protect against currency exposure. The Non-Hedged Units do not expect to engage in currency transactions for the purpose of hedging against declines in the value of Fund's assets that are denominated in one or more foreign currencies. The Funds may not enter into such contracts for speculative purposes.

**h. Unit valuation** — Net asset value (NAV) per unit of each class is calculated at the end of each valuation day, that is a day on which the TSX is open for business or any other day designated by CI, by dividing the total NAV of each class of a Fund by the number of units of that class outstanding.

## Notes to Financial Statements (continued)

The NAV of each class is computed by calculating the value of that class' proportionate share of the Fund's assets less that class' proportionate share of the Fund's common liabilities and less class specific liabilities. Expenses directly attributable to a class are charged to that class. Other income and expenses, and gains and losses, are allocated to each class proportionately based upon the relative total NAV of each class.

As at June 30, 2020, December 31, 2019 and June 30, 2019, there were no differences between the NAV used for transactions with unitholders and the net assets attributable to holders of redeemable units used for reporting purposes under IFRS.

**i. Classification of units** — The units of the Funds are classified as financial liabilities in accordance with IAS 32, as they do not meet the definition of puttable instruments to be classified as equity in accordance with IAS 32 for financial reporting purposes.

**j. Commissions and other portfolio transaction costs** — Transaction costs, such as brokerage commissions, incurred in the purchase and sale of securities, are recognized directly in profit or loss.

Funds that invest only in units of underlying fund(s) are not subject to commissions.

**k. Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit** — The increase (decrease) in net assets attributable to holders of redeemable units from operations per unit is calculated by dividing the increase (decrease) in net assets attributable to holders of redeemable units from operations by the weighted average number of units outstanding during the period.

**l. Foreign currency forward contracts** — A forward foreign currency contract (Forward Contract) involves an obligation to purchase or sell a specific currency at a future date, which may be any fixed number of days from the date of the contract agreed upon by the parties, at a price set at the time of the contract. These contracts are principally traded in the inter-bank market conducted directly between currency traders (usually large, commercial banks) and their customers. A Forward Contract generally does not require an initial margin deposit and no commissions are charged at any stage for trades. However, if a Fund is in an unrealized loss position on a Forward Contract, it may be required to pledge collateral (or additional collateral) to the counterparty. If a Fund is in an unrealized gain position on a Forward Contract, it may receive collateral from the counterparty.

Risks may arise upon entering into Forward Contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currencies relative to the Canadian dollar or each other.

Fluctuations in the value of open Forward Contracts are recorded as unrealized appreciation (depreciation) on foreign currency contracts by the Funds. Net realized gain (loss) on foreign currency contracts include net gains or losses recognized by the Funds on contracts which have matured or were sold.

**m. Offsetting of financial instruments** — Each Fund's risk of loss from counterparty credit risk on over-the-counter (OTC) derivatives is generally limited to the aggregate unrealized gain netted against any collateral held by the Fund. The Fund attempts to mitigate counterparty risk by only entering into agreements with counterparties that it believes have the financial resources to honor their obligations and by monitoring the financial stability of those counterparties. For foreign currency contracts, all Funds settle on a net basis.

In order to better define its contractual rights and to secure rights that will help a Fund mitigate its counterparty risk, a Fund may enter into an International Swaps and Derivatives Association, Inc. Master Agreement (ISDA Master Agreement) or similar agreement with its counterparties.

For financial reporting purposes, financial assets and liabilities are offset when there is a legally enforceable right to offset the recognized amounts and there is an intention to settle on a net basis or realize the asset and settle the liability simultaneously. The net amounts included in the offsetting table below are reported in the applicable Fund's Statements of Financial Position.

## Notes to Financial Statements (continued)

### As at June 30, 2020

Fund	Assets				Liabilities			
	Gross Amounts in the Statements of Financial Position	Gross Amounts Not Offset in the Statements of Financial Position		Net Amount	Gross Amounts in the Statements of Financial Position	Gross Amounts Not Offset in the Statements of Financial Position		Net Amount
		Financial Instruments	Collateral Received			Financial Instruments	Collateral Posted	
<b>CI ICBCCS S&amp;P China 500 Index ETF</b>								
Foreign Currency Contracts	\$ 29	\$ (26)	\$ –	\$ 3	\$ 26	\$ (26)	\$ –	\$ –
<b>CI ONE Global Equity ETF</b>								
Foreign Currency Contracts	9,544	–	–	9,544	–	–	–	–
<b>CI WisdomTree Europe Hedged Equity Index ETF</b>								
Foreign Currency Contracts	111,872	(954)	–	110,918	976	(954)	–	22
<b>CI WisdomTree International Quality Dividend Growth Index ETF</b>								
Foreign Currency Contracts	201,713	(35,758)	–	165,955	37,009	(35,758)	–	1,251
<b>CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF</b>								
Foreign Currency Contracts	60,381	(13,559)	–	46,822	13,928	(13,559)	–	369
<b>CI WisdomTree Japan Equity Index ETF</b>								
Foreign Currency Contracts	69,391	(123)	–	69,268	283	(123)	–	160
<b>CI WisdomTree U.S. MidCap Dividend Index ETF</b>								
Foreign Currency Contracts	151,235	(224)	–	151,011	765	(224)	–	541
<b>CI WisdomTree U.S. Quality Dividend Growth Index ETF</b>								
Foreign Currency Contracts	317,460	(1,283)	–	316,177	1,283	(1,283)	–	–
<b>CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF</b>								
Foreign Currency Contracts	298,418	(326)	–	298,092	3,648	(326)	–	3,322

### As at December 31, 2019

Fund	Assets				Liabilities			
	Gross Amounts in the Statements of Financial Position	Gross Amounts Not Offset in the Statements of Financial Position		Net Amount	Gross Amounts in the Statements of Financial Position	Gross Amounts Not Offset in the Statements of Financial Position		Net Amount
		Financial Instruments	Collateral Received			Financial Instruments	Collateral Posted	
<b>CI ONE Global Equity ETF</b>								
Foreign Currency Contracts	\$163,241	\$ –	\$ –	\$163,241	\$ –	\$ –	\$ –	\$ –
<b>CI WisdomTree Emerging Markets Dividend Index ETF</b>								
Foreign Currency Contracts	1,823	(11)	–	1,812	11	(11)	–	–
<b>CI WisdomTree Europe Hedged Equity Index ETF</b>								
Foreign Currency Contracts	323,636	(50,589)	–	273,047	51,365	(50,589)	–	776
<b>CI WisdomTree International Quality Dividend Growth Index ETF</b>								
Foreign Currency Contracts	300,656	(65,370)	–	235,286	66,232	(65,370)	–	862
<b>CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF</b>								
Foreign Currency Contracts	118,178	(36,382)	–	81,796	37,177	(36,382)	–	795
<b>CI WisdomTree Japan Equity Index ETF</b>								
Foreign Currency Contracts	90,268	(441)	–	89,827	667	(441)	–	226
<b>CI WisdomTree U.S. MidCap Dividend Index ETF</b>								
Foreign Currency Contracts	363,248	(6,522)	–	356,726	7,157	(6,522)	–	635
<b>CI WisdomTree U.S. Quality Dividend Growth Index ETF</b>								
Foreign Currency Contracts	712,654	(12,836)	–	699,818	12,836	(12,836)	–	–
<b>CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF</b>								
Foreign Currency Contracts	441,397	(18,492)	–	422,905	18,951	(18,492)	–	459

**n. Investments in associates, joint ventures, subsidiaries and unconsolidated structured entities** — In order to achieve its investment objective, the Funds may hold securities of an Underlying Fund that allows, as applicable, the Fund to replicate the index, as stipulated in its prospectus or to gain exposure to a particular country, industry, sector or asset class.

In determining whether the Fund has control or significant influence over an Underlying Fund, the Fund assesses voting rights, the exposure to variable returns, and its ability to use the voting rights to affect the amount of the returns. If it is determined that the Fund has control over an Underlying Fund, the Fund qualifies as an investment entity under IFRS 10, *Consolidated Financial Statements*,

## Notes to Financial Statements (continued)

and therefore accounts for investments it controls at FVTPL. The Fund's primary purpose is defined by its investment objectives and uses the investment strategies available to it as defined in the Fund's prospectus to meet those objectives. The Fund also measures and evaluates the performance of any Underlying Funds on a fair value basis.

Investments in Underlying Funds are susceptible to market price risk arising from uncertainty about future values of those Underlying Funds. The maximum exposure to loss from interests in Underlying Funds is equal to the total fair value of the investment in those respective Underlying Funds at any given point in time. The fair value of Underlying Funds, if any, are disclosed in investments in the Statements of Financial Position and listed in the Schedule of Investments.

Underlying Funds over which the Fund has control or significant influence are categorized as subsidiaries and associates, respectively. All other Underlying Funds are categorized as unconsolidated structured entities. Underlying Funds may be managed by the Manager, its affiliates, or by third-party managers. As at June 30, 2020 and December 31, 2019, the following Funds had investments in the Underlying Funds listed below and did not control or have any significant influence:

### As at June 30, 2020:

Fund / Investment	Country of Domicile	Ownership in the Underlying ETF	Shares/Units Held
<b>ONE Global Equity ETF</b>			
CI WisdomTree International Quality Dividend Growth Index ETF-Hedged Units	Canada	18.71%	243,225
CI WisdomTree U.S. Midcap Dividend Index ETF-Hedged Units	Canada	12.26%	66,331
iShares Cohen & Steers REIT ETF	U.S.	0.02%	3,729
iShares Core MSCI Emerging Markets ETF	U.S.	0.00%	24,818
iShares Micro-Cap ETF	U.S.	0.18%	14,988
iShares MSCI EAFE Small-Cap ETF	U.S.	0.02%	31,188
iShares Russell 2000 Growth ETF	U.S.	0.01%	5,316
iShares Russell 2000 Value ETF	U.S.	0.01%	8,335
iShares S&P/TSX Capped REIT Index ETF	Canada	0.02%	13,122
iShares S&P/TSX Completion Index ETF	Canada	1.77%	108,218
SPDR Dow Jones International Real Estate ETF	U.S.	0.04%	7,584
<b>ONE North American Core Plus Bond ETF</b>			
CI Yield Enhanced Canada Aggregate Bond Index ETF	Canada	2.48%	72,120
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	Canada	60.45%	1,088,170

### As at December 31, 2019:

Fund / Investment	Country of Domicile	Ownership in the Underlying ETF	Shares/Units Held
<b>ONE Global Equity ETF</b>			
CI WisdomTree International Quality Dividend Growth Index ETF-Hedged Units	Canada	17.91%	250,729
CI WisdomTree U.S. Midcap Dividend Index ETF-Hedged Units	Canada	11.57%	68,378
iShares Cohen & Steers REIT ETF	U.S.	0.02%	3,844
iShares Core MSCI Emerging Markets ETF	U.S.	0.00%	25,584
iShares Micro-Cap ETF	U.S.	0.18%	15,451
iShares MSCI EAFE Small-Cap ETF	U.S.	0.02%	32,150
iShares Russell 2000 Growth ETF	U.S.	0.01%	5,480
iShares Russell 2000 Value ETF	U.S.	0.01%	8,592
iShares S&P/TSX Capped REIT Index ETF	Canada	0.02%	13,526
iShares S&P/TSX Completion Index ETF	Canada	1.59%	111,557
SPDR Dow Jones International Real Estate ETF	U.S.	0.01%	7,818
WisdomTree India Earnings Fund	U.S.	0.05%	18,566
<b>ONE North American Core Plus Bond ETF</b>			
CI Yield Enhanced Canada Aggregate Bond Index ETF	Canada	5.16%	165,878
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	Canada	61.07%	1,282,514

### 3. CRITICAL ACCOUNTING JUDGMENTS AND ESTIMATES

The preparation of financial statements in accordance with IFRS requires management to make judgments, estimates and assumptions that affect the application of accounting policies and reported amounts of assets and liabilities at the reporting date and the reported amounts of income and expenses during the reporting period. The following discusses the most significant accounting judgments and estimates that the Funds have made in preparing their financial statements:

**Fair value measurement of investments and derivatives not quoted in active market** — The Funds may, from time to time, hold financial instruments that are not quoted in active markets, such as unlisted securities, private securities or derivatives. Unlisted securities are valued based on price quotations from recognized investment dealers, or failing that, their fair value is determined by the Manager based on the latest reported information available. The fair value of private securities is determined by using valuation models that may be based, in part, on assumptions that are not supported by observable market inputs. These methods and procedures may include, but are not limited to, performing comparisons with prices of comparable or similar securities, obtaining valuation related information from issuers and/or other analytical data relating to the investment and using other available indications of value. These values were independently assessed by the Manager based on assumptions and estimates on parameters available when the financial statements were prepared. However, because of the inherent uncertainty of valuation, the estimated fair values for these securities may be materially different from the values that would have been used had a ready market for the investment existed. The fair values of private securities are affected by the perceived credit risks of the issuer, predictability of cash flows and the length of time to maturity.

Valuation models use observable data, to the extent practicable. Since the outbreak of COVID-19, market volatility has increased significantly which results in fluctuation in quoted securities prices, widening of bid ask spreads and reduced liquidity in the market. These changes may also impact the observability of some of the model valuation inputs used, which may have an implication on classification of certain financial instruments within the fair value hierarchy. Areas such as credit risk (both own and counterparty); volatilities, correlations and key assumptions concerning future developments require the Manager to make estimates. Changes in assumptions about these factors could affect the reported fair values of financial instruments.

The Funds consider observable data to be market data that is readily available, regularly distributed and updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

The fair value of investments in underlying fund(s) that are not quoted in active markets is determined primarily by reference to the latest available NAV of such units for each underlying fund, as determined by the underlying fund(s)' managers.

### 4. REDEEMABLE UNITS

Each Fund is authorized to issue an unlimited number of redeemable, transferable units of an unlimited number of classes of units, each of which represents an equal, undivided interest in the net assets of that Fund. The units of the Funds are Canadian dollar denominated.

All units of a Fund have equal rights and privileges. Each whole unit is entitled to one vote at all meetings of unitholders and is entitled to participate equally with respect to distributions made by a Fund to unitholders, other than management fee distributions, including distributions of net income and net realized capital gains and distributions upon the termination of the Fund. Capital gains distributions are automatically reinvested in additional units of the Fund, which are immediately consolidated so that the NAV per unit remains unchanged. Units are issued only as fully-paid and are non-assessable.

On any trading day, unitholders may exchange the prescribed number of units (or an integral multiple thereof) for baskets of securities and/or cash.

On any trading day, unitholders may redeem units of any Fund for cash at a redemption price per unit equal to the lesser of: (i) 95% of the closing price for the units on the TSX on the effective day of the redemption; and (ii) the NAV per unit on the effective day of the redemption. A right to redeem units of a Fund may be suspended with the approval of the Canadian Securities Administrators.

Transactions in units for each Fund are disclosed below. The consideration for the purchase of creation units of a Fund generally consists of the in-kind contribution of a designated portfolio of equity securities constituting a portfolio sampling representation of the securities included in the relevant Fund's underlying Index and an amount of cash. Investors purchasing and redeeming creation



## Notes to Financial Statements (continued)

units may be charged a purchase transaction fee and a redemption transaction fee to offset transfer and other transaction costs associated with the issuance and redemption of creation units.

Fund / Unit Class	Period (Note 1)	Beginning of Period	Issued	Redeemed	End of Period
<b>CI ICBCCS S&amp;P China 500 Index ETF</b>					
Non-Hedged Units	2020	100,000	–	–	100,000
	2019	100,000	–	–	100,000
<b>CI ONE Global Equity ETF</b>					
	2020	1,700,000	50,000	(100,000)	1,650,000
	2019	1,850,000	100,000	(250,000)	1,700,000
<b>CI ONE North American Core Plus Bond ETF</b>					
	2020	1,800,000	–	(200,000)	1,600,000
	2019	1,900,000	100,000	(200,000)	1,800,000
<b>CI WisdomTree Canada Quality Dividend Growth Index ETF</b>					
Non-Hedged Units	2020	8,100,000	1,800,000	(450,000)	9,450,000
	2019	3,650,000	4,650,000	(200,000)	8,100,000
<b>CI WisdomTree Emerging Markets Dividend Index ETF</b>					
Non-Hedged Units	2020	1,300,000	100,000	–	1,400,000
	2019	200,000	1,100,000	–	1,300,000
<b>CI WisdomTree Europe Hedged Equity Index ETF</b>					
Non-Hedged Units	2020	1,000,000	–	(200,000)	800,000
	2019	1,200,000	–	(200,000)	1,000,000
Hedged Units	2020	1,250,000	50,000	(350,000)	950,000
	2019	1,750,000	–	(500,000)	1,250,000
<b>CI WisdomTree International Quality Dividend Growth Index ETF</b>					
Hedged Units	2020	1,400,000	–	(100,000)	1,300,000
	2019	1,400,000	–	–	1,400,000
Non-Hedged Units	2020	800,000	200,000	–	1,000,000
	2019	500,000	300,000	–	800,000
<b>CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF</b>					
Variably Hedged Units	2020	900,000	–	(100,000)	800,000
	2019	1,200,000	500,000	(800,000)	900,000
<b>CI WisdomTree Japan Equity Index ETF</b>					
Hedged Units	2020	200,000	–	–	200,000
	2019	200,000	200,000	(200,000)	200,000
Non-Hedged Units	2020	500,000	100,000	–	600,000
	2019	300,000	300,000	(100,000)	500,000
<b>CI WisdomTree U.S. MidCap Dividend Index ETF</b>					
Hedged Units	2020	591,082	–	(50,000)	541,082
	2019	791,082	50,000	(250,000)	591,082
Non-Hedged Units	2020	50,000	–	–	50,000
	2019	100,000	–	(50,000)	50,000
<b>CI WisdomTree U.S. Quality Dividend Growth Index ETF</b>					
Hedged Units	2020	1,104,175	100,000	(500,000)	704,175
	2019	854,175	400,000	(150,000)	1,104,175
Non-Hedged Units	2020	2,850,000	200,000	(1,750,000)	1,300,000
	2019	2,650,000	500,000	(300,000)	2,850,000
<b>CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF</b>					
Variably Hedged Units	2020	1,300,000	450,000	(150,000)	1,600,000
	2019	950,000	450,000	(100,000)	1,300,000
<b>CI Yield Enhanced Canada Aggregate Bond Index ETF</b>					
Non-Hedged Units	2020	3,213,163	–	(300,000)	2,913,163
	2019	2,413,163	1,100,000	(300,000)	3,213,163
<b>CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF</b>					
Non-Hedged Units	2020	2,100,000	550,000	(850,000)	1,800,000
	2019	2,000,000	600,000	(500,000)	2,100,000

## Notes to Financial Statements (continued)

Units issued and outstanding are considered to be capital of the Funds. The Funds are not subject to externally imposed capital requirements and have no legal restrictions on the issue, repurchase or resale of redeemable units beyond those included in the applicable Fund's prospectus. The capital received by a Fund is managed to achieve its investment objectives while maintaining liquidity to satisfy unitholder redemptions.

Fund	Class of Units		
	Non-Hedged Units	Hedged Units	Variably Hedged Units
CI ICBCCS S&P China 500 Index ETF	X		
CI ONE Global Equity ETF			
CI ONE North American Core Plus Bond ETF			
CI WisdomTree Canada Quality Dividend Growth Index ETF	X		
CI WisdomTree Emerging Markets Dividend Index ETF	X		
CI WisdomTree Europe Hedged Equity Index ETF	X	X	
CI WisdomTree International Quality Dividend Growth Index ETF	X	X	
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF			X
CI WisdomTree Japan Equity Index ETF	X	X	
CI WisdomTree U.S. MidCap Dividend Index ETF	X	X	
CI WisdomTree U.S. Quality Dividend Growth Index ETF	X	X	
CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF			X
CI Yield Enhanced Canada Aggregate Bond Index ETF	X		
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	X		

### 5. FEES AND OTHER EXPENSES

**Management fees** — Each Fund will pay the Manager a management fee as set forth in the table below based on the average daily NAV of the units of the Fund. The Manager of each Fund manages the day-to-day business of each Fund, including negotiating contractual agreements with and providing oversight of service providers, preparing reports to unitholders and securities regulatory authorities and conducting marketing activities. The Manager also acts as trustee of the Funds. The management fee, plus applicable taxes, will be accrued daily and paid monthly in arrears. The Manager may, from time to time in its discretion, waive all or a portion of the management fee charged at any given time.

Fund	Management Fee Rate
<b>CI ICBCCS S&amp;P China 500 Index ETF</b>	
Non-Hedged Units	0.55%
<b>CI ONE Global Equity ETF</b>	0.85%
<b>CI ONE North American Core Plus Bond ETF</b>	0.55%
<b>CI WisdomTree Canada Quality Dividend Growth Index ETF</b>	
Non-Hedged Units	0.21%
<b>CI WisdomTree Emerging Markets Dividend Index ETF</b>	
Non-Hedged Units	0.38%
<b>CI WisdomTree Europe Hedged Equity Index ETF</b>	
Hedged Units	0.58%
Non-Hedged Units	0.55%
<b>CI WisdomTree International Quality Dividend Growth Index ETF</b>	
Hedged Units	0.58%
Non-Hedged Units	0.48%
<b>CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF</b>	
Variably Hedged Units	0.63%

## Notes to Financial Statements (continued)

Fund	Management Fee Rate
<b>CI WisdomTree Japan Equity Index ETF</b>	
Hedged Units	0.51%
Non-Hedged Units	0.48%
<b>CI WisdomTree U.S. MidCap Dividend Index ETF</b>	
Hedged Units	0.38%
Non-Hedged Units	0.35%
<b>CI WisdomTree U.S. Quality Dividend Growth Index ETF</b>	
Hedged Units	0.38%
Non-Hedged Units	0.35%
<b>CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF</b>	
Variably Hedged Units	0.43%
<b>CI Yield Enhanced Canada Aggregate Bond Index ETF</b>	
Non-Hedged Units	0.18%
<b>CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF</b>	
Non-Hedged Units	0.18%

To achieve effective and competitive management fees, the Manager may agree to charge a reduced management fee as compared to the management fee it would otherwise be entitled to receive from the Funds with respect to investments in the Funds by certain unitholders. An amount equal to the difference between the fee otherwise chargeable and the reduced fee of the Fund will be distributed in cash by the Fund to those unitholders as management fee distributions.

**Operating Expenses** — In addition to the payment of the management fee, each Fund is responsible for (i) costs and expenses incurred in complying with NI 81-107 (including any expenses related to the implementation and ongoing operation of the independent review committee of the Funds), (ii) brokerage expenses and other fees, charges, taxes, levies or expenses (such as stamp taxes) incurred in connection with the execution of portfolio transactions or in connection with creation, exchange and redemption transactions (including without limitation any fees, charges, taxes, levies or expenses related to the purchase or sale of an amount of any currency, or repatriation of any security or other asset, related to the execution of portfolio transactions or any creation, exchange or redemption transactions), (iii) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith, (iv) distribution fees and expenses paid by the Fund under any distribution reinvestment plan adopted by the Fund, (v) interest and taxes of any kind or nature (including but not limited to, income, excise, transfer and withholding taxes as well as all other applicable taxes, including GST and HST), (vi) fees and expenses related to the provision of securities lending services, (vii) the costs of complying with any new governmental or regulatory requirement introduced after the Fund was established and (viii) extraordinary expenses. The payment or assumption by the Manager of any expense of a Fund described in (i) through (viii) above, that the Manager is not required to pay or assume, shall not obligate the Manager to pay or assume the same or any similar expense of a Fund on any subsequent occasion. The Manager is responsible for all other costs and expenses of the Funds, including the fees payable to the investment advisor, custodian, registrar and transfer agent and plan agent and fees payable to other service providers retained by WisdomTree.

**Fees and Expenses of Underlying Funds** — The Funds may invest in one or more Funds managed by the Manager or an affiliate of the Manager or other exchange-traded (Underlying Fund) managed by third-party managers. Fees and expenses are payable by the Underlying Fund in addition to the fees and expenses payable by the Funds unless waived by the Manager from time to time. However, a Fund may invest in one or more Underlying Fund provided that no management fees are payable by a Fund that would otherwise duplicate a fee payable by the Underlying Fund.

**Investments in Other Funds** — The Funds may invest in other Funds managed by the Manager in accordance with their investment objectives. Disclosure of such investments held by the Funds as at June 30, 2020 are provided in Note 2 of this report.

### 6. SECURITIES LENDING

Each Fund may lend portfolio securities to certain creditworthy borrowers, including the Funds' securities lending agent. It is the Funds' policy that, at origination, all loans are secured by collateral of at least 102% of the value of portfolio securities loaned. The aggregate market value of all securities loaned by the Fund cannot exceed 50% of the assets of the Fund. Collateral in the form of cash and/or high-grade debt obligations, equivalent to at least 102% of the market value of securities, is maintained at all times. The cash collateral can be invested in certain money market mutual funds which also have exposure to the fluctuations of the market. The values of the investments of cash collateral for securities on loan along with the obligations to return such collateral are included in the Statements of Financial Position. As at June 30, 2020 and 2019 none of the Funds were involved in securities lending.

## Notes to Financial Statements (continued)

### 7. TAXATION

The Funds qualify as a mutual fund trust under the *Income Tax Act* (Canada). All the Funds' net income for tax purposes and sufficient net capital gains realized in any year are required to be distributed to unitholders such that no income tax is payable by each of the Funds. As a result, the Funds do not record income taxes. Since the Funds do not record income taxes, the tax benefit of capital and non-capital losses has not been reflected in the Statements of Financial Position as a deferred income tax asset. Income tax on net realized capital gains not paid or payable will generally be recoverable by virtue of refunding provisions contained in the *Income Tax Act* (Canada) and provincial income tax legislation, as redemptions occur. Occasionally, the Funds may distribute more than they earn. This excess distribution is a return of capital and is not taxable to unitholders.

### 8. RELATED PARTY TRANSACTIONS

The Funds may have direct or indirect holdings in CI Financial Corp., or its affiliates or other investment fund(s) managed by the Manager as identified in the Fund Specific Notes to Financial Statements of each of the Funds, if applicable.

**Inter fund trading** — Inter fund trading occurs when a Fund purchases or sells a security of any issuer from or to another Fund managed by the Manager. These transactions are executed through market intermediaries and under prevailing market terms and conditions. The Independent Review Committee (IRC) reviews such transactions during scheduled meetings. During the period June 30, 2020, certain Funds executed inter fund trades.

**Related fund trading** — Related fund trading occurs when a Fund purchases or sells units/shares of another Fund managed by the Manager. During the period ended June 30, 2020, certain Funds engaged in related fund trading or held position(s) in related fund(s) at the end of each period.

**Related issuer trading** — Related issuer trading occurs when a Fund purchases or sells securities of CI Financial Corp. These transactions are executed through market intermediaries and under prevailing market terms and conditions. The IRC reviews such transactions during scheduled meetings. During the period ended June 30, 2020, certain Funds engaged in related issuer trading or held position(s) in CI Financial Corp. at the end of each period.

### 9. FINANCIAL INSTRUMENTS RISK

**Risk management** — The Funds are exposed to a variety of financial instruments risks: concentration risk, credit risk, liquidity risk, offsetting financial instruments and market risk (including other price risk, currency risk and interest rate risk). The level of risk to which each Fund is exposed to depends on the investment objective and the type of investments the Fund holds. The value of investments within a portfolio can fluctuate daily as a result of changes in prevailing interest rates, economic and market conditions and company specific news related to investments held by the Fund. The Manager of the Funds may minimize potential adverse effects of these risks on the Funds' performance by, but not limited to, regular monitoring of the Funds' positions and market events, diversification of the investment portfolio by asset type, country, sector, term to maturity within the constraints of the stated objectives, and through the usage of derivatives to hedge certain risk exposures.

**Concentration Risk** — Concentration risk arises as a result of the concentration of exposures within the same category. The following is a summary of the Funds' concentration risk as at June 30, 2020 and December 31, 2019:

Fund / Country / Industry	% of Net Assets	
	June 30, 2020	December 31, 2019
<b>CI ICBCCS China S&amp;P 500 Index ETF</b>		
Internet & Direct Marketing Retail	14.1%	12.4%
Banks	12.7%	14.7%
Interactive Media & Services	11.1%	9.0%
Insurance	5.3%	6.8%
Beverages	4.9%	4.2%
Real Estate Management & Development	4.6%	5.6%
Pharmaceuticals	4.3%	3.4%
Electronic Equipment, Instruments & Components	4.0%	3.4%
Food Products	3.0%	2.6%
Metals & Mining	2.5%	2.8%
Household Durables	2.4%	2.7%
Machinery	2.3%	2.7%
Semiconductors & Semiconductor Equipment	2.0%	1.1%
Oil, Gas & Consumable Fuels	1.9%	2.8%

## Notes to Financial Statements (continued)

Fund / Country / Industry	% of Net Assets	
	June 30, 2020	December 31, 2019
Construction & Engineering	1.6%	1.8%
Independent Power & Renewable Electricity Producers	1.6%	1.8%
Software	1.6%	1.1%
Chemicals	1.4%	1.5%
Construction Materials	1.3%	1.6%
Technology Hardware, Storage & Peripherals	1.2%	1.3%
Diversified Consumer Services	1.2%	0.9%
Wireless Telecommunication Services	1.0%	1.4%
Automobiles	1.0%	1.2%
Capital Markets	0.9%	1.0%
Electrical Equipment	0.9%	1.0%
Transportation Infrastructure	0.8%	1.0%
Hotels, Restaurants & Leisure	0.5%	1.0%
Other industries less than 1% of Net Assets	9.3%	8.4%
Other Assets less Liabilities	0.6%	0.8%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI ONE Global Equity ETF</b>		
Exchange-Traded	47.7%	49.7%
Information Technology	9.7%	7.0%
Financials	8.5%	10.2%
Health Care	6.8%	5.6%
Consumer Staples	5.0%	4.5%
Communication Services	4.7%	4.1%
Industrials	4.5%	3.5%
Materials	4.1%	4.8%
Consumer Discretionary	3.1%	2.8%
Energy	2.7%	4.4%
Utilities	1.9%	1.6%
Other Assets less Liabilities	1.3%	1.8%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI ONE North American Core Plus Bond ETF</b>		
Exchange-Traded	69.4%	77.2%
Corporate Bonds	26.8%	18.7%
Foreign Corporate Bonds	1.5%	0.2%
Provincial Bonds	1.0%	0.9%
Other investment types less than 1% of Net Assets	0.2%	—
Other Assets less Liabilities	1.1%	3.0%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI WisdomTree Canada Quality Dividend Growth Index ETF</b>		
Insurance	10.7%	5.2%
Road & Rail	10.3%	11.3%
Metals & Mining	10.3%	2.5%
Diversified Telecommunication Services	9.6%	9.7%
Oil, Gas & Consumable Fuels	8.2%	5.7%
Professional Services	5.8%	—
Food & Staples Retailing	5.5%	7.0%
Capital Markets	5.5%	2.3%
Auto Components	5.3%	5.6%
Wireless Telecommunication Services	4.8%	5.1%

## Notes to Financial Statements (continued)

Fund / Country / Industry	% of Net Assets	
	June 30, 2020	December 31, 2019
Hotels, Restaurants & Leisure	4.8%	5.0%
Commercial Services & Supplies	3.4%	4.5%
Food Products	2.6%	2.1%
Multiline Retail	2.4%	3.4%
Media	2.2%	2.6%
Trading Companies & Distributors	2.0%	4.7%
Containers & Packaging	1.6%	1.7%
Thriffs & Mortgage Finance	1.5%	2.2%
Software	1.4%	1.9%
Construction & Engineering	0.7%	4.1%
Machinery	0.2%	1.5%
Independent Power & Renewable Electricity Producers	—	2.9%
Chemicals	—	2.0%
Textiles, Apparel & Luxury Goods	—	1.9%
Airlines	—	1.8%
Aerospace & Defense	—	1.5%
Other industries less than 1% of Net Assets	1.2%	1.6%
Other Assets less Liabilities	0.0%*	0.2%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI WisdomTree Emerging Markets Dividend Index ETF</b>		
China	27.4%	26.6%
Taiwan	24.8%	20.9%
South Korea	12.2%	11.7%
Russia	9.5%	10.3%
India	5.2%	5.6%
Brazil	3.2%	4.7%
South Africa	3.1%	4.8%
Malaysia	3.0%	2.8%
Thailand	2.8%	2.8%
Mexico	2.5%	2.8%
Indonesia	2.0%	2.2%
Chile	0.9%	1.0%
Turkey	0.8%	1.0%
Other countries less than 1% of Net Assets	2.0%	2.6%
Other Assets less Liabilities	0.6%	0.2%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI WisdomTree Europe Hedged Equity Index ETF</b>		
France	31.3%	28.5%
Germany	30.2%	26.2%
Netherlands	13.4%	12.1%
United Kingdom	7.2%	6.0%
Belgium	5.7%	6.8%
Finland	3.9%	2.9%
Spain	2.5%	12.0%
Ireland	1.9%	1.5%
Italy	0.8%	1.3%
Other countries less than 1% of Net Assets	2.1%	2.1%
Other Assets less Liabilities	1.0%	0.6%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>

## Notes to Financial Statements (continued)

Fund / Country / Industry	% of Net Assets	
	June 30, 2020	December 31, 2019
<b>CI WisdomTree International Quality Dividend Growth Index ETF</b>		
Japan	23.1%	19.3%
United Kingdom	19.2%	22.2%
Switzerland	8.3%	7.0%
Denmark	8.2%	6.4%
Germany	7.6%	8.3%
Netherlands	4.9%	3.6%
France	4.8%	6.1%
Spain	4.7%	6.3%
Australia	3.8%	3.7%
Finland	3.3%	2.8%
China	2.5%	2.6%
Norway	2.3%	3.1%
Sweden	1.8%	3.0%
Italy	1.1%	1.6%
Hong Kong	0.5%	1.2%
Other countries less than 1% of Net Assets	3.3%	2.8%
Other Assets less Liabilities	0.6%	0.0%*
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF</b>		
Japan	23.2%	19.3%
United Kingdom	19.2%	22.2%
Switzerland	8.3%	7.0%
Denmark	8.2%	6.4%
Germany	7.6%	8.3%
Netherlands	4.9%	3.6%
France	4.8%	6.1%
Spain	4.7%	6.3%
Australia	3.8%	3.7%
Finland	3.3%	2.9%
China	2.5%	2.6%
Norway	2.3%	3.0%
Sweden	1.9%	3.0%
Italy	1.1%	1.6%
Hong Kong	0.5%	1.2%
Other countries less than 1% of Net Assets	3.1%	2.8%
Other Assets less Liabilities	0.6%	0.0%*
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI WisdomTree Japan Equity Index ETF</b>		
Automobiles	10.4%	12.1%
Pharmaceuticals	9.7%	8.1%
Machinery	9.2%	9.0%
Chemicals	7.7%	7.3%
Banks	7.6%	8.5%
Trading Companies & Distributors	6.2%	6.5%
Auto Components	5.4%	5.7%
Electronic Equipment, Instruments & Components	4.7%	5.0%
Semiconductors & Semiconductor Equipment	4.7%	3.7%
Technology Hardware, Storage & Peripherals	3.1%	3.4%

## Notes to Financial Statements (continued)

Fund / Country / Industry	% of Net Assets	
	June 30, 2020	December 31, 2019
Tobacco	3.0%	3.0%
Household Durables	2.9%	2.6%
Entertainment	2.6%	1.8%
Insurance	2.6%	2.7%
Electrical Equipment	2.1%	1.9%
Building Products	1.8%	1.6%
Health Care Equipment & Supplies	1.4%	1.2%
Beverages	1.4%	1.2%
Personal Products	1.1%	1.0%
Metals & Mining	1.0%	2.4%
IT Services	1.0%	0.8%
Food Products	1.0%	0.9%
Food & Staples Retailing	1.0%	0.9%
Other industries less than 1% of Net Assets	7.9%	8.2%
Other Assets less Liabilities	0.5%	0.5%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI WisdomTree U.S. MidCap Dividend Index ETF</b>		
Equity Real Estate Investment Trusts (REITs)	15.5%	14.7%
Banks	9.1%	9.2%
Insurance	5.9%	5.2%
Capital Markets	5.0%	3.6%
Chemicals	4.8%	3.6%
Oil, Gas & Consumable Fuels	4.1%	5.8%
Food Products	3.8%	2.6%
Machinery	3.7%	3.0%
Electric Utilities	3.6%	2.9%
Containers & Packaging	3.3%	2.6%
IT Services	3.1%	2.7%
Multi-Utilities	2.6%	2.3%
Gas Utilities	2.6%	2.1%
Household Durables	2.4%	1.9%
Independent Power & Renewable Electricity Producers	1.9%	1.5%
Building Products	1.9%	1.3%
Consumer Finance	1.5%	1.4%
Media	1.5%	1.2%
Thrifts & Mortgage Finance	1.4%	1.2%
Hotels, Restaurants & Leisure	1.3%	3.7%
Leisure Products	1.3%	1.1%
Air Freight & Logistics	1.2%	0.8%
Specialty Retail	1.2%	2.4%
Electronic Equipment, Instruments & Components	1.1%	1.2%
Technology Hardware, Storage & Peripherals	1.1%	1.1%
Diversified Financial Services	1.1%	0.9%
Trading Companies & Distributors	1.0%	0.7%
Commercial Services & Supplies	1.0%	0.6%
Semiconductors & Semiconductor Equipment	1.0%	0.8%
Textiles, Apparel & Luxury Goods	0.5%	1.7%
Auto Components	0.6%	1.0%
Multiline Retail	—	2.1%
Other industries less than 1% of Net Assets	9.3%	11.1%
Other Assets less Liabilities	0.6%	2.0%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>



## Notes to Financial Statements (continued)

Fund / Country / Industry	% of Net Assets	
	June 30, 2020	December 31, 2019
<b>CI WisdomTree U.S. Quality Dividend Growth Index ETF</b>		
Software	7.7%	5.6%
Semiconductors & Semiconductor Equipment	7.6%	6.6%
Pharmaceuticals	7.5%	7.0%
Technology Hardware, Storage & Peripherals	5.9%	4.2%
Diversified Telecommunication Services	5.3%	5.3%
Household Products	4.7%	4.2%
Machinery	4.3%	4.3%
Biotechnology	4.2%	3.4%
Beverages	3.9%	3.6%
IT Services	3.7%	3.5%
Industrial Conglomerates	3.2%	3.3%
Health Care Providers & Services	3.2%	2.9%
Capital Markets	3.1%	2.9%
Tobacco	2.9%	3.2%
Road & Rail	2.7%	2.5%
Aerospace & Defense	2.5%	3.5%
Media	2.4%	2.6%
Chemicals	2.4%	2.3%
Food Products	2.2%	1.9%
Air Freight & Logistics	2.1%	1.9%
Specialty Retail	1.9%	2.6%
Oil, Gas & Consumable Fuels	1.5%	2.1%
Electric Utilities	1.4%	1.3%
Food & Staples Retailing	1.4%	1.4%
Insurance	1.3%	1.3%
Health Care Equipment & Supplies	1.1%	1.0%
Electrical Equipment	1.1%	1.1%
Consumer Finance	1.0%	1.3%
Multiline Retail	1.0%	1.3%
Automobiles	0.2%	2.5%
Hotels, Restaurants & Leisure	0.1%	1.9%
Textiles, Apparel & Luxury Goods	0.8%	1.1%
Other industries less than 1% of Net Assets	5.2%	6.1%
Other Assets less Liabilities	0.5%	0.3%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF</b>		
Software	7.7%	5.6%
Semiconductors & Semiconductor Equipment	7.6%	6.6%
Pharmaceuticals	7.6%	7.0%
Technology Hardware, Storage & Peripherals	5.9%	4.2%
Diversified Telecommunication Services	5.3%	5.3%
Household Products	4.7%	4.2%
Machinery	4.3%	4.3%
Biotechnology	4.2%	3.5%
Beverages	3.9%	3.6%
IT Services	3.7%	3.4%
Industrial Conglomerates	3.2%	3.3%
Health Care Providers & Services	3.2%	2.9%
Capital Markets	3.1%	2.9%

## Notes to Financial Statements (continued)

Fund / Country / Industry	% of Net Assets	
	June 30, 2020	December 31, 2019
Tobacco	2.9%	3.2%
Road & Rail	2.7%	2.5%
Aerospace & Defense	2.5%	3.5%
Media	2.4%	2.6%
Chemicals	2.4%	2.3%
Food Products	2.2%	2.0%
Air Freight & Logistics	2.1%	1.9%
Specialty Retail	1.9%	2.6%
Electric Utilities	1.4%	1.3%
Oil, Gas & Consumable Fuels	1.4%	2.1%
Food & Staples Retailing	1.4%	1.4%
Insurance	1.3%	1.3%
Electrical Equipment	1.1%	1.1%
Health Care Equipment & Supplies	1.1%	1.0%
Consumer Finance	1.0%	1.3%
Multiline Retail	1.0%	1.2%
Textiles, Apparel & Luxury Goods	0.8%	1.1%
Automobiles	0.2%	2.6%
Hotels, Restaurants & Leisure	0.1%	1.9%
Other industries less than 1% of Net Assets	5.1%	6.0%
Other Assets less Liabilities	0.6%	0.3%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI Yield Enhanced Canada Aggregate Bond Index ETF</b>		
Provincial Bonds	41.4%	37.3%
Corporate Bonds	31.2%	42.7%
Federal Bonds	22.2%	13.7%
Municipal Bonds	2.9%	2.4%
Foreign Corporate Bonds	1.3%	2.7%
Other investment types less than 1% of Net Assets	0.4%	0.5%
Other Assets less Liabilities	0.6%	0.7%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>
<b>CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF</b>		
Corporate Bonds	33.9%	56.6%
Federal Bonds	31.6%	18.5%
Provincial Bonds	26.5%	16.6%
Foreign Corporate Bonds	4.2%	5.4%
Supranational Bonds	1.7%	1.1%
Municipal Bonds	1.2%	1.0%
Other investment types less than 1% of Net Assets	0.2%	–
Other Assets less Liabilities	0.7%	0.8%
<b>Total</b>	<b>100.0%</b>	<b>100.0%</b>

\* Represents less than 0.1%.

**Credit risk** — Credit risk is the risk that a counterparty to a financial instrument will fail to discharge an obligation or commitment that it has entered with the Funds. The fair value of fixed-income securities includes consideration of the creditworthiness of the issuer and, accordingly, represents the maximum credit risk exposure of the Funds. To help manage the credit risk of the Funds, the Manager carefully monitors the creditworthiness and operational robustness of counterparties that conduct transactions on behalf of the Funds. All new counterparties to financial instruments are subject to an approval process and are required to have an approved credit rating of A or higher.

As at June 30, 2020 and December 31, 2019, three of the Funds (CAGG, CAGS and ONEB) have significant investments in fixed-income investments.

## Notes to Financial Statements (continued)

**Liquidity risk** — Liquidity risk is the possibility that investments in a Fund cannot be readily converted into cash when required. The Funds will likely maintain sufficient liquidity to meet expenses and redemption of units by investing primarily in liquid securities. However, unexpected heavy demand for redemptions of units could result in the Funds having to dispose of investments at a time when it is not optimal in order to meet such redemption requests. To manage the Funds' overall liquidity and enable the Funds to meet its obligations, the assets of the Funds are invested primarily in securities that are traded on active markets and that the Funds' Manager believes can be readily disposed of through market facilities under normal circumstances. Additionally, sufficient cash and cash equivalents are maintained to fund anticipated redemptions and ongoing operations.

**Market risk** — The Funds' investments are subject to market risk which is the risk that the fair value of future cash flows of a financial instrument will fluctuate due to changes in market conditions

**Other price risk** — Other market risk is the risk that the fair values of future cash flows of financial instruments will fluctuate as a result of changes in market prices (other than those arising from interest rate risk or currency risk), whether caused by factors specific to an individual investment or its issuer, or all factors affecting all instruments traded in a market or market segment. All securities present a risk of loss of capital. The Manager mitigates this risk by using investment strategies that seek to minimize the Funds' tracking error versus indices within the parameters of the investment strategy. The maximum risk resulting from a financial instrument is equivalent to its fair value. The Funds' equities and debt are susceptible to other market risk arising from uncertainties about future prices of the instruments.

The table below summarizes management's estimate of the effect on net assets of a 10% change in the Funds' benchmark value, as at June 30, 2020 and December 31, 2019, with all other variables held constant:

Fund	Benchmark	+/-10% Impact	
		June 30, 2020	December 31, 2019
CI ICBCCS S&P China 500 Index ETF	S&P China 500 Index CAD	\$ 281,702	\$ 264,271
CI ONE Global Equity ETF	30% S&P/TSX Composite Index/70% S&P Global 1200 Index	3,989,776	4,511,742
CI ONE North American Core Plus Bond ETF	FTSE Canada Universe Bond Index	8,303,887	8,962,688
CI WisdomTree Canada Quality Dividend Growth Index ETF	WisdomTree Canada Quality Dividend Growth Index	24,430,150	23,072,648
CI WisdomTree Emerging Markets Dividend Index ETF	WisdomTree Emerging Markets Dividend Index CAD	3,298,089	3,539,688
CI WisdomTree Europe Hedged Equity Index ETF	WisdomTree Europe CAD-Hedged Equity Index	3,991,438	5,952,932
CI WisdomTree International Quality Dividend Growth Index ETF	WisdomTree International Quality Dividend Growth Index CAD	5,761,755	5,762,102
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF	WisdomTree International Quality Dividend Growth Index Variably CAD-Hedged	1,935,482	2,300,342
CI WisdomTree Japan Equity Index ETF	WisdomTree Japan Equity Index CAD	1,747,107	1,699,188
CI WisdomTree U.S. MidCap Dividend Index ETF	WisdomTree U.S. MidCap Dividend Index CAD	1,193,606	1,748,131
CI WisdomTree U.S. Quality Dividend Growth Index ETF	WisdomTree U.S. Quality Dividend Growth Index CAD	5,641,733	11,632,064
CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF	WisdomTree U.S. Quality Dividend Growth Index Variably CAD-Hedged	4,452,671	3,844,996
CI Yield Enhanced Canada Aggregate Bond Index ETF	Bloomberg Barclays Canadian Aggregate Enhanced Yield Index	15,331,475	16,097,867
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	Bloomberg Barclays Canadian Short Aggregate Enhanced Yield Index	8,953,304	10,225,352

**Currency risk** — Foreign exchange risk arises from financial instruments that are denominated in foreign currencies. The Funds are exposed to the risk that the value of securities denominated in foreign currencies will fluctuate due to changes in exchange rates. When the value of the Canadian dollar falls in relation to foreign currencies, then the value of foreign investments rises. When the value of the Canadian dollar rises, the value of foreign investments falls.

Certain Funds held securities, primarily equity instruments, denominated in foreign currencies during the reporting period. Other financial assets (including dividends, interest receivable and receivables for investments sold) and financial liabilities (including payable for investments purchased) that are denominated in foreign currencies do not expose the Funds to significant foreign exchange risk.

The table below indicates the currencies to which the Funds had significant exposure as at June 30, 2020 and December 31, 2019, net of the effect of foreign currency contracts, respectively. The table also illustrates the potential impact on the net assets attributable to

## Notes to Financial Statements (continued)

holders of redeemable units if the Canadian dollar had strengthened or weakened by 5% in relation to each of the other currencies, with all other variables held constant.

Fund Name / Currency	June 30, 2020			
	Financial Instruments and Foreign Currency	Foreign Currency Contracts	Net Exposure	+/-5% Impact
<b>CI ICBCCS S&amp;P China 500 Index ETF</b>				
Chinese yuan	\$ 8,725,605	\$ —	\$ 8,725,605	\$ 436,280
Hong Kong dollar	6,538,457	(76,689)	6,461,768	323,088
Singapore dollar	2,757	—	2,757	138
U.S. dollar	810,284	(12,826)	797,458	39,873
Total	\$ 16,077,103	\$ (89,515)	\$ 15,987,588	\$ 799,379
<b>CI ONE Global Equity ETF</b>				
U.S. dollar	\$ 35,931,497	\$(21,343,893)	\$ 14,587,604	\$ 729,380
Total	\$ 35,931,497	\$(21,343,893)	\$ 14,587,604	\$ 729,380
<b>CI WisdomTree Canada Quality Dividend Growth Index ETF</b>				
U.S. dollar	\$ 270,287	\$ —	\$ 270,287	\$ 13,514
Total	\$ 270,287	\$ —	\$ 270,287	\$ 13,514
<b>CI WisdomTree Emerging Markets Dividend Index ETF</b>				
Brazilian real	\$ 5,349,292	\$ —	\$ 5,349,292	\$ 267,465
Chilean peso	187,353,099	—	187,353,099	9,367,655
Chinese yuan	9,938,339	—	9,938,339	496,917
Czech koruna	389,091	—	389,091	19,455
Euro	102	—	102	5
Hong Kong dollar	51,953,848	—	51,953,848	2,597,692
Hungary forint	13,196,269	—	13,196,269	659,813
Indian rupee	94,933,560	—	94,933,560	4,746,678
Indonesian rupiah	7,002,748,051	—	7,002,748,051	350,137,403
Malaysian ringgit	4,127,090	—	4,127,090	206,355
Mexican peso	14,816,783	—	14,816,783	740,839
New Taiwan dollar	187,626,723	—	187,626,723	9,381,336
Philippine peso	10,281,323	—	10,281,323	514,066
Polish zloty	631,677	—	631,677	31,584
South African rand	14,156,141	—	14,156,141	707,807
South Korean won	3,565,427,546	—	3,565,427,546	178,271,377
Thai baht	21,754,755	—	21,754,755	1,087,738
Turkish New lira	1,693,955	—	1,693,955	84,698
U.S. dollar	5,656,539	—	5,656,539	282,827
Total	\$11,192,034,183	\$ —	\$11,192,034,183	\$559,601,710
<b>CI WisdomTree Europe Hedged Equity Index ETF</b>				
Euro	\$ 66,802,047	\$ (194,474)	\$ 66,607,573	\$ 3,330,379
U.S. dollar	720	—	720	36
Total	\$ 66,802,767	\$ (194,474)	\$ 66,608,293	\$ 3,330,415

## Notes to Financial Statements (continued)

Fund Name / Currency	June 30, 2020			
	Financial Instruments and Foreign Currency	Foreign Currency Contracts	Net Exposure	+/-5% Impact
<b>CI WisdomTree International Quality Dividend Growth Index ETF</b>				
Australian dollar	\$ 4,549,302	\$ (45,437)	\$ 4,503,865	\$ 225,193
British pound	14,405,923	19,288	14,425,211	721,261
Danish krone	28,178,246	(55,951)	28,122,295	1,406,115
Euro	30,079,245	(97,923)	29,981,322	1,499,066
Hong Kong dollar	15,256,849	(98,217)	15,158,632	757,932
Israeli New shekel	451,268	(5)	451,263	22,563
Japanese yen	1,086,918,382	(4,570,749)	1,082,347,633	54,117,382
New Zealand dollar	674,890	(4,380)	670,510	33,526
Norwegian krone	10,655,107	3,012	10,658,119	532,906
Singapore dollar	777,874	(9)	777,865	38,893
Swedish krona	8,310,157	587	8,310,744	415,537
Swiss franc	8,247,467	(43,360)	8,204,107	410,205
U.S. dollar	1,344	–	1,344	67
Total	\$1,208,506,054	\$ (4,893,144)	\$1,203,612,910	\$60,180,646
<b>CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF</b>				
Australian dollar	\$ 1,521,468	\$ (524,522)	\$ 996,946	\$ 49,847
British pound	4,844,116	(2,431,784)	2,412,332	120,617
Danish krone	9,481,433	(4,784,296)	4,697,137	234,857
Euro	10,101,667	(5,088,907)	5,012,760	250,638
Hong Kong dollar	5,124,927	(916,540)	4,208,387	210,419
Israeli New shekel	149,359	(78,281)	71,078	3,554
Japanese yen	365,391,141	(180,970,286)	184,420,855	9,221,043
New Zealand dollar	226,353	(39,201)	187,152	9,358
Norwegian krone	3,596,510	(3,592,671)	3,839	192
Singapore dollar	257,824	(131,418)	126,406	6,320
Swedish krona	2,836,383	(1,418,988)	1,417,395	70,870
Swiss franc	2,777,271	(1,834,179)	943,092	47,155
U.S. dollar	2,789	–	2,789	139
Total	\$ 406,311,241	\$(201,811,073)	\$ 204,500,168	\$10,225,009
<b>CI WisdomTree Japan Equity Index ETF</b>				
Japanese yen	\$1,409,190,718	\$ (3,961,213)	\$1,405,229,505	\$70,261,475
Total	\$1,409,190,718	\$ (3,961,213)	\$1,405,229,505	\$70,261,475
<b>CI WisdomTree U.S. MidCap Dividend Index ETF</b>				
U.S. dollar	\$ 20,724,026	\$ 150,549	\$ 20,874,575	\$ 1,043,729
Total	\$ 20,724,026	\$ 150,549	\$ 20,874,575	\$ 1,043,729
<b>CI WisdomTree U.S. Quality Dividend Growth Index ETF</b>				
U.S. dollar	\$ 98,499,578	\$ (52,769)	\$ 98,446,809	\$ 4,922,340
Total	\$ 98,499,578	\$ (52,769)	\$ 98,446,809	\$ 4,922,340
<b>CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF</b>				
U.S. dollar	\$ 77,427,369	\$ (12,419,247)	\$ 65,008,122	\$ 3,250,406
Total	\$ 77,427,369	\$ (12,419,247)	\$ 65,008,122	\$ 3,250,406
<b>CI Yield Enhanced Canada Aggregate Bond Index ETF</b>				
U.S. dollar	\$ 5,947	\$ –	\$ 5,947	\$ 297
Total	\$ 5,947	\$ –	\$ 5,947	\$ 297

## Notes to Financial Statements (continued)

Fund Name / Currency	December 31, 2019			
	Financial Instruments and Foreign Currency	Foreign Currency Contracts	Net Exposure	+/-5% Impact
<b>CI ICBCCS S&amp;P China 500 Index ETF</b>				
Chinese yuan	\$ 1,354,294	\$ —	\$ 1,354,294	\$ 67,715
Hong Kong dollar	917,755	—	917,755	45,888
Singapore dollar	1,692	—	1,692	85
U.S. dollar	401,881	—	401,881	20,094
Total	\$ 2,675,622	\$ —	\$ 2,675,622	\$ 133,782
<b>CI ONE Global Equity ETF</b>				
U.S. dollar	\$22,304,116	\$(10,836,759)	\$11,467,357	\$ 573,368
Total	\$22,304,116	\$(10,836,759)	\$11,467,357	\$ 573,368
<b>CI WisdomTree Canada Quality Dividend Growth Index ETF</b>				
U.S. dollar	\$ 133,469	\$ —	\$ 133,469	\$ 6,673
Total	\$ 133,469	\$ —	\$ 133,469	\$ 6,673
<b>CI WisdomTree Emerging Markets Dividend Index ETF</b>				
Brazilian real	\$ 1,695,133	\$ (11,804)	\$ 1,683,329	\$ 84,166
Chilean peso	351,245	—	351,245	17,562
Chinese yuan	1,571,013	—	1,571,013	78,551
Czech koruna	116,651	(1,917)	114,734	5,737
Euro	59	—	59	3
Hong Kong dollar	8,074,375	(96,391)	7,977,984	398,899
Hungary forint	96,879	(1,777)	95,102	4,755
Indian rupee	1,927,865	—	1,927,865	96,393
Indonesian rupiah	799,267	(7,585)	791,682	39,584
Malaysian ringgit	996,800	(5,477)	991,323	49,566
Mexican peso	997,989	(5,852)	992,137	49,607
New Taiwan dollar	7,472,611	(59,338)	7,413,273	370,664
Philippine peso	265,258	(243)	265,015	13,251
Polish zloty	318,748	(1,807)	316,941	15,847
South African rand	1,755,793	(41,977)	1,713,816	85,691
South Korean won	4,155,049	(45,929)	4,109,120	205,456
Thai baht	1,021,386	(23,343)	998,043	49,902
Turkish new lira	358,093	(1,797)	356,296	17,815
U.S. dollar	3,876,967	(55,618)	3,821,349	191,067
Total	\$35,851,181	\$ (360,855)	\$35,490,326	\$1,774,516
<b>CI WisdomTree Europe Hedged Equity Index ETF</b>				
Euro	\$59,773,720	\$(34,274,548)	\$25,499,172	\$1,274,959
U.S. dollar	629	(629)	—	—
Total	\$59,774,349	\$(34,275,177)	\$25,499,172	\$1,274,959
<b>CI WisdomTree International Quality Dividend Growth Index ETF</b>				
Australian dollar	\$ 2,134,648	\$ (1,438,145)	\$ 696,503	\$ 34,825
British pound	10,744,716	(6,949,840)	3,794,876	189,744
Danish krone	3,721,975	(2,413,495)	1,308,480	65,424
Euro	19,391,125	(12,584,139)	6,806,986	340,349
Hong Kong dollar	2,221,423	(1,448,668)	772,755	38,638

## Notes to Financial Statements (continued)

Fund Name / Currency	December 31, 2019			
	Financial Instruments and Foreign Currency	Foreign Currency Contracts	Net Exposure	+/-5% Impact
Israeli New shekel	\$ 178,372	\$ (113,767)	\$ 64,605	\$ 3,230
Japanese yen	11,160,187	(7,293,712)	3,866,475	193,324
New Zealand dollar	233,796	(156,358)	77,438	3,872
Norwegian krone	1,757,662	(1,150,056)	607,606	30,380
Singapore dollar	438,812	(284,928)	153,884	7,694
Swedish krona	1,739,978	(1,146,271)	593,707	29,685
Swiss franc	4,092,148	(2,630,973)	1,461,175	73,059
U.S. dollar	(60)	—	(60)	(3)
Total	\$ 57,814,782	\$(37,610,352)	\$20,204,430	\$1,010,221
<b>CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF</b>				
Australian dollar	\$ 853,733	\$ (872,424)	\$ (18,691)	\$ (935)
British pound	4,287,886	(2,133,814)	2,154,072	107,704
Danish krone	1,483,678	(1,231,125)	252,553	12,628
Euro	7,741,570	(6,427,057)	1,314,513	65,726
Hong Kong dollar	885,872	(441,635)	444,237	22,212
Israeli New shekel	70,939	(34,680)	36,259	1,813
Japanese yen	4,454,544	(3,729,001)	725,543	36,277
New Zealand dollar	93,357	(48,092)	45,265	2,263
Norwegian krone	701,074	(476,712)	224,362	11,218
Singapore dollar	173,385	(87,192)	86,193	4,310
Swedish krona	701,007	(351,110)	349,897	17,495
Swiss franc	1,636,481	(1,076,226)	560,255	28,013
U.S. dollar	(46)	—	(46)	(2)
Total	\$ 23,083,480	\$(16,909,068)	\$ 6,174,412	\$ 308,722
<b>CI WisdomTree Japan Equity Index ETF</b>				
Japanese yen	\$ 17,137,105	\$ (4,834,924)	\$12,302,181	\$ 615,109
Total	\$ 17,137,105	\$ (4,834,924)	\$12,302,181	\$ 615,109
<b>CI WisdomTree U.S. MidCap Dividend Index ETF</b>				
U.S. dollar	\$ 17,619,735	\$(16,010,909)	\$ 1,608,826	\$ 80,441
Total	\$ 17,619,735	\$(16,010,909)	\$ 1,608,826	\$ 80,441
<b>CI WisdomTree U.S. Quality Dividend Growth Index ETF</b>				
U.S. dollar	\$116,388,213	\$(31,541,061)	\$84,847,152	\$4,242,358
Total	\$116,388,213	\$(31,541,061)	\$84,847,152	\$4,242,358
<b>CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF</b>				
U.S. dollar	\$ 38,204,049	\$(18,937,834)	\$19,266,215	\$ 963,311
Total	\$ 38,204,049	\$(18,937,834)	\$19,266,215	\$ 963,311
<b>CI Yield Enhanced Canada Aggregate Bond Index ETF</b>				
U.S. dollar	\$ 3,265	\$ —	\$ 3,265	\$ 163
Total	\$ 3,265	\$ —	\$ 3,265	\$ 163

**Interest rate risk** — Interest rate risk is the risk that the market value of the Funds' interest-bearing financial instruments will fluctuate due to changes in market interest rates. The market value of interest-bearing financial instruments will rise as interest rates fall, and vice versa, will generally fall if interest rates rise. There is minimum sensitivity to interest rate fluctuations on cash invested in short-term market rate investments which tend to be short-term in nature. If the prevailing interest rates had been raised or lowered,

## Notes to Financial Statements (continued)

assuming a parallel shift in the yield curve, with all other factors remaining constant, net assets attributable to holders of redeemable units could possibly have decreased or increased. The table below summarizes the exposure to the interest rate risk as at June 30, 2020 and December 31, 2019 for the Funds that had significant interest-bearing financial assets and liabilities. Each Fund's sensitivity to a +/- 1% change in the interest rate was determined based on the weighted average duration of the portfolio.

### As at June 30, 2020

	Less Than One Year	1-3 Years	3-5 Years	More Than 5 Years	Total	+/-1% Impact
CI ONE North American Core Plus Bond ETF	\$2,564,358	\$11,756,016	\$ 4,018,552	\$ 5,167,270	\$ 23,506,196	\$ 916,742
CI Yield Enhanced Canada Aggregate Bond Index ETF	10,136	21,713,533	23,447,493	108,143,587	153,314,749	12,418,495
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	70,398	38,187,818	45,961,236	5,313,584	89,533,036	2,506,925

### As at December 31, 2019

	Less Than One Year	1-3 Years	3-5 Years	More Than 5 Years	Total	+/-1% Impact
CI ONE North American Core Plus Bond ETF	\$922,879	\$ 6,760,613	\$ 6,408,156	\$ 4,198,896	\$ 18,290,544	\$ 632,853
CI Yield Enhanced Canada Aggregate Bond Index ETF	129,747	17,766,911	15,580,804	127,501,212	160,978,674	14,391,493
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	9,133	27,667,521	64,599,238	9,977,631	102,253,523	3,077,831

**Fair value hierarchy** — The Funds are required to classify financial instruments measured at fair value using a fair value hierarchy. Investments whose values are based on quoted market prices in active markets are classified as Level 1. This level includes publicly traded equities, exchange-traded and retail mutual fund(s), exchange-traded warrants, futures contracts and traded options.

Financial instruments that trade in markets that are not considered to be active but are valued based on quoted market prices, dealer quotations or alternative pricing sources supported by observable inputs are classified as Level 2. These include fixed income securities, mortgage-backed securities, short-term instruments, non-traded warrants, structured notes of indexed securities, foreign currency forward contracts and American depositary receipts and Global depositary receipts.

Investments classified as Level 3 have significant unobservable inputs. Level 3 instruments include private equities, private term-loans, private equity fund(s) and certain derivatives. As observable prices are not available for these securities, the Funds may use a variety of valuation techniques to derive their fair value.

Some of the Funds invest in other investment fund(s) and these investments are generally classified as Level 1.

The following tables categorize financial instruments recorded at fair value in the Statements of Financial Position into one of the three fair value hierarchy levels.

### As at June 30, 2020

CI ICBCCS S&P China 500 Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 2,817,019	\$ —	\$ —	\$ 2,817,019
<b>Total</b>	<b>\$ 2,817,019</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 2,817,019</b>
Unrealized Appreciation on Foreign Currency Contracts	—	29	—	29
Unrealized Depreciation on Foreign Currency Contracts	—	(26)	—	(26)
<b>Total - Net</b>	<b>\$ 2,817,019</b>	<b>\$ 3</b>	<b>\$ —</b>	<b>\$ 2,817,022</b>

  

CI ONE Global Equity ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$20,628,965	\$ —	\$ —	\$20,628,965
Exchange-Traded Funds	19,268,794	—	—	19,268,794
<b>Total</b>	<b>\$39,897,759</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$39,897,759</b>
Unrealized Appreciation on Foreign Currency Contracts	—	9,544	—	9,544
<b>Total - Net</b>	<b>\$39,897,759</b>	<b>\$9,544</b>	<b>\$ —</b>	<b>\$39,907,303</b>



## Notes to Financial Statements (continued)

CI ONE North American Core Plus Bond ETF	Level 1	Level 2	Level 3	Total
Corporate Bonds	\$ –	\$22,473,648	\$ –	\$ 22,473,648
Provincial Bonds	–	819,938	–	819,938
Municipal Bond	–	212,610	–	212,610
Foreign Corporate Bonds	–	1,226,557	–	1,226,557
Exchange-Traded Funds	58,306,116	–	–	58,306,116
<b>Total</b>	<b>\$ 58,306,116</b>	<b>\$24,732,753</b>	<b>\$ –</b>	<b>\$ 83,038,869</b>

CI WisdomTree Canada Quality Dividend Growth Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$244,301,496	\$ –	\$ –	\$244,301,496
<b>Total</b>	<b>\$244,301,496</b>	<b>\$ –</b>	<b>\$ –</b>	<b>\$244,301,496</b>

CI WisdomTree Emerging Markets Dividend Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 32,980,661	\$ –	\$ –	\$ 32,980,661
Rights	–	–	–	–
Warrants	226	–	–	226
<b>Total</b>	<b>\$ 32,980,887</b>	<b>\$ –</b>	<b>\$ –</b>	<b>\$ 32,980,887</b>

CI WisdomTree Europe Hedged Equity Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 39,899,048	\$ –	\$ –	\$ 39,899,048
Rights	15,327	–	–	15,327
<b>Total</b>	<b>\$ 39,914,375</b>	<b>\$ –</b>	<b>\$ –</b>	<b>\$ 39,914,375</b>
Unrealized Appreciation on Foreign Currency Contracts	–	111,872	–	111,872
Unrealized Depreciation on Foreign Currency Contracts	–	(976)	–	(976)
<b>Total - Net</b>	<b>\$ 39,914,375</b>	<b>\$ 110,896</b>	<b>\$ –</b>	<b>\$ 40,025,271</b>

CI WisdomTree International Quality Dividend Growth Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 57,617,547	\$ –	\$ –	\$ 57,617,547
<b>Total</b>	<b>\$ 57,617,547</b>	<b>\$ –</b>	<b>\$ –</b>	<b>\$ 57,617,547</b>
Unrealized Appreciation on Foreign Currency Contracts	–	201,713	–	201,713
Unrealized Depreciation on Foreign Currency Contracts	–	(37,009)	–	(37,009)
<b>Total - Net</b>	<b>\$ 57,617,547</b>	<b>\$ 164,703</b>	<b>\$ –</b>	<b>\$ 57,782,250</b>

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 19,354,823	\$ –	\$ –	\$ 19,354,823
<b>Total</b>	<b>\$ 19,354,823</b>	<b>\$ –</b>	<b>\$ –</b>	<b>\$ 19,354,823</b>
Unrealized Appreciation on Foreign Currency Contracts	–	60,381	–	60,381
Unrealized Depreciation on Foreign Currency Contracts	–	(13,928)	–	(13,928)
<b>Total - Net</b>	<b>\$ 19,354,823</b>	<b>\$ 46,453</b>	<b>\$ –</b>	<b>\$ 19,401,276</b>

CI WisdomTree Japan Equity Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 17,471,068	\$ –	\$ –	\$ 17,471,068
<b>Total</b>	<b>\$ 17,471,068</b>	<b>\$ –</b>	<b>\$ –</b>	<b>\$ 17,471,068</b>
Unrealized Appreciation on Foreign Currency Contracts	–	69,391	–	69,391
Unrealized Depreciation on Foreign Currency Contracts	–	(283)	–	(283)
<b>Total - Net</b>	<b>\$ 17,471,068</b>	<b>\$ 69,108</b>	<b>\$ –</b>	<b>\$ 17,540,176</b>

## Notes to Financial Statements (continued)

CI WisdomTree U.S. MidCap Dividend Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 11,936,064	\$ —	\$ —	\$ 11,936,064
<b>Total</b>	<b>\$ 11,936,064</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 11,936,064</b>
Unrealized Appreciation on Foreign Currency Contracts	—	151,235	—	151,235
Unrealized Depreciation on Foreign Currency Contracts	—	(765)	—	(765)
<b>Total - Net</b>	<b>\$ 11,936,064</b>	<b>\$ 150,470</b>	<b>\$ —</b>	<b>\$ 12,086,534</b>

CI WisdomTree U.S. Quality Dividend Growth Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 56,417,331	\$ —	\$ —	\$ 56,417,331
<b>Total</b>	<b>\$ 56,417,331</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 56,417,331</b>
Unrealized Appreciation on Foreign Currency Contracts	—	317,460	—	317,460
Unrealized Depreciation on Foreign Currency Contracts	—	(1,283)	—	(1,283)
<b>Total - Net</b>	<b>\$ 56,417,331</b>	<b>\$ 316,177</b>	<b>\$ —</b>	<b>\$ 56,733,508</b>

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 44,526,705	\$ —	\$ —	\$ 44,526,705
<b>Total</b>	<b>\$ 44,526,705</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 44,526,705</b>
Unrealized Appreciation on Foreign Currency Contracts	—	298,418	—	298,418
Unrealized Depreciation on Foreign Currency Contracts	—	(3,648)	—	(3,648)
<b>Total - Net</b>	<b>\$ 44,526,705</b>	<b>\$ 294,770</b>	<b>\$ —</b>	<b>\$ 44,821,475</b>

CI Yield Enhanced Canada Aggregate Bond Index ETF	Level 1	Level 2	Level 3	Total
Corporate Bonds	\$ —	\$ 48,106,465	\$ —	\$ 48,106,465
Federal Bonds	—	34,313,804	—	34,313,804
Provincial Bonds	—	63,803,945	—	63,803,945
Municipal Bonds	—	4,409,497	—	4,409,497
Foreign Corporate Bonds	—	2,034,715	—	2,034,715
Supranational Bonds	—	619,657	—	619,657
Foreign Government Agencies	—	26,666	—	26,666
<b>Total</b>	<b>\$ —</b>	<b>\$ 153,314,749</b>	<b>\$ —</b>	<b>\$ 153,314,749</b>

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	Level 1	Level 2	Level 3	Total
Corporate Bonds	\$ —	\$ 30,548,928	\$ —	\$ 30,548,928
Federal Bonds	—	28,495,581	—	28,495,581
Provincial Bonds	—	23,914,892	—	23,914,892
Municipal Bonds	—	1,078,073	—	1,078,073
Foreign Corporate Bonds	—	3,743,955	—	3,743,955
Supranational Bonds	—	1,541,766	—	1,541,766
Foreign Government Agencies	—	209,841	—	209,841
<b>Total</b>	<b>\$ —</b>	<b>\$ 89,533,036</b>	<b>\$ —</b>	<b>\$ 89,533,036</b>

### As at December 31, 2019

CI ICBCCS S&P China 500 Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 2,640,800	\$ 1,907	\$ —	\$ 2,642,707
<b>Total</b>	<b>\$ 2,640,800</b>	<b>\$ 1,907</b>	<b>\$ —</b>	<b>\$ 2,642,707</b>

## Notes to Financial Statements (continued)

<b>CI ONE Global Equity ETF</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Common Stocks	\$ 22,304,536	\$ –	\$ –	\$ 22,304,536
Exchange-Traded Funds	22,812,880	–	–	22,812,880
<b>Total</b>	<b>\$ 45,117,416</b>	<b>\$ –</b>	<b>\$ –</b>	<b>\$ 45,117,416</b>
Unrealized Appreciation on Foreign Currency Contracts	–	163,241	–	163,241
<b>Total - Net</b>	<b>\$ 45,117,416</b>	<b>\$ 163,241</b>	<b>\$ –</b>	<b>\$ 45,280,657</b>
<b>CI ONE North American Core Plus Bond ETF</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Corporate Bonds	\$ –	\$ 17,300,657	\$ –	\$ 17,300,657
Provincial Bonds	–	810,128	–	810,128
Foreign Corporate Bonds	–	179,759	–	179,759
Exchange-Traded Funds	71,336,335	–	–	71,336,335
<b>Total</b>	<b>\$ 71,336,335</b>	<b>\$ 18,290,544</b>	<b>\$ –</b>	<b>\$ 89,626,879</b>
<b>CI WisdomTree Canada Quality Dividend Growth Index ETF</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Common Stocks	\$ 230,726,484	\$ –	\$ –	\$ 230,726,484
<b>Total</b>	<b>\$ 230,726,484</b>	<b>\$ –</b>	<b>\$ –</b>	<b>\$ 230,726,484</b>
<b>CI WisdomTree Emerging Markets Dividend Index ETF</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Common Stocks	\$ 35,386,721	\$ 9,799	\$ –	\$ 35,396,520
Rights	–	357	–	357
Warrants	–	–	–	–
<b>Total</b>	<b>\$ 35,386,721</b>	<b>\$ 10,156</b>	<b>\$ –</b>	<b>\$ 35,396,877</b>
Unrealized Appreciation on Foreign Currency Contracts	–	1,823	–	1,823
Unrealized Depreciation on Foreign Currency Contracts	–	(11)	–	(11)
<b>Total - Net</b>	<b>\$ 35,386,721</b>	<b>\$ 11,968</b>	<b>\$ –</b>	<b>\$ 35,398,689</b>
<b>CI WisdomTree Europe Hedged Equity Index ETF</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Common Stocks	\$ 59,529,315	\$ –	\$ –	\$ 59,529,315
<b>Total</b>	<b>\$ 59,529,315</b>	<b>\$ –</b>	<b>\$ –</b>	<b>\$ 59,529,315</b>
Unrealized Appreciation on Foreign Currency Contracts	–	323,636	–	323,636
Unrealized Depreciation on Foreign Currency Contracts	–	(51,365)	–	(51,365)
<b>Total - Net</b>	<b>\$ 59,529,315</b>	<b>\$ 272,271</b>	<b>\$ –</b>	<b>\$ 59,801,586</b>
<b>CI WisdomTree International Quality Dividend Growth Index ETF</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Common Stocks	\$ 57,619,940	\$ –	\$ –	\$ 57,619,940
Rights	–	1,077	–	1,077
<b>Total</b>	<b>\$ 57,619,940</b>	<b>\$ 1,077</b>	<b>\$ –</b>	<b>\$ 57,621,017</b>
Unrealized Appreciation on Foreign Currency Contracts	–	300,656	–	300,656
Unrealized Depreciation on Foreign Currency Contracts	–	(66,232)	–	(66,232)
<b>Total - Net</b>	<b>\$ 57,619,940</b>	<b>\$ 235,501</b>	<b>\$ –</b>	<b>\$ 57,855,441</b>
<b>CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Common Stocks	\$ 23,002,991	\$ –	\$ –	\$ 23,002,991
Rights	–	428	–	428
<b>Total</b>	<b>\$ 23,002,991</b>	<b>\$ 428</b>	<b>\$ –</b>	<b>\$ 23,003,419</b>
Unrealized Appreciation on Foreign Currency Contracts	–	118,178	–	118,178
Unrealized Depreciation on Foreign Currency Contracts	–	(37,177)	–	(37,177)
<b>Total - Net</b>	<b>\$ 23,002,991</b>	<b>\$ 81,429</b>	<b>\$ –</b>	<b>\$ 23,084,420</b>

## Notes to Financial Statements (concluded)

CI WisdomTree Japan Equity Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 16,991,876	\$ —	\$ —	\$ 16,991,876
<b>Total</b>	<b>\$ 16,991,876</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 16,991,876</b>
Unrealized Appreciation on Foreign Currency Contracts	—	90,268	—	90,268
Unrealized Depreciation on Foreign Currency Contracts	—	(667)	—	(667)
<b>Total - Net</b>	<b>\$ 16,991,876</b>	<b>\$ 89,601</b>	<b>\$ —</b>	<b>\$ 17,081,477</b>

CI WisdomTree U.S. MidCap Dividend Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 17,481,306	\$ —	\$ —	\$ 17,481,306
<b>Total</b>	<b>\$ 17,481,306</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 17,481,306</b>
Unrealized Appreciation on Foreign Currency Contracts	—	363,248	—	363,248
Unrealized Depreciation on Foreign Currency Contracts	—	(7,157)	—	(7,157)
<b>Total - Net</b>	<b>\$ 17,481,306</b>	<b>\$ 356,091</b>	<b>\$ —</b>	<b>\$ 17,837,397</b>

CI WisdomTree U.S. Quality Dividend Growth Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 116,320,637	\$ —	\$ —	\$ 116,320,637
<b>Total</b>	<b>\$ 116,320,637</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 116,320,637</b>
Unrealized Appreciation on Foreign Currency Contracts	—	712,654	—	712,654
Unrealized Depreciation on Foreign Currency Contracts	—	(12,836)	—	(12,836)
<b>Total - Net</b>	<b>\$ 116,320,637</b>	<b>\$ 699,818</b>	<b>\$ —</b>	<b>\$ 117,020,455</b>

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF	Level 1	Level 2	Level 3	Total
Common Stocks	\$ 38,449,960	\$ —	\$ —	\$ 38,449,960
<b>Total</b>	<b>\$ 38,449,960</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 38,449,960</b>
Unrealized Appreciation on Foreign Currency Contracts	—	441,397	—	441,397
Unrealized Depreciation on Foreign Currency Contracts	—	(18,951)	—	(18,951)
<b>Total - Net</b>	<b>\$ 38,449,960</b>	<b>\$ 422,446</b>	<b>\$ —</b>	<b>\$ 38,872,406</b>

CI Yield Enhanced Canada Aggregate Bond Index ETF	Level 1	Level 2	Level 3	Total
Corporate Bonds	\$ —	\$ 69,131,073	\$ —	\$ 69,131,073
Federal Bonds	—	22,180,030	—	22,180,030
Provincial Bonds	—	60,515,148	—	60,515,148
Municipal Bonds	—	3,890,546	—	3,890,546
Foreign Corporate Bonds	—	4,383,983	—	4,383,983
Supranational Bonds	—	850,803	—	850,803
Foreign Government Agencies	—	27,091	—	27,091
<b>Total</b>	<b>\$ —</b>	<b>\$ 160,978,674</b>	<b>\$ —</b>	<b>\$ 160,978,674</b>

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	Level 1	Level 2	Level 3	Total
Corporate Bonds	\$ —	\$ 58,366,482	\$ —	\$ 58,366,482
Federal Bonds	—	19,040,316	—	19,040,316
Provincial Bonds	—	17,087,104	—	17,087,104
Municipal Bonds	—	1,034,003	—	1,034,003
Foreign Corporate Bonds	—	5,551,269	—	5,551,269
Supranational Bonds	—	1,174,349	—	1,174,349
<b>Total</b>	<b>\$ —</b>	<b>\$ 102,253,523</b>	<b>\$ —</b>	<b>\$ 102,253,523</b>

There were no Level 3 securities at or during the period ended June 30, 2020.

The Funds have elected to use the beginning of period method for transfers between fair value measurement Levels.

There were no significant transfers into or out of any fair value measurement levels during the period ended June 30, 2020 and during the year ended December 31, 2019.

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