

CI First Asset Enhanced Short Duration Bond ETF

SUMMARY OF INVESTMENT PORTFOLIO as at September 30, 2020

Category	% of Net Assets	Category	% of Net Assets	Top 25 Holdings	% of Net Assets
Country allocation		Sector allocation			
Long Positions		Long Positions		Cash & Equivalents	29.6
U.S.A.	58.9	Cash & Equivalents	29.6	Quicken Loans Inc., Callable, 5.75% 2025/05/01	4.6
Cash & Equivalents	29.6	Communication Services	15.8	United States Treasury Bond, 1.625% 2021/06/30	3.5
Canada	15.8	Health Care	10.4	Qualitytech LP / QTS Finance Corp., Callable, 4.75% 2025/11/15	3.4
U.K.	0.9	U.S. Federal Bonds & Guaranteed	9.3	Hologic Inc., Callable, 4.375% 2025/10/15	3.3
Netherlands	0.4	Financials	8.7	Centene Corp., Callable, 5.25% 2025/04/01	3.0
Ireland	0.3	Consumer Discretionary	8.0	United States Treasury Bond, 0.25% 2025/06/30	1.8
Panama	0.2	Consumer Staples	4.8	Carvana Co., Callable, 8.875% 2023/10/01	1.7
France	0.1	Energy	3.3	CCO Holdings LLC / CCO Holdings Capital Corp., Callable, 4% 2023/03/01	1.5
Luxembourg	0.0	Materials	3.2	Ford Motor Credit Co. LLC, Floating Rate., 2021/10/12	1.3
Cayman Islands	0.0	Industrials	3.0	Sprint Communications Inc., 6% 2022/11/15	1.2
Foreign Currency Forward Contract(s)	(0.5)	Information Technology	3.0	Centene Corp., Callable, 4.75% 2022/05/15	1.1
Total Long Positions	105.7	Government of Canada & Guaranteed	2.5	Nielsen Finance LLC / Nielsen Finance Co., Callable, 5% 2022/04/15	1.1
Short Positions		Real Estate	2.4	United States Treasury Bond, 1.25% 2050/05/15	1.0
Futures Contract(s)	(1.0)	Utilities	2.2	Electronic Arts Inc., Callable, 3.7% 2021/03/01	1.0
U.S.A.	(2.0)	Foreign Currency Forward Contract(s)	(0.5)	Qorvo Inc., Callable, 5.5% 2026/07/15	0.9
Canada	(2.7)	Total Long Positions	105.7	T-Mobile USA Inc., Callable, 6% 2023/03/01	0.8
Total Short Positions	(5.7)	Short Positions		United States Treasury Bond, Inflation Indexed., 0.5% 2028/01/15	0.8
		Consumer Discretionary	(0.1)	Tenet Healthcare Corp., Callable, 4.625% 2024/07/15	0.8
		Real Estate	(0.1)	Ally Financial Inc., Callable, 1.45% 2023/10/02	0.8
		Financials	(0.4)	First Quantum Minerals Ltd., Callable, 7.25% 2022/05/15	0.7
		Futures Contract(s)	(1.0)	CSC Holdings LLC, Callable, 4.125% 2030/12/01	0.7
		U.S. Federal Bonds & Guaranteed	(1.8)	Government of Canada, 0.5% 2025/09/01	0.7
		Government of Canada & Guaranteed	(2.3)	Government of Canada, 0.75% 2021/03/01	0.7
		Total Short Positions	(5.7)	BP Capital Markets PLC., 3.497% 2020/11/09	0.7
				Total Net Asset (in \$000's) :	\$186,259

The summary of investment portfolio may change due to ongoing portfolio transactions of the Fund and updates are available on a quarterly basis.

The prospectus and other information about the fund are available on the internet at www.firstasset.com.