

SEMI-ANNUAL  
FINANCIAL  
STATEMENTS  
**2021**

JUNE 30, 2021

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CI Investments Inc., the Manager of the Fund, appoints independent auditors to audit the Fund's 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 Fund's 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 Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	100,829	143,058
Investments pledged as collateral	-	-
Cash	32	403
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	1	1
Cash collateral on deposit for short sale	-	-
Dividends receivable	-	-
Interest receivable	502	731
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	2,876
	101,364	147,069
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	3,223
Management fees payable	15	19
Accounts payable and accrued liabilities	9	-
Foreign capital gains tax	-	-
	24	3,242
<b>Net assets attributable to holders of redeemable units</b>	101,340	143,827

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at		as at		as at	
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Non-Hedged						
Units	101,340	143,827	50.34	53.01	2,013,163	2,713,163

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

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	1,616	2,438
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	1,154	1,573
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(7,871)	6,068
<b>Total net gain (loss) on investments and derivatives</b>	<b>(5,101)</b>	<b>10,079</b>
Other income		
Foreign exchange gain (loss) on cash	-	-
Securities lending revenue (Note 6)	2	-
Fees rebate	3	-
Miscellaneous foreign income	-	-
Other income	-	-
<b>Total other income</b>	<b>5</b>	<b>-</b>
<b>Total income</b>	<b>(5,096)</b>	<b>10,079</b>
<b>Expenses</b>		
Management fees (Note 5)	104	154
Commissions and other portfolio transaction costs	16	-
Independent review committee fees	1	4
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	-	1
Harmonized sales tax	11	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>132</b>	<b>159</b>
Expenses absorbed by the Manager (Note 5)	-	(4)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>(5,228)</b>	<b>9,924</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	(5,228)	9,924	(2.28)	3.24	2,296,588	3,059,317

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

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements (unaudited)

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

for the periods ended June 30 (in \$000's)

	Non-Hedged Units	
	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	143,827	162,079
Increase (decrease) in net assets attributable to holders of redeemable units	(5,228)	9,924
<b>Distributions to holders of redeemable units</b>		
From net investment income	(832)	(2,267)
From net realized gains	(567)	-
Return of capital	(1)	-
<b>Total distributions to holders of redeemable units</b>	(1,400)	(2,267)
<b>Redeemable unit transactions</b>		
Proceeds from redeemable units issued	26,162	-
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	(62,021)	(15,543)
<b>Net increase (decrease) from redeemable unit transactions</b>	(35,859)	(15,543)
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	(42,487)	(7,886)
<b>Net assets attributable to holders of redeemable units at the end of period</b>	101,340	154,193

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

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	(5,228)	9,924
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(1,154)	(1,573)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	16	-
Change in unrealized (appreciation) depreciation in value of investments and derivatives	7,871	(6,068)
Proceeds from sale and maturity of investments and derivatives	13,251	25,397
Purchase of investments and derivatives	(11,965)	(25,871)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	-	207
(Increase) decrease in interest receivable	229	-
Increase (decrease) in management fees payable	(4)	(8)
Change in other accounts receivable and payable	8	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>3,024</b>	<b>2,008</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(4,623)	(2,245)
Proceeds from issuance of redeemable units	7,728	-
Amounts paid on redemption of redeemable units	(6,500)	(112)
<b>Net cash from (used in) financing activities</b>	<b>(3,395)</b>	<b>(2,357)</b>
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(371)	(349)
Cash (bank overdraft), beginning of period	403	1,341
<b>Cash (bank overdraft), end of period</b>	<b>32</b>	<b>992</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	-	(1)
Interest received, net of withholding tax*	1,846	2,645
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS</b>				
<b>CORPORATE BONDS</b>				
66,000	407 International Inc., 2.59%, May 25, 2032	70,396	67,173	
143,000	407 International Inc., 2.84%, March 07, 2050	144,871	134,315	
31,000	407 International Inc., 3.3%, March 27, 2045	30,642	31,703	
51,000	407 International Inc., 3.43%, June 01, 2033	57,390	55,299	
60,000	407 International Inc., 3.6%, May 21, 2047	62,112	64,552	
89,000	407 International Inc., 3.65%, September 08, 2044	98,575	95,991	
92,000	407 International Inc., 3.67%, March 08, 2049	102,624	100,439	
92,000	407 International Inc., 3.72%, May 11, 2048	101,549	101,097	
100,000	407 International Inc., 3.83%, May 11, 2046	112,034	111,182	
82,000	407 International Inc., 3.98%, September 11, 2052	94,121	94,183	
82,000	407 International Inc., 4.19%, April 25, 2042	95,706	94,753	
64,000	407 International Inc., 4.45%, November 15, 2041	74,356	76,341	
45,000	407 International Inc., 4.68%, October 07, 2053	53,272	57,981	
62,000	407 International Inc., 5.96%, December 03, 2035	82,120	83,529	
67,000	407 International Inc., Series '06D1', 5.75%, February 14, 2036	82,743	85,276	
30,000	407 International Inc., Step Rate	49,393	45,827	
200,000	55 School Board Trust, Series 'A', 5.9%, June 02, 2033	271,203	269,772	
73,000	Aeroports de Montreal, 3.44%, April 26, 2051	73,433	77,747	
50,000	Aeroports de Montreal, 5.17%, September 17, 2035	62,091	63,106	
45,000	Aeroports de Montreal, 6.55%, October 11, 2033	63,498	62,116	
113,413	Aeroports de Montreal, 6.95%, April 16, 2032	149,771	144,124	
55,000	Aeroports de Montreal, Series 'H', 5.67%, October 16, 2037	71,793	73,923	
31,000	Aeroports de Montreal, Series 'I', 5.47%, April 16, 2040	40,513	41,472	
89,000	Aeroports de Montreal, Series 'R', 3.03%, April 21, 2050	91,349	87,793	
100,802	Alberta PowerLine L.P., 4.07%, December 01, 2053	115,850	112,483	
129,578	Alberta PowerLine L.P., 4.07%, March 01, 2054	135,939	144,507	
37,000	Alectra Inc., Series 'A', 3.96%, July 30, 2042	42,118	42,295	
39,000	Alectra Inc., Series 'B', 5.3%, April 29, 2041	48,952	52,089	
56,000	Algonquin Power Co., 2.85%, July 15, 2031	56,228	56,955	
38,000	Algonquin Power Co., 4.09%, February 17, 2027	38,964	42,077	
45,000	Algonquin Power Co., 4.6%, January 29, 2029	46,553	52,120	
38,000	Allied Properties REIT, Series 'D', 3.39%, August 15, 2029	38,070	39,529	
38,000	Allied Properties REIT, Series 'E', 3.11%, April 08, 2027	40,560	39,600	
57,000	Allied Properties REIT, Series 'F', 3.12%, February 21, 2030	57,883	57,692	
42,000	Allied Properties REIT, Series 'G', 3.13%, May 15, 2028	42,950	43,418	
62,000	AltaGas Ltd., 2.08%, May 30, 2028	60,292	60,697	
28,000	AltaGas Ltd., 2.17%, March 16, 2027	27,910	27,973	
25,000	AltaGas Ltd., 2.48%, November 30, 2030	25,377	24,210	
25,000	AltaGas Ltd., 3.98%, October 04, 2027	27,390	27,360	
45,000	AltaGas Ltd., 4.5%, August 15, 2044	51,296	48,186	
40,000	AltaGas Ltd., 4.99%, October 04, 2047	49,193	46,095	
82,000	AltaLink L.P., 3.72%, December 03, 2046	87,234	91,054	
96,000	AltaLink L.P., 3.99%, June 30, 2042	114,027	109,473	
72,000	AltaLink L.P., 4.09%, June 30, 2045	86,395	84,083	
46,000	AltaLink L.P., 4.45%, July 11, 2053	58,336	57,750	
50,000	AltaLink L.P., 4.46%, November 08, 2041	59,062	60,471	
29,000	AltaLink L.P., 4.87%, November 15, 2040	37,520	36,547	
64,000	AltaLink L.P., 4.92%, September 17, 2043	79,825	82,906	
30,000	AltaLink L.P., 5.25%, September 22, 2036	37,212	38,486	
54,000	AltaLink L.P., Series '2014-3', 4.05%, November 21, 2044	57,331	62,597	
84,000	Anheuser-Busch InBev Finance Inc., 4.32%, May 15, 2047	92,441	89,807	
77,000	ARC Resources Ltd., Restricted, 3.47%, March 10, 2031	76,808	78,698	
105,000	AT&T Inc., 4.85%, May 25, 2047	109,804	116,200	
104,000	AT&T Inc., 5.1%, November 25, 2048	112,711	119,635	
25,000	ATCO Ltd., Series '18-1', 5.5%, November 01, 2078	24,893	27,671	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
63,000	Aviva PLC, 4%, October 02, 2030	65,129	67,362	
94,000	Bell Canada, 1.65%, August 16, 2027	94,462	91,474	
61,000	Bell Canada, 2.2%, May 29, 2028	60,965	61,033	
125,000	Bell Canada, 2.5%, May 14, 2030	130,293	123,866	
81,000	Bell Canada, 2.9%, August 12, 2026	82,682	84,829	
69,000	Bell Canada, 2.9%, September 10, 2029	70,064	71,154	
140,000	Bell Canada, 3%, March 17, 2031	141,134	143,120	
199,000	Bell Canada, 3.5%, September 30, 2050	198,987	187,250	
100,000	Bell Canada, 3.6%, September 29, 2027	108,650	108,185	
125,000	Bell Canada, 3.8%, August 21, 2028	125,972	137,149	
85,000	Bell Canada, 4.05%, March 17, 2051	86,697	88,217	
75,000	Bell Canada, 4.35%, December 18, 2045	89,013	81,048	
75,000	Bell Canada, 4.45%, February 27, 2047	86,609	82,385	
140,000	Bell Canada, 4.75%, September 29, 2044	163,948	159,448	
42,000	Bell Canada, 6.17%, February 26, 2037	53,807	55,067	
50,000	Bell Canada, 7.3%, February 23, 2032	67,019	67,652	
36,000	Bell Canada, 7.85%, April 02, 2031	50,470	50,114	
38,000	Bell Canada, Series '2', 7.65%, December 30, 2031	49,933	52,040	
50,000	Bell Canada, Series 'M-17', 6.1%, March 16, 2035	61,621	64,142	
36,000	Bridging North America G.P., Series 'B', 4.34%, August 31, 2053	42,170	38,246	
37,000	British Columbia Ferry Services Inc., Series '08-01', 5.58%, January 11, 2038	50,805	50,090	
48,000	British Columbia Ferry Services Inc., Series '13-1', 4.7%, October 23, 2043	57,343	61,100	
46,000	British Columbia Ferry Services Inc., Series '14-1', 4.29%, April 28, 2044	57,455	55,737	
57,000	British Columbia Ferry Services Inc., Series '19-1', 2.79%, October 15, 2049	57,582	54,828	
58,000	British Columbia Ferry Services Inc., Series '2007-1', 5.02%, March 20, 2037	74,740	73,668	
78,000	Brookfield Asset Management Inc., 5.95%, June 14, 2035	92,835	99,181	
60,000	Brookfield Infrastructure Finance ULC, 2.86%, September 01, 2032	61,187	59,085	
88,000	Brookfield Infrastructure Finance ULC, 3.41%, October 09, 2029	89,969	92,797	
88,000	Brookfield Infrastructure Finance ULC, 4.19%, September 11, 2028	86,265	97,779	
50,000	Brookfield Property Finance ULC, 3.93%, January 15, 2027	51,385	51,426	
64,000	Brookfield Renewable Partners ULC, 3.33%, August 13, 2050	64,976	61,636	
63,000	Brookfield Renewable Partners ULC, 3.63%, January 15, 2027	62,983	68,428	
57,000	Brookfield Renewable Partners ULC, 4.25%, January 15, 2029	57,031	64,887	
50,000	Brookfield Renewable Partners ULC, 4.29%, November 05, 2049	53,274	56,659	
68,000	Brookfield Renewable Partners ULC, Series '12', 3.38%, January 15, 2030	68,809	73,258	
74,000	Bruce Power L.P., 3.97%, June 23, 2026	76,663	81,064	
59,000	Bruce Power L.P., Series '17-2', 4.01%, June 21, 2029	61,491	65,647	
68,000	Bruce Power L.P., Series '18-1', 4.13%, June 21, 2033	70,394	76,103	
66,000	Bruce Power L.P., Series '20-1', 4%, June 21, 2030	76,325	73,317	
78,000	Bruce Power L.P., Series '2019', 4.75%, June 21, 2049	98,583	94,290	
50,000	Cameco Corp., Series 'H', 2.95%, October 21, 2027	49,647	51,145	
35,000	Canada Life Capital Trust, Series 'B', 7.53%, June 30, 2032	50,749	50,906	
82,000	Canadian National Railway Co., 3.05%, February 08, 2050	87,575	76,244	
96,000	Canadian National Railway Co., 3.6%, August 01, 2047	98,123	98,492	
82,000	Canadian National Railway Co., 3.6%, July 31, 2048	88,653	84,245	
82,000	Canadian National Railway Co., 3.6%, February 08, 2049	87,092	84,323	
73,000	Canadian National Railway Co., 3.95%, September 22, 2045	84,397	79,034	
38,000	Canadian Natural Resources Ltd., 2.5%, January 17, 2028	38,579	38,469	
75,000	Canadian Natural Resources Ltd., 3.42%, December 01, 2026	74,751	79,959	
46,000	Canadian Natural Resources Ltd., 4.85%, May 30, 2047	54,755	52,150	
36,000	Canadian Pacific Railway Co., 3.05%, March 09, 2050	38,354	34,098	
50,000	Canadian Pacific Railway Co., 3.15%, March 13, 2029	50,666	53,608	
57,000	Canadian Pacific Railway Co., 6.45%, November 17, 2039	88,264	81,861	
25,000	Canadian Tire Corp. Ltd., 5.61%, September 04, 2035	29,413	28,711	
21,000	Canadian Tire Corp. Ltd., 6.38%, April 13, 2028	25,144	25,914	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.



# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
122,945	Capital City Link G.P., Series 'A', 4.39%, March 31, 2046	131,053	137,994	
43,000	Capital Power Corp., 3.15%, October 01, 2032	42,758	42,387	
39,000	Capital Power Corp., 4.42%, February 08, 2030	43,236	43,635	
38,000	CCL Industries Inc., Series '1', 3.86%, April 13, 2028	38,017	41,327	
157,000	Cenovus Energy Inc., 3.5%, February 07, 2028	157,626	164,663	
110,000	Cenovus Energy Inc., 3.6%, March 10, 2027	111,182	116,196	
94,000	Choice Properties REIT, Series 'L', 4.18%, March 08, 2028	99,206	104,145	
93,000	Choice Properties REIT, Series 'M', 3.53%, June 11, 2029	95,547	99,319	
57,000	Choice Properties REIT, Series 'N', 2.98%, March 04, 2030	60,818	58,216	
62,000	Choice Properties REIT, Series 'P', 2.85%, May 21, 2027	65,282	64,253	
37,000	CI Financial Corp., 3.9%, September 27, 2027	38,434	39,578	
37,000	CIBC Capital Trust, 10.25%, June 30, 2039	45,237	39,431	
83,655	Comber Wind L.P., 5.13%, November 15, 2030	91,176	94,532	
70,000	Concordia University, 6.55%, September 02, 2042	106,575	108,933	
144,000	CPPIB Capital Inc., 3%, June 15, 2028	143,961	157,836	
36,000	Crombie REIT, Series 'F', 3.68%, August 26, 2026	38,491	38,456	
20,000	Crombie REIT, Series 'G', 3.92%, June 21, 2027	21,740	21,636	
28,000	Crombie REIT, Series 'H', 2.69%, March 31, 2028	28,147	28,197	
28,000	Crombie REIT, Series 'I', Restricted, 3.21%, October 09, 2030	28,147	28,293	
30,085	CSS FSCC Partnership, 6.92%, July 31, 2042	39,374	40,837	
25,000	CT REIT, Series 'D', 3.29%, June 01, 2026	26,600	26,427	
25,000	CT REIT, Series 'E', 3.47%, June 16, 2027	23,325	26,698	
25,000	CT REIT, Series 'F', 3.87%, December 07, 2027	24,256	27,237	
26,000	CT REIT, Series 'G', 2.37%, January 06, 2031	26,089	25,006	
101,000	CU Inc., 2.96%, September 07, 2049	100,456	97,331	
70,000	CU Inc., 3.55%, November 22, 2047	74,952	74,672	
77,000	CU Inc., 3.76%, November 19, 2046	82,674	84,849	
92,000	CU Inc., 3.81%, September 10, 2042	103,009	101,218	
72,000	CU Inc., 3.83%, September 11, 2062	79,150	81,161	
71,000	CU Inc., 3.95%, November 23, 2048	82,559	80,993	
82,000	CU Inc., 3.96%, July 27, 2045	92,676	92,678	
183,000	CU Inc., 4.09%, September 02, 2044	208,800	210,136	
100,000	CU Inc., 4.21%, October 29, 2055	119,654	120,597	
92,000	CU Inc., 4.54%, October 24, 2041	110,169	111,120	
41,000	CU Inc., 4.56%, November 07, 2053	49,118	51,965	
41,000	CU Inc., 4.59%, October 24, 2061	48,691	53,223	
107,000	CU Inc., 4.72%, September 09, 2043	137,205	132,939	
39,000	CU Inc., 5.03%, November 20, 2036	47,617	49,086	
33,000	CU Inc., 5.18%, November 21, 2035	43,453	41,851	
39,000	CU Inc., 5.56%, October 30, 2037	52,115	51,801	
37,000	CU Inc., 5.9%, November 20, 2034	49,658	49,308	
37,000	Dollarama Inc., 1.51%, September 20, 2027	35,950	35,880	
50,000	Enbridge Gas Distribution Inc., 4%, August 22, 2044	55,786	56,627	
55,000	Enbridge Gas Distribution Inc., 4.95%, November 22, 2050	69,385	73,450	
53,000	Enbridge Gas Distribution Inc., 5.21%, February 25, 2036	65,787	66,356	
27,000	Enbridge Gas Distribution Inc., 6.16%, December 16, 2033	34,392	36,234	
61,000	Enbridge Gas Inc., 3.01%, February 09, 2049	62,384	59,218	
55,000	Enbridge Gas Inc., 3.51%, November 29, 2047	56,140	58,338	
45,000	Enbridge Gas Inc., 3.59%, November 22, 2047	48,514	48,331	
100,000	Enbridge Gas Inc., 3.65%, April 01, 2050	114,606	108,923	
46,000	Enbridge Gas Inc., 3.8%, June 01, 2046	52,542	50,925	
41,000	Enbridge Gas Inc., 4.5%, November 23, 2043	49,620	49,557	
27,000	Enbridge Gas Inc., 6.9%, November 15, 2032	39,602	38,127	
125,000	Enbridge Inc., 2.99%, October 03, 2029	128,205	129,098	
150,000	Enbridge Inc., 3.2%, June 08, 2027	159,067	158,344	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
101,000	Enbridge Inc., 4.24%, August 27, 2042	105,286	103,925	
121,000	Enbridge Inc., 4.57%, March 11, 2044	139,220	130,451	
39,000	Enbridge Inc., 4.87%, November 21, 2044	44,754	43,850	
19,000	Enbridge Inc., 5.57%, November 14, 2035	22,384	22,186	
24,000	Enbridge Inc., 5.75%, September 02, 2039	31,391	29,442	
28,000	Enbridge Inc., 7.2%, June 18, 2032	37,267	37,237	
36,000	Enbridge Inc., 7.22%, July 24, 2030	48,358	46,842	
50,000	Enbridge Pipelines Inc., 2.82%, May 12, 2031	50,268	50,603	
40,000	Enbridge Pipelines Inc., 3%, August 10, 2026	39,360	42,272	
88,000	Enbridge Pipelines Inc., 3.52%, February 22, 2029	95,501	95,395	
60,000	Enbridge Pipelines Inc., 4.13%, August 09, 2046	66,818	62,268	
62,000	Enbridge Pipelines Inc., 4.2%, May 12, 2051	63,138	65,292	
93,000	Enbridge Pipelines Inc., 4.33%, February 22, 2049	105,430	99,798	
37,000	Enbridge Pipelines Inc., 4.55%, August 17, 2043	43,873	40,525	
50,000	Enbridge Pipelines Inc., 4.55%, September 29, 2045	59,554	55,092	
75,000	Enbridge Pipelines Inc., 5.33%, April 06, 2040	92,067	89,712	
26,000	Enbridge Pipelines Inc., 5.35%, November 10, 2039	32,902	31,052	
46,000	Energir Inc., 5.7%, July 10, 2036	64,924	61,014	
47,000	Energir Inc., Series 'U', 3.53%, May 16, 2047	46,210	50,592	
25,000	ENMAX Corp., Series '4', 3.84%, June 05, 2028	25,100	27,012	
15,000	EPCOR Utilities Inc., 2.9%, May 19, 2050	16,153	14,259	
18,000	EPCOR Utilities Inc., 3.11%, July 08, 2049	17,991	17,813	
20,000	EPCOR Utilities Inc., 3.55%, November 27, 2047	21,228	21,372	
9,000	EPCOR Utilities Inc., 4.55%, February 28, 2042	11,204	10,880	
35,000	EPCOR Utilities Inc., 5.75%, November 24, 2039	47,831	47,642	
10,000	EPCOR Utilities Inc., 6.65%, April 15, 2038	15,051	14,627	
107,000	Fairfax Financial Holdings Ltd., 3.95%, March 03, 2031	106,867	110,694	
62,000	Fairfax Financial Holdings Ltd., 4.23%, June 14, 2029	62,297	66,853	
81,000	Fairfax Financial Holdings Ltd., 4.25%, December 06, 2027	81,461	88,135	
64,000	Fairfax Financial Holdings Ltd., 4.7%, December 16, 2026	67,243	71,076	
35,000	Finning International Inc., 2.63%, August 14, 2026	35,203	35,724	
20,000	Finning International Inc., 5.08%, June 13, 2042	22,694	23,896	
25,000	First Capital Realty Inc., Series 'V', 3.46%, January 22, 2027	26,225	26,083	
29,000	First Capital REIT, 3.45%, March 01, 2028	29,769	29,988	
38,000	First Capital REIT, Series 'U', 3.75%, July 12, 2027	38,826	40,156	
36,000	First Nations Finance Authority, 1.71%, June 16, 2030	36,735	35,225	
62,000	Fortis Inc., 2.18%, May 15, 2028	62,512	62,572	
40,000	FortisAlberta Inc., 2.63%, June 08, 2051	40,636	35,919	
30,000	FortisAlberta Inc., 3.34%, September 21, 2046	28,690	30,890	
46,000	FortisAlberta Inc., 3.67%, September 09, 2047	55,621	50,096	
37,000	FortisAlberta Inc., 3.73%, September 18, 2048	36,945	40,789	
35,000	FortisAlberta Inc., 4.27%, September 22, 2045	45,689	41,426	
31,000	FortisAlberta Inc., 4.85%, September 11, 2043	38,174	39,199	
36,000	FortisAlberta Inc., Series '04-2', 6.22%, October 31, 2034	51,052	49,042	
27,000	FortisBC Energy Inc., 2.42%, July 18, 2031	27,092	27,402	
35,000	FortisBC Energy Inc., 2.54%, July 13, 2050	35,314	31,211	
48,000	FortisBC Energy Inc., 2.82%, February 09, 2049	47,051	45,466	
20,000	FortisBC Energy Inc., 3.38%, April 13, 2045	22,819	20,926	
34,000	FortisBC Energy Inc., 3.67%, April 09, 2046	37,854	37,266	
32,000	FortisBC Energy Inc., 3.69%, October 30, 2047	35,575	35,305	
34,000	FortisBC Energy Inc., 3.78%, March 06, 2047	38,989	37,926	
46,000	FortisBC Energy Inc., 3.85%, December 07, 2048	49,969	52,247	
44,000	FortisBC Energy Inc., 5.8%, May 13, 2038	64,173	59,788	
27,000	FortisBC Energy Inc., 5.9%, February 26, 2035	34,470	35,972	
44,000	FortisBC Energy Inc., 6%, October 02, 2037	59,116	60,759	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
15,000	FortisBC Energy Inc., 6.5%, May 01, 2034	22,253	20,802	
25,000	FortisBC Inc., 4%, October 28, 2044	30,495	27,853	
40,000	GE Capital Canada Funding Co., 5.73%, October 22, 2037	46,156	48,751	
41,000	Gibson Energy Inc., 2.85%, July 14, 2027	42,687	42,134	
63,000	Gibson Energy Inc., 3.6%, September 17, 2029	63,731	67,000	
63,000	Granite REIT Holdings L.P., 2.38%, December 18, 2030	63,682	61,152	
71,000	Granite REIT Holdings L.P., Series '4', 3.06%, June 04, 2027	76,910	74,679	
92,000	Greater Toronto Airports Authority, 3.26%, June 01, 2037	95,253	95,628	
165,000	Greater Toronto Airports Authority, Series '19-2', 2.75%, October 17, 2039	165,381	159,905	
86,000	Greater Toronto Airports Authority, Series '2002-3', 6.98%, October 15, 2032	126,184	120,482	
110,000	Greater Toronto Airports Authority, Series '2011-1', 5.3%, February 25, 2041	149,914	146,154	
101,000	Great-West Lifeco Inc., 2.98%, July 08, 2050	109,761	95,179	
70,000	Great-West Lifeco Inc., 6%, November 16, 2039	97,829	96,384	
82,000	Great-West Lifeco Inc., 6.67%, March 21, 2033	115,590	113,907	
41,000	Great-West Lifeco Inc., 6.74%, November 24, 2031	55,563	55,643	
31,000	H&R REIT, Series 'R', Restricted, 2.91%, June 02, 2026	31,434	31,367	
43,000	H&R REIT, Series 'S', 2.63%, February 19, 2027	42,262	42,608	
39,000	Halifax International Airport Authority, 5.5%, July 19, 2041	56,352	50,909	
68,000	Heathrow Funding Ltd., 2.69%, October 13, 2029	69,132	69,213	
40,000	Heathrow Funding Ltd., 3.4%, March 08, 2030	42,096	42,229	
62,000	Heathrow Funding Ltd., 3.66%, January 13, 2033	64,567	65,742	
42,000	Heathrow Funding Ltd., 3.73%, April 13, 2035	42,980	43,936	
50,000	Heathrow Funding Ltd., 3.78%, September 04, 2032	54,255	53,642	
194,000	Hospital for Sick Children (The), Series 'B', 3.42%, December 07, 2057	220,869	208,970	
92,807	Hospital Infrastructure Partners (NOH) Partnership, Series 'A', 5.44%, January 31, 2045	118,927	113,920	
108,000	Hydro One Inc., 2.71%, February 28, 2050	103,624	99,686	
137,000	Hydro One Inc., 3.63%, June 25, 2049	148,087	149,779	
70,000	Hydro One Inc., 3.72%, November 18, 2047	77,612	77,417	
64,000	Hydro One Inc., 3.91%, February 23, 2046	73,215	72,506	
46,000	Hydro One Inc., 4%, December 22, 2051	54,084	53,403	
63,000	Hydro One Inc., 4.17%, June 06, 2044	66,072	73,659	
60,000	Hydro One Inc., 4.39%, September 26, 2041	67,444	71,600	
80,000	Hydro One Inc., 4.59%, October 09, 2043	100,560	98,619	
71,000	Hydro One Inc., 4.89%, March 13, 2037	90,453	88,449	
60,000	Hydro One Inc., 5%, October 19, 2046	76,574	79,609	
110,000	Hydro One Inc., 5.36%, May 20, 2036	150,151	142,600	
89,000	Hydro One Inc., 5.49%, July 16, 2040	122,861	119,914	
68,000	Hydro One Inc., 6.35%, January 31, 2034	97,576	93,348	
64,000	Hydro One Inc., 6.59%, April 22, 2043	92,480	98,802	
78,000	Hydro One Inc., 6.93%, June 01, 2032	111,293	109,565	
53,000	Hydro One Inc., Series '17', 6.03%, March 03, 2039	74,946	74,332	
100,000	Hydro One Inc., Series '26', 3.79%, July 31, 2062	125,598	112,629	
45,000	Hydro One Inc., Series '44', 3.64%, April 05, 2050	49,985	49,348	
12,000	Hydro Ottawa Holding Inc., 2.61%, February 03, 2025	11,637	12,528	
46,000	IGM Financial Inc., 4.12%, December 09, 2047	54,307	51,121	
45,000	IGM Financial Inc., 4.17%, July 13, 2048	46,607	50,549	
50,000	IGM Financial Inc., 4.21%, March 21, 2050	52,458	56,638	
40,000	IGM Financial Inc., 4.56%, January 25, 2047	45,469	47,325	
36,000	IGM Financial Inc., 6%, December 10, 2040	46,856	48,563	
27,000	IGM Financial Inc., 7.11%, March 07, 2033	37,134	37,680	
97,570	InPower BC G.P., 4.47%, March 31, 2033	101,409	107,775	
69,000	Intact Financial Corp., 2.95%, December 16, 2050	70,395	64,129	
51,000	Intact Financial Corp., 5.16%, June 16, 2042	67,024	65,011	
46,000	Intact Financial Corp., 6.4%, November 23, 2039	65,051	65,392	
114,269	Integrated Team Solutions PCH Partnership, 4.88%, May 31, 2046	128,514	133,439	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
56,000	Inter Pipeline Ltd., 3.48%, December 16, 2026	55,026	59,462	
90,000	Inter Pipeline Ltd., 4.23%, June 01, 2027	99,149	98,772	
78,000	Inter Pipeline Ltd., 4.64%, May 30, 2044	81,715	81,698	
56,000	Keyera Corp., 3.93%, June 21, 2028	55,728	60,746	
57,000	Keyera Corp., 3.96%, May 29, 2030	60,799	61,137	
52,000	Labrador-Island Link Funding Trust, Series 'B', 3.86%, December 01, 2045	69,357	65,062	
101,000	Loblaws Cos. Ltd., 2.28%, May 07, 2030	105,584	99,506	
56,000	Loblaws Cos. Ltd., 4.49%, December 11, 2028	63,398	64,428	
30,000	Loblaws Cos. Ltd., 5.9%, January 18, 2036	40,074	38,052	
24,000	Loblaws Cos. Ltd., 6.5%, January 22, 2029	28,715	30,380	
18,000	Loblaws Cos. Ltd., 7%, June 07, 2040	27,097	24,974	
40,000	Lower Mattagami Energy L.P., 4.18%, April 23, 2052	43,312	48,311	
150,000	Lower Mattagami Energy L.P., Series '2014-1', 3.42%, June 20, 2024	156,280	160,326	
119,000	Manulife Finance Delaware L.P., 5.06%, December 15, 2041	135,517	144,469	
76,569	Maritime Link Financing Trust, Series 'A', 3.5%, December 01, 2052	80,829	87,946	
45,000	McGill University, Series 'A', 6.15%, September 22, 2042	62,883	67,439	
37,000	McGill University, Series 'B', 3.98%, January 29, 2056	49,614	43,313	
56,000	Metro Inc., 3.39%, December 06, 2027	56,544	60,386	
61,000	Metro Inc., 3.41%, February 28, 2050	63,136	58,030	
56,000	Metro Inc., 4.27%, December 04, 2047	64,936	61,430	
50,000	Metro Inc., 5.97%, October 15, 2035	63,641	63,945	
52,000	Metro Inc., Series 'D', 5.03%, December 01, 2044	65,330	62,750	
60,000	Molson Coors International L.P., 3.44%, July 15, 2026	58,575	63,495	
101,000	NAV Canada, 2.92%, September 29, 2051	111,297	99,866	
44,000	NAV Canada, 3.21%, September 29, 2050	46,427	45,982	
67,000	NAV Canada, 3.29%, March 30, 2048	74,814	70,866	
30,000	NAV Canada, 3.53%, February 23, 2046	31,826	32,902	
124,000	North West Redwater Partnership / NWR Financing Co Ltd, 4.05%, July 22, 2044	137,627	131,553	
70,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'D', 3.7%, February 23, 2043	68,266	70,579	
68,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'F', 4.25%, June 01, 2029	73,605	76,727	
62,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'G', 4.75%, June 01, 2037	75,959	72,629	
64,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'H', 4.15%, June 01, 2033	73,764	70,854	
78,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'I', 4.35%, September 14, 2028	86,795	86,584	
94,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'J', 2.8%, June 01, 2027	89,728	97,732	
104,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'K', 3.65%, June 01, 2035	106,498	109,125	
158,789	Northern Courier Pipeline L.P., 3.37%, June 30, 2042	166,670	162,395	
29,940	Nouvelle Autoroute 30 Financement Inc., Series 'A', 4.12%, June 30, 2042	30,049	32,956	
30,971	Nouvelle Autoroute 30 Financement Inc., Series 'B', 4.11%, March 31, 2042	31,337	34,075	
120,241	Nouvelle Autoroute 30 Financement Inc., Series 'D', 3.74%, December 31, 2032	117,473	127,532	
62,000	Nova Scotia Power Inc., 3.57%, April 05, 2049	70,174	65,598	
21,000	Nova Scotia Power Inc., 3.61%, May 01, 2045	24,371	22,077	
42,500	Nova Scotia Power Inc., 4.15%, March 06, 2042	44,832	47,874	
50,000	Nova Scotia Power Inc., 4.5%, July 20, 2043	64,178	59,394	
45,000	Nova Scotia Power Inc., 6.95%, August 25, 2033	63,409	62,600	
27,000	Nova Scotia Power Inc., Series 'X', 5.61%, June 15, 2040	38,412	35,888	
111,000	Ontario Electricity Financial Corp., 8.25%, June 22, 2026	156,914	147,263	
40,000	Ontario Electricity Financial Corp., Series 'FV6', 8.9%, August 18, 2022	53,185	43,814	
1,000	Ontario Infrastructure Projects Corp., Series '2007-A1', 4.7%, June 01, 2037	1,182	1,271	
48,000	Ontario Power Generation Inc., 1.17%, April 22, 2026	46,980	47,175	
20,000	Ontario Power Generation Inc., 2.95%, February 21, 2051	18,698	18,704	
76,000	Ontario Power Generation Inc., 3.22%, April 08, 2030	81,554	81,585	
80,000	Ontario Power Generation Inc., 3.32%, October 04, 2027	82,455	86,728	
13,000	Ontario Power Generation Inc., 3.84%, June 22, 2048	14,172	14,257	
20,000	Ontario Power Generation Inc., 4.25%, January 18, 2049	24,332	23,397	
48,000	Ontario Power Generation Inc., Series '4', 2.98%, September 13, 2029	50,833	50,885	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
12,000	Ontario Power Generation Inc., Series '5', 3.65%, September 13, 2050	12,780	12,799	
146,384	Ottawa MacDonald-Cartier International Airport Authority, Series 'E', 3.93%, June 09, 2045	168,124	154,938	
96,000	Pembina Pipeline Corp., 3.62%, April 03, 2029	97,134	102,738	
60,000	Pembina Pipeline Corp., 3.71%, August 11, 2026	60,592	64,572	
60,000	Pembina Pipeline Corp., 4.24%, June 15, 2027	62,740	66,309	
109,000	Pembina Pipeline Corp., 4.54%, April 03, 2049	116,982	113,994	
57,000	Pembina Pipeline Corp., 4.67%, May 28, 2050	60,747	60,911	
85,000	Pembina Pipeline Corp., 4.74%, January 21, 2047	95,112	91,308	
61,000	Pembina Pipeline Corp., 4.75%, April 30, 2043	59,603	65,332	
76,000	Pembina Pipeline Corp., Series '4', 4.81%, March 25, 2044	84,026	82,057	
81,000	Pembina Pipeline Corp., Series '10', 4.02%, March 27, 2028	84,196	88,723	
124,000	Pembina Pipeline Corp., Series '11', 4.75%, March 26, 2048	139,177	133,602	
88,000	Pembina Pipeline Corp., Series '15', 3.31%, February 01, 2030	91,070	91,538	
2,567	Plenary Health Care Partnerships Humber L.P., 4.9%, May 31, 2039	2,869	3,023	
256,715	Plenary Properties LTAP L.P., 6.29%, January 31, 2044	347,917	344,511	
51,000	Power Corp. of Canada, 4.46%, July 27, 2048	58,672	60,283	
50,000	Power Corp. of Canada, 4.81%, January 31, 2047	58,802	61,491	
43,000	Power Financial Corp., 6.9%, March 11, 2033	55,359	58,297	
167,000	PSP Capital Inc., 0.9%, June 15, 2026	167,281	163,950	
74,000	PSP Capital Inc., 1.73%, June 21, 2022	72,178	75,024	
56,000	PSP Capital Inc., Series '7', 3.29%, April 04, 2024	58,231	59,827	
56,000	PSP Capital Inc., Series '9', 2.09%, November 22, 2023	54,578	57,886	
103,000	PSP Capital Inc., Series '12', 2.05%, January 15, 2030	104,595	105,041	
56,000	Reliance L.P., 2.67%, August 01, 2028	56,096	56,584	
54,000	Reliance L.P., 2.68%, December 01, 2027	56,343	54,831	
44,000	RioCan REIT, Series 'AC', 2.36%, March 10, 2027	43,834	43,979	
60,000	RioCan REIT, Series 'AD', 1.97%, June 15, 2026	60,073	59,402	
125,000	Rogers Communications Inc., 3.25%, May 01, 2029	126,833	130,972	
188,000	Rogers Communications Inc., 3.65%, March 31, 2027	212,191	201,904	
124,000	Rogers Communications Inc., 6.11%, August 25, 2040	168,241	158,420	
61,000	Rogers Communications Inc., 6.56%, March 22, 2041	89,807	81,884	
70,000	Rogers Communications Inc., 6.68%, November 04, 2039	102,683	94,443	
162,121	Royal Office Finance L.P., Series 'A', 5.21%, November 12, 2032	195,035	200,886	
44,000	Saputo Inc., 1.42%, June 19, 2026	44,115	43,044	
100,000	Saputo Inc., 2.24%, June 16, 2027	104,034	100,726	
53,000	Scotiabank Capital Trust, Series '06-1', 5.65%, December 31, 2056	61,494	69,784	
1,639	SEC L.P. and Arci Ltd., 5.19%, August 29, 2033	1,718	1,768	
190,510	SGTP Highway Bypass L.P., Series 'A', 4.11%, January 31, 2045	209,464	206,164	
63,000	Shaw Communications Inc., 2.9%, December 09, 2030	67,269	63,135	
74,000	Shaw Communications Inc., 3.3%, December 10, 2029	74,229	77,374	
55,000	Shaw Communications Inc., 3.8%, March 01, 2027	55,054	59,398	
37,000	Shaw Communications Inc., 4.25%, December 09, 2049	40,518	38,028	
74,000	Shaw Communications Inc., 4.4%, November 02, 2028	74,207	83,101	
180,000	Shaw Communications Inc., 6.75%, November 09, 2039	257,726	242,528	
46,000	SmartCentres REIT, Series 'P', 3.44%, August 28, 2026	43,950	48,685	
31,000	SmartCentres REIT, Series 'S', 3.83%, December 21, 2027	29,551	33,352	
56,000	SmartCentres REIT, Series 'U', 3.53%, December 20, 2029	56,485	58,610	
27,000	SmartCentres REIT, Series 'V', 3.19%, June 11, 2027	28,768	28,158	
37,000	SmartCentres REIT, Series 'W', 3.65%, December 11, 2030	39,779	38,705	
37,000	SmartCentres REIT, Series 'Y', 2.31%, December 18, 2028	37,091	35,951	
19,000	Sobeys Inc., 6.64%, June 07, 2040	26,608	25,901	
30,000	Sobeys Inc., Series 'D', 6.06%, October 29, 2035	37,811	37,283	
179,575	SSL Finance Inc. / SSL Financement Inc., Series 'A', 4.1%, October 31, 2045	202,969	197,290	
38,000	Stantec Inc., 2.05%, October 08, 2027	38,002	37,432	
31,000	Summit Industrial Income REIT, Series 'C', 2.25%, January 12, 2027	31,234	31,147	

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# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
45,000	Sun Life Capital Trust, Series 'B', 7.09%, June 30, 2032	62,989	61,348	
82,000	Sun Life Financial Inc., 5.4%, May 29, 2042	101,077	104,674	
87,000	Suncor Energy Inc., 3%, September 14, 2026	93,452	91,711	
94,000	Suncor Energy Inc., 3.1%, May 24, 2029	96,075	98,422	
78,000	Suncor Energy Inc., 3.95%, March 04, 2051	75,608	78,242	
157,000	Suncor Energy Inc., 5%, April 09, 2030	188,845	184,650	
76,000	Suncor Energy Inc., 5.39%, March 26, 2037	93,731	91,188	
47,000	Suncor Energy Inc., Series '5', 4.34%, September 13, 2046	51,797	50,104	
128,000	TCHC Issuer Trust, Series 'A', 4.88%, May 11, 2037	159,313	163,565	
80,000	TELUS Corp., 2.05%, October 07, 2030	80,656	75,962	
72,000	TELUS Corp., 3.63%, March 01, 2028	71,182	78,123	
93,000	TELUS Corp., 4.4%, April 01, 2043	103,142	99,446	
78,000	TELUS Corp., 4.4%, January 29, 2046	87,746	83,648	
62,000	TELUS Corp., 4.75%, January 17, 2045	68,743	69,676	
56,000	TELUS Corp., 5.15%, November 26, 2043	68,537	66,014	
72,000	TELUS Corp., Series 'CAA', 3.15%, February 19, 2030	71,961	75,299	
129,000	TELUS Corp., Series 'CAB', 3.95%, February 16, 2050	136,528	129,581	
75,000	TELUS Corp., Series 'CAC', 2.35%, January 27, 2028	79,108	75,779	
70,000	TELUS Corp., Series 'CAE', 4.1%, April 05, 2051	69,178	72,017	
140,000	TELUS Corp., Series 'CP', 4.85%, April 05, 2044	167,726	159,026	
74,000	TELUS Corp., Series 'CW', 4.7%, March 06, 2048	88,838	83,286	
125,000	TELUS Corp., Series 'CY', 3.3%, May 02, 2029	128,082	132,859	
96,000	TELUS Corp., Series 'CZ', 2.75%, July 08, 2026	100,212	99,999	
56,000	Teranet Holdings L.P., 5.75%, December 17, 2040	62,928	66,786	
34,000	Teranet Holdings L.P., 6.1%, June 17, 2041	43,383	42,179	
44,000	Terasen Gas (Vancouver Island) Inc., 6.05%, February 15, 2038	63,766	60,954	
62,000	Toromont Industries Ltd., 3.84%, October 27, 2027	62,757	67,553	
6,000	Toronto Hydro Corp., 4.08%, September 16, 2044	7,378	7,011	
22,000	Toronto Hydro Corp., 5.54%, May 21, 2040	27,822	29,837	
35,000	Toronto Hydro Corp., Series '16', 1.5%, October 15, 2030	34,806	33,044	
31,000	Tourmaline Oil Corp., Series '1', 2.08%, January 25, 2028	31,113	30,267	
88,000	TransCanada PipeLines Ltd., 3%, September 18, 2029	88,745	91,125	
63,000	TransCanada PipeLines Ltd., 3.39%, March 15, 2028	62,893	67,113	
270,000	TransCanada PipeLines Ltd., 3.8%, April 05, 2027	289,149	293,487	
171,000	TransCanada PipeLines Ltd., 4.18%, July 03, 2048	180,679	175,549	
109,000	TransCanada PipeLines Ltd., 4.33%, September 16, 2047	119,904	114,602	
155,000	TransCanada PipeLines Ltd., 4.34%, October 15, 2049	166,579	163,476	
109,000	TransCanada PipeLines Ltd., 4.35%, June 06, 2046	117,435	114,759	
121,000	TransCanada PipeLines Ltd., 4.55%, November 15, 2041	138,422	130,706	
22,000	TransCanada PipeLines Ltd., 6.28%, May 26, 2028	26,214	26,722	
29,000	TransCanada PipeLines Ltd., 8.05%, February 17, 2039	46,030	43,789	
91,000	Transurban Finance Co. Pty Ltd., 4.56%, November 14, 2028	97,294	101,298	
55,778	Trillium Windpower L.P., Series '1', 5.8%, February 15, 2033	62,479	66,461	
38,000	TriSummit Utilities Inc., 4.26%, December 05, 2028	40,909	43,207	
92,000	Union Gas Ltd., 4.2%, June 02, 2044	98,765	107,142	
55,000	Union Gas Ltd., 4.88%, June 21, 2041	68,305	68,610	
58,000	Union Gas Ltd., 5.2%, July 23, 2040	81,786	74,790	
61,000	Union Gas Ltd., 6.05%, September 02, 2038	87,889	84,615	
27,000	Union Gas Ltd., Series '6', 5.46%, September 11, 2036	33,230	34,936	
67,000	University of Ottawa, 6.28%, April 15, 2043	108,861	100,864	
46,000	University of Toronto, Series 'B', 5.84%, December 15, 2043	67,919	65,990	
97,000	University of Toronto, Series 'E', 4.25%, December 07, 2051	116,584	118,794	
25,000	University of Western Ontario, Series 'A', 4.8%, May 24, 2047	29,760	32,121	
36,000	Vancouver Airport Authority, Series 'F', 3.86%, November 10, 2045	37,692	40,610	
45,000	Vancouver Airport Authority, Series 'G', 3.66%, November 23, 2048	47,305	49,654	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
62,000	Vancouver Airport Authority, Series 'H', 2.87%, October 18, 2049	57,751	59,525	
125,000	Verizon Communications Inc., 2.38%, March 22, 2028	125,324	126,602	
125,000	Verizon Communications Inc., 2.5%, May 16, 2030	133,067	124,822	
47,000	Verizon Communications Inc., 3.63%, May 16, 2050	50,012	45,880	
70,000	Verizon Communications Inc., 4.05%, March 22, 2051	72,028	73,416	
63,000	Waste Management of Canada Corp., 2.6%, September 23, 2026	63,478	65,762	
40,000	Westcoast Energy Inc., 4.79%, October 28, 2041	47,995	45,656	
30,000	Westcoast Energy Inc., 7.15%, March 20, 2031	38,707	40,247	
20,168	Winnipeg Airports Authority Inc., 5.21%, September 28, 2040	23,119	23,410	
62,000	WSP Global Inc., Restricted, 2.41%, April 19, 2028	62,323	62,526	
39,000	York University, 6.48%, March 07, 2042	56,160	58,593	
		<b>33,331,140</b>	<b>33,247,690</b>	<b>32.81</b>
<b>GOVERNMENT OF CANADA &amp; GUARANTEED</b>				
348,000	Canada Housing Trust No. 1, 1.1%, March 15, 2031	333,525	327,335	
406,000	Canada Housing Trust No. 1, 1.25%, June 15, 2026	405,294	406,507	
321,000	Canada Housing Trust No. 1, 1.4%, March 15, 2031	306,651	310,506	
360,000	Canada Housing Trust No. 1, 1.75%, June 15, 2022	359,153	365,156	
882,000	Canada Housing Trust No. 1, 1.75%, June 15, 2030	942,011	885,167	
360,000	Canada Housing Trust No. 1, 1.8%, December 15, 2024	361,751	371,180	
574,000	Canada Housing Trust No. 1, 1.9%, September 15, 2026	561,595	592,173	
489,000	Canada Housing Trust No. 1, 1.95%, December 15, 2025	505,285	506,458	
455,000	Canada Housing Trust No. 1, 2.1%, September 15, 2029	466,261	471,605	
360,000	Canada Housing Trust No. 1, 2.35%, June 15, 2023	372,755	372,885	
313,000	Canada Housing Trust No. 1, 2.35%, September 15, 2023	330,296	325,253	
554,000	Canada Housing Trust No. 1, 2.35%, June 15, 2027	557,279	585,078	
205,000	Canada Housing Trust No. 1, 2.35%, March 15, 2028	208,641	216,712	
564,000	Canada Housing Trust No. 1, 2.4%, December 15, 2022	581,624	580,575	
189,000	Canada Housing Trust No. 1, 2.55%, March 15, 2025	194,039	199,989	
558,000	Canada Housing Trust No. 1, 2.65%, December 15, 2028	581,426	601,328	
583,000	Canada Housing Trust No. 1, 2.9%, June 15, 2024	627,625	619,269	
137,000	Canada Housing Trust No. 1, Series '55', 3.15%, September 15, 2023	146,191	144,735	
150,000	Canada Housing Trust No. 1, Series '70', 2.25%, December 15, 2025	152,899	157,306	
281,000	Canada Housing Trust No. 1, Series '100', 1.9%, March 15, 2031	282,065	284,297	
349,000	Canada Housing Trust No. 1, Series 'FEB', 2.65%, March 15, 2028	360,094	375,555	
412,000	Canada Housing Trust No. 1, Series 'MAR', 0.95%, June 15, 2025	410,204	411,009	
377,000	Canada Housing Trust No. 1, Series 'SEPT', 2.55%, December 15, 2023	389,538	394,685	
143,000	Canada Post Corp., Series '1', 4.36%, July 16, 2040	180,446	186,790	
30,000	Canada Post Corp., Series '2', 4.08%, July 16, 2025	33,606	33,555	
32,000	Export Development Canada, 1.8%, September 01, 2022	32,093	32,544	
610,000	Government of Canada, 0.25%, August 01, 2022	609,832	609,829	
752,000	Government of Canada, 0.25%, November 01, 2022	751,902	751,027	
650,000	Government of Canada, 0.25%, February 01, 2023	649,989	648,615	
610,000	Government of Canada, 0.25%, May 01, 2023	608,821	607,808	
104,000	Government of Canada, 0.25%, August 01, 2023	103,696	103,460	
752,000	Government of Canada, 0.25%, April 01, 2024	748,215	743,934	
691,000	Government of Canada, 0.25%, March 01, 2026	677,310	668,243	
965,000	Government of Canada, 0.5%, September 01, 2025	968,894	950,006	
2,924,000	Government of Canada, 0.5%, December 01, 2030	2,739,541	2,696,001	
512,000	Government of Canada, 1%, September 01, 2022	515,757	516,133	
585,000	Government of Canada, 1%, September 01, 2026	584,416	583,407	
1,090,000	Government of Canada, 1%, June 01, 2027	1,110,360	1,084,681	
352,000	Government of Canada, 1.25%, March 01, 2025	364,377	358,052	
3,278,000	Government of Canada, 1.25%, June 01, 2030	3,371,422	3,254,338	
289,000	Government of Canada, 1.5%, June 01, 2023	295,926	294,804	
329,000	Government of Canada, 1.5%, September 01, 2024	333,335	337,298	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>GOVERNMENT OF CANADA &amp; GUARANTEED (cont'd)</b>				
985,000	Government of Canada, 1.5%, June 01, 2026	1,030,450	1,009,521	
90,000	Government of Canada, 1.5%, June 01, 2031	89,294	90,517	
500,000	Government of Canada, 1.75%, March 01, 2023	516,295	511,176	
823,000	Government of Canada, 2%, September 01, 2023	863,781	849,418	
989,000	Government of Canada, 2%, June 01, 2028	1,078,134	1,044,451	
385,000	Government of Canada, 2%, December 01, 2051	452,995	399,170	
244,000	Government of Canada, 2.25%, March 01, 2024	255,695	254,663	
266,000	Government of Canada, 2.25%, June 01, 2025	290,284	280,944	
900,000	Government of Canada, 2.25%, June 01, 2029	1,003,848	968,999	
280,000	Government of Canada, 2.5%, June 01, 2024	298,910	295,014	
228,000	Government of Canada, 2.75%, June 01, 2022	236,384	233,201	
122,000	Government of Canada, 2.75%, December 01, 2048	168,782	146,431	
47,000	Government of Canada, 2.75%, December 01, 2064	71,477	58,879	
133,000	Government of Canada, 3.5%, December 01, 2045	198,692	177,793	
113,000	Government of Canada, 4%, June 01, 2041	173,855	156,480	
96,000	Government of Canada, 5%, June 01, 2037	156,324	141,516	
780,000	Government of Canada, 5.75%, June 01, 2029	1,091,918	1,043,800	
99,000	Government of Canada, 5.75%, June 01, 2033	158,628	144,250	
49,000	Government of Canada, 8%, June 01, 2023	59,117	56,034	
286,000	Government of Canada, 8%, June 01, 2027	415,345	398,676	
48,000	Government of Canada, 9%, June 01, 2025	64,122	63,121	
300,000	Muskkrat Falls / Labrador Transmission Assets Funding Trust, Series 'A', 3.63%, June 01, 2029	353,550	342,742	
96,000	Muskkrat Falls / Labrador Transmission Assets Funding Trust, Series 'C', 3.86%, December 01, 2048	130,956	121,759	
61,000	South Coast British Columbia Transportation Authority, 1.6%, July 03, 2030	62,008	59,081	
38,000	South Coast British Columbia Transportation Authority, 3.25%, November 23, 2028	43,777	42,045	
15,000	South Coast British Columbia Transportation Authority, 4.45%, June 09, 2044	20,660	19,357	
		<b>33,401,421</b>	<b>32,874,326</b>	<b>32.44</b>
<b>PROVINCIAL GOVERNMENT &amp; GUARANTEED</b>				
52,000	Financement-Quebec, 5.25%, June 01, 2034	67,050	69,135	
103,000	Hydro-Quebec, 2.1%, February 15, 2060	97,075	89,371	
221,000	Hydro-Quebec, 4%, February 15, 2055	284,127	288,311	
109,000	Hydro-Quebec, 6%, February 15, 2040	159,187	166,537	
5,000	Hydro-Quebec, 6.5%, January 16, 2035	7,549	7,400	
107,000	Hydro-Quebec, Series '19', 6.5%, February 15, 2035	163,128	159,901	
67,000	Hydro-Quebec, Series '1C', 9.63%, July 15, 2022	80,535	73,358	
28,000	Hydro-Quebec, Series 'JG', 6%, August 15, 2031	40,148	38,155	
158,000	Hydro-Quebec, Series 'JM', 5%, February 15, 2045	228,507	226,720	
190,000	Hydro-Quebec, Series 'JN', 5%, February 15, 2050	286,448	281,055	
20,000	Newfoundland & Labrador Hydro, 3.6%, December 01, 2045	22,830	22,235	
9,000	Newfoundland & Labrador Hydro, Series 'AB', 6.65%, August 27, 2031	11,947	12,522	
28,000	OPB Finance Trust, Series 'E', 2.95%, February 02, 2026	27,509	29,964	
72,000	OPB Finance Trust, Series 'F', 2.98%, January 25, 2027	76,183	77,038	
36,000	Province of Alberta, 1.6%, September 01, 2022	36,914	36,540	
665,000	Province of Alberta, 2.05%, June 01, 2030	675,948	670,408	
304,000	Province of Alberta, 2.2%, June 01, 2026	296,332	316,937	
127,000	Province of Alberta, 2.35%, June 01, 2025	128,078	133,120	
61,000	Province of Alberta, 2.55%, December 15, 2022	61,793	62,877	
447,000	Province of Alberta, 2.55%, June 01, 2027	459,864	473,528	
59,000	Province of Alberta, 2.65%, September 01, 2023	61,414	61,599	
258,000	Province of Alberta, 2.9%, December 01, 2028	271,732	278,947	
169,000	Province of Alberta, 2.9%, September 20, 2029	177,515	182,274	
193,000	Province of Alberta, 3.05%, December 01, 2048	196,858	205,867	
81,000	Province of Alberta, 3.1%, June 01, 2024	84,838	86,294	
263,000	Province of Alberta, 3.1%, June 01, 2050	302,762	282,560	
140,000	Province of Alberta, 3.3%, December 01, 2046	151,755	155,605	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.



# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>PROVINCIAL GOVERNMENT &amp; GUARANTEED (cont'd)</b>				
10,000	Province of Alberta, 3.4%, December 01, 2023	10,413	10,653	
85,000	Province of Alberta, 3.45%, December 01, 2043	98,503	96,808	
53,000	Province of Alberta, 3.5%, June 01, 2031	54,722	59,859	
72,000	Province of Alberta, 3.9%, December 01, 2033	84,876	84,534	
20,000	Province of British Columbia, 1.55%, June 18, 2031	19,020	19,237	
314,000	Province of British Columbia, 2.2%, June 18, 2030	322,952	323,178	
122,000	Province of British Columbia, 2.3%, June 18, 2026	120,288	128,189	
183,000	Province of British Columbia, 2.55%, June 18, 2027	194,320	194,731	
66,000	Province of British Columbia, 2.7%, December 18, 2022	69,008	68,203	
35,000	Province of British Columbia, 2.75%, June 18, 2052	35,009	36,389	
139,000	Province of British Columbia, 2.85%, June 18, 2025	144,244	148,755	
154,000	Province of British Columbia, 2.95%, December 18, 2028	162,513	167,962	
189,000	Province of British Columbia, 2.95%, June 18, 2050	215,922	204,070	
158,000	Province of British Columbia, 3.2%, June 18, 2044	164,000	177,929	
250,000	Province of British Columbia, 4.3%, June 18, 2042	315,648	326,230	
51,000	Province of British Columbia, 4.7%, June 18, 2037	64,919	67,392	
18,000	Province of British Columbia, 4.9%, June 18, 2048	27,114	26,253	
38,000	Province of British Columbia, 5.4%, June 18, 2035	54,363	52,509	
255,000	Province of British Columbia, 5.7%, June 18, 2029	333,565	329,686	
57,000	Province of British Columbia, 6.35%, June 18, 2031	79,100	79,765	
33,000	Province of British Columbia, 9.5%, June 09, 2022	38,265	35,808	
91,000	Province of British Columbia, Series 'BCCD', 3.3%, December 18, 2023	98,801	96,926	
97,000	Province of British Columbia, Series 'BCCD-35', 2.8%, June 18, 2048	91,073	101,970	
58,000	Province of British Columbia, Step Rate	70,545	73,156	
125,000	Province of Manitoba, 2.05%, June 02, 2030	130,014	126,388	
33,000	Province of Manitoba, 2.05%, September 05, 2052	31,806	28,765	
100,000	Province of Manitoba, 2.45%, June 02, 2025	101,432	105,193	
120,000	Province of Manitoba, 2.55%, June 02, 2023	121,980	124,576	
154,000	Province of Manitoba, 2.55%, June 02, 2026	154,092	163,108	
43,000	Province of Manitoba, 2.6%, June 02, 2027	41,529	45,686	
102,000	Province of Manitoba, 2.75%, June 02, 2029	107,052	109,257	
66,000	Province of Manitoba, 2.85%, September 05, 2046	60,630	68,745	
140,000	Province of Manitoba, 3%, June 02, 2028	140,167	152,486	
87,000	Province of Manitoba, 3.2%, March 05, 2050	94,990	96,428	
71,000	Province of Manitoba, 3.4%, September 05, 2048	75,095	81,504	
51,000	Province of Manitoba, 4.05%, September 05, 2045	57,632	64,230	
38,000	Province of Manitoba, 4.1%, March 05, 2041	46,332	47,376	
56,000	Province of Manitoba, 4.6%, March 05, 2038	76,749	72,724	
50,000	Province of Manitoba, 4.63%, March 05, 2063	81,834	74,644	
23,000	Province of Manitoba, 4.65%, March 05, 2040	31,770	30,420	
40,000	Province of Manitoba, 5.7%, March 05, 2037	61,104	57,300	
18,000	Province of Manitoba, 6.3%, March 05, 2031	24,166	24,721	
50,000	Province of New Brunswick, 1.8%, August 14, 2025	52,472	51,311	
82,000	Province of New Brunswick, 2.35%, August 14, 2027	79,780	85,909	
71,000	Province of New Brunswick, 2.6%, August 14, 2026	72,071	75,384	
25,000	Province of New Brunswick, 2.85%, June 02, 2023	25,848	26,091	
43,000	Province of New Brunswick, 3.05%, August 14, 2050	50,737	46,003	
81,000	Province of New Brunswick, 3.1%, August 14, 2028	82,992	88,719	
33,000	Province of New Brunswick, 3.1%, August 14, 2048	38,034	35,666	
59,000	Province of New Brunswick, 3.55%, June 03, 2043	67,014	68,350	
11,000	Province of New Brunswick, 3.55%, June 03, 2055	13,555	13,018	
28,000	Province of New Brunswick, 3.65%, June 03, 2024	30,947	30,261	
50,000	Province of New Brunswick, 3.8%, August 14, 2045	63,391	60,278	
40,000	Province of New Brunswick, 4.55%, March 26, 2037	47,317	51,061	
59,000	Province of New Brunswick, 4.8%, September 26, 2039	75,949	78,628	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>PROVINCIAL GOVERNMENT &amp; GUARANTEED (cont'd)</b>				
67,000	Province of Newfoundland and Labrador, 1.75%, June 02, 2030	67,324	65,247	
35,000	Province of Newfoundland and Labrador, 2.3%, June 02, 2025	33,884	36,515	
172,000	Province of Newfoundland and Labrador, 2.85%, June 02, 2028	183,688	184,170	
43,000	Province of Newfoundland and Labrador, 2.85%, June 02, 2029	43,429	45,887	
30,000	Province of Newfoundland and Labrador, 3.7%, October 17, 2048	33,045	34,136	
12,000	Province of Newfoundland and Labrador, 4.5%, April 17, 2037	13,760	14,798	
19,000	Province of Newfoundland and Labrador, 4.65%, October 17, 2040	24,704	24,238	
5,000	Province of Newfoundland and Labrador, 6.55%, October 17, 2030	6,746	6,842	
26,000	Province of Newfoundland and Labrador, Series '6R', 5.6%, October 17, 2033	33,729	34,605	
86,000	Province of Newfoundland and Labrador, Series '6X', 3.3%, October 17, 2046	83,252	91,510	
81,000	Province of Newfoundland and Labrador, Series '6Z', 3%, June 02, 2026	85,858	87,164	
45,000	Province of Newfoundland and Labrador, Series '7B', 1.95%, June 02, 2022	46,139	45,676	
56,000	Province of Newfoundland and Labrador, Series '7H', 2.65%, October 17, 2050	54,370	52,263	
41,000	Province of Nova Scotia, 1.1%, June 01, 2028	39,340	39,604	
89,000	Province of Nova Scotia, 2%, September 01, 2030	88,675	89,467	
120,000	Province of Nova Scotia, 2.1%, June 01, 2027	112,982	124,203	
51,000	Province of Nova Scotia, 3.15%, December 01, 2051	58,136	56,251	
9,000	Province of Nova Scotia, 3.45%, June 01, 2045	9,327	10,371	
53,000	Province of Nova Scotia, 3.5%, June 02, 2062	65,152	64,022	
30,000	Province of Nova Scotia, 4.5%, June 01, 2037	38,725	38,396	
4,000	Province of Nova Scotia, 4.7%, June 01, 2041	4,947	5,372	
12,000	Province of Nova Scotia, 4.9%, June 01, 2035	15,208	15,696	
92,000	Province of Nova Scotia, 5.8%, June 01, 2033	123,596	126,382	
18,000	Province of Nova Scotia, 6.6%, June 01, 2027	23,794	23,189	
13,000	Province of Nova Scotia, Series 'D8', 2.15%, June 01, 2025	12,715	13,530	
164,000	Province of Ontario, 1.05%, September 08, 2027	164,592	159,489	
628,000	Province of Ontario, 1.35%, December 02, 2030	612,899	594,430	
310,000	Province of Ontario, 1.75%, September 08, 2025	322,595	317,658	
193,000	Province of Ontario, 1.85%, February 01, 2027	203,559	197,711	
317,000	Province of Ontario, 1.9%, December 02, 2051	286,160	268,561	
96,000	Province of Ontario, 1.95%, January 27, 2023	96,111	98,259	
929,000	Province of Ontario, 2.05%, June 02, 2030	988,247	939,645	
140,000	Province of Ontario, 2.15%, June 02, 2031	139,993	141,411	
116,000	Province of Ontario, 2.3%, September 08, 2024	118,706	121,158	
495,000	Province of Ontario, 2.4%, June 02, 2026	490,093	520,831	
163,000	Province of Ontario, 2.6%, September 08, 2023	167,237	170,037	
466,000	Province of Ontario, 2.6%, June 02, 2025	476,971	492,809	
815,000	Province of Ontario, 2.6%, June 02, 2027	831,608	866,394	
147,000	Province of Ontario, 2.65%, February 05, 2025	151,222	155,679	
400,000	Province of Ontario, 2.65%, December 02, 2050	435,876	401,622	
690,000	Province of Ontario, 2.7%, June 02, 2029	717,774	736,967	
355,000	Province of Ontario, 2.8%, June 02, 2048	360,079	368,147	
350,000	Province of Ontario, 2.85%, June 02, 2023	365,590	365,381	
700,000	Province of Ontario, 2.9%, June 02, 2028	714,936	758,419	
334,000	Province of Ontario, 2.9%, December 02, 2046	332,703	352,726	
408,000	Province of Ontario, 2.9%, June 02, 2049	405,828	430,702	
300,000	Province of Ontario, 3.15%, June 02, 2022	313,817	307,872	
529,000	Province of Ontario, 3.45%, June 02, 2045	571,422	611,701	
290,000	Province of Ontario, 3.5%, June 02, 2024	312,996	312,297	
341,000	Province of Ontario, 3.5%, June 02, 2043	402,104	396,630	
286,000	Province of Ontario, 4.6%, June 02, 2039	377,608	375,439	
440,000	Province of Ontario, 4.65%, June 02, 2041	595,376	589,129	
325,000	Province of Ontario, 4.7%, June 02, 2037	416,073	425,476	
80,000	Province of Ontario, 5.6%, June 02, 2035	108,929	111,529	
32,000	Province of Ontario, 5.7%, December 02, 2039	45,749	47,366	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>PROVINCIAL GOVERNMENT &amp; GUARANTEED (cont'd)</b>				
159,000	Province of Ontario, 5.85%, March 08, 2033	224,550	218,944	
86,000	Province of Ontario, 6.2%, June 02, 2031	119,014	118,513	
388,000	Province of Ontario, 6.5%, March 08, 2029	531,125	519,332	
47,000	Province of Ontario, 7.5%, February 07, 2024	60,838	55,030	
147,000	Province of Ontario, 8%, June 02, 2026	208,151	193,781	
31,000	Province of Ontario, 8%, December 02, 2026	43,051	41,589	
66,000	Province of Ontario, 8.1%, September 08, 2023	82,449	76,673	
39,000	Province of Ontario, 8.5%, December 02, 2025	54,664	51,138	
67,000	Province of Ontario, 9.5%, July 13, 2022	78,668	73,260	
397,000	Province of Ontario, Series 'K.J', 7.6%, June 02, 2027	552,381	533,970	
2,000	Province of Prince Edward Island, 3.6%, January 17, 2053	2,087	2,346	
8,000	Province of Prince Edward Island, 4.6%, May 19, 2041	10,371	10,421	
240,000	Province of Quebec, 1.5%, September 01, 2031	226,432	229,152	
886,000	Province of Quebec, 1.9%, September 01, 2030	936,788	887,342	
380,000	Province of Quebec, 2.3%, September 01, 2029	390,533	395,869	
579,000	Province of Quebec, 2.5%, September 01, 2026	602,743	613,417	
285,000	Province of Quebec, 2.75%, September 01, 2025	303,135	304,148	
492,000	Province of Quebec, 2.75%, September 01, 2027	499,919	529,145	
492,000	Province of Quebec, 2.75%, September 01, 2028	524,527	530,093	
44,000	Province of Quebec, 2.85%, December 01, 2053	44,873	46,486	
219,000	Province of Quebec, 3%, September 01, 2023	228,554	230,392	
403,000	Province of Quebec, 3.1%, December 01, 2051	487,255	446,268	
237,000	Province of Quebec, 3.5%, December 01, 2022	249,505	247,323	
183,000	Province of Quebec, 3.5%, December 01, 2045	199,322	215,117	
286,000	Province of Quebec, 3.5%, December 01, 2048	330,792	338,295	
160,000	Province of Quebec, 3.75%, September 01, 2024	172,579	174,478	
118,000	Province of Quebec, 4.25%, December 01, 2043	157,326	153,607	
144,000	Province of Quebec, 5%, December 01, 2038	190,951	197,633	
271,000	Province of Quebec, 5%, December 01, 2041	398,388	381,653	
46,000	Province of Quebec, 5.35%, June 01, 2025	54,340	53,423	
115,000	Province of Quebec, 5.75%, December 01, 2036	167,930	166,399	
176,000	Province of Quebec, 6.25%, June 01, 2032	252,889	247,255	
75,000	Province of Quebec, 8.5%, April 01, 2026	104,917	99,682	
94,000	Province of Quebec, 9.38%, January 16, 2023	126,966	106,776	
15,000	Province of Quebec, Coupon Strip, April 01, 2035	9,571	10,564	
5,000	Province of Quebec, Series 'NG', 9.5%, March 30, 2023	6,397	5,779	
210,000	Province of Quebec, Series 'OS', 6%, October 01, 2029	280,024	277,419	
27,000	Province of Quebec, Series 'QV', 2.25%, February 22, 2024	27,224	28,111	
115,000	Province of Saskatchewan, 2.2%, June 02, 2030	123,688	117,762	
87,000	Province of Saskatchewan, 2.55%, June 02, 2026	86,699	92,180	
200,000	Province of Saskatchewan, 2.65%, June 02, 2027	197,506	213,213	
15,000	Province of Saskatchewan, 2.8%, December 02, 2052	15,039	15,527	
88,000	Province of Saskatchewan, 3.05%, December 02, 2028	95,312	96,220	
79,000	Province of Saskatchewan, 3.1%, June 02, 2050	88,785	86,544	
80,000	Province of Saskatchewan, 3.2%, June 03, 2024	82,940	85,465	
89,000	Province of Saskatchewan, 3.3%, June 02, 2048	94,992	100,895	
32,000	Province of Saskatchewan, 3.4%, February 03, 2042	33,113	36,649	
35,000	Province of Saskatchewan, 3.75%, March 05, 2054	44,330	43,540	
43,000	Province of Saskatchewan, 3.9%, June 02, 2045	51,757	53,182	
40,000	Province of Saskatchewan, 5.75%, March 05, 2029	48,938	51,327	
20,000	Province of Saskatchewan, Series 'EC', 5%, March 05, 2037	27,719	26,927	
		<b>32,227,115</b>	<b>32,377,943</b>	<b>31.95</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>MUNICIPAL BONDS</b>				
76,000	City of Montreal, 1.75%, September 01, 2030	77,612	74,166	
35,000	City of Montreal, 2.3%, September 01, 2029	37,647	36,047	
12,000	City of Montreal, 2.4%, December 01, 2041	11,376	11,513	
86,000	City of Montreal, 3%, September 01, 2027	86,630	93,031	
30,000	City of Montreal, 3.15%, September 01, 2028	34,195	32,812	
21,000	City of Montreal, 3.15%, December 01, 2036	20,852	22,734	
25,000	City of Montreal, 3.5%, September 01, 2023	26,202	26,529	
22,000	City of Montreal, 3.5%, September 01, 2024	22,795	23,731	
115,000	City of Montreal, 4.1%, December 01, 2034	140,731	137,663	
58,000	City of Montreal, 4.25%, December 01, 2032	63,499	69,459	
50,000	City of Ottawa, 3.1%, July 27, 2048	48,585	53,113	
22,000	City of Ottawa, 4.2%, July 30, 2053	30,547	28,430	
30,000	City of Toronto, 2.15%, August 25, 2040	29,819	27,873	
55,000	City of Toronto, 2.4%, June 07, 2027	51,636	57,766	
47,000	City of Toronto, 2.45%, February 06, 2025	46,408	49,240	
67,000	City of Toronto, 2.65%, November 09, 2029	74,330	70,984	
30,000	City of Toronto, 2.8%, November 22, 2049	32,203	29,979	
12,000	City of Toronto, 3.25%, June 24, 2046	12,078	12,992	
36,000	City of Toronto, 3.5%, June 02, 2036	39,313	40,602	
9,000	City of Toronto, 3.8%, December 13, 2042	9,884	10,638	
20,000	City of Toronto, 3.9%, September 29, 2023	21,870	21,434	
51,000	City of Toronto, 4.15%, March 10, 2044	59,312	63,080	
40,000	City of Toronto, 4.7%, June 10, 2041	49,892	52,555	
11,000	City of Vancouver, 3.7%, October 18, 2052	13,962	13,011	
50,000	City of Winnipeg, 4.3%, November 15, 2051	68,819	64,161	
20,000	Municipal Finance Authority of British Columbia, 1.1%, June 01, 2025	20,316	20,008	
36,000	Municipal Finance Authority of British Columbia, 2.15%, December 01, 2022	35,969	36,894	
36,000	Municipal Finance Authority of British Columbia, 2.5%, April 19, 2026	35,309	38,014	
39,000	Municipal Finance Authority of British Columbia, 2.55%, October 09, 2029	42,882	41,087	
23,000	Municipal Finance Authority of British Columbia, 2.6%, April 23, 2023	23,096	23,857	
90,000	Municipal Finance Authority of British Columbia, 2.95%, October 14, 2024	95,424	95,877	
37,000	Municipal Finance Authority of British Columbia, 3.05%, October 23, 2028	36,610	40,433	
20,000	Municipal Finance Authority of British Columbia, 3.35%, June 01, 2022	21,030	20,562	
16,000	Municipal Finance Authority of British Columbia, 3.75%, September 26, 2023	17,220	17,108	
40,000	Municipal Finance Authority of British Columbia, 4.95%, December 01, 2027	47,515	48,223	
20,000	Regional Municipality of Peel, 2.5%, June 16, 2051	20,241	18,779	
39,000	Regional Municipality of Peel, 3.85%, October 30, 2042	42,076	46,374	
20,000	Regional Municipality of Peel, 5.1%, June 29, 2040	29,344	27,314	
39,000	Regional Municipality of York, 1.7%, May 27, 2030	40,082	38,203	
24,000	Regional Municipality of York, 2.35%, June 09, 2027	23,140	25,125	
34,000	Regional Municipality of York, 2.5%, June 02, 2026	36,941	35,867	
50,000	Regional Municipality of York, Series 'F', 4%, May 31, 2032	62,060	58,572	
		<b>1,739,452</b>	<b>1,755,840</b>	<b>1.73</b>
<b>FOREIGN BONDS</b>				
73,000	Asian Development Bank, 4.65%, February 16, 2027	85,423	85,537	
65,000	Inter-American Development Bank, 0.75%, October 15, 2025	65,196	63,971	
59,000	Inter-American Development Bank, 0.88%, August 27, 2027	58,822	56,976	
39,000	Inter-American Development Bank, 1.7%, October 10, 2024	40,596	39,973	
65,000	International Bank for Reconstruction and Development, 0.75%, July 02, 2025	65,437	64,274	
62,000	International Bank for Reconstruction and Development, 0.88%, September 28, 2027	62,368	60,544	
91,000	International Bank for Reconstruction and Development, 1.9%, January 16, 2025	92,429	93,962	
30,000	International Bank for Reconstruction and Development, 1.95%, September 20, 2029	32,008	30,546	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
	<b>FOREIGN BONDS (cont'd)</b>			
62,000	International Bank for Reconstruction and Development, 2.25%, January 17, 2023	62,247	63,723	
13,000	International Finance Corp., 2.38%, July 19, 2023	13,231	13,479	
		<b>577,757</b>	<b>572,985</b>	<b>0.57</b>
<b>Total Bonds</b>		<b>101,276,885</b>	<b>100,828,784</b>	<b>99.50</b>
	Adjustment for transaction costs	-		
<b>Total Investments</b>		<b>101,276,885</b>	<b>100,828,784</b>	<b>99.50</b>
	Other Net Assets (Liabilities)		511,135	0.50
<b>Net Assets Attributable to Holders of Redeemable Units</b>			<b>101,339,919</b>	<b>100.00</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	-	n/a
Soft dollar commissions <sup>†</sup>	-	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Non-Hedged Units	
	2021	2020
<b>Number of redeemable units at the beginning of period</b>	2,713,163	3,213,163
Redeemable units issued for cash	500,000	-
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(1,200,000)	(300,000)
<b>Number of redeemable units at the end of period</b>	2,013,163	2,913,163

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.180

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	12,695	-
Collateral (non-cash)	13,347	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	4	-
Charges	(2)	-
Securities lending revenue	2	-
<b>Charges as a % of gross securities lending revenue</b>	<b>41.6</b>	<b>-</b>

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

# CI Yield Enhanced Canada Aggregate Bond Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Provincial Government & Guaranteed	37.9
Government of Canada & Guaranteed	24.8
Utilities	11.6
Energy	5.4
Financials	4.7
Communication Services	4.6
Industrials	4.1
Consumer Staples	3.5
Real Estate	1.7
Consumer Discretionary	0.6
Foreign Bonds	0.5
Other Net Assets (Liabilities)	0.5
Information Technology	0.1
Health Care	0.0
Materials	0.0
<b>Total</b>	<b>100.0</b>

### Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at June 30, 2021

Credit Rating <sup>A*</sup>	Net Assets (%)
AAA/Aaa/A++	37.0
AA/Aa/A+	12.0
A	32.8
BBB/Baa/B++	17.7
<b>Total</b>	<b>99.5</b>

as at December 31, 2020

Credit Rating <sup>A*</sup>	Net Assets (%)
AAA/Aaa/A++	29.2
AA/Aa/A+	15.2
A	35.9
BBB/Baa/B++	19.2
<b>Total</b>	<b>99.5</b>

<sup>A</sup>Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

\*Refer to Note 10 for Credit Rating Chart reference.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund did not invest in equities and therefore was not subject to other price risk.

### Currency Risk

As at June 30, 2021 and December 31, 2020, the Fund's investments were mostly denominated in Canadian dollars, the functional currency of the Fund. As a result, the Fund did not have a significant exposure to currency risk.

### Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at June 30, 2021

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
<b>Interest Rate Exposure</b>	1,083	11,769	10,681	77,296	100,829

as at December 31, 2020

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
<b>Interest Rate Exposure</b>	1,414	21,206	17,837	102,601	143,058

As at June 30, 2021, had the prevailing interest rates increased or decreased by 0.25% (December 31, 2020 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$2,285,000 (December 31, 2020 - \$3,196,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Bonds	-	100,829	-	100,829
<b>Total</b>	-	100,829	-	100,829

Long Positions at fair value as at December 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Bonds	-	143,057	-	143,057
<b>Total</b>	-	143,057	-	143,057

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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



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

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	71,048	77,053
Investments pledged as collateral	-	-
Cash	92	334
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	7	30
Cash collateral on deposit for short sale	-	-
Dividends receivable	-	-
Interest receivable	343	406
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	71,490	77,823
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	143
Management fees payable	11	-
Accounts payable and accrued liabilities	10	-
Foreign capital gains tax	-	-
	21	143
<b>Net assets attributable to holders of redeemable units</b>	<b>71,469</b>	<b>77,680</b>

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Non-Hedged						
Units	71,469	77,680	49.29	50.12	1,450,000	1,550,000

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

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

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	860	1,490
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	185	321
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(1,464)	1,400
<b>Total net gain (loss) on investments and derivatives</b>	<b>(419)</b>	<b>3,211</b>
Other income		
Foreign exchange gain (loss) on cash	-	-
Securities lending revenue (Note 6)	1	-
Fees rebate	49	-
Miscellaneous foreign income	-	-
Other income	-	-
<b>Total other income</b>	<b>50</b>	<b>-</b>
<b>Total income</b>	<b>(369)</b>	<b>3,211</b>
<b>Expenses</b>		
Management fees (Note 5)	67	97
Commissions and other portfolio transaction costs	6	-
Independent review committee fees	1	3
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	2	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>76</b>	<b>100</b>
Expenses absorbed by the Manager (Note 5)	-	(3)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>(445)</b>	<b>3,114</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	(445)	3,114	(0.29)	1.51	1,514,641	2,066,209

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

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

Financial Statements (unaudited)

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

for the periods ended June 30 (in \$000's)

	Non-Hedged Units	
	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	77,680	103,104
Increase (decrease) in net assets attributable to holders of redeemable units	(445)	3,114
<b>Distributions to holders of redeemable units</b>		
From net investment income	(815)	(1,365)
From net realized gains	-	-
Return of capital	(2)	-
<b>Total distributions to holders of redeemable units</b>	(817)	(1,365)
<b>Redeemable unit transactions</b>		
Proceeds from redeemable units issued	-	27,284
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	(4,949)	(41,992)
<b>Net increase (decrease) from redeemable unit transactions</b>	(4,949)	(14,708)
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	(6,211)	(12,959)
<b>Net assets attributable to holders of redeemable units at the end of period</b>	71,469	90,145

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

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

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	(445)	3,114
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(185)	(321)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	6	-
Change in unrealized (appreciation) depreciation in value of investments and derivatives	1,464	(1,400)
Proceeds from sale and maturity of investments and derivatives	31,938	33,686
Purchase of investments and derivatives	(27,220)	(39,301)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	-	-
(Increase) decrease in interest receivable	63	197
Increase (decrease) in management fees payable	11	(9)
Change in other accounts receivable and payable	34	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>5,666</b>	<b>(4,034)</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(959)	(1,446)
Proceeds from issuance of redeemable units	-	5,288
Amounts paid on redemption of redeemable units	(4,949)	(459)
<b>Net cash from (used in) financing activities</b>	<b>(5,908)</b>	<b>3,383</b>
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(242)	(651)
Cash (bank overdraft), beginning of period	334	1,409
<b>Cash (bank overdraft), end of period</b>	<b>92</b>	<b>758</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	-	-
Interest received, net of withholding tax*	924	1,687
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS</b>				
<b>CORPORATE BONDS</b>				
80,000	407 International Inc., 1.8%, May 22, 2025	82,796	81,581	
62,000	407 International Inc., 2.47%, September 08, 2022	62,217	63,044	
42,000	AIMCo Realty Investors L.P., Series '1', 2.27%, June 26, 2024	42,017	43,255	
84,000	Alimentation Couche-Tard Inc., 3.06%, July 26, 2024	88,926	88,103	
84,000	Alimentation Couche-Tard Inc., Series '3', 3.9%, November 01, 2022	87,812	87,453	
84,000	Alimentation Couche-Tard Inc., Series '5', 3.6%, June 02, 2025	91,651	90,093	
24,000	Allied Properties REIT, Series 'C', 3.64%, April 21, 2025	25,883	25,572	
72,000	Allied Properties REIT, Series 'H', 1.73%, February 12, 2026	70,682	71,021	
107,000	AltaGas Ltd., 1.23%, March 18, 2024	107,146	106,615	
61,000	AltaGas Ltd., 2.16%, June 10, 2025	62,484	62,051	
141,000	AltaGas Ltd., 2.61%, December 16, 2022	141,596	144,437	
85,000	AltaGas Ltd., 3.57%, June 12, 2023	90,493	88,515	
37,000	AltaGas Ltd., 3.84%, January 15, 2025	39,925	39,687	
40,000	AltaGas Ltd., 4.12%, April 07, 2026	43,879	43,742	
61,000	AltaGas Ltd., 4.4%, March 15, 2024	66,226	65,518	
34,000	AltaLink L.P., 2.75%, May 29, 2026	35,959	35,925	
65,000	AltaLink L.P., 3.4%, June 06, 2024	69,318	69,133	
257,000	Apple Inc., 2.51%, August 19, 2024	266,613	267,926	
55,000	ARC Resources Ltd., Restricted, 2.35%, March 10, 2026	55,121	55,436	
76,000	Artis REIT, Series 'D', 3.82%, September 18, 2023	76,879	77,923	
170,000	AT&T Inc., 2.85%, May 25, 2024	178,245	177,320	
150,000	AT&T Inc., 4%, November 25, 2025	168,434	164,435	
55,000	Athene Global Funding, 2.1%, September 24, 2025	55,083	55,705	
100,000	Bank of America Corp., 3.41%, September 20, 2025	103,707	106,188	
123,000	Bank of Montreal, 1.55%, May 28, 2026	122,761	122,419	
82,000	Bank of Montreal, 1.76%, March 10, 2026	82,494	82,524	
151,000	Bank of Montreal, 2.08%, June 17, 2030	153,180	153,309	
197,000	Bank of Montreal, 2.28%, July 29, 2024	205,187	203,129	
164,000	Bank of Montreal, 2.37%, January 17, 2025	167,729	169,670	
240,000	Bank of Montreal, 2.57%, June 01, 2027	241,444	244,130	
192,000	Bank of Montreal, 2.7%, September 11, 2024	199,548	201,452	
121,000	Bank of Montreal, 2.88%, September 17, 2029	126,849	126,186	
70,000	Bank of Montreal, 4.61%, September 10, 2025	82,289	79,315	
192,000	Bank of Nova Scotia, 2.16%, February 03, 2025	192,898	197,297	
163,000	Bank of Nova Scotia, 2.29%, June 28, 2024	164,713	168,808	
164,000	Bank of Nova Scotia, 2.49%, September 23, 2024	164,986	170,199	
181,000	Bank of Nova Scotia, 2.84%, July 03, 2029	189,389	188,411	
534,000	Bank of Nova Scotia, 3.89%, January 18, 2029	580,453	568,626	
124,792	Bankers Hall L.P., 4.38%, November 20, 2023	128,247	129,124	
44,000	BCI QuadReal Realty, 1.07%, February 04, 2026	42,911	43,067	
55,000	BCI QuadReal Realty, Series '1', 1.68%, March 03, 2025	56,390	55,702	
305,000	Bell Canada, 2.7%, February 27, 2024	318,078	315,900	
70,000	Bell Canada, 2.75%, January 29, 2025	74,650	72,916	
232,000	Bell Canada, 3.35%, March 12, 2025	249,883	246,584	
91,000	Bell Canada, 3.55%, March 02, 2026	98,384	97,838	
169,000	Bell Canada, 4.7%, September 11, 2023	185,572	180,652	
282,000	Bell Canada, Series 'M-26', 3.35%, March 22, 2023	289,147	291,812	
22,000	BMW Canada Inc., Series 'X', 0.99%, January 14, 2025	22,066	21,728	
69,000	Bow Centre Street L.P., Series 'C', 3.8%, June 13, 2023	66,983	70,027	
80,000	BP Capital Markets PLC, 3.47%, May 15, 2025	86,841	85,938	
96,000	Brookfield Asset Management Inc., 4.82%, January 28, 2026	109,198	108,206	
214,000	Brookfield Infrastructure Finance ULC, 3.32%, February 22, 2024	226,838	224,744	
61,000	Brookfield Property Finance ULC, 3.93%, August 24, 2025	63,338	63,179	
169,000	Brookfield Property Finance ULC, 4.3%, March 01, 2024	178,097	176,582	
143,000	Brookfield Property Finance ULC, 4.35%, July 03, 2023	148,806	148,801	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
50,000	Brookfield Renewable Partners ULC, 3.75%, June 02, 2025	54,485	53,781	
139,000	Canadian Imperial Bank of Commerce, 1.1%, January 19, 2026	138,917	135,854	
884	Canadian Imperial Bank of Commerce, 1.64%, July 12, 2021	859	884	
114,000	Canadian Imperial Bank of Commerce, 1.96%, April 21, 2031	114,416	114,095	
208,000	Canadian Imperial Bank of Commerce, 2%, April 17, 2025	210,558	212,462	
121,000	Canadian Imperial Bank of Commerce, 2.01%, July 21, 2030	121,990	122,283	
164,000	Canadian Imperial Bank of Commerce, 2.35%, August 28, 2024	163,676	169,392	
183,000	Canadian Imperial Bank of Commerce, 2.95%, June 19, 2029	192,112	190,881	
192,000	Canadian Imperial Bank of Commerce, 3.3%, May 26, 2025	211,286	207,094	
423,000	Canadian Imperial Bank of Commerce, 3.45%, April 04, 2028	436,498	440,526	
63,000	Canadian National Railway Co., 2.8%, September 22, 2025	68,255	66,309	
153,000	Canadian Natural Resources Ltd., 1.45%, November 16, 2023	154,004	153,913	
60,000	Canadian Natural Resources Ltd., 3.55%, June 03, 2024	63,965	63,490	
122,000	Canadian Tire Corp. Ltd., Series 'F', 3.17%, July 06, 2023	128,649	126,853	
61,000	Canadian Utilities Ltd., 3.12%, November 09, 2022	61,910	62,973	
52,000	Canadian Western Bank, 1.93%, April 16, 2026	52,185	52,166	
100,000	Canadian Western Bank, 2.61%, January 30, 2025	103,009	103,613	
55,000	Capital Power Corp., 4.28%, September 18, 2024	59,967	59,481	
28,000	Capital Power Corp., 4.99%, January 23, 2026	32,274	31,524	
90,000	Cenovus Energy Inc., 3.55%, March 12, 2025	94,427	95,171	
28,000	Central 1 Credit Union, 1.32%, January 29, 2026	27,404	27,551	
71,000	Chartwell Retirement Residences, 3.79%, December 11, 2023	74,620	74,125	
18,000	Chartwell Retirement Residences, Series 'B', 4.21%, April 28, 2025	19,126	19,162	
34,000	CHIP Mortgage Trust, 1.74%, December 15, 2045	34,284	33,773	
95,000	Choice Properties L.P., Series '10', 3.6%, September 20, 2022	96,369	97,582	
57,000	Choice Properties REIT, 4.29%, February 08, 2024	61,586	61,003	
67,000	Choice Properties REIT, Series 'B', 4.9%, July 05, 2023	73,386	71,440	
25,000	Choice Properties REIT, Series 'F', 4.06%, November 24, 2025	27,752	27,238	
76,000	Choice Properties REIT, Series 'G', 3.2%, March 07, 2023	75,706	78,590	
42,000	Choice Properties REIT, Series 'J', 3.55%, January 10, 2025	45,439	44,698	
69,000	Choice Properties REIT, Series 'K', 3.56%, September 09, 2024	74,343	73,262	
43,000	CI Financial Corp., 3.22%, July 22, 2024	44,663	44,852	
55,000	CI Financial Corp., 3.76%, May 26, 2025	58,288	58,640	
68,000	Citigroup Inc., 4.09%, June 09, 2025	74,422	73,984	
56,000	Coast Capital Savings Federal Credit Union, 5%, May 03, 2028	57,041	59,361	
71,000	Cogeco Communications Inc., 4.18%, May 26, 2023	73,989	74,479	
49,000	Crombie REIT, Series 'D', 4.07%, November 21, 2022	49,675	50,898	
21,000	Crombie REIT, Series 'E', 4.8%, January 31, 2025	23,575	23,080	
49,000	CT REIT, Series 'A', 2.85%, June 09, 2022	48,402	49,874	
24,000	CT REIT, Series 'B', 3.53%, June 09, 2025	25,920	25,593	
60,000	Daimler Canada Finance Inc., 1.65%, September 22, 2025	60,536	60,117	
150,000	Daimler Canada Finance Inc., 2.54%, August 21, 2023	155,296	154,556	
74,000	Daimler Canada Finance Inc., 2.57%, November 22, 2022	76,195	75,777	
18,000	Daimler Canada Finance Inc., 2.97%, March 13, 2024	19,133	18,814	
120,000	Daimler Canada Finance Inc., 3.3%, August 16, 2022	124,818	123,446	
76,000	Dollarama Inc., 2.2%, November 10, 2022	73,250	77,368	
184,000	Dollarama Inc., 3.55%, November 06, 2023	198,111	193,882	
30,000	Dream Industrial REIT, Series 'A', 1.66%, December 22, 2025	29,868	29,817	
141,000	Emera Inc., 2.9%, June 16, 2023	147,458	145,913	
63,000	Enbridge Gas Inc., 3.15%, August 22, 2024	65,724	66,647	
45,000	Enbridge Gas Inc., 3.31%, September 11, 2025	48,757	48,407	
66,000	Enbridge Inc., 2.44%, June 02, 2025	68,661	68,080	
205,000	Enbridge Inc., 3.19%, December 05, 2022	206,663	211,583	
127,000	Enbridge Inc., 3.94%, June 30, 2023	136,378	133,234	
63,000	Enbridge Inc., 3.95%, November 19, 2024	68,568	67,825	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
78,000	Enbridge Inc., Series '10', 3.94%, January 13, 2023	82,079	81,541	
46,000	Enbridge Pipelines Inc., 2.93%, November 30, 2022	45,935	47,339	
72,000	Enbridge Pipelines Inc., 3.45%, September 29, 2025	78,336	77,316	
76,000	Enbridge Pipelines Inc., 3.79%, August 17, 2023	81,493	79,911	
74,000	Equitable Bank, 1.77%, September 21, 2023	75,057	74,674	
30,000	Equitable Bank, 1.88%, November 26, 2025	29,763	29,676	
31,000	Equitable Bank, 1.94%, March 10, 2025	30,984	31,056	
67,000	Equitable Bank, 2.95%, September 26, 2022	67,336	68,583	
21,000	Fairfax Financial Holdings Ltd., 4.95%, March 03, 2025	23,474	23,263	
111,000	Federation des Caisses Desjardins du Quebec, 1.09%, January 21, 2026	110,842	108,428	
98,000	Federation des Caisses Desjardins du Quebec, 1.99%, May 28, 2031	98,178	97,870	
117,000	Federation des Caisses Desjardins du Quebec, 2.42%, October 04, 2024	119,284	121,155	
113,000	Federation des Caisses Desjardins du Quebec, 2.86%, May 26, 2030	114,345	117,655	
76,000	First Capital Realty Inc., Series 'P', 3.95%, December 05, 2022	78,113	78,895	
36,000	First Capital Realty Inc., Series 'R', 4.79%, August 30, 2024	39,689	39,168	
36,000	First Capital Realty Inc., Series 'S', 4.32%, July 31, 2025	39,197	38,952	
38,000	First Capital Realty Inc., Series 'T', 3.6%, May 06, 2026	40,169	39,948	
92,000	First Capital REIT, Series 'Q', 3.9%, October 30, 2023	97,953	96,818	
12,000	First National Financial Corp., Series '2', 3.58%, November 25, 2024	12,569	12,536	
24,000	First National Financial Corp., Series '3', 2.96%, November 17, 2025	24,288	24,472	
177,000	Fortis Inc., 2.85%, December 12, 2023	187,236	184,321	
63,000	FortisAlberta Inc., 3.3%, September 30, 2024	66,100	66,995	
16,000	FortisBC Energy Inc., 2.58%, April 08, 2026	16,806	16,729	
57,000	General Motors Financial of Canada Ltd., 1.75%, April 15, 2026	56,216	56,384	
113,000	General Motors Financial of Canada Ltd., 2.6%, June 01, 2022	111,300	114,962	
113,000	General Motors Financial of Canada Ltd., 5.95%, May 14, 2024	127,902	127,103	
184,000	General Motors Financial of Canada Ltd., Series '5', 3.25%, November 07, 2023	193,579	192,464	
39,000	Gibson Energy Inc., 2.45%, July 14, 2025	39,925	39,956	
82,000	Goldman Sachs Group Inc. (The), 3.31%, October 31, 2025	86,454	86,846	
122,000	Granite REIT Holdings L.P., Series '3', 3.87%, November 30, 2023	131,955	129,409	
107,000	H&R REIT, 3.37%, January 30, 2024	111,404	111,012	
78,000	H&R REIT, Series 'O', 3.42%, January 23, 2023	78,646	80,294	
50,000	H&R REIT, Series 'Q', 4.07%, June 16, 2025	53,216	53,251	
61,000	Heathrow Funding Ltd., Class 'A-34', 3.25%, May 21, 2027	64,006	64,293	
55,000	Honda Canada Finance Inc., 1.34%, March 17, 2026	54,113	54,283	
55,000	Honda Canada Finance Inc., 2.5%, June 04, 2024	57,096	57,005	
55,000	Honda Canada Finance Inc., 3.44%, May 23, 2025	60,622	59,189	
123,000	HSBC Bank Canada, 1.78%, May 20, 2026	123,615	123,293	
42,000	Hydro One Inc., 1.76%, February 28, 2025	42,989	42,753	
56,000	Hydro One Inc., 2.77%, February 24, 2026	59,334	59,085	
36,000	Hydro One Inc., 2.97%, June 26, 2025	39,498	38,235	
63,000	Hyundai Capital Canada Inc., Series 'A', 2.01%, May 12, 2026	63,324	63,176	
27,000	Intact Financial Corp., 3.77%, March 02, 2026	29,447	29,394	
131,000	Inter Pipeline Ltd., 2.61%, September 13, 2023	134,626	134,680	
141,000	Inter Pipeline Ltd., 2.73%, April 18, 2024	146,266	145,685	
30,000	Inter Pipeline Ltd., 3.17%, March 24, 2025	31,487	31,492	
34,000	Ivanhoe Cambridge II Inc., Series '2', 2.3%, December 12, 2024	34,354	35,127	
31,000	John Deere Financial Inc., 1.63%, April 09, 2026	31,144	31,024	
63,000	John Deere Financial Inc., 2.41%, January 14, 2025	66,839	65,357	
32,000	Laurentian Bank of Canada, 1.15%, June 03, 2024	32,093	31,813	
85,000	Laurentian Bank of Canada, 2.55%, June 20, 2022	85,721	86,565	
107,000	Laurentian Bank of Canada, 3%, September 12, 2022	106,683	109,849	
116,000	Laurentian Bank of Canada, 3.45%, June 27, 2023	121,642	121,393	
245,000	Loblaw Cos. Ltd., 4.86%, September 12, 2023	270,710	263,013	
55,000	Manulife Bank of Canada, 1.34%, February 26, 2026	54,278	54,432	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
56,000	Manulife Bank of Canada, 1.5%, June 25, 2025	57,082	56,248	
55,000	Manulife Bank of Canada, 2.38%, November 19, 2024	57,743	57,054	
113,000	Manulife Financial Corp., 2.24%, May 12, 2030	117,018	115,795	
77,000	Manulife Financial Corp., 3.05%, August 20, 2029	79,313	80,841	
122,000	McDonald's Corp., 3.13%, March 04, 2025	130,297	129,483	
76,000	Metro Inc., 2.68%, December 05, 2022	76,265	77,846	
141,000	Molson Coors International L.P., 2.84%, July 15, 2023	145,764	145,383	
73,000	Mondelez International Inc., 3.25%, March 07, 2025	77,845	77,493	
75,000	Morguard Corp., Series 'C', 4.33%, September 15, 2022	75,399	75,959	
70,000	Morguard Corp., Series 'G', 4.4%, September 28, 2023	69,964	71,131	
122,000	National Australia Bank Ltd., 3.52%, June 12, 2030	128,371	128,072	
85,000	National Bank of Canada, 1.57%, August 18, 2026	85,782	85,139	
110,000	National Bank of Canada, 2.55%, July 12, 2024	111,295	114,244	
82,000	National Bank of Canada, 2.58%, February 03, 2025	86,956	85,450	
211,000	National Bank of Canada, 3.18%, February 01, 2028	212,594	217,945	
33,000	NAV Canada, Series '21-1', Restricted, 0.94%, February 09, 2026	32,154	32,214	
153,000	Nissan Canada Inc., 1.63%, March 18, 2024	153,106	152,576	
57,000	North West Redwater Partnership / NWR Financing Co Ltd, 3.2%, April 24, 2026	60,393	60,427	
35,000	OMERS Realty Corp., 3.33%, November 12, 2024	37,724	37,439	
27,000	OMERS Realty Corp., Series '10', 3.33%, June 05, 2025	29,022	28,964	
162,000	Ontario Electricity Financial Corp., 8.5%, May 26, 2025	218,287	206,732	
64,000	Ontario Electricity Financial Corp., Series 'FV6', 8.9%, August 18, 2022	75,571	70,103	
51,000	Ontario Power Generation Inc., 1.17%, April 22, 2026	50,221	50,123	
169,000	Pembina Pipeline Corp., 2.56%, June 01, 2023	175,636	173,509	
135,000	Pembina Pipeline Corp., 2.99%, January 22, 2024	141,452	140,285	
122,000	Pembina Pipeline Corp., 3.77%, October 24, 2022	125,908	126,436	
57,000	Pembina Pipeline Corp., Series '5', 3.54%, February 03, 2025	61,109	60,536	
106,000	Penske Truck Leasing Canada Inc., 2.85%, December 07, 2022	104,843	108,627	
162,000	PSP Capital Inc., 1.73%, June 21, 2022	158,595	164,242	
85,000	PSP Capital Inc., Series '7', 3.29%, April 04, 2024	90,351	90,809	
85,000	PSP Capital Inc., Series '9', 2.09%, November 22, 2023	84,781	87,863	
187,000	PSP Capital Inc., Series '11', 3%, November 05, 2025	206,899	201,490	
43,000	Reliance L.P., 3.75%, March 15, 2026	46,258	46,137	
49,000	Reliance L.P., 3.84%, March 15, 2025	52,884	52,572	
92,000	RioCan REIT, Series 'AA', 3.21%, September 29, 2023	95,604	95,629	
60,000	RioCan REIT, Series 'AB', 2.58%, February 12, 2025	61,572	61,636	
66,000	RioCan REIT, Series 'T', 3.73%, April 18, 2023	67,594	68,923	
92,000	RioCan REIT, Series 'W', 3.29%, February 12, 2024	96,624	96,207	
92,000	RioCan REIT, Series 'Y', 2.83%, October 03, 2022	91,256	94,096	
169,000	Rogers Communications Inc., 4%, June 06, 2022	176,457	173,983	
183,000	Rogers Communications Inc., 4%, March 13, 2024	196,236	194,743	
123,000	Royal Bank of Canada, 1.59%, May 04, 2026	123,059	122,696	
157,000	Royal Bank of Canada, 1.94%, May 01, 2025	162,249	160,056	
140,000	Royal Bank of Canada, 2.09%, June 30, 2030	142,518	142,167	
208,000	Royal Bank of Canada, 2.35%, July 02, 2024	211,132	214,928	
245,000	Royal Bank of Canada, 2.61%, November 01, 2024	249,761	255,373	
166,000	Royal Bank of Canada, 2.74%, July 25, 2029	166,343	172,376	
166,000	Royal Bank of Canada, 2.88%, December 23, 2029	167,259	173,330	
90,000	Royal Bank of Canada, 4.93%, July 16, 2025	107,311	102,982	
85,000	Saputo Inc., 1.94%, June 13, 2022	85,837	85,920	
111,000	Saputo Inc., 2.83%, November 21, 2023	117,047	115,091	
46,000	Saputo Inc., 2.88%, November 19, 2024	48,448	48,123	
42,000	Saputo Inc., 3.6%, August 14, 2025	45,551	45,157	
205,000	Shaw Communications Inc., 3.8%, November 02, 2023	221,687	216,580	
100,000	Shaw Communications Inc., 4.35%, January 31, 2024	108,189	106,997	

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>CORPORATE BONDS (cont'd)</b>				
21,000	Sienna Senior Living Inc., Series 'B', 3.45%, February 27, 2026	21,643	21,959	
51,000	SmartCentres REIT, Series 'I', 3.99%, May 30, 2023	54,146	53,652	
19,000	SmartCentres REIT, Series 'N', 3.56%, February 06, 2025	20,296	20,160	
42,000	SmartCentres REIT, Series 'X', 1.74%, December 16, 2025	41,671	41,453	
141,000	Sobeys Inc., 4.7%, August 08, 2023	154,460	150,333	
30,000	Summit Industrial Income REIT, Series 'A', 2.15%, September 17, 2025	30,471	30,392	
23,000	Summit Industrial Income REIT, Series 'B', 1.82%, April 01, 2026	22,708	22,824	
101,000	Sun Life Financial Inc., Floating Rate, August 13, 2029	101,627	104,048	
61,000	Sysco Canada Inc., 3.65%, April 25, 2025	65,329	65,258	
555	TD Capital Trust IV, 6.63%, June 30, 2021	611	555	
310,000	TELUS Corp., 3.35%, April 01, 2024	328,996	326,016	
130,000	TELUS Corp., 3.75%, January 17, 2025	141,643	139,649	
73,000	TELUS Corp., 3.75%, March 10, 2026	79,446	79,157	
141,000	TELUS Corp., Series 'CJ', 3.35%, March 15, 2023	143,803	145,854	
61,000	Teranet Holdings L.P., 3.65%, November 18, 2022	60,970	63,052	
22,000	Teranet Holdings L.P., Series '2020', 3.54%, June 11, 2025	23,512	23,383	
169,000	Thomson Reuters Corp., 2.24%, May 14, 2025	175,537	173,478	
30,000	TMX Group Ltd., Series 'D', 3%, December 11, 2024	31,812	31,628	
20,000	Toronto Hydro Corp., Series 'B', 2.91%, April 10, 2023	20,640	20,652	
172,000	Toronto-Dominion Bank (The), 1.13%, December 09, 2025	172,817	168,997	
192,000	Toronto-Dominion Bank (The), 1.94%, March 13, 2025	195,630	195,944	
197,000	Toronto-Dominion Bank (The), 2.5%, December 02, 2024	201,020	204,755	
325,000	Toronto-Dominion Bank (The), 3.11%, April 22, 2030	334,871	342,519	
166,000	Toronto-Dominion Bank (The), 3.22%, July 25, 2029	171,948	174,863	
219,000	Toronto-Dominion Bank (The), 3.23%, July 24, 2024	232,721	233,104	
123,000	Toronto-Dominion Bank (The), 4.86%, March 04, 2031	140,273	139,511	
44,000	Toyota Credit Canada Inc., 1.18%, February 23, 2026	43,049	43,258	
55,000	Toyota Credit Canada Inc., 2.11%, February 26, 2025	56,648	56,504	
110,000	Toyota Credit Canada Inc., 2.31%, October 23, 2024	114,239	113,696	
90,000	TransCanada PipeLines Ltd., 3.3%, July 17, 2025	96,800	95,705	
211,000	TransCanada PipeLines Ltd., 3.69%, July 19, 2023	224,939	220,801	
29,000	TransCanada PipeLines Ltd., 8.29%, February 05, 2026	37,012	36,454	
28,000	TriSummit Utilities Inc., 3.15%, April 06, 2026	29,866	29,705	
23,000	Union Gas Ltd., 3.19%, September 17, 2025	25,280	24,608	
15,000	Ventas Canada Finance Ltd., Series 'B', 4.13%, September 30, 2024	16,446	16,150	
84,000	Ventas Canada Finance Ltd., Series 'D', 2.55%, March 15, 2023	83,233	85,970	
72,000	Ventas Canada Finance Ltd., Series 'E', 2.8%, April 12, 2024	74,814	74,665	
187,000	VW Credit Canada Inc., 1.2%, September 25, 2023	187,134	187,318	
60,000	VW Credit Canada Inc., 1.5%, September 23, 2025	59,410	59,742	
89,000	VW Credit Canada Inc., 2.85%, September 26, 2024	91,154	93,090	
130,000	Walt Disney Co. (The), 2.76%, October 07, 2024	133,949	136,237	
110,000	Wells Fargo & Co., 2.57%, May 01, 2026	110,924	113,854	
98,000	Wells Fargo & Co., 2.98%, May 19, 2026	103,368	103,035	
110,000	Wells Fargo & Co., 3.87%, May 21, 2025	115,939	118,738	
76,000	Westcoast Energy Inc., 3.12%, December 05, 2022	79,396	78,467	
65,000	Westcoast Energy Inc., 3.43%, September 12, 2024	69,870	69,111	
39,000	Westcoast Energy Inc., 3.77%, December 08, 2025	42,932	42,372	
		<b>27,324,618</b>	<b>27,305,303</b>	<b>38.21</b>
<b>GOVERNMENT OF CANADA &amp; GUARANTEED</b>				
516,000	Canada Housing Trust No. 1, 1.75%, June 15, 2022	528,426	523,390	
1,349,000	Canada Housing Trust No. 1, 1.8%, December 15, 2024	1,363,287	1,390,893	
1,807,000	Canada Housing Trust No. 1, 1.95%, December 15, 2025	1,908,471	1,871,512	
445,000	Canada Housing Trust No. 1, 2.35%, June 15, 2023	451,132	460,927	
541,000	Canada Housing Trust No. 1, 2.35%, September 15, 2023	568,460	562,178	
880,000	Canada Housing Trust No. 1, 2.4%, December 15, 2022	920,025	905,862	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>GOVERNMENT OF CANADA &amp; GUARANTEED (cont'd)</b>				
723,000	Canada Housing Trust No. 1, 2.55%, March 15, 2025	777,484	765,038	
2,200,000	Canada Housing Trust No. 1, 2.9%, June 15, 2024	2,346,412	2,336,865	
197,000	Canada Housing Trust No. 1, Series '55', 3.15%, September 15, 2023	208,442	208,123	
690,000	Canada Housing Trust No. 1, Series '70', 2.25%, December 15, 2025	735,643	723,606	
1,637,000	Canada Housing Trust No. 1, Series 'MAR', 0.95%, June 15, 2025	1,658,721	1,633,061	
541,000	Canada Housing Trust No. 1, Series 'SEPT', 2.55%, December 15, 2023	559,536	566,379	
71,000	Canada Post Corp., Series '2', 4.08%, July 16, 2025	79,953	79,414	
85,000	Export Development Canada, 1.65%, July 31, 2024	84,584	87,224	
68,000	Export Development Canada, 1.8%, September 01, 2022	67,431	69,157	
1,016,000	Government of Canada, 0.25%, August 01, 2022	1,015,784	1,015,715	
1,253,000	Government of Canada, 0.25%, November 01, 2022	1,252,887	1,251,379	
1,084,000	Government of Canada, 0.25%, February 01, 2023	1,083,888	1,081,690	
1,016,000	Government of Canada, 0.25%, May 01, 2023	1,014,697	1,012,349	
169,000	Government of Canada, 0.25%, August 01, 2023	168,512	168,122	
1,253,000	Government of Canada, 0.25%, April 01, 2024	1,244,538	1,239,561	
956,000	Government of Canada, 0.25%, March 01, 2026	923,741	924,516	
1,335,000	Government of Canada, 0.5%, September 01, 2025	1,318,823	1,314,257	
854,000	Government of Canada, 1%, September 01, 2022	853,212	860,893	
486,000	Government of Canada, 1.25%, March 01, 2025	497,175	494,357	
481,000	Government of Canada, 1.5%, June 01, 2023	497,446	490,660	
455,000	Government of Canada, 1.5%, September 01, 2024	470,075	466,476	
833,000	Government of Canada, 1.75%, March 01, 2023	863,139	851,620	
1,372,000	Government of Canada, 2%, September 01, 2023	1,439,600	1,416,040	
406,000	Government of Canada, 2.25%, March 01, 2024	427,827	423,742	
368,000	Government of Canada, 2.25%, June 01, 2025	391,879	388,674	
388,000	Government of Canada, 2.5%, June 01, 2024	412,803	408,805	
440,000	Government of Canada, 2.75%, June 01, 2022	456,392	450,038	
78,000	Government of Canada, 8%, June 01, 2023	94,162	89,197	
65,000	Government of Canada, 9%, June 01, 2025	86,706	85,477	
82,000	South Coast British Columbia Transportation Authority, 3.05%, June 04, 2025	90,118	87,940	
		<b>26,861,411</b>	<b>26,705,137</b>	<b>37.37</b>
<b>PROVINCIAL GOVERNMENT &amp; GUARANTEED</b>				
44,000	Hydro-Quebec, Series 'IC', 9.63%, July 15, 2022	52,468	48,176	
42,000	Newfoundland & Labrador Hydro, Series 'Y', 8.4%, February 27, 2026	55,635	55,200	
35,000	OPB Finance Trust, Series 'E', 2.95%, February 02, 2026	37,505	37,455	
54,000	Province of Alberta, 1.6%, September 01, 2022	54,542	54,810	
524,000	Province of Alberta, 2.35%, June 01, 2025	558,705	549,252	
103,000	Province of Alberta, 2.55%, December 15, 2022	106,739	106,169	
62,000	Province of Alberta, 2.65%, September 01, 2023	64,881	64,731	
316,000	Province of Alberta, 3.1%, June 01, 2024	335,945	336,653	
27,000	Province of Alberta, 3.4%, December 01, 2023	29,023	28,764	
113,000	Province of British Columbia, 2.7%, December 18, 2022	115,905	116,771	
532,000	Province of British Columbia, 2.85%, June 18, 2025	585,273	569,336	
192,000	Province of British Columbia, Series 'BCCD', 3.3%, December 18, 2023	205,294	204,503	
55,000	Province of British Columbia, Series 'BCCD-T', 9%, August 23, 2024	73,500	68,854	
403,000	Province of Manitoba, 2.45%, June 02, 2025	433,245	423,926	
173,000	Province of Manitoba, 2.55%, June 02, 2023	175,686	179,597	
128,000	Province of Manitoba, 3.3%, June 02, 2024	138,512	137,106	
100,000	Province of Manitoba, 4.4%, September 05, 2025	116,229	113,202	
43,000	Province of Manitoba, 7.75%, December 22, 2025	57,477	55,132	
112,000	Province of New Brunswick, 1.8%, August 14, 2025	115,950	114,937	
81,000	Province of New Brunswick, 2.85%, June 02, 2023	82,670	84,536	
121,000	Province of New Brunswick, 3.65%, June 03, 2024	134,115	130,771	
145,000	Province of Newfoundland and Labrador, 2.3%, June 02, 2025	153,004	151,276	
63,000	Province of Newfoundland and Labrador, Series '7B', 1.95%, June 02, 2022	64,604	63,946	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
<b>PROVINCIAL GOVERNMENT &amp; GUARANTEED (cont'd)</b>				
50,000	Province of Nova Scotia, Series 'D8', 2.15%, June 01, 2025	53,127	52,039	
1,367,000	Province of Ontario, 1.75%, September 08, 2025	1,431,019	1,400,768	
88,000	Province of Ontario, 1.95%, January 27, 2023	90,916	90,071	
360,000	Province of Ontario, 2.3%, September 08, 2024	368,152	376,007	
46,000	Province of Ontario, 2.6%, September 08, 2023	47,436	47,986	
1,788,000	Province of Ontario, 2.6%, June 02, 2025	1,938,200	1,890,864	
355,000	Province of Ontario, 2.65%, February 05, 2025	379,762	375,960	
384,000	Province of Ontario, 2.85%, June 02, 2023	398,425	400,875	
587,000	Province of Ontario, 3.15%, June 02, 2022	616,897	602,404	
1,518,000	Province of Ontario, 3.5%, June 02, 2024	1,642,796	1,634,713	
54,000	Province of Ontario, 7.5%, February 07, 2024	67,065	63,226	
49,000	Province of Ontario, 8.1%, September 08, 2023	60,429	56,924	
142,000	Province of Ontario, 8.5%, December 02, 2025	194,478	186,196	
59,000	Province of Ontario, 9.5%, July 13, 2022	73,515	64,512	
70,000	Province of Quebec, 2.45%, March 01, 2023	73,339	72,340	
70,000	Province of Quebec, 2.6%, July 06, 2025	76,294	74,297	
1,080,000	Province of Quebec, 2.75%, September 01, 2025	1,184,565	1,152,562	
39,000	Province of Quebec, 3%, September 01, 2023	40,837	41,029	
390,000	Province of Quebec, 3.5%, December 01, 2022	416,855	406,987	
755,000	Province of Quebec, 3.75%, September 01, 2024	828,515	823,319	
45,000	Province of Quebec, 5.35%, June 01, 2025	52,677	52,262	
57,000	Province of Quebec, 8.5%, April 01, 2026	76,300	75,758	
75,000	Province of Quebec, 9.38%, January 16, 2023	97,279	85,194	
28,000	Province of Quebec, Series 'NG', 9.5%, March 30, 2023	35,923	32,361	
350,000	Province of Quebec, Series 'QV', 2.25%, February 22, 2024	365,950	364,396	
168,000	Province of Saskatchewan, 0.8%, September 02, 2025	166,588	165,701	
140,000	Province of Saskatchewan, 3.2%, June 03, 2024	149,219	149,564	
		<b>14,673,465</b>	<b>14,433,418</b>	<b>20.20</b>
<b>MUNICIPAL BONDS</b>				
62,000	City of Montreal, 3%, September 01, 2025	68,491	66,445	
63,000	City of Montreal, 3.5%, September 01, 2023	65,141	66,854	
126,000	City of Montreal, 3.5%, September 01, 2024	134,700	135,912	
39,000	City of Toronto, 2.45%, February 06, 2025	41,005	40,859	
45,000	City of Toronto, 3.4%, May 21, 2024	48,057	48,253	
24,000	City of Toronto, 3.9%, September 29, 2023	25,736	25,721	
40,000	Municipal Finance Authority of British Columbia, 2.15%, December 01, 2022	39,602	40,994	
155,000	Municipal Finance Authority of British Columbia, 2.15%, June 03, 2024	157,628	160,923	
136,000	Municipal Finance Authority of British Columbia, 2.5%, April 19, 2026	143,630	143,609	
33,000	Municipal Finance Authority of British Columbia, 2.6%, April 23, 2023	33,293	34,230	
79,000	Municipal Finance Authority of British Columbia, 2.65%, October 02, 2025	85,985	83,838	
43,000	Municipal Finance Authority of British Columbia, 2.95%, October 14, 2024	45,293	45,808	
47,000	Municipal Finance Authority of British Columbia, 3.75%, September 26, 2023	49,189	50,256	
43,000	Regional Municipality of York, 2.6%, December 15, 2025	46,819	45,516	
		<b>984,569</b>	<b>989,218</b>	<b>1.38</b>
<b>FOREIGN BONDS</b>				
150,000	Inter-American Development Bank, 0.75%, October 15, 2025	150,600	147,625	
150,000	Inter-American Development Bank, 1.7%, October 10, 2024	151,495	153,744	
206,000	International Bank for Reconstruction and Development, 0.75%, July 02, 2025	207,261	203,700	
248,000	International Bank for Reconstruction and Development, 1.8%, July 26, 2024	249,907	255,185	
206,000	International Bank for Reconstruction and Development, 1.9%, January 16, 2025	212,035	212,705	
80,000	International Bank for Reconstruction and Development, 2.25%, January 17, 2023	80,169	82,223	
83,000	International Bank for Reconstruction and Development, 2.5%, August 03, 2023	85,654	86,410	
211,000	International Bank for Reconstruction and Development, 0.63%, January 14, 2026	210,537	206,106	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS (cont'd)</b>				
	<b>FOREIGN BONDS (cont'd)</b>			
183,000	International Finance Corp., 1.38%, September 13, 2024	179,266	185,728	
79,000	International Finance Corp., 2.38%, July 19, 2023	81,131	81,909	
		<b>1,608,055</b>	<b>1,615,335</b>	<b>2.26</b>
<b>Total Bonds</b>		<b>71,452,118</b>	<b>71,048,411</b>	<b>99.41</b>
	Adjustment for transaction costs	-		
<b>Total Investments</b>		<b>71,452,118</b>	<b>71,048,411</b>	<b>99.41</b>
	Other Net Assets (Liabilities)		420,627	0.59
<b>Net Assets Attributable to Holders of Redeemable Units</b>			<b>71,469,038</b>	<b>100.00</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	-	n/a
Soft dollar commissions <sup>†</sup>	-	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Non-Hedged Units	
	2021	2020
<b>Number of redeemable units at the beginning of period</b>	1,550,000	2,100,000
Redeemable units issued for cash	-	550,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(100,000)	(850,000)
<b>Number of redeemable units at the end of period</b>	1,450,000	1,800,000

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

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

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.180

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	12,360	-
Collateral (non-cash)	12,998	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	2	-
Charges	(1)	-
Securities lending revenue	1	-
<b>Charges as a % of gross securities lending revenue</b>	<b>40.5</b>	<b>-</b>

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

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

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Government of Canada & Guaranteed	30.2
Provincial Government & Guaranteed	26.4
Financials	21.4
Energy	3.9
Communication Services	3.7
Consumer Discretionary	2.9
Real Estate	2.6
Utilities	2.3
Foreign Bonds	2.2
Consumer Staples	2.0
Industrials	0.9
Other Net Assets (Liabilities)	0.8
Information Technology	0.7
<b>Total</b>	<b>100.0</b>

### Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at June 30, 2021

Credit Rating <sup>^*</sup>	Net Assets (%)
AAA/Aaa/A++	42.5
AA/Aa/A+	7.8
A	22.6
BBB/Baa/B++	26.5
<b>Total</b>	<b>99.4</b>

as at December 31, 2020

Credit Rating <sup>^*</sup>	Net Assets (%)
AAA/Aaa/A++	36.5
AA/Aa/A+	10.7
A	28.4
BBB/Baa/B++	23.6
<b>Total</b>	<b>99.2</b>

<sup>^</sup>Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

\*Refer to Note 10 for Credit Rating Chart reference.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund did not invest in equities and therefore was not subject to other price risk.

### Currency Risk

As at June 30, 2021 and December 31, 2020, the Fund's investments were mostly denominated in Canadian dollars, the functional currency of the Fund. As a result, the Fund did not have a significant exposure to currency risk.

### Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at June 30, 2021

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
<b>Interest Rate Exposure</b>	2,316	31,711	32,623	4,398	71,048

as at December 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
<b>Interest Rate Exposure</b>	2,135	35,692	34,731	4,495	77,053

As at June 30, 2021, had the prevailing interest rates increased or decreased by 0.25% (December 31, 2020 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$556,000 (December 31, 2020 - \$592,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	71,048	-	71,048
<b>Total</b>	-	71,048	-	71,048

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	77,053	-	77,053
<b>Total</b>	-	77,053	-	77,053

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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

# CI ICBCCS S&P China 500 Index ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	9,880	6,648
Investments pledged as collateral	-	-
Cash	62	56
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	21	1
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	9,963	6,705
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	-
Management fees payable	4	3
Accounts payable and accrued liabilities	23	48
Foreign capital gains tax	-	-
	27	51
<b>Net assets attributable to holders of redeemable units</b>	9,936	6,654

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Non-Hedged						
Units	9,936	6,654	33.12	33.27	300,000	200,000

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



# CI ICBCCS S&P China 500 Index ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	82	62
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(60)	(1)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	35	158
<b>Total net gain (loss) on investments and derivatives</b>	<b>57</b>	<b>219</b>
Other income		
Foreign exchange gain (loss) on cash	(8)	-
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	6	-
<b>Total other income</b>	<b>(2)</b>	<b>-</b>
<b>Total income</b>	<b>55</b>	<b>219</b>
<b>Expenses</b>		
Management fees (Note 5)	23	8
Commissions and other portfolio transaction costs	34	-
Independent review committee fees	1	-
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	7	2
Harmonized sales tax	7	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>72</b>	<b>10</b>
Expenses absorbed by the Manager (Note 5)	-	-
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>(17)</b>	<b>209</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	(17)	209	(0.06)	2.09	258,011	100,000

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

# CI ICBCCS S&P China 500 Index ETF

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	Non-Hedged Units	
	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	6,654	2,663
Increase (decrease) in net assets attributable to holders of redeemable units	(17)	209
<b>Distributions to holders of redeemable units</b>		
From net investment income	-	(37)
From net realized gains	-	-
Return of capital	-	-
<b>Total distributions to holders of redeemable units</b>	-	(37)
<b>Redeemable unit transactions</b>		
Proceeds from redeemable units issued	3,299	-
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	-	-
<b>Net increase (decrease) from redeemable unit transactions</b>	3,299	-
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	3,282	172
<b>Net assets attributable to holders of redeemable units at the end of period</b>	9,936	2,835

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

# CI ICBCCS S&P China 500 Index ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	(17)	209
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	60	1
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	34	-
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(35)	(158)
Proceeds from sale and maturity of investments and derivatives	809	63
Purchase of investments and derivatives	(4,099)	(98)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	(20)	(9)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	1	-
Change in other accounts receivable and payable	(25)	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>(3,292)</b>	<b>8</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	-	(28)
Proceeds from issuance of redeemable units	3,298	-
Amounts paid on redemption of redeemable units	-	-
<b>Net cash from (used in) financing activities</b>	<b>3,298</b>	<b>(28)</b>
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	6	(20)
Cash (bank overdraft), beginning of period	56	44
<b>Cash (bank overdraft), end of period</b>	<b>62</b>	<b>24</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	55	51
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES</b>					
<b>COMMUNICATION SERVICES</b>					
USD	402	Baidu Inc., ADR	90,596	101,501	
USD	591	NetEase Inc., ADR	66,132	84,344	
HKD	9,000	Tencent Holdings Ltd.	770,320	838,093	
			<b>927,048</b>	<b>1,023,938</b>	<b>10.31</b>
<b>CONSUMER DISCRETIONARY</b>					
USD	2,717	Alibaba Group Holding Ltd., ADR	875,788	762,993	
HKD	2,000	ANTA Sports Products Ltd.	41,283	58,297	
CNY	1,200	BYD Co. Ltd.	27,072	57,723	
HKD	1,000	BYD Co. Ltd., Class 'H'	19,289	37,025	
CNY	1,400	China Tourism Group Duty Free Corp. Ltd.	53,990	80,518	
HKD	9,000	Geely Automobile Holdings Ltd.	27,463	35,088	
CNY	1,400	Great Wall Motor Co. Ltd.	11,641	11,695	
HKD	4,500	Great Wall Motor Co. Ltd., Class 'H'	16,913	18,010	
CNY	6,900	Gree Electric Appliances Inc. of Zhuhai	80,213	68,894	
HKD	2,000	Haidilao International Holding Ltd.	15,301	13,043	
CNY	5,800	Haier Smart Home Co. Ltd.	29,523	28,800	
HKD	3,200	Haier Smart Home Co. Ltd.	14,417	13,828	
HKD	550	JD Health International Inc.	9,497	9,761	
USD	1,323	JD.com Inc., ADR	113,390	130,750	
HKD	6,200	Meituan, Class 'B'	241,920	316,753	
CNY	7,015	Midea Group Co. Ltd.	102,807	95,949	
USD	2,006	NIO Inc., ADR	117,236	132,150	
USD	518	Pinduoduo Inc., ADR	58,651	81,476	
CNY	5,700	SAIC Motor Corp. Ltd.	23,511	24,000	
HKD	4,000	Xinyi Glass Holdings Co. Ltd.	16,690	20,187	
			<b>1,896,595</b>	<b>1,996,940</b>	<b>20.10</b>
<b>CONSUMER STAPLES</b>					
HKD	3,000	China Feihe Ltd.	9,311	8,017	
HKD	4,000	China Mengniu Dairy Co. Ltd.	27,499	29,946	
HKD	2,000	China Resources Beer (Holdings) Co. Ltd.	20,280	22,244	
CNY	1,794	Foshan Haitian Flavouring & Food Co. Ltd.	37,395	44,334	
CNY	1,200	Guangdong Haid Group Co. Ltd.	12,949	18,766	
CNY	1,500	Henan Shuanghui Investment & Development Co. Ltd.	12,082	9,141	
CNY	7,400	Inner Mongolia Yili Industrial Group Co. Ltd.	52,427	52,231	
CNY	800	Jiangsu Yanghe Brewery Joint-Stock Co. Ltd.	20,495	31,767	
CNY	800	Kweichow Moutai Co. Ltd.	260,467	315,324	
CNY	1,100	Luzhou Laojiao Co. Ltd.	31,163	49,738	
CNY	3,032	Muyuan Foodstuff Co. Ltd.	36,723	35,340	
HKD	2,400	Nongfu Spring Co. Ltd.	18,342	14,906	
CNY	400	Shanxi Xinghuacun Fen Wine Factory Co. Ltd.	16,127	34,343	
HKD	3,000	Smooore International Holdings Ltd.	30,479	20,594	
CNY	600	Tsingtao Brewery Co. Ltd.	7,825	13,298	
HKD	16,500	WH Group Ltd.	19,569	18,364	
CNY	2,600	Wuliangye Yibin Co. Ltd.	104,073	148,431	
CNY	500	Yihai Kerry Arawana Holdings Co. Ltd.	8,254	8,141	
			<b>725,460</b>	<b>874,925</b>	<b>8.81</b>
<b>ENERGY</b>					
CNY	2,700	China Coal Energy Co. Ltd.	2,438	3,700	
CNY	19,500	China Petroleum & Chemical Corp.	16,915	16,294	
HKD	42,000	China Petroleum & Chemical Corp., Class 'H'	28,196	26,319	
CNY	4,500	China Shenhua Energy Co. Ltd.	15,537	16,834	
HKD	6,000	China Shenhua Energy Co. Ltd.	14,865	14,561	
CNY	1,600	Contemporary Amperex Technology Co. Ltd.	96,576	163,986	
CNY	1,800	EVE Energy Co. Ltd.	26,700	35,852	
CNY	23,700	PetroChina Co. Ltd.	21,840	24,027	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>ENERGY (cont'd)</b>					
HKD	36,000	PetroChina Co. Ltd., Series 'H'	18,198	21,699	
CNY	5,400	Shaanxi Coal Industry Co. Ltd.	12,234	12,263	
			<b>253,499</b>	<b>335,535</b>	<b>3.38</b>
<b>FINANCIALS</b>					
CNY	75,200	Agricultural Bank of China Ltd.	48,510	43,667	
HKD	48,000	Agricultural Bank of China Ltd.	23,916	20,665	
CNY	37,500	Bank of China Ltd.	24,342	22,135	
HKD	114,000	Bank of China Ltd., Class 'H'	54,267	50,716	
CNY	35,700	Bank of Communications Co. Ltd.	34,120	33,524	
HKD	32,000	Bank of Communications Co. Ltd., Class 'H'	24,568	26,635	
CNY	5,100	China CITIC Bank Corp. Ltd.	5,407	4,985	
HKD	21,000	China Citic Bank, Class 'H'	13,330	12,323	
CNY	11,400	China Construction Bank Corp.	15,120	14,529	
HKD	146,000	China Construction Bank Corp., Class 'H'	147,160	142,243	
CNY	2,100	China Life Insurance Co. Ltd.	14,990	13,639	
HKD	12,000	China Life Insurance Co. Ltd., Class 'H'	37,167	29,467	
CNY	19,800	China Merchants Bank Co. Ltd.	160,621	205,627	
HKD	6,000	China Merchants Bank Co. Ltd., Class 'H'	46,257	63,383	
CNY	43,800	China Minsheng Banking Corp. Ltd.	46,995	37,018	
HKD	10,500	China Minsheng Banking Corp. Ltd., Class 'H'	8,538	6,228	
CNY	5,100	China Pacific Insurance (Group) Co. Ltd.	36,139	28,315	
HKD	4,800	China Pacific Insurance (Group) Co. Ltd., Class 'H'	22,876	18,714	
CNY	11,500	CITIC Securities Co. Ltd.	58,426	54,966	
HKD	3,500	CITIC Securities Co. Ltd., Class 'H'	9,864	10,872	
CNY	11,500	East Money Information Co. Ltd.	67,332	72,266	
CNY	51,600	Industrial & Commercial Bank of China Ltd.	53,049	51,125	
HKD	110,000	Industrial and Commercial Bank of China, Class 'H'	94,194	79,982	
CNY	23,000	Industrial Bank Co. Ltd.	87,844	90,581	
CNY	2,700	People's Insurance Co. (Group) of China Ltd.	3,516	3,068	
HKD	12,000	People's Insurance Co. (Group) of China Ltd.	5,335	4,956	
CNY	12,600	Ping An Bank Co. Ltd.	42,561	54,621	
CNY	13,700	Ping An Insurance (Group) Co. of China Ltd.	214,703	168,769	
HKD	8,200	Ping An Insurance (Group) Co. of China Ltd.	122,781	99,437	
CNY	14,900	Postal Savings Bank of China Co. Ltd.	14,771	14,335	
HKD	15,000	Postal Savings Bank of China Co. Ltd.	11,641	12,509	
CNY	23,400	Shanghai Pudong Development Bank Co. Ltd.	48,708	44,845	
			<b>1,599,048</b>	<b>1,536,145</b>	<b>15.46</b>
<b>HEALTH CARE</b>					
CNY	3,500	Aier Eye Hospital Group Co. Ltd.	34,491	47,610	
CNY	300	Asymchem Laboratories (Tianjin) Co. Ltd.	14,526	21,422	
CNY	130	Autobio Diagnostics Co. Ltd.	2,968	1,888	
USD	60	BeiGene Ltd., ADR	21,483	25,498	
CNY	1,432	Beijing Tiantan Biological Products Corp. Ltd.	9,594	9,399	
CNY	1,200	Beijing Tongrentang Co. Ltd.	6,254	9,395	
CNY	100	BGI Genomics Co. Ltd.	2,490	2,273	
CNY	300	Changchun High & New Technology Industry (Group) Inc	22,297	22,250	
CNY	700	Chongqing Zhifei Biological Products Co. Ltd.	20,753	25,050	
HKD	13,040	CSPC Pharmaceutical Group Ltd.	21,355	23,371	
CNY	900	Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd	5,517	5,838	
CNY	300	Guangzhou Kingmed Diagnostics Group Co. Ltd.	6,408	9,186	
CNY	600	Hangzhou Tigermed Consulting Co. Ltd.	16,814	22,227	
HKD	100	Hangzhou Tigermed Consulting Co. Ltd.	2,691	2,902	
HKD	2,000	Hansoh Pharmaceutical Group Co. Ltd.	12,815	10,843	
CNY	1,480	Huadong Medicine Co. Ltd.	8,431	13,050	
CNY	1,785	Hualan Biological Engineering Inc.	15,734	12,548	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>HEALTH CARE (cont'd)</b>					
CNY	1,800	Humanwell Healthcare (Group) Co. Ltd.	8,367	9,752	
CNY	100	Imeik Technology Development Co. Ltd.	13,195	15,118	
HKD	1,500	Innovent Biologics Inc.	15,930	21,658	
CNY	300	Intco Medical Technology Co. Ltd.	6,016	7,175	
CNY	400	Jafron Biomedical Co. Ltd.	5,670	6,620	
CNY	5,764	Jiangsu Hengrui Medicine Co. Ltd.	82,099	75,082	
CNY	1,200	Jointown Pharmaceutical Group Co. Ltd.	3,844	3,535	
CNY	1,800	Lepu Medical Technology (Beijing) Co. Ltd.	9,884	11,080	
CNY	890	Livzon Pharmaceutical Group Inc.	6,884	8,532	
CNY	4,080	Meinian Onehealth Healthcare Holdings Co. Ltd.	11,646	7,123	
HKD	1,000	Microport Scientific Corp.	7,906	11,106	
CNY	300	Nanjing King-friend Biochemical Pharmaceutical Co Ltd	2,481	2,400	
CNY	200	Pharmaron Beijing Co. Ltd.	6,164	8,317	
HKD	100	Pharmaron Beijing Co. Ltd.	1,956	3,301	
HKD	900	Ping An Healthcare and Technology Co. Ltd.	14,396	13,877	
HKD	4,000	Shandong Weigao Group Medical Polymer Co. Ltd.	11,924	11,557	
CNY	1,800	Shanghai Fosun Pharmaceutical (Group) Co. Ltd.	14,146	24,882	
HKD	1,000	Shanghai Fosun Pharmaceutical (Group) Co. Ltd.	5,137	9,998	
CNY	1,800	Shanghai Pharmaceuticals Holding Co.	6,777	7,289	
HKD	1,500	Shanghai Pharmaceuticals Holding Co. Ltd.	3,541	4,057	
CNY	3,300	Shanghai RAAS Blood Products Co. Ltd.	5,002	4,737	
CNY	400	Shenzhen Kangtai Biological Products Co. Ltd.	12,099	11,422	
CNY	600	Shenzhen Mindray Bio-Medical Electronics Co. Ltd.	43,699	55,199	
CNY	600	Shenzhen Salubris Pharmaceuticals Co. Ltd.	3,469	3,783	
CNY	600	Shijiazhuang Yiling Pharmaceutical Co. Ltd.	3,127	3,353	
CNY	1,200	Sichuan Kelun Pharmaceutical Co. Ltd.	5,248	4,588	
HKD	18,000	Sino Biopharmaceutical Ltd.	24,545	21,871	
CNY	300	Topchoice Medical Investment Corp.	10,705	23,630	
CNY	2,200	Walvax Biotechnology Co. Ltd.	16,204	26,014	
CNY	2,016	WuXi AppTec Co. Ltd.	35,011	60,499	
HKD	479	WuXi AppTec Co. Ltd.	8,321	13,848	
HKD	4,900	WuXi Biologics (Cayman) Inc.	61,381	111,183	
CNY	700	Yunnan Baiyao Group Co. Ltd.	14,370	15,524	
USD	90	Zai Lab Ltd., ADR	12,174	19,725	
CNY	300	Zhangzhou Pientzehuang Pharmaceutical Co. Ltd.	12,072	25,774	
CNY	1,800	Zhejiang NHU Co. Ltd.	9,059	9,893	
			<b>739,070</b>	<b>938,252</b>	<b>9.44</b>
<b>INDUSTRIALS</b>					
USD	45	51job Inc., ADR	4,355	4,334	
CNY	900	AECC Aero-Engine Control Co. Ltd.	2,942	3,593	
CNY	1,500	AECC Aviation Power Co. Ltd.	10,702	15,290	
CNY	2,800	Air China Ltd.	4,388	4,175	
HKD	4,000	Air China Ltd., Class 'H'	4,381	3,642	
CNY	2,100	AVIC Aircraft Co. Ltd.	8,748	10,576	
CNY	700	Avic Aviation High-Technology Co. Ltd.	3,489	4,129	
CNY	2,400	AVIC Electromechanical Systems Co. Ltd.	4,431	4,632	
CNY	600	AVIC Helicopter Co. Ltd.	5,752	6,064	
CNY	840	AVIC Shenyang Aircraft Co. Ltd.	5,827	9,707	
CNY	1,500	Beijing New Building Materials PLC	9,774	11,283	
CNY	4,200	Beijing-Shanghai High Speed Railway Co. Ltd.	4,863	4,258	
CNY	1,900	Centre Testing International Group Co. Ltd.	9,707	11,608	
CNY	3,100	China Aerospace Times Electronics Technology Co. Ltd.	4,648	4,468	
CNY	900	China Avionics Systems Co. Ltd.	2,671	2,855	
CNY	3,740	China Baoan Group Co. Ltd.	5,421	13,095	
HKD	3,000	China Conch Venture Holdings Ltd.	17,612	15,642	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>INDUSTRIALS (cont'd)</b>			
CNY	1,200	China CSSC Holdings Ltd.	4,259	3,797	
CNY	7,800	China Eastern Airlines Corp. Ltd.	8,134	7,594	
HKD	6,000	China Everbright Environment Group Ltd.	5,317	4,210	
CNY	4,200	China First Heavy Industries	2,379	2,729	
CNY	4,500	China Gezhouba Group Co. Ltd.	5,734	6,459	
CNY	2,020	China International Marine Containers (Group) Co Ltd	4,395	7,038	
HKD	1,000	China Lessor Group Holdings Ltd.	3,190	3,055	
CNY	10,400	China Railway Group Ltd/	10,543	10,444	
CNY	1,500	China Railway Hi-tech Industry Corp. Ltd.	2,830	2,328	
CNY	13,000	China Shipbuilding Industry Co. Ltd.	10,262	10,264	
CNY	6,000	China Southern Airlines Co. Ltd.	7,633	6,922	
HKD	6,000	China Southern Airlines Co. Ltd., Class 'H'	5,128	4,611	
CNY	27,100	China State Construction Engineering Corp. Ltd.	25,324	24,150	
CNY	3,000	China XD Electric Co. Ltd.	2,502	2,369	
HKD	6,000	CITIC Ltd.	7,555	8,008	
CNY	4,500	CNPC Capital Co. Ltd.	5,894	5,192	
CNY	5,400	COSCO SHIPPING Development Co. Ltd.	2,576	3,881	
CNY	6,000	COSCO SHIPPING Holdings Co. Ltd.	9,187	35,117	
HKD	4,500	COSCO SHIPPING Holdings Co. Ltd., Class 'H'	4,207	14,035	
HKD	4,000	COSCO SHIPPING Ports Ltd.	3,815	3,865	
CNY	600	CSSC Offshore & Marine Engineering (Group) Co. Ltd	3,615	2,392	
CNY	9,300	Daqin Railway Co. Ltd.	12,861	11,727	
CNY	1,800	Dongfang Electric Corp. Ltd.	3,854	3,784	
CNY	3,760	Fangda Carbon New Material Co. Ltd.	6,290	5,361	
CNY	1,200	Gotion High-tech Co. Ltd.	5,896	10,018	
HKD	2,000	Greentown Service Group Co. Ltd.	3,900	3,846	
CNY	200	Guangdong KinLong Hardware Products Co. Ltd.	5,610	7,438	
CNY	1,800	Guangzhou Baiyun International Airport Co. Ltd.	5,211	3,857	
CNY	900	Guosheng Financial Holding Inc.	1,699	1,965	
HKD	1,000	Haitian International Holdings Ltd.	3,911	4,154	
CNY	1,500	Han's Laser Technology Industry Group Co. Ltd.	10,997	11,611	
CNY	300	Hefei Meiya Optoelectronic Technology Inc.	2,837	3,206	
CNY	600	Hongfa Technology Co. Ltd.	4,978	7,210	
CNY	1,500	Infore Environment Technology Group Co. Ltd.	2,441	1,975	
CNY	1,200	Inner Mongolia First Machinery Group Co. Ltd.	2,495	2,327	
CNY	300	JA Solar Technology Co. Ltd.	1,885	2,817	
HKD	1,300	JD Logistics Inc.	8,749	8,768	
HKD	2,000	Jiangsu Expressway Co. Ltd., Class 'H'	3,060	2,803	
CNY	448	Jiangsu Hengli Hydraulic Co. Ltd.	6,552	7,377	
CNY	3,600	Jiangsu Zhongtian Technology Co. Ltd.	7,066	6,899	
CNY	600	Jiangxi Hongdu Aviation Industry Co. Ltd.	4,386	4,425	
CNY	1,200	Juneyao Airlines Co. Ltd.	3,174	3,509	
CNY	7,800	Metallurgical Corp. of China Ltd.	4,353	4,455	
CNY	3,600	NARI Technology Co. Ltd.	13,752	16,034	
CNY	5,400	Ningbo Zhoushan Port Co. Ltd.	4,175	4,088	
CNY	10,500	Power Construction Corp. of China Ltd.	8,202	7,787	
CNY	2,200	S.F. Holding Co. Ltd.	33,736	28,543	
CNY	8,800	SANY Heavy Industry Co. Ltd.	44,471	49,026	
CNY	600	Shandong Himile Mechanical Science & Technology Co Ltd	2,887	3,070	
CNY	6,900	Shanghai Construction Group Co. Ltd.	4,246	3,650	
CNY	5,400	Shanghai Electric Group Co. Ltd.	5,422	4,388	
HKD	6,000	Shanghai Electric Group Co. Ltd.	2,543	1,980	
CNY	1,500	Shanghai International Airport Co. Ltd.	20,066	13,836	
CNY	10,500	Shanghai International Port (Group) Co. Ltd.	10,113	9,598	
CNY	600	Shanghai M&G Stationery Inc.	7,309	9,723	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>INDUSTRIALS (cont'd)</b>			
CNY	600	Shanghai Mechanical & Electrical Industry Co. Ltd.	2,052	1,868	
CNY	3,000	Shanghai Tunnel Engineering Co. Ltd.	3,297	3,041	
CNY	1,500	Shenzhen Airport Co. Ltd.	2,613	2,234	
CNY	2,250	Shenzhen Inovance Technology Co. Ltd.	25,168	32,021	
HKD	1,500	Shenzhen International Holdings Ltd.	3,505	2,569	
CNY	2,264	Sinotrans Ltd.	1,843	2,191	
HKD	1,500	Sinotruk (Hong Kong) Ltd.	5,020	3,980	
HKD	1,000	SITC International Holdings Co. Ltd.	2,654	5,174	
CNY	600	Spring Airlines Co. Ltd.	5,722	6,543	
CNY	1,300	Sungrow Power Supply Co. Ltd.	16,235	28,666	
CNY	2,400	Suzhou Gold Mantis Construction Decoration Co. Ltd.	4,298	3,643	
CNY	5,100	TBEA Co. Ltd.	8,964	12,559	
CNY	1,200	Topsec Technologies Group Inc.	5,365	4,547	
CNY	6,900	Weichai Power Co. Ltd.	22,878	23,630	
HKD	3,000	Weichai Power Co. Ltd., Class 'H'	8,973	8,257	
CNY	6,600	XCMG Construction Machinery Co. Ltd.	7,667	8,057	
CNY	2,700	Xiamen C & D Inc.	4,486	4,191	
CNY	3,900	Xinjiang Goldwind Science & Technology Co. Ltd.	9,049	9,089	
HKD	1,200	Xinjiang Goldwind Science & Technology Co. Ltd., Class 'H'	2,108	2,323	
SGD	4,500	Yangzijiang Shipbuilding Holdings Ltd.	4,765	5,845	
CNY	420	Yantai Eddie Precision Machinery Co. Ltd.	3,529	3,451	
CNY	1,800	YTO Express Group Co. Ltd.	4,859	3,453	
CNY	1,919	Yunda Holding Co. Ltd.	7,288	4,976	
CNY	2,100	Yutong Bus Co. Ltd., Class 'A'	6,211	5,027	
CNY	1,500	Zhejiang Chint Electrics Co. Ltd.	9,062	9,596	
CNY	300	Zhejiang Dingli Machinery Co. Ltd.	5,276	3,374	
CNY	2,545	Zhejiang Sanhua Intelligent Controls Co. Ltd.	10,095	11,696	
CNY	600	Zhejiang Weiming Environmental Protection Co. Ltd.	2,574	2,625	
CNY	740	Zhejiang Weixing New Building Materials Co. Ltd.	2,427	2,931	
CNY	7,500	Zoomlion Heavy Industry Science & Technology Co. Ltd.	13,237	13,281	
HKD	1,800	Zoomlion Heavy Industry Science and Technology Co Ltd	2,685	2,333	
USD	696	ZTO Express (Cayman) Inc., ADR	25,861	26,157	
			<b>753,083</b>	<b>828,394</b>	<b>8.34</b>
		<b>INFORMATION TECHNOLOGY</b>			
CNY	2,700	360 Security Technology Inc.	8,808	6,318	
HKD	1,500	AAC Technologies Holdings Inc.	12,878	13,896	
CNY	1,800	Addsino Co. Ltd.	7,587	6,509	
CNY	1,800	Aisino Corp.	5,824	4,495	
CNY	300	Avary Holding (Shenzhen) Co. Ltd.	2,807	2,063	
CNY	760	AVIC Jonhon Optron Technology Co. Ltd.	7,126	11,509	
CNY	840	Beijing Shiji Information Technology Co. Ltd.	4,254	3,785	
CNY	300	Beijing Venustech Inc.	1,721	1,668	
CNY	200	Beijing Yuanliu Hongyuan Electronic Technology Co Ltd	4,418	4,903	
CNY	43,900	BOE Technology Group Co. Ltd.	44,833	52,498	
HKD	500	BYD Electronic (International) Co. Ltd.	3,541	4,066	
CNY	1,500	Chaozhou Three-Circle Group Co. Ltd.	10,320	12,194	
CNY	3,000	China Greatwall Technology Group Co. Ltd.	9,023	8,394	
CNY	600	China National Software & Service Co. Ltd.	8,016	6,546	
CNY	1,500	China TransInfo Technology Co. Ltd.	5,419	4,801	
USD	75	Daqo New Energy Corp., ADR	5,652	6,039	
CNY	3,300	DHC Software Co. Ltd.	5,942	5,015	
CNY	900	Fiberhome Telecommunication Technologies Co. Ltd.	4,093	3,213	
CNY	400	Flat Glass Group Co. Ltd.	2,470	3,030	
CNY	2,700	Foxconn Industrial Internet Co. Ltd.	7,703	6,421	
USD	176	GDS Holdings Ltd., ADR	18,144	17,106	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.



# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>INFORMATION TECHNOLOGY (cont'd)</b>					
CNY	576	GigaDevice Semiconductor (Beijing) Inc.	15,442	20,742	
CNY	1,200	Glodon Co. Ltd.	13,699	15,684	
CNY	3,300	Goertek Inc.	19,165	27,030	
CNY	2,700	Guangzhou Haige Communications Group Inc. Co.	5,512	4,895	
CNY	400	Guangzhou Shiyuan Electronic Technology Co. Ltd.	8,420	9,528	
CNY	360	Hangzhou First Applied Material Co. Ltd.	4,604	7,253	
CNY	1,500	Hangzhou Silan Microelectronics Co. Ltd.	5,341	16,199	
CNY	2,100	Hengtong Optic-Electric Co. Ltd.	5,938	4,588	
CNY	1,168	Hundsun Technologies Inc.	20,141	20,873	
CNY	2,700	iFlytek Co. Ltd.	19,917	34,969	
CNY	100	Ingenic Semiconductor Co. Ltd.	1,814	1,934	
CNY	1,300	Inspur Electronic Information Industry Co. Ltd.	7,347	7,008	
CNY	1,500	JCET Group Co. Ltd.	9,074	10,832	
HKD	1,500	Kingboard Holdings Ltd.	7,210	10,309	
HKD	1,500	Kingboard Laminates Holding Ltd.	3,212	4,167	
HKD	3,000	Kingdee International Software Group Co. Ltd.	9,701	12,605	
HKD	1,000	Kingsoft Corp. Ltd.	7,252	7,423	
HKD	8,000	Lenovo Group Ltd.	8,732	11,391	
CNY	1,900	Lens Technology Co. Ltd.	10,538	10,709	
CNY	2,400	Lingyi iTech (Guangdong) Co.	4,923	4,227	
CNY	5,460	LONGi Green Energy Technology Co. Ltd.	47,520	92,960	
CNY	5,996	Luxshare Precision Industry Co. Ltd.	53,114	52,859	
CNY	160	Maxscend Microelectronics Co. Ltd.	10,762	16,481	
CNY	300	NAURA Technology Group Co. Ltd.	7,585	15,947	
CNY	900	Ninestar Corp.	5,081	5,554	
CNY	3,300	OFILM Group Co. Ltd.	8,466	5,616	
CNY	3,600	Sanan Optoelectronics Co. Ltd.	15,826	22,112	
CNY	200	Sangfor Technologies Inc.	9,133	9,946	
CNY	100	SG Micro Corp.	3,828	4,843	
CNY	390	Shanghai Baosight Software Co. Ltd.	3,565	3,804	
USD	130	Shanghai Baosight Software Co. Ltd., Class 'B'	445	530	
CNY	1,800	Shengyi Technology Co. Ltd.	7,870	8,075	
CNY	240	Shennan Circuits Co. Ltd.	5,499	5,111	
CNY	300	Shenzhen Goodix Technology Co. Ltd.	9,222	7,453	
CNY	1,200	Shenzhen Kaifa Technology Co. Ltd.	4,988	4,402	
CNY	300	Shenzhen Kinwong Electronic Co. Ltd.	1,859	1,506	
CNY	100	Shenzhen SC New Energy Technology Corp.	2,829	2,223	
CNY	1,000	Shenzhen Sunway Communication Co. Ltd.	6,881	5,918	
HKD	1,100	Sunny Optical Technology Group Co. Ltd.	26,621	43,043	
CNY	1,300	Sunwoda Electronic Co. Ltd.	6,722	8,112	
CNY	1,800	Suzhou Dongshan Precision Manufacturing Co. Ltd.	8,109	7,189	
CNY	300	Thunder Software Technology Co. Ltd.	6,271	9,030	
CNY	3,000	Tianjin Zhonghuan Semiconductor Co. Ltd.	12,061	22,192	
CNY	1,500	Tianma Microelectronics Co. Ltd.	4,447	4,076	
CNY	3,300	Tianshui Huatian Technology Co. Ltd.	8,274	9,733	
CNY	900	TongFu Microelectronics Co. Ltd.	4,170	4,146	
CNY	600	Unigroup Guoxin Microelectronics Co. Ltd.	10,458	17,730	
CNY	2,216	Unisplendour Corp. Ltd.	11,063	9,292	
CNY	600	Universal Scientific Industrial (Shanghai) Co Ltd	2,722	1,933	
CNY	600	Venustech Group Inc.	4,019	3,336	
HKD	2,000	Weimob Inc.	5,840	5,460	
CNY	300	Will Semiconductor Ltd.	12,325	18,513	
CNY	700	Wingtech Technology Co. Ltd.	15,959	12,999	
CNY	840	Wuhan Guide Infrared Co. Ltd.	3,732	4,440	
CNY	1,800	WUS Printed Circuit (Kunshan) Co. Ltd.	6,710	5,337	

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# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>INFORMATION TECHNOLOGY (cont'd)</b>					
CNY	1,120	Wuxi Lead Intelligent Equipment Co. Ltd.	9,991	12,909	
HKD	19,200	Xiaomi Corp., Class 'B'	88,815	82,661	
HKD	6,000	Xinyi Solar Holdings Ltd.	11,663	16,035	
CNY	400	Yealink Network Technology Corp. Ltd.	5,347	6,424	
CNY	3,214	Yonyou Network Technology Co. Ltd.	21,774	20,486	
CNY	2,700	Zhejiang Dahua Technology Co. Ltd.	10,661	10,918	
CNY	700	Zhejiang Jingsheng Mechanical & Electrical Co. Ltd.	4,367	6,775	
CNY	300	Zhongji Innolight Co. Ltd.	2,785	2,215	
CNY	3,900	ZTE Corp.	24,684	24,837	
HKD	1,800	ZTE Corp.	6,414	6,960	
			<b>909,038</b>	<b>1,068,956</b>	<b>10.76</b>
<b>MATERIALS</b>					
CNY	10,800	Aluminum Corporation of China Ltd.	7,522	10,970	
HKD	6,000	Aluminum Corporation of China Ltd., Class 'H'	2,700	4,430	
CNY	3,140	Angang Steel Co. Ltd.	1,954	2,678	
CNY	3,100	Anhui Conch Cement Co. Ltd.	32,328	24,388	
HKD	1,500	Anhui Conch Cement Co. Ltd., Class 'H'	13,452	9,854	
CNY	13,800	Baoshan Iron & Steel Co. Ltd.	17,262	20,205	
CNY	5,100	BBMG Corp.	3,163	2,629	
CNY	500	Beijing Easpring Material Technology Co. Ltd.	5,463	5,384	
CNY	2,400	Beijing Oriental Yuhong Waterproof Technology Co Ltd	16,078	25,444	
CNY	1,500	Chifeng Jilong Gold Mining Co. Ltd.	5,046	4,309	
HKD	1,500	China Hongqiao Group Ltd.	1,840	2,516	
CNY	3,771	China Jushi Co. Ltd.	10,140	11,209	
CNY	900	China Minmetals Rare Earth Co. Ltd.	2,745	3,329	
CNY	11,700	China Molybdenum Co. Ltd.	10,484	11,570	
HKD	9,000	China Molybdenum Co. Ltd., Class 'H'	5,659	6,616	
HKD	6,000	China National Building Material Co. Ltd., Class 'H'	9,858	8,725	
CNY	3,300	China Northern Rare Earth (Group) High-Tech Co. Ltd	9,108	13,091	
HKD	6,000	China Resources Cement Holding Ltd.	9,804	7,061	
CNY	1,200	Citic Pacific Special Steel Group Co. Ltd.	4,772	4,793	
CNY	3,420	CSG Holding Co. Ltd.	3,855	6,712	
CNY	900	ENN Ecological Holdings Co. Ltd.	2,233	2,848	
CNY	1,200	Ganfeng Lithium Co. Ltd.	14,956	27,847	
CNY	6,000	GEM Co. Ltd.	7,283	10,751	
CNY	600	Guangdong Hongda Blasting Co. Ltd.	4,553	3,193	
CNY	510	Guangzhou Tinci Materials Technology Co. Ltd.	4,002	10,417	
CNY	600	Hangjin Technology Co. Ltd.	2,513	3,333	
CNY	1,800	Hangzhou Iron & Steel Co.	2,598	1,770	
CNY	600	Hangzhou Oxygen Plant Group Co. Ltd.	3,252	3,977	
CNY	2,700	Hengli Petrochemical Co. Ltd.	12,264	13,578	
CNY	2,590	Hengyi Petrochemical Co. Ltd.	6,475	5,931	
CNY	7,500	Hesteel Co. Ltd.	3,432	3,536	
CNY	1,500	Huafon Chemical Co. Ltd.	2,773	4,082	
CNY	1,120	Huaxin Cement Co. Ltd.	5,307	3,771	
CNY	2,540	Hunan Valin Steel Co. Ltd.	2,880	3,213	
CNY	33,300	Inner Mongolia BaoTou Steel Union Co. Ltd.	9,191	9,892	
CNY	5,100	Inner Mongolia Junzheng Energy & Chemical Group Co Ltd	5,329	4,975	
CNY	1,200	Jiangsu Eastern Shenghong Co. Ltd.	1,999	4,806	
CNY	2,400	Jiangsu Shagang Co. Ltd.	5,460	5,018	
CNY	300	Jiangsu Yangnong Chemical Co. Ltd.	5,362	6,426	
CNY	100	Jiangsu Yoke Technology Co. Ltd.	1,163	1,552	
CNY	1,500	Jiangxi Copper Co. Ltd.	5,401	6,433	
HKD	3,000	Jiangxi Copper Co. Ltd., Series 'H'	6,052	7,606	
CNY	1,500	Jinduicheng Molybdenum Group Co. Ltd.	1,925	1,863	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>MATERIALS (cont'd)</b>			
CNY	3,000	Kingfa Sci. & Tech. Co. Ltd.	9,075	11,993	
CNY	900	Lianhe Chemical Technology Co. Ltd.	3,914	4,812	
CNY	1,500	Lomon Billions Group Co. Ltd.	7,295	9,941	
CNY	1,800	Luxi Chemical Group Co. Ltd.	4,023	6,461	
CNY	4,200	Maanshan Iron & Steel Co. Ltd.	2,365	3,453	
CNY	4,200	Nanjing Iron & Steel Co. Ltd.	2,754	2,865	
HKD	3,000	Nine Dragons Paper Holdings Ltd.	4,963	4,765	
CNY	1,680	Ningbo Shanshan Co. Ltd.	4,196	7,508	
CNY	900	Ningxia Baofeng Energy Group Co. Ltd.	2,209	2,360	
CNY	6,900	Pangang Group Vanadium Titanium & Resources Co. Ltd.	3,281	3,028	
CNY	3,600	Rongsheng Petrochemical Co. Ltd., Class 'A'	9,434	11,915	
CNY	1,800	Sansteel Minguang Co. Ltd. Fujian	2,735	2,325	
CNY	2,250	Shandong Chenming Paper Holdings Ltd.	2,845	3,510	
CNY	2,284	Shandong Gold Mining Co. Ltd.	11,732	8,413	
HKD	750	Shandong Gold Mining Co. Ltd.	2,438	1,643	
CNY	2,340	Shandong Hualu Hengsheng Chemical Co. Ltd.	9,400	13,879	
CNY	9,900	Shandong Nanshan Aluminum Co. Ltd.	5,301	6,830	
CNY	1,000	Shandong Sinocera Functional Material Co. Ltd.	8,146	9,343	
CNY	2,100	Shandong Sun Paper Industry Joint Stock Co. Ltd.	5,357	5,373	
CNY	420	Shanghai Putailai New Energy Technology Co. Ltd.	6,132	10,995	
CNY	3,300	Shanxi Taigang Stainless Steel Co. Ltd.	2,615	4,737	
CNY	4,800	Shanying International Holdings Co. Ltd.	3,267	3,174	
CNY	1,500	Shenghe Resources Holding Co. Ltd.	3,213	4,990	
CNY	300	Shenzhen Capchem Technology Co. Ltd.	5,342	5,755	
CNY	300	Shenzhen YUTO Packaging Technology Co. Ltd.	1,922	1,707	
CNY	4,200	Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd.	3,557	3,638	
CNY	1,300	Sichuan Yahua Industrial Group Co. Ltd.	5,722	5,675	
CNY	900	Sinoma Science & Technology Co. Ltd.	3,852	4,514	
CNY	3,000	SINOPEC Shanghai Petrochemical Co. Ltd.	2,083	2,162	
CNY	100	Skshu Paint Co. Ltd.	3,260	3,373	
CNY	900	Tangshan Jidong Cement Co. Ltd.	2,772	2,130	
CNY	1,420	Tianqi Lithium Corp.	7,931	16,878	
CNY	1,800	Tongkun Group Co. Ltd.	5,963	8,310	
CNY	10,800	Tongling Nonferrous Metals Group Holdings Co. Ltd.	5,167	5,630	
CNY	900	Transfar Zhilian Co. Ltd.	1,178	1,330	
CNY	2,100	Wanhua Chemical Group Co. Ltd.	33,080	43,795	
CNY	300	Weihai Guangwei Composites Co. Ltd.	4,344	4,367	
CNY	2,700	Western Mining Co. Ltd.	5,034	6,173	
CNY	1,200	Xiamen Tungsten Co. Ltd.	3,541	4,790	
CNY	1,200	Xinyangfeng Agricultural Technology Co. Ltd.	3,049	3,594	
CNY	2,400	Xinyu Iron & Steel Co. Ltd.	2,313	2,567	
CNY	2,100	Yintai Gold Co. Ltd.	3,961	3,827	
CNY	1,800	Yunnan Aluminium Co. Ltd.	2,530	4,105	
CNY	3,900	Yunnan Chihong Zinc&Germanium Co. Ltd.	3,324	3,222	
CNY	1,500	Yunnan Copper Co. Ltd.	4,023	3,688	
CNY	400	Yunnan Energy New Material Co. Ltd.	7,984	17,946	
CNY	1,500	Yunnan Tin Co. Ltd.	3,191	4,608	
CNY	1,200	Zhejiang Hailiang Co. Ltd.	1,966	2,447	
CNY	1,060	Zhejiang Huayou Cobalt Co. Ltd.	12,246	23,199	
CNY	1,000	Zhejiang Juhua Co. Ltd.	1,479	1,694	
CNY	4,200	Zhejiang Longsheng Group Co. Ltd.	11,746	11,059	
CNY	840	Zhejiang Satellite Petrochemical Co. Ltd.	3,064	6,309	
CNY	3,000	Zhongjin Gold Corp. Ltd.	5,235	4,956	
CNY	2,400	Zhuzhou Kibing Group Co. Ltd.	5,588	8,537	
CNY	900	Zibo Qixiang Tengda Chemical Co. Ltd.	1,464	2,142	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES (cont'd)</b>					
		<b>MATERIALS (cont'd)</b>			
CNY	20,100	Zijin Mining Group Co. Ltd.	28,156	37,326	
HKD	10,000	Zijin Mining Group Co. Ltd.	11,067	16,647	
			<b>613,460</b>	<b>755,144</b>	<b>7.60</b>
		<b>REAL ESTATE</b>			
HKD	4,000	Agile Group Holdings Ltd.	7,107	6,416	
HKD	250	A-Living Smart City Services Co. Ltd.	1,385	1,541	
HKD	3,000	China Evergrande Group	9,346	4,841	
CNY	4,800	China Merchants Shekou Industrial Zone Holdings Co Ltd	14,580	10,073	
HKD	5,000	China Overseas Land & Investment Ltd.	15,146	14,064	
HKD	4,000	China Resources Land Ltd.	25,011	20,059	
HKD	800	China Resources Mixc Lifestyle Services Ltd.	6,039	6,780	
CNY	9,600	China Vanke Co. Ltd.	56,787	43,805	
HKD	2,700	China Vanke Co. Ltd.	13,455	10,462	
HKD	6,000	CIFI Holdings Group Co. Ltd.	6,643	5,798	
HKD	12,000	Country Garden Holdings Co.	21,316	16,647	
HKD	3,000	Country Garden Services Holdings Co. Ltd.	25,897	40,135	
HKD	1,800	ESR Cayman Ltd.	6,892	7,520	
CNY	6,300	Gemdale Corp.	16,846	12,363	
CNY	4,800	Greenland Holdings Corp. Ltd.	5,814	5,013	
HKD	900	Hopson Development Holdings Ltd.	4,915	5,109	
CNY	3,000	Jiangsu Zhongnan Construction Group Co. Ltd.	5,222	3,404	
CNY	5,400	Jinke Properties Group Co. Ltd.	8,420	5,992	
USD	245	KE Holdings Inc., ADR	20,289	14,465	
HKD	3,000	Logan Property Holdings Co. Ltd.	6,254	5,559	
HKD	2,500	Longfor Group Holdings Ltd.	17,590	17,341	
CNY	12,000	Poly Developments and Holdings Group Co. Ltd.	36,396	27,689	
CNY	3,000	Risesun Real Estate Development Co. Ltd.	4,613	3,243	
CNY	1,500	Seazen Holdings Co. Ltd.	11,476	11,959	
CNY	720	Shanghai Lingang Holdings Co. Ltd.	2,522	2,470	
CNY	1,060	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	2,465	2,706	
HKD	1,500	Shimao Group Holdings Ltd.	7,309	4,554	
HKD	3,000	Sunac China Holdings Ltd.	18,431	12,748	
HKD	1,000	Sunac Services Holdings Ltd.	4,024	4,600	
CNY	4,040	Youngor Group Co. Ltd.	5,764	5,102	
CNY	3,900	Zhejiang China Commodities City Group Co. Ltd.	3,656	3,849	
			<b>391,610</b>	<b>336,307</b>	<b>3.38</b>
		<b>UTILITIES</b>			
HKD	1,000	Beijing Enterprises Holdings Ltd.	4,737	4,393	
HKD	12,000	Beijing Enterprises Water Group Ltd.	6,537	5,626	
CNY	2,800	Beijing OriginWater Technology Co. Ltd.	4,348	3,923	
HKD	3,600	China Gas Holdings Ltd.	16,285	13,605	
CNY	7,600	China National Nuclear Power Co. Ltd.	7,308	7,370	
HKD	2,000	China Resources Gas Group Ltd.	16,190	14,861	
HKD	4,000	China Resources Power Holdings Co. Ltd.	6,288	6,761	
CNY	14,100	China Yangtze Power Co. Ltd.	51,963	55,773	
CNY	17,400	GD Power Development Co. Ltd.	7,341	8,103	
HKD	6,000	Guangdong Investment Ltd.	14,224	10,677	
CNY	2,400	Guangxi Guiguan Electric Power Co. Ltd.	2,343	2,856	
CNY	5,400	Huadian Power International Co. Ltd.	3,689	3,560	
CNY	3,000	Huaneng Lancang River Hydropower Inc.	2,661	3,329	
CNY	7,200	Huaneng Power International Inc.	7,101	5,823	
HKD	6,000	Huaneng Power International Inc., Series 'H'	3,156	2,908	
CNY	3,300	Hubei Energy Group Co. Ltd.	2,493	2,903	
HKD	6,000	Kunlun Energy Co. Ltd.	6,118	6,850	
CNY	4,200	SDIC Power Holdings Co. Ltd.	7,468	7,735	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>UTILITIES (cont'd)</b>			
CNY	3,300	Shenergy Co. Ltd.	3,574	3,883	
CNY	2,240	Shenzhen Energy Group Co. Ltd.	2,841	3,936	
CNY	2,700	Sichuan Chuantou Energy Co. Ltd.	5,446	6,380	
CNY	6,000	Zhejiang Zheneng Electric Power Co. Ltd.	4,389	4,220	
			<b>186,500</b>	<b>185,475</b>	<b>1.87</b>
<b>Total Equities</b>			<b>8,994,411</b>	<b>9,880,011</b>	<b>99.45</b>
Adjustment for transaction costs			(10,214)		
<b>Total Investments</b>			<b>8,984,197</b>	9,880,011	99.45
Other Net Assets (Liabilities)				55,913	0.55
<b>Net Assets Attributable to Holders of Redeemable Units</b>				<b>9,935,924</b>	<b>100.00</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ICBCCS S&P China 500 Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	6	n/a
Soft dollar commissions <sup>†</sup>	-	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Non-Hedged Units	
	2021	2020
<b>Number of redeemable units at the beginning of period</b>	200,000	100,000
Redeemable units issued for cash	100,000	-
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	-	-
<b>Number of redeemable units at the end of period</b>	300,000	100,000

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

# CI ICBCCS S&P China 500 Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.550

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	79	-
Collateral (non-cash)	88	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
<b>Charges as a % of gross securities lending revenue</b>	-	-

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

# CI ICBCCS S&P China 500 Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Consumer Discretionary	20.5
Financials	16.1
Communication Services	11.0
Information Technology	10.7
Industrials	9.2
Consumer Staples	8.8
Health Care	8.4
Materials	7.0
Real Estate	3.7
Energy	2.7
Utilities	1.8
Other Net Assets (Liabilities)	0.1
<b>Total</b>	<b>100.0</b>

### Credit Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to credit risk as substantially all of its assets were invested in equities.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in equities of Chinese companies and therefore was sensitive to changes in general economic conditions in China.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
CI ICBCCS S&P China 500 Index ETF	975,145

as at December 31, 2020

Benchmark	(\$)
CI ICBCCS S&P China 500 Index ETF	657,829

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Chinese Renminbi	5,521	-	5,521	55.5
Hong Kong Dollar	3,026	-	3,026	30.4
U.S. Dollar	1,407	-	1,407	14.2
Singapore Dollar	6	-	6	0.1
<b>Total</b>	<b>9,960</b>	<b>-</b>	<b>9,960</b>	<b>100.2</b>

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Chinese Renminbi	3,640	-	3,640	54.7
Hong Kong Dollar	1,981	-	1,981	29.8
U.S. Dollar	1,038	-	1,038	15.6
Singapore Dollar	3	-	3	0.0
<b>Total</b>	<b>6,662</b>	<b>-</b>	<b>6,662</b>	<b>100.1</b>

~Includes monetary and non-monetary instruments, if any.

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$996,000 (December 31, 2020 - \$666,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities.

### Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	9,880	-	-	9,880
<b>Total</b>	<b>9,880</b>	<b>-</b>	<b>-</b>	<b>9,880</b>

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	5,612	1,035	-	6,647
<b>Total</b>	<b>5,612</b>	<b>1,035</b>	<b>-</b>	<b>6,647</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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



# CI ONE North American Core Plus Bond ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	84,495	86,429
Investments pledged as collateral	-	-
Cash	67	269
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	8	9
Cash collateral on deposit for short sale	-	-
Dividends receivable	-	113
Interest receivable	364	216
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	38
	84,934	87,074
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	462
Management fees payable	38	21
Accounts payable and accrued liabilities	4	5
Foreign capital gains tax	-	-
	42	488
<b>Net assets attributable to holders of redeemable units</b>	84,892	86,586

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at		as at		as at	
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
ETF Units	84,892	86,586	51.45	52.48	1,650,000	1,650,000

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

# CI ONE North American Core Plus Bond ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	-	893
Interest for distribution purposes	521	395
Income distributions from investments	559	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	513	485
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(2,242)	1,240
<b>Total net gain (loss) on investments and derivatives</b>	<b>(649)</b>	<b>3,013</b>
Other income		
Foreign exchange gain (loss) on cash	-	-
Securities lending revenue (Note 6)	-	-
Fees rebate	52	-
Miscellaneous foreign income	-	-
Other income	4	-
<b>Total other income</b>	<b>56</b>	<b>-</b>
<b>Total income</b>	<b>(593)</b>	<b>3,013</b>
<b>Expenses</b>		
Management fees (Note 5)	239	258
Commissions and other portfolio transaction costs	4	1
Independent review committee fees	1	2
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	20	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>264</b>	<b>261</b>
Expenses absorbed by the Manager (Note 5)	-	(2)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>(857)</b>	<b>2,754</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
ETF Units	(857)	2,754	(0.51)	1.61	1,686,188	1,708,791

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

# CI ONE North American Core Plus Bond ETF

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	ETF Units	
	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	86,586	92,438
Increase (decrease) in net assets attributable to holders of redeemable units	(857)	2,754
<b>Distributions to holders of redeemable units</b>		
From net investment income	(839)	(1,020)
From net realized gains	(14)	-
Return of capital	(6)	-
<b>Total distributions to holders of redeemable units</b>	(859)	(1,020)
<b>Redeemable unit transactions</b>		
Proceeds from redeemable units issued	5,182	-
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	(5,160)	(10,190)
<b>Net increase (decrease) from redeemable unit transactions</b>	22	(10,190)
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	(1,694)	(8,456)
<b>Net assets attributable to holders of redeemable units at the end of period</b>	84,892	83,982

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

# CI ONE North American Core Plus Bond ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	(857)	2,754
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(513)	(485)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	4	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	2,242	(1,240)
Proceeds from sale and maturity of investments and derivatives	22,341	71,415
Purchase of investments and derivatives	(21,882)	(73,291)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	113	(6)
(Increase) decrease in interest receivable	(148)	-
Increase (decrease) in management fees payable	17	(21)
Change in other accounts receivable and payable	-	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>1,317</b>	<b>(873)</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(1,321)	(1,134)
Proceeds from issuance of redeemable units	228	-
Amounts paid on redemption of redeemable units	(426)	(1)
<b>Net cash from (used in) financing activities</b>	<b>(1,519)</b>	<b>(1,135)</b>
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(202)	(2,008)
Cash (bank overdraft), beginning of period	269	2,769
<b>Cash (bank overdraft), end of period</b>	<b>67</b>	<b>761</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	672	952
Interest received, net of withholding tax*	374	330
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI ONE North American Core Plus Bond ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>BONDS</b>					
<b>COMMUNICATION SERVICES</b>					
	810,000	Bell Canada, 4.7%, September 11, 2023	856,577	865,849	
	872,000	Bell Canada, Series 'M-26', 3.35%, March 22, 2023	875,124	902,341	
	1,223,000	TELUS Corp., 2.35%, March 28, 2022	1,195,832	1,237,314	
	264,000	TELUS Corp., Series 'CJ', 3.35%, March 15, 2023	264,743	273,088	
			<b>3,192,276</b>	<b>3,278,592</b>	<b>3.86</b>
<b>CONSUMER DISCRETIONARY</b>					
	3,000,000	Dollarama Inc., 3.55%, November 06, 2023	3,164,430	3,161,118	
	2,060,000	VW Credit Canada Inc., 2.65%, June 27, 2022	2,089,631	2,099,880	
			<b>5,254,061</b>	<b>5,260,998</b>	<b>6.20</b>
<b>CONSUMER STAPLES</b>					
	690,000	Alimentation Couche-Tard Inc., 3.06%, July 26, 2024	675,730	723,700	
	1,285,000	Alimentation Couche-Tard Inc., Series '5', 3.6%, June 02, 2025	1,303,909	1,378,206	
	3,000,000	Loblaws Cos. Ltd., 4.86%, September 12, 2023	3,226,920	3,220,570	
	1,031,000	PepsiCo Inc., 2.15%, May 06, 2024	1,049,104	1,059,986	
			<b>6,255,663</b>	<b>6,382,462</b>	<b>7.52</b>
<b>ENERGY</b>					
	1,031,000	Canadian Natural Resources Ltd., 3.31%, February 11, 2022	1,056,770	1,046,862	
	102,000	Enbridge Inc., 3.19%, December 05, 2022	102,265	105,275	
	35,000	Enbridge Inc., 3.94%, June 30, 2023	35,833	36,718	
	1,545,000	Pembina Pipeline Corp., 3.71%, August 11, 2026	1,706,696	1,662,740	
	1,945,000	TransCanada PipeLines Ltd., 3.39%, March 15, 2028	2,118,573	2,071,970	
	1,694,000	TransCanada PipeLines Ltd., 3.65%, November 15, 2021	1,726,445	1,713,106	
			<b>6,746,582</b>	<b>6,636,671</b>	<b>7.82</b>
<b>FINANCIALS</b>					
	2,500,000	Bank of America Corp., 3.3%, April 24, 2024	2,631,750	2,605,548	
	736,000	GE Capital Canada Funding Co., 4.6%, January 26, 2022	753,283	752,567	
	521,000	Wells Fargo Financial Canada Corp., 3.46%, January 24, 2023	528,156	542,469	
			<b>3,913,189</b>	<b>3,900,584</b>	<b>4.60</b>
<b>INDUSTRIALS</b>					
	3,000,000	Canadian National Railway Co., 2.8%, September 22, 2025	3,168,330	3,157,563	
	211,000	Greater Toronto Airports Authority, 3.04%, September 21, 2022	214,120	215,967	
	1,032,000	Toromont Industries Ltd., 3.84%, October 27, 2027	1,047,123	1,124,424	
			<b>4,429,573</b>	<b>4,497,954</b>	<b>5.30</b>
<b>INFORMATION TECHNOLOGY</b>					
	2,428,000	Apple Inc., 2.51%, August 19, 2024	2,553,026	2,531,222	2.98
<b>MATERIALS</b>					
	892,000	CCL Industries Inc., Series '1', 3.86%, April 13, 2028	940,380	970,106	1.14
<b>UTILITIES</b>					
	2,000,000	AltaGas Ltd., 3.84%, January 15, 2025	2,148,200	2,145,247	
	2,010,000	AltaGas Ltd., 3.98%, October 04, 2027	2,143,651	2,199,775	
	3,458,000	Capital Power Corp., 4.28%, September 18, 2024	3,739,454	3,739,763	
			<b>8,031,305</b>	<b>8,084,785</b>	<b>9.52</b>
<b>PROVINCIAL GOVERNMENT &amp; GUARANTEED</b>					
	135,000	Province of Alberta, 2.9%, September 20, 2029	132,909	145,604	0.17
<b>Total bonds</b>			<b>41,448,964</b>	<b>41,688,978</b>	<b>49.11</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ONE North American Core Plus Bond ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EXCHANGE-TRADED FUND(S)</b>				
74,373	CI Yield Enhanced Canada Aggregate Bond Index ETF	3,628,102	3,737,243	
792,955	CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	38,425,592	39,068,893	
<b>Total Exchange-Traded Fund(s)</b>		<b>42,053,694</b>	<b>42,806,136</b>	<b>50.42</b>
Adjustment for transaction costs		(630)		
<b>Total Investments</b>		<b>83,502,028</b>	84,495,114	99.53
Other Net Assets (Liabilities)			397,146	0.47
<b>Net Assets Attributable to Holders of Redeemable Units</b>			<b>84,892,260</b>	<b>100.00</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ONE North American Core Plus Bond ETF

Fund Specific Notes to Financial Statements (unaudited)

## Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at June 30, 2021

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
<b>Unconsolidated Structured Entities</b>			
CI Yield Enhanced Canada Short-Term Aggregate Bond ETF	71,469	39,069	54.7
CI Yield Enhanced Canada Aggregate Bond Index ETF	101,340	3,737	3.7

as at December 31, 2020

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
<b>Unconsolidated Structured Entities</b>			
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	77,680	56,182	72.3
CI Yield Enhanced Canada Aggregate Bond Index ETF	143,827	3,949	2.7

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

# CI ONE North American Core Plus Bond ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	4	n/a
Soft dollar commissions <sup>†</sup>	-	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	ETF Units	
	2021	2020
<b>Number of redeemable units at the beginning of period</b>	1,650,000	1,800,000
Redeemable units issued for cash	100,000	-
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(100,000)	(200,000)
<b>Number of redeemable units at the end of period</b>	1,650,000	1,600,000

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.



# CI ONE North American Core Plus Bond ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
ETF Units	0.550

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	688	-
Collateral (non-cash)	727	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
<b>Charges as a % of gross securities lending revenue</b>	-	-

## Related Party Investments (Note 9)

as at June 30 (in \$000's)

Investments	2021
CI Yield Enhanced Canada Aggregate Bond Index ETF	3,737
CI Yield Enhanced Canada Short-Term Aggregate Bond ETF	39,069

Investments	2020
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	54,495
CI Yield Enhanced Canada Aggregate Bond Index ETF	3,812

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

# CI ONE North American Core Plus Bond ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Exchange-Traded Fund(s)	69.2
Financials	7.6
Energy	5.4
Utilities	4.0
Communication Services	3.9
Consumer Staples	3.7
Consumer Discretionary	2.5
Industrials	1.6
Materials	1.2
Provincial Government & Guaranteed	0.7
Other Net Assets (Liabilities)	0.2
<b>Total</b>	<b>100.0</b>

### Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at June 30, 2021

Credit Rating <sup>^*</sup>	Net Assets (%)
AA/Aa/A+	3.0
A	8.4
BBB/Baa/B++	37.7
<b>Total</b>	<b>49.1</b>

as at December 31, 2020

Credit Rating <sup>^*</sup>	Net Assets (%)
AA/Aa/A+	0.4
A	5.8
BBB/Baa/B++	24.2
<b>Total</b>	<b>30.4</b>

<sup>^</sup>Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

\*Refer to Note 10 for Credit Rating Chart reference.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was exposed to other price risk as some of its assets were invested in Exchange-Traded Fund(s).

As at June 30, 2021, had the fair value of equities in the investment portfolio increased or decreased by 10% (December 31, 2020 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$4,281,000 (December 31, 2020 - \$6,013,000). In practice, actual results may differ from this analysis and the difference may be material.

### Currency Risk

As at June 30, 2021 and December 31, 2020, the Fund's investments were mostly denominated in Canadian dollars, the functional currency of the Fund. As a result, the Fund did not have a significant exposure to currency risk.

### Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at June 30, 2021

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
<b>Interest Rate Exposure</b>	6,850	12,989	13,676	8,174	41,689

as at December 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
<b>Interest Rate Exposure</b>	3,940	11,351	4,371	6,636	26,298

As at June 30, 2021, had the prevailing interest rates increased or decreased by 0.25% (December 31, 2020 - 0.25%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$313,000 (December 31, 2020 - \$191,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	41,689	-	41,689
Exchange-Traded Fund(s)	42,806	-	-	42,806
<b>Total</b>	<b>42,806</b>	<b>41,689</b>	<b>-</b>	<b>84,495</b>

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	26,298	-	26,298
Exchange-Traded Fund(s)	60,131	-	-	60,131
<b>Total</b>	<b>60,131</b>	<b>26,298</b>	<b>-</b>	<b>86,429</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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

# CI ONE Global Equity ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	51,883	43,966
Investments pledged as collateral	-	-
Cash	719	722
Unrealized gain on futures and foreign currency forward contracts	-	14
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	4	4
Cash collateral on deposit for short sale	-	-
Dividends receivable	30	56
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	52,636	44,762
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	37	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	284
Management fees payable	37	16
Accounts payable and accrued liabilities	4	5
Foreign capital gains tax	-	-
	78	305
<b>Net assets attributable to holders of redeemable units</b>	<b>52,558</b>	<b>44,457</b>

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
ETF Units	52,558	44,457	32.85	28.68	1,600,000	1,550,000

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

# CI ONE Global Equity ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	401	451
Interest for distribution purposes	86	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	1,213	(496)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	5,478	(3,916)
<b>Total net gain (loss) on investments and derivatives</b>	<b>7,178</b>	<b>(3,961)</b>
Other income		
Foreign exchange gain (loss) on cash	(7)	72
Securities lending revenue (Note 6)	26	-
Fees rebate	26	-
Miscellaneous foreign income	-	-
Other income	2	-
<b>Total other income</b>	<b>47</b>	<b>72</b>
<b>Total income</b>	<b>7,225</b>	<b>(3,889)</b>
<b>Expenses</b>		
Management fees (Note 5)	214	180
Commissions and other portfolio transaction costs	3	1
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	25	24
Harmonized sales tax	17	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>260</b>	<b>206</b>
Expenses absorbed by the Manager (Note 5)	-	(1)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>6,965</b>	<b>(4,094)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
ETF Units	6,965	(4,094)	4.28	(2.51)	1,627,901	1,632,967

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

# CI ONE Global Equity ETF

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	ETF Units	
	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	44,457	45,947
Increase (decrease) in net assets attributable to holders of redeemable units	6,965	(4,094)
<b>Distributions to holders of redeemable units</b>		
From net investment income	(207)	(182)
From net realized gains	-	-
Return of capital	-	-
<b>Total distributions to holders of redeemable units</b>	(207)	(182)
<b>Redeemable unit transactions</b>		
Proceeds from redeemable units issued	2,976	1,226
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	(1,633)	(2,470)
<b>Net increase (decrease) from redeemable unit transactions</b>	1,343	(1,244)
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	8,101	(5,520)
<b>Net assets attributable to holders of redeemable units at the end of period</b>	52,558	40,427

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

# CI ONE Global Equity ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	6,965	(4,094)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(1,213)	496
Unrealized foreign exchange (gain) loss on cash	2	(9)
Commissions and other portfolio transaction costs	3	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(5,478)	3,916
Proceeds from sale and maturity of investments and derivatives	2,505	8,178
Purchase of investments and derivatives	(2,352)	(8,477)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	26	32
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	21	(16)
Change in other accounts receivable and payable	(1)	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>478</b>	<b>27</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(491)	(321)
Proceeds from issuance of redeemable units	44	16
Amounts paid on redemption of redeemable units	(32)	(2)
<b>Net cash from (used in) financing activities</b>	<b>(479)</b>	<b>(307)</b>
Unrealized foreign exchange gain (loss) on cash	(2)	9
Net increase (decrease) in cash	(1)	(280)
Cash (bank overdraft), beginning of period	722	778
<b>Cash (bank overdraft), end of period</b>	<b>719</b>	<b>507</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	402	458
Interest received, net of withholding tax*	86	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI ONE Global Equity ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES</b>					
<b>BRAZIL</b>					
USD	5,700	PagSeguro Digital Ltd.	212,446	395,115	0.75
<b>CANADA</b>					
	10,397	Alimentation Couche-Tard Inc., Class 'B'	333,373	473,583	
	9,257	BCE Inc.	535,864	565,880	
	16,485	Canada Goose Holdings Inc.	533,105	893,157	
	5,511	Canadian National Railway Co.	551,665	720,784	
	21,814	Canadian Natural Resources Ltd.	804,006	981,630	
	2,829	Canadian Tire Corp. Ltd., Class 'A'	418,122	554,937	
	5,484	CCL Industries Inc., Class 'B'	297,017	374,393	
	4,394	CGI Inc.	379,092	493,842	
	6,853	Emera Inc.	329,142	385,413	
	11,026	Enbridge Inc.	443,646	547,220	
	6,907	Fortis Inc.	306,624	378,987	
	10,517	Loblaws Cos. Ltd.	591,445	802,342	
	28,831	Manulife Financial Corp.	670,916	703,476	
	7,711	Royal Bank of Canada	721,331	968,424	
	11,905	Sun Life Financial Inc.	583,596	760,968	
	33,132	Suncor Energy Inc.	1,088,444	983,690	
	24,140	Teck Resources Ltd., Class 'B'	586,558	689,197	
	11,831	TELUS Corp.	267,375	328,902	
	5,289	Toromont Industries Ltd.	274,153	571,212	
	10,453	Toronto-Dominion Bank (The)	790,389	908,052	
	18,648	Transcontinental Inc., Class 'A'	273,237	434,125	
	7,894	West Fraser Timber Co. Ltd.	497,650	702,487	
			<b>11,276,750</b>	<b>14,222,701</b>	<b>27.06</b>
<b>CHINA</b>					
USD	741	Alibaba Group Holding Ltd., ADR	177,883	208,307	0.40
<b>GERMANY</b>					
USD	1,599	SAP SE, ADR	228,903	278,409	0.53
<b>NETHERLANDS</b>					
USD	4,039	Koninklijke Philips NV, ADR	203,002	248,835	0.47
<b>SWITZERLAND</b>					
USD	5,109	Roche Holding AG, ADR	202,225	297,593	0.57
<b>U.K.</b>					
USD	4,532	BAE Systems PLC, ADR	185,519	164,435	
USD	4,356	BP PLC, ADR	197,904	142,660	
USD	2,700	Unilever PLC, ADR	190,029	195,795	
			<b>573,452</b>	<b>502,890</b>	<b>0.96</b>
<b>U.S.A.</b>					
USD	5,263	Aflac Inc.	269,492	350,079	
USD	262	Alphabet Inc., Class 'C'	352,542	813,991	
USD	1,503	Amgen Inc.	364,866	454,135	
USD	3,813	Apple Inc.	222,617	647,354	
USD	10,547	Bank of America Corp.	358,278	539,044	
USD	1,250	Boeing Co. (The)	221,394	371,198	
USD	1,305	CIGNA Corp.	283,498	383,503	
USD	5,468	Cisco Systems Inc.	255,856	359,241	
USD	3,935	Citigroup Inc.	344,144	345,106	
USD	6,493	DuPont de Nemours Inc.	612,641	623,052	
USD	1,768	Facebook Inc., Class 'A'	400,484	762,046	
USD	1,061	Home Depot Inc. (The)	235,300	419,409	
USD	4,166	Intel Corp.	217,729	289,917	
USD	2,573	Johnson & Johnson	440,721	525,437	
USD	2,765	Microsoft Corp.	318,870	928,508	
USD	1,033	NVIDIA Corp.	244,814	1,024,533	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI ONE Global Equity ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>U.S.A. (cont'd)</b>			
USD	4,756	Pfizer Inc.	212,415	230,869	
USD	2,925	Procter & Gamble Co. (The)	344,632	489,233	
USD	718	Regeneron Pharmaceuticals Inc.	339,134	497,119	
USD	4,217	RPM International Inc.	301,532	463,565	
USD	1,960	Target Corp.	195,314	587,335	
USD	616	Visa Inc., Class 'A'	146,081	178,543	
			<b>6,682,354</b>	<b>11,283,217</b>	<b>21.47</b>
<b>Total Equities</b>			<b>19,557,015</b>	<b>27,437,067</b>	<b>52.21</b>
<b>EXCHANGE-TRADED FUND(S)</b>					
	235,855	CI WisdomTree International Quality Dividend Growth Index ETF	5,682,035	7,542,643	
	64,321	CI WisdomTree U.S. MidCap Dividend Index ETF	1,575,312	1,873,671	
USD	24,066	iShares Core MSCI Emerging Markets ETF	1,560,034	1,998,461	
USD	27,152	iShares Global REIT ETF	869,255	932,989	
USD	37,225	iShares MSCI EAFE Small-Cap ETF	3,123,655	3,422,048	
USD	3,546	iShares Russell 2000 Growth ETF	817,935	1,370,071	
USD	8,083	iShares Russell 2000 Value Index Fund	1,212,455	1,660,963	
USD	10,956	iShares Russell Microcap Index Fund	1,273,854	2,072,468	
	17,088	iShares S&P/TSX Capped REIT Index ETF	280,809	328,090	
	104,939	iShares S&P/TSX Completion Index Fund	2,623,335	3,244,714	
<b>Total Exchange-Traded Fund(s)</b>			<b>19,018,679</b>	<b>24,446,118</b>	<b>46.51</b>
Adjustment for transaction costs			(11,359)		
<b>Total Investments</b>			<b>38,564,335</b>	<b>51,883,185</b>	<b>98.72</b>
Unrealized gain (loss) on forward foreign currency contract(s)				(36,617)	(0.07)
Other Net Assets (Liabilities)				711,253	1.35
<b>Net Assets Attributable to Holders of Redeemable Units</b>				<b>52,557,821</b>	<b>100.00</b>

## Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency Buy	Position	Currency Sell	Position	Contract(s) Rate	Unrealized Gain (Loss) (\$)
National Bank of Canada, Toronto	A-1	July 19, 2021	CAD	6,800,000	USD	5,515,138	1.23	(36,617)
<b>Total Foreign Currency Forward Contract(s) Value</b>								<b>(36,617)</b>

\*Credit rating provided by S&P Global Ratings.

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.



# CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements (unaudited)

## Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at June 30, 2021

	Amounts Eligible for Offset			Net Exposure (in \$000's)
	Gross Assets/ (Liabilities) (in \$000's)	Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	-	-	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	-	-	-	-
Derivative liabilities - Foreign currency forward contracts	(37)	-	-	(37)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(37)	-	-	(37)

as at December 31, 2020

	Amounts Eligible for Offset			Net Exposure (in \$000's)
	Gross Assets/ (Liabilities) (in \$000's)	Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	14	-	-	14
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	14	-	-	14
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	-	-	-	-

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

# CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements (unaudited)

## Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at June 30, 2021

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
CI WisdomTree International Quality Dividend Growth Index ETF	36,322	7,543	20.8
CI WisdomTree U.S. MidCap Dividend Index ETF	35,820	1,874	5.2
iShares S&P/TSX Completion Index Fund	176,244	3,245	1.8
iShares Russell Microcap Index Fund	1,683,550	2,072	0.1
iShares Global REIT ETF	4,032,347	933	-
iShares MSCI EAFE Small-Cap ETF	17,025,202	3,422	-
iShares S&P/TSX Capped REIT Index ETF	1,382,400	328	-
iShares Russell 2000 Growth ETF	15,377,563	1,370	-
iShares Russell 2000 Value Index Fund	20,723,514	1,661	-
iShares Core MSCI Emerging Markets ETF	103,634,923	1,998	-

as at December 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
CI WisdomTree International Quality Dividend Growth Index ETF	79,585	6,567	8.3
CI WisdomTree U.S. MidCap Dividend Index ETF	19,780	1,528	7.7
iShares S&P/TSX Completion Index Fund	153,230	2,832	1.8
iShares Russell Microcap Index Fund	1,261,097	2,126	0.2
SPDR Dow Jones International Real Estate ETF	1,173,151	309	-
iShares MSCI EAFE Small-Cap ETF	14,251,045	2,549	-
iShares Cohen & Steers REIT ETF	2,496,452	480	-
iShares S&P/TSX Capped REIT Index ETF	1,142,577	198	-
iShares Russell 2000 Growth ETF	14,999,052	1,823	-
iShares Russell 2000 Value Index Fund	14,976,019	1,313	-
iShares Core MSCI Emerging Markets ETF	87,373,200	1,841	-

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

# CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	1	n/a
Soft dollar commissions <sup>†</sup>	-	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	ETF Units	
	2021	2020
<b>Number of redeemable units at the beginning of period</b>	1,550,000	1,700,000
Redeemable units issued for cash	100,000	50,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(50,000)	(100,000)
<b>Number of redeemable units at the end of period</b>	1,600,000	1,650,000

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

# CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
ETF Units	0.850

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	5,595	-
Collateral (non-cash)	5,950	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	45	-
Charges	(19)	-
Securities lending revenue	26	-
<b>Charges as a % of gross securities lending revenue</b>	42.3	-

## Related Party Investments (Note 9)

as at June 30 (in \$000's)

Investments	2021
CI WisdomTree International Quality Dividend Growth Index ETF	7,543
CI WisdomTree U.S. MidCap Dividend Index ETF	1,874

Investments	2020
CI WisdomTree International Quality Dividend Growth Index ETF	6,186
CI WisdomTree U.S. Midcap Dividend Index ETF	1,323

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

# CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
U.S.A.	47.6
Canada	47.1
Other Net Assets (Liabilities)	1.1
U.K.	1.0
Brazil	0.9
Germany	0.6
Netherlands	0.6
Switzerland	0.6
China	0.5
Total unrealized gain on forward foreign currency contract(s)	0.0
<b>Total</b>	<b>100.0</b>

### Credit Risk

As at June 30, 2021 and December 31, 2020, the Fund's exposure to credit risk through derivative instruments was insignificant.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

As at June 30, 2021, had the fair value of equities in the investment portfolio increased or decreased by 10% (December 31, 2020 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$5,188,000 (December 31, 2020 - \$4,361,000). In practice, actual results may differ from this analysis and the difference may be material.

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	25,427	(6,837)	18,590	35.4
<b>Total</b>	<b>25,427</b>	<b>(6,837)</b>	<b>18,590</b>	<b>35.4</b>

as at December 31, 2020<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	22,189	(9,086)	13,103	29.5
<b>Total</b>	<b>22,189</b>	<b>(9,086)</b>	<b>13,103</b>	<b>29.5</b>

<sup>~</sup>Includes monetary and non-monetary instruments, if any.

### Currency Risk (cont'd)

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$1,859,000 (December 31, 2020 - \$1,310,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

### Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	27,437	-	-	27,437
Exchange-Traded Fund(s)	24,446	-	-	24,446
Derivatives, net	-	(36)	-	(36)
<b>Total</b>	<b>51,883</b>	<b>(36)</b>	<b>-</b>	<b>51,847</b>

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	20,921	1,479	-	22,400
Exchange-Traded Fund(s)	21,566	-	-	21,566
Derivatives, net	-	14	-	14
<b>Total</b>	<b>42,487</b>	<b>1,493</b>	<b>-</b>	<b>43,980</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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

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

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	363,723	279,642
Investments pledged as collateral	-	-
Cash	250	729
Unrealized gain on futures and foreign currency forward contracts	14	462
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	40	52
Cash collateral on deposit for short sale	-	-
Dividends receivable	281	322
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	41
Receivable for unit subscriptions	-	979
	364,308	282,227
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	1,755	57
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	41
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	1,792
Management fees payable	68	69
Accounts payable and accrued liabilities	75	50
Foreign capital gains tax	-	-
	1,898	2,009
<b>Net assets attributable to holders of redeemable units</b>	362,410	280,218

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Hedged Units	58,662	24,079	35.17	31.93	1,668,008	754,175
Non-Hedged						
Units	303,748	256,139	34.86	32.42	8,713,865	7,900,000

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

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

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	3,034	1,090
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	19,569	53
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(3,390)	(6,764)
<b>Total net gain (loss) on investments and derivatives</b>	<b>19,213</b>	<b>(5,621)</b>
Other income		
Foreign exchange gain (loss) on cash	(565)	12
Securities lending revenue (Note 6)	-	-
Fees rebate	312	-
Miscellaneous foreign income	-	-
Other income	-	-
<b>Total other income</b>	<b>(253)</b>	<b>12</b>
<b>Total income</b>	<b>18,960</b>	<b>(5,609)</b>
<b>Expenses</b>		
Management fees (Note 5)	435	159
Commissions and other portfolio transaction costs	80	1
Independent review committee fees	1	2
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	419	163
Harmonized sales tax	20	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>955</b>	<b>325</b>
Expenses absorbed by the Manager (Note 5)	-	(2)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>18,005</b>	<b>(5,932)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Hedged Units	2,581	(2,417)	2.31	(2.38)	1,116,260	1,013,790
Non-Hedged						
Units	15,424	(3,515)	2.46	(1.84)	6,275,911	1,912,912

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

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

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	24,079	32,096	256,139	84,624	280,218	116,720
Increase (decrease) in net assets attributable to holders of redeemable units	2,581	(2,417)	15,424	(3,515)	18,005	(5,932)
<b>Distributions to holders of redeemable units</b>						
From net investment income	(709)	(276)	(4,848)	(451)	(5,557)	(727)
From net realized gains	(1,115)	-	(2,824)	-	(3,939)	-
Return of capital	(23)	-	(125)	-	(148)	-
<b>Total distributions to holders of redeemable units</b>	(1,847)	(276)	(7,797)	(451)	(9,644)	(727)
<b>Redeemable unit transactions</b>						
Proceeds from redeemable units issued	-	2,160	153,238	4,960	153,238	7,120
Reinvestment of distributions to holders of redeemable units	1,597	-	6,422	-	8,019	-
Acquisition of assets from terminated funds	42,550	-	7,491	-	50,041	-
Redemption of redeemable units	(10,298)	(12,620)	(127,169)	(47,834)	(137,467)	(60,454)
<b>Net increase (decrease) from redeemable unit transactions</b>	33,849	(10,460)	39,982	(42,874)	73,831	(53,334)
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	34,583	(13,153)	47,609	(46,840)	82,192	(59,993)
<b>Net assets attributable to holders of redeemable units at the end of period</b>	58,662	18,943	303,748	37,784	362,410	56,727

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



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

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	18,005	(5,932)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(19,569)	(53)
Unrealized foreign exchange (gain) loss on cash	(6)	(1)
Commissions and other portfolio transaction costs	80	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	3,390	6,764
Proceeds from sale and maturity of investments and derivatives	30,262	6,347
Purchase of investments and derivatives	(162,996)	(5,952)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	40	60
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	(1)	(12)
Change in other accounts receivable and payable	37	(9)
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>(130,758)</b>	<b>1,213</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(3,417)	(771)
Proceeds from issuance of redeemable units	136,451	(109)
Amounts paid on redemption of redeemable units	(3,058)	(324)
Acquisition of assets from terminated funds	297	-
<b>Net cash from (used in) financing activities</b>	<b>130,273</b>	<b>(1,204)</b>
Unrealized foreign exchange gain (loss) on cash	6	1
Net increase (decrease) in cash	(485)	9
Cash (bank overdraft), beginning of period	729	71
<b>Cash (bank overdraft), end of period</b>	<b>250</b>	<b>81</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	2,655	986
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES</b>					
<b>COMMUNICATION SERVICES</b>					
USD	4,637	Activision Blizzard Inc.	533,496	548,591	
USD	35	Cable One Inc.	77,294	82,989	
USD	100,985	Comcast Corp., Class 'A'	6,669,493	7,137,821	
USD	1,778	Electronic Arts Inc.	315,839	317,003	
USD	8,077	News Corp., Class 'A'	223,275	258,016	
USD	1,154	Nexstar Media Group Inc., Class 'A'	183,133	211,542	
USD	210,723	Verizon Communications Inc.	15,340,004	14,635,721	
			<b>23,342,534</b>	<b>23,191,683</b>	<b>6.40</b>
<b>CONSUMER DISCRETIONARY</b>					
USD	527	Advance Auto Parts Inc.	119,716	134,012	
USD	6,934	Best Buy Co. Inc.	1,020,213	988,298	
USD	5,574	BorgWarner Inc.	305,562	335,389	
USD	155	Churchill Downs Inc.	36,613	38,093	
USD	5,105	D.R. Horton Inc.	532,820	571,876	
USD	1,879	Dick's Sporting Goods Inc.	177,261	233,363	
USD	2,125	Dollar General Corp.	582,902	570,004	
USD	10,995	eBay Inc.	844,633	956,920	
USD	1,825	Foot Locker Inc.	115,165	139,424	
USD	4,355	Gentex Corp.	179,955	178,635	
USD	18,330	Hanesbrands Inc.	411,999	424,217	
USD	5,128	Hasbro Inc.	608,746	600,832	
USD	1,952	KB Home	96,611	98,530	
USD	722	LCI Industries	121,005	117,620	
USD	474	Lear Corp.	99,900	102,989	
USD	5,136	Lennar Corp., Class 'A'	585,292	632,520	
USD	147	Lithia Motors Inc., Class 'A'	54,742	62,618	
USD	13,643	Lowe's Cos. Inc.	3,192,126	3,280,395	
USD	2,868	M.D.C. Holdings Inc.	181,755	179,892	
USD	279	Murphy USA Inc.	46,689	46,126	
USD	12,299	Nike Inc., Class 'B'	2,193,868	2,355,330	
USD	2,852	Penske Automotive Group Inc.	244,210	266,883	
USD	1,996	Polaris Inc.	339,302	338,872	
USD	338	Pool Corp.	169,372	192,172	
USD	3,721	PulteGroup Inc.	234,215	251,707	
USD	3,613	Service Corp. International	228,653	240,012	
USD	9,713	Target Corp.	2,478,518	2,910,607	
USD	1,168	Thor Industries Inc.	158,102	163,607	
USD	1,531	Toll Brothers Inc.	102,765	109,713	
USD	1,646	Tractor Supply Co.	346,558	379,633	
USD	94	UniFirst Corp.	25,872	27,341	
USD	3,483	Wendy's Co. (The)	102,709	101,116	
USD	1,896	Williams-Sonoma Inc.	326,164	375,222	
			<b>16,264,013</b>	<b>17,403,968</b>	<b>4.80</b>
<b>CONSUMER STAPLES</b>					
USD	182,034	Altria Group Inc.	10,851,514	10,758,961	
USD	5,341	Brown-Forman Corp., Class 'B'	514,160	496,156	
USD	10,975	Campbell Soup Co.	660,240	620,234	
USD	330	Casey's General Stores Inc.	80,846	79,621	
USD	3,402	Church & Dwight Co. Inc.	380,131	359,383	
USD	3,397	Clorox Co. (The)	846,587	757,587	
USD	161,748	Coca-Cola Co. (The)	10,879,797	10,849,207	
USD	18,613	Conagra Brands Inc.	861,894	839,384	
USD	3,033	Constellation Brands Inc., Class 'A'	836,425	879,358	
USD	4,033	Costco Wholesale Corp.	1,956,683	1,978,076	
USD	2,375	Energizer Holdings Inc.	131,039	126,535	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>CONSUMER STAPLES (cont'd)</b>					
USD	2,393	Estee Lauder Cos. Inc. (The), Class 'A'	855,630	943,541	
USD	25,741	General Mills Inc.	1,972,368	1,944,188	
USD	3,896	Hershey Co. (The)	786,999	841,199	
USD	13,718	Hormel Foods Corp.	821,411	811,981	
USD	2,597	Ingredion Inc.	285,417	291,341	
USD	15,448	Kellogg Co.	1,222,076	1,231,877	
USD	34,051	Keurig Dr Pepper Inc.	1,434,770	1,487,467	
USD	21,781	Kroger Co. (The)	991,930	1,034,360	
USD	586	Lancaster Colony Corp.	136,177	140,567	
USD	4,751	McCormick & Co. Inc.	557,347	520,146	
USD	47,737	PepsiCo Inc.	8,714,404	8,767,928	
USD	70,340	Procter & Gamble Co. (The)	12,373,048	11,765,013	
USD	1,269	Spectrum Brands Holdings Inc.	128,356	133,772	
USD	9,251	Tyson Foods Inc., Class 'A'	820,877	845,846	
USD	171	WD-40 Co.	55,994	54,326	
			<b>59,156,120</b>	<b>58,558,054</b>	<b>16.16</b>
<b>ENERGY</b>					
USD	11,483	Cabot Oil & Gas Corp.	258,478	248,531	
USD	5,790	Diamondback Energy Inc.	508,981	673,875	
USD	429	EnerSys	48,124	51,972	
USD	3,832	Pioneer Natural Resources Co.	677,072	771,994	
			<b>1,492,655</b>	<b>1,746,372</b>	<b>0.48</b>
<b>FINANCIALS</b>					
USD	7,700	Allstate Corp. (The)	1,138,150	1,245,039	
USD	3,134	Ameriprise Financial Inc.	862,312	966,875	
USD	5,797	Ares Management Corp., Class 'A'	407,359	456,955	
USD	3,534	Arthur J. Gallagher & Co.	576,706	613,655	
USD	1,436	Assurant Inc.	259,941	278,011	
USD	2,859	Brown & Brown Inc.	178,635	188,329	
USD	2,585	CBOE Global Markets Inc.	342,755	381,480	
USD	8,290	CME Group Inc.	2,086,321	2,185,560	
USD	1,211	Cohen & Steers Inc.	116,591	123,230	
USD	3,998	East West Bancorp Inc.	310,121	355,290	
USD	936	Erie Indemnity Co., Class 'A'	261,289	224,337	
USD	1,201	Evercore Inc., Class 'A'	184,549	209,573	
USD	408	FactSet Research Systems Inc.	172,221	169,737	
USD	1,314	First Republic Bank	266,510	304,869	
USD	968	GATX Corp.	106,026	106,158	
USD	1,026	Globe Life Inc.	122,254	121,142	
USD	12,335	Hartford Financial Services Group Inc. (The)	866,239	947,550	
USD	1,183	Houlihan Lokey Inc.	108,872	119,941	
USD	7,578	Intercontinental Exchange Inc.	1,103,736	1,115,031	
USD	994	LPL Financial Holdings Inc.	147,142	166,317	
USD	204	MarketAxess Holdings Inc.	136,104	117,232	
USD	10,006	Marsh & McLennan Cos. Inc.	1,589,601	1,744,916	
USD	8,236	MGIC Investment Corp.	137,609	138,847	
USD	307	Morningstar Inc.	86,713	97,845	
USD	3,133	Nasdaq Inc.	593,962	682,749	
USD	6,833	OneMain Holdings Inc.	450,883	507,449	
USD	891	PennyMac Financial Services Inc.	72,932	68,169	
USD	573	Primerica Inc.	104,056	108,774	
USD	3,037	Progressive Corp. (The)	372,914	369,728	
USD	2,430	S&P Global Inc.	1,134,920	1,236,369	
USD	2,200	SEI Investments Co.	166,976	169,000	
USD	1,114	Selective Insurance Group Inc.	102,454	112,061	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>FINANCIALS (cont'd)</b>			
USD	1,155	Signature Bank	275,630	351,706	
USD	4,575	SLM Corp.	91,160	118,754	
USD	6,588	T. Rowe Price Group Inc.	1,424,983	1,616,719	
USD	7,814	Travelers Cos. Inc. (The)	1,405,301	1,450,126	
USD	1,608	Voya Financial Inc.	120,782	122,586	
USD	1,617	W.R. Berkley Corp.	143,938	149,190	
USD	2,124	Western Alliance Bancorp	205,943	244,466	
			<b>18,234,590</b>	<b>19,685,765</b>	<b>5.43</b>
		<b>HEALTH CARE</b>			
USD	2,278	Agilent Technologies Inc.	370,511	417,387	
USD	18,624	Amgen Inc.	5,710,180	5,627,288	
USD	3,450	Anthem Inc.	1,498,930	1,632,814	
USD	7,172	Baxter International Inc.	731,279	715,678	
USD	184	Bio-Techne Corp.	85,914	102,698	
USD	76,141	Bristol-Myers Squibb Co.	6,156,695	6,306,765	
USD	515	Brucker Corp.	39,802	48,505	
USD	3,368	Cerner Corp.	325,965	326,316	
USD	51	Chemed Corp.	30,228	29,998	
USD	78	CIGNA Corp.	21,093	22,922	
USD	11	Cooper Cos. Inc. (The)	5,090	5,403	
USD	2,598	Danaher Corp.	809,001	864,248	
USD	20,110	Eli Lilly and Co.	4,866,023	5,721,556	
USD	171	Ensign Group Inc. (The)	17,432	18,372	
USD	961	Humana Inc.	527,646	527,393	
USD	79,037	Johnson & Johnson	15,770,287	16,140,281	
USD	90,125	Merck & Co. Inc.	9,154,033	8,688,383	
USD	233,538	Pfizer Inc.	11,218,541	11,336,573	
USD	2,811	Quest Diagnostics Inc.	446,928	459,852	
USD	1,256	ResMed Inc.	344,702	383,816	
USD	4,231	Stryker Corp.	1,310,299	1,362,218	
USD	188	Teleflex Inc.	91,120	93,635	
USD	841	Thermo Fisher Scientific Inc.	519,243	525,912	
USD	15,998	UnitedHealth Group Inc.	7,417,009	7,941,174	
USD	216	West Pharmaceutical Services Inc.	86,649	96,150	
USD	2,709	Zoetis Inc.	589,228	625,811	
			<b>68,143,828</b>	<b>70,021,148</b>	<b>19.32</b>
		<b>INDUSTRIALS</b>			
USD	23,864	3M Co.	5,659,180	5,875,836	
USD	3,060	A. O. Smith Corp.	242,102	273,336	
USD	385	AAON Inc.	30,964	29,871	
USD	202	Acuity Brands Inc.	38,261	46,832	
USD	655	AGCO Corp.	94,492	105,860	
USD	2,095	Air Lease Corp.	114,702	108,397	
USD	2,204	Allison Transmission Holdings Inc.	116,966	108,573	
USD	357	Altra Industrial Motion Corp.	26,094	28,774	
USD	1,713	AMETEK Inc.	267,149	283,478	
USD	620	Armstrong World Industries Inc.	70,237	82,435	
USD	525	Brink's Co. (The)	50,279	50,007	
USD	1,417	BWX Technologies Inc.	107,367	102,088	
USD	3,645	C.H. Robinson Worldwide Inc.	448,280	423,233	
USD	883	Carlisle Cos. Inc.	183,156	209,478	
USD	15,285	Caterpillar Inc.	3,845,945	4,123,498	
USD	1,288	Cintas Corp.	584,653	609,903	
USD	32,307	CSX Corp.	1,238,618	1,284,732	
USD	4,475	Cummins Inc.	1,333,321	1,352,465	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>INDUSTRIALS (cont'd)</b>			
USD	298	Curtiss-Wright Corp.	44,344	43,870	
USD	4,560	Deere & Co.	1,773,007	1,993,720	
USD	2,347	Donaldson Co. Inc.	173,975	184,830	
USD	2,878	Dover Corp.	482,916	537,276	
USD	239	EMCOR Group Inc.	30,750	36,497	
USD	17,946	Emerson Electric Co.	1,985,650	2,140,942	
USD	1,235	Equifax Inc.	314,679	366,667	
USD	2,382	Expeditors International of Washington Inc.	325,346	373,815	
USD	556	Exponent Inc.	60,755	61,485	
USD	14,283	Fastenal Co.	901,213	920,671	
USD	2,888	FedEx Corp.	1,055,239	1,068,011	
USD	1,962	Fortune Brands Home & Security Inc.	231,436	242,261	
USD	492	Franklin Electric Co. Inc.	46,158	49,169	
USD	10,216	General Dynamics Corp.	2,248,788	2,384,078	
USD	2,052	Graco Inc.	186,349	192,555	
USD	188	HEICO Corp.	31,452	32,491	
USD	2,027	Hillenbrand Inc.	105,473	110,758	
USD	14,890	Honeywell International Inc.	3,925,336	4,048,684	
USD	1,623	Hubbell Inc.	348,521	375,898	
USD	1,272	Huntington Ingalls Industries Inc.	316,292	332,305	
USD	961	IDEX Corp.	251,170	262,136	
USD	8,681	Illinois Tool Works Inc.	2,349,854	2,405,722	
USD	869	Insperty Inc.	95,751	97,348	
USD	1,006	J.B. Hunt Transport Services Inc.	188,822	203,205	
USD	129	John Bean Technologies Corp.	19,246	22,806	
USD	1,026	Kansas City Southern	302,403	360,398	
USD	4,623	L3Harris Technologies Inc.	1,165,721	1,238,684	
USD	285	Landstar System Inc.	53,387	55,826	
USD	1,231	Lincoln Electric Holdings Inc.	188,099	200,983	
USD	538	MSA Safety Inc.	105,449	110,426	
USD	1,978	MSC Industrial Direct Co. Inc., Class 'A'	212,181	220,012	
USD	560	Nordson Corp.	148,351	152,379	
USD	4,970	Norfolk Southern Corp.	1,541,451	1,635,141	
USD	3,939	Northrop Grumman Corp.	1,683,949	1,774,550	
USD	429	Old Dominion Freight Line Inc.	123,304	134,968	
USD	1,276	Oshkosh Corp.	167,564	197,147	
USD	1,714	Owens Corning	188,996	208,006	
USD	6,353	PACCAR Inc.	703,172	702,860	
USD	2,021	Parker Hannifin Corp.	717,573	769,382	
USD	509	Regal-Beloit Corp.	78,803	84,239	
USD	6,985	Republic Services Inc.	891,539	952,533	
USD	2,956	Robert Half International Inc.	308,869	326,009	
USD	2,468	Rockwell Automation Inc.	814,875	875,030	
USD	3,502	Rollins Inc.	164,536	148,465	
USD	687	Roper Technologies Inc.	381,888	400,425	
USD	542	Simpson Manufacturing Co. Inc.	69,819	74,201	
USD	1,807	Snap-On Inc.	446,974	500,474	
USD	3,135	Stanley Black & Decker Inc.	758,588	796,621	
USD	385	Tetra Tech Inc.	56,926	58,243	
USD	1,435	Toro Co. (The)	181,009	195,457	
USD	732	TransUnion	92,161	99,640	
USD	15,765	Union Pacific Corp.	4,217,217	4,297,937	
USD	21,008	United Parcel Service Inc., Class 'B'	4,940,512	5,415,854	
USD	276	Valmont Industries Inc.	70,729	80,760	
USD	1,108	Verisk Analytics Inc.	259,725	239,974	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>INDUSTRIALS (cont'd)</b>					
USD	997	W.W. Grainger Inc.	519,805	541,316	
USD	9,774	Waste Management Inc.	1,567,334	1,697,552	
USD	262	Watts Water Technologies Inc., Class 'A'	42,071	47,388	
USD	761	Werner Enterprises Inc.	41,006	41,997	
USD	211	Woodward Governor Co.	30,126	32,140	
USD	2,330	Xylem Inc.	313,298	346,477	
			<b>55,493,698</b>	<b>58,599,490</b>	<b>16.17</b>
<b>INFORMATION TECHNOLOGY</b>					
USD	5,848	Amphenol Corp., Class 'A'	484,144	495,916	
USD	7,166	Analog Devices Inc.	1,419,048	1,529,293	
USD	100,688	Apple Inc.	16,450,392	17,094,367	
USD	10,047	Applied Materials Inc.	1,397,822	1,773,487	
USD	10,148	Automatic Data Processing Inc.	2,356,160	2,498,532	
USD	2,904	Avnet Inc.	137,757	144,280	
USD	2,151	Booz Allen Hamilton Holding Corp.	233,528	227,122	
USD	1,988	Broadridge Financial Solutions Inc.	384,389	398,062	
USD	456	Brooks Automation Inc.	46,547	53,858	
USD	1,932	CDW Corp.	376,185	418,270	
USD	151,560	Cisco Systems Inc.	9,329,915	9,957,310	
USD	1,457	Citrix Systems Inc.	237,791	211,801	
USD	604	Cognex Corp.	60,163	62,930	
USD	6,615	Cognizant Technology Solutions Corp., Class 'A'	625,569	567,929	
USD	685	Dolby Laboratories Inc., Class 'A'	78,875	83,461	
USD	506	Entergris Inc.	66,763	77,131	
USD	6,487	Fidelity National Information Services Inc.	1,184,431	1,139,209	
USD	1,342	Global Payments Inc.	325,865	311,981	
USD	120,080	Intel Corp.	8,552,208	8,356,504	
USD	1,879	Intuit Inc.	977,192	1,141,708	
USD	930	Jack Henry & Associates Inc.	190,484	188,499	
USD	2,217	KBR Inc.	94,897	104,844	
USD	2,383	KLA Corp.	856,058	957,706	
USD	1,681	Lam Research Corp.	1,256,530	1,355,907	
USD	2,027	Leidos Holdings Inc.	259,846	254,031	
USD	5,333	Mastercard Inc., Class 'A'	2,385,575	2,413,532	
USD	1,041	Maximus Inc.	105,955	113,519	
USD	3,013	Microchip Technology Inc.	575,446	559,266	
USD	57,794	Microsoft Corp.	17,709,649	19,407,667	
USD	330	MKS Instruments Inc.	63,530	72,794	
USD	325	Monolithic Power Systems Inc.	143,514	150,452	
USD	7,612	NetApp Inc.	733,302	772,040	
USD	16,676	NortonLifeLock Inc.	489,229	562,680	
USD	840	NVIDIA Corp.	688,987	833,115	
USD	52,646	Oracle Corp.	4,673,108	5,079,837	
USD	10,719	Paychex Inc.	1,332,056	1,425,724	
USD	400	Power Integration Inc.	40,165	40,689	
USD	22,500	QUALCOMM Inc.	3,997,930	3,986,461	
USD	962	Science Applications International Corp.	109,732	104,618	
USD	2,633	Skyworks Solutions Inc.	559,752	625,846	
USD	636	Teradyne Inc.	97,296	105,612	
USD	25,742	Texas Instruments Inc.	5,705,119	6,136,251	
USD	565	TTEC Holdings Inc.	63,638	72,202	
USD	135	Universal Display Corp.	36,301	37,206	
USD	11,595	Visa Inc., Class 'A'	3,199,710	3,360,733	
			<b>90,092,553</b>	<b>95,264,382</b>	<b>26.29</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>MATERIALS</b>					
USD	425	Advanced Drainage Systems Inc.	52,586	61,413	
USD	5,425	Air Products and Chemicals Inc.	1,979,450	1,934,599	
USD	1,448	Albemarle Corp.	279,328	302,376	
USD	875	AptarGroup Inc.	149,171	152,762	
USD	1,688	Avery Dennison Corp.	380,129	439,916	
USD	2,459	Avient Corp.	137,164	149,848	
USD	184	Balchem Corp.	27,805	29,939	
USD	2,710	Celanese Corp.	473,092	509,272	
USD	391	CMC Materials Inc.	76,450	73,061	
USD	2,970	Ecolab Inc.	796,911	758,302	
USD	2,402	FMC Corp.	337,509	322,168	
USD	6,083	Graphic Packaging Holding Co.	130,127	136,784	
USD	20,289	International Paper Co.	1,396,436	1,541,961	
USD	1,953	Louisiana Pacific Corp.	121,968	145,958	
USD	651	Martin Marietta Materials Inc.	255,822	283,904	
USD	4,176	Mosaic Co. (The)	144,191	165,184	
USD	258	NewMarket Corp.	120,890	102,975	
USD	10,508	Nucor Corp.	968,358	1,249,557	
USD	2,706	Packaging Corp. of America	454,290	454,247	
USD	4,371	PPG Industries Inc.	851,822	919,863	
USD	2,795	RPM International Inc.	316,329	307,248	
USD	890	Scotts Miracle-Gro Co. (The), Class 'A'	215,199	211,735	
USD	1,111	Sensient Technologies Corp.	110,428	119,210	
USD	2,488	Sherwin-Williams Co. (The)	794,898	840,270	
USD	1,832	Silgan Holdings Inc.	90,298	94,244	
USD	6,582	Steel Dynamics Inc.	390,607	486,279	
USD	692	UFP Industries Inc.	56,838	63,769	
USD	590	United States Steel Corp.	15,101	17,553	
USD	1,589	Vulcan Materials Co.	324,051	342,870	
USD	2,025	Westlake Chemical Corp.	222,306	226,143	
USD	1,296	Worthington Industries Inc.	91,954	98,287	
			<b>11,761,508</b>	<b>12,541,697</b>	<b>3.46</b>
<b>REAL ESTATE</b>					
USD	13,830	Fidelity National Financial Inc.	717,742	745,064	
USD	6,760	Healthcare Realty Trust Inc.	257,234	253,067	
USD	2,689	Lamar Advertising Co., Class 'A'	310,833	348,061	
USD	2,736	PotlatchDeltic Corp.	177,891	180,261	
USD	19,421	Weyerhaeuser Co.	839,761	828,636	
			<b>2,303,461</b>	<b>2,355,089</b>	<b>0.65</b>
<b>UTILITIES</b>					
USD	5,733	Clearway Energy Inc.	215,145	188,183	
USD	45,502	NextEra Energy Inc.	4,357,699	4,133,307	
USD	393	Ormat Technologies Inc.	37,517	33,872	
			<b>4,610,361</b>	<b>4,355,362</b>	<b>1.20</b>
<b>Total Equities</b>			<b>350,895,321</b>	<b>363,723,010</b>	<b>100.36</b>
Adjustment for transaction costs			(9,769)		
<b>Total Investments</b>			<b>350,885,552</b>	<b>363,723,010</b>	<b>100.36</b>
Unrealized gain (loss) on forward foreign currency contract(s)				(1,741,191)	(0.48)
Other Net Assets (Liabilities)				428,513	0.12
<b>Net Assets Attributable to Holders of Redeemable Units</b>				<b>362,410,332</b>	<b>100.00</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

## Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency Buy		Currency Sell		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
Bank of Montreal	A-1	July 7, 2021	USD	1,005,000	CAD	1,232,005	0.82	13,794
HSBC Bank, Toronto	A-1	July 7, 2021	USD	1,115,000	CAD	1,386,896	0.80	(4,741)
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	57,996,048	USD	48,190,000	1.20	(1,740,340)
Toronto-Dominion Bank (The)	A-1+	July 7, 2021	CAD	1,310,272	USD	1,065,000	1.23	(9,904)
<b>Total Foreign Currency Forward Contract(s) Value</b>								<b>(1,741,191)</b>

\*Credit rating provided by S&P Global Ratings.



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

Fund Specific Notes to Financial Statements (unaudited)

## Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at June 30, 2021

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	14	-	-	14
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	14	-	-	14
Derivative liabilities - Foreign currency forward contracts	(1,755)	-	-	(1,755)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(1,755)	-	-	(1,755)

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	462	(57)	-	405
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	462	(57)	-	405
Derivative liabilities - Foreign currency forward contracts	(57)	57	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(57)	57	-	-

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

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

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	11	n/a
Soft dollar commissions <sup>†</sup>	3	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
<b>Number of redeemable units at the beginning of period</b>	754,175	1,104,175	7,900,000	2,850,000
Redeemable units issued for cash	-	100,000	4,450,000	200,000
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units issued due to acquisition of assets from terminated funds	1,213,833	-	213,865	-
Redeemable units redeemed	(300,000)	(500,000)	(3,850,000)	(1,750,000)
<b>Number of redeemable units at the end of period</b>	<b>1,668,008</b>	<b>704,175</b>	<b>8,713,865</b>	<b>1,300,000</b>

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

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

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Hedged Units	0.350*
Non-Hedged Units	0.350

\*Effective June 23, 2021, the annual management fee rate for Hedged Units was reduced from 0.38% to 0.35%.

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	1,882	-
Collateral (non-cash)	1,976	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	1	-
Charges	-	-
Securities lending revenue	-	-
<b>Charges as a % of gross securities lending revenue</b>	-	-

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

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

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Information Technology	25.3
Health Care	19.6
Consumer Staples	17.2
Industrials	15.5
Communication Services	7.0
Financials	5.0
Consumer Discretionary	4.3
Materials	3.3
Utilities	1.4
Real Estate	0.7
Energy	0.4
Total unrealized gain on forward foreign currency contract(s)	0.2
Other Net Assets (Liabilities)	0.1
Total unrealized loss on forward foreign currency contract(s)	0.0
<b>Total</b>	<b>100.0</b>

### Credit Risk

As at June 30, 2021 and December 31, 2020, the Fund's exposure to credit risk through derivative instruments was insignificant.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in U.S. equities and therefore was sensitive to changes in general economic conditions in the United States.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index	35,445,935

as at December 31, 2020

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index	27,025,033

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	364,070	(58,429)	305,641	84.3
<b>Total</b>	<b>364,070</b>	<b>(58,429)</b>	<b>305,641</b>	<b>84.3</b>

### Hedged Units

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	24,054	(23,870)	184	0.8
<b>Total</b>	<b>24,054</b>	<b>(23,870)</b>	<b>184</b>	<b>0.8</b>

### Non-Hedged Units

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	255,878	-	255,878	99.9
<b>Total</b>	<b>255,878</b>	<b>-</b>	<b>255,878</b>	<b>99.9</b>

~Includes monetary and non-monetary instruments, if any.

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$3,056,400 (December 31, 2020 - \$25,606,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

### Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	363,723	-	-	363,723
Derivatives, net	-	(1,741)	-	(1,741)
<b>Total</b>	<b>363,723</b>	<b>(1,741)</b>	<b>-</b>	<b>361,982</b>

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

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

Fund Specific Notes to Financial Statements (unaudited)

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## Fair Value Hierarchy (cont'd)

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	279,642	-	-	279,642
Derivatives, net	-	405	-	405
<b>Total</b>	<b>279,642</b>	<b>405</b>	<b>-</b>	<b>280,047</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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

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

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	51,965	50,124
Investments pledged as collateral	-	-
Cash	815	364
Unrealized gain on futures and foreign currency forward contracts	-	359
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	60	55
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	7	9
Receivable for unit subscriptions	-	348
	52,847	51,259
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	1,256	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	8	9
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	205
Management fees payable	18	15
Accounts payable and accrued liabilities	3	2
Foreign capital gains tax	-	-
	1,285	231
<b>Net assets attributable to holders of redeemable units</b>	<b>51,562</b>	<b>51,028</b>

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Variably Hedged						
Units	51,562	51,028	34.37	31.89	1,500,000	1,600,000

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

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

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	641	522
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	2,585	(1,311)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	1,376	382
<b>Total net gain (loss) on investments and derivatives</b>	<b>4,602</b>	<b>(407)</b>
Other income		
Foreign exchange gain (loss) on cash	(2)	5
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	3	-
<b>Total other income</b>	<b>1</b>	<b>5</b>
<b>Total income</b>	<b>4,603</b>	<b>(402)</b>
<b>Expenses</b>		
Management fees (Note 5)	111	90
Commissions and other portfolio transaction costs	9	1
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	87	79
Harmonized sales tax	10	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>218</b>	<b>170</b>
Expenses absorbed by the Manager (Note 5)	-	(1)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>4,385</b>	<b>(572)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Variably Hedged						
Units	4,385	(572)	2.79	(0.40)	1,571,823	1,419,780

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

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

Financial Statements (unaudited)

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

for the periods ended June 30 (in \$000's)

	Variably Hedged Units	
	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	51,028	38,571
Increase (decrease) in net assets attributable to holders of redeemable units	4,385	(572)
<b>Distributions to holders of redeemable units</b>		
From net investment income	(396)	(337)
From net realized gains	-	-
Return of capital	(5)	-
<b>Total distributions to holders of redeemable units</b>	(401)	(337)
<b>Redeemable unit transactions</b>		
Proceeds from redeemable units issued	-	11,474
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	(3,450)	(4,360)
<b>Net increase (decrease) from redeemable unit transactions</b>	(3,450)	7,114
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	534	6,205
<b>Net assets attributable to holders of redeemable units at the end of period</b>	51,562	44,776

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



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

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	4,385	(572)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(2,585)	1,311
Unrealized foreign exchange (gain) loss on cash	(1)	-
Commissions and other portfolio transaction costs	9	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(1,376)	(382)
Proceeds from sale and maturity of investments and derivatives	2,012	7,911
Purchase of investments and derivatives	(1,574)	(15,050)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	(5)	(9)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	3	-
Change in other accounts receivable and payable	1	(2)
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>869</b>	<b>(6,792)</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(606)	(278)
Proceeds from issuance of redeemable units	348	11,473
Amounts paid on redemption of redeemable units	(161)	(4,360)
<b>Net cash from (used in) financing activities</b>	<b>(419)</b>	<b>6,835</b>
Unrealized foreign exchange gain (loss) on cash	1	-
Net increase (decrease) in cash	450	43
Cash (bank overdraft), beginning of period	364	18
<b>Cash (bank overdraft), end of period</b>	<b>815</b>	<b>61</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	549	435
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES</b>					
<b>COMMUNICATION SERVICES</b>					
USD	654	Activision Blizzard Inc.	58,200	77,373	
USD	5	Cable One Inc.	9,545	11,856	
USD	14,445	Comcast Corp., Class 'A'	781,738	1,021,001	
USD	251	Electronic Arts Inc.	45,061	44,751	
USD	1,139	News Corp., Class 'A'	25,753	36,385	
USD	163	Nexstar Media Group Inc., Class 'A'	19,546	29,880	
USD	30,143	Verizon Communications Inc.	2,280,787	2,093,576	
			<b>3,220,630</b>	<b>3,314,822</b>	<b>6.43</b>
<b>CONSUMER DISCRETIONARY</b>					
USD	75	Advance Auto Parts Inc.	14,776	19,072	
USD	992	Best Buy Co. Inc.	104,076	141,389	
USD	785	BorgWarner Inc.	38,723	47,234	
USD	23	Churchill Downs Inc.	4,332	5,653	
USD	721	D.R. Horton Inc.	46,701	80,768	
USD	266	Dick's Sporting Goods Inc.	18,825	33,036	
USD	301	Dollar General Corp.	59,097	80,739	
USD	1,573	eBay Inc.	84,387	136,902	
USD	258	Foot Locker Inc.	13,055	19,710	
USD	614	Gentex Corp.	20,164	25,185	
USD	2,581	Hanesbrands Inc.	46,417	59,733	
USD	733	Hasbro Inc.	87,219	85,883	
USD	275	KB Home	12,354	13,881	
USD	102	LCI Industries	17,440	16,617	
USD	67	Lear Corp.	13,646	14,558	
USD	735	Lennar Corp., Class 'A'	72,326	90,518	
USD	22	Lithia Motors Inc., Class 'A'	5,281	9,371	
USD	1,952	Lowe's Cos. Inc.	304,231	469,350	
USD	404	M.D.C. Holdings Inc.	23,988	25,340	
USD	40	Murphy USA Inc.	6,606	6,613	
USD	1,759	Nike Inc., Class 'B'	223,293	336,859	
USD	402	Penske Automotive Group Inc.	29,612	37,618	
USD	282	Polaris Inc.	33,147	47,877	
USD	49	Pool Corp.	14,333	27,859	
USD	525	PulteGroup Inc.	22,975	35,514	
USD	511	Service Corp. International	28,722	33,946	
USD	1,389	Target Corp.	201,452	416,229	
USD	165	Thor Industries Inc.	16,338	23,112	
USD	216	Toll Brothers Inc.	10,711	15,479	
USD	233	Tractor Supply Co.	30,871	53,739	
USD	14	UniFirst Corp.	3,731	4,072	
USD	491	Wendy's Co. (The)	12,297	14,254	
USD	269	Williams-Sonoma Inc.	24,447	53,236	
			<b>1,645,573</b>	<b>2,481,346</b>	<b>4.81</b>
<b>CONSUMER STAPLES</b>					
USD	26,039	Altria Group Inc.	1,605,557	1,539,012	
USD	752	Brown-Forman Corp., Class 'B'	60,850	69,858	
USD	1,570	Campbell Soup Co.	101,723	88,726	
USD	48	Casey's General Stores Inc.	9,174	11,581	
USD	481	Church & Dwight Co. Inc.	44,577	50,812	
USD	486	Clorox Co. (The)	109,299	108,386	
USD	23,137	Coca-Cola Co. (The)	1,570,846	1,551,909	
USD	2,662	Conagra Brands Inc.	121,809	120,047	
USD	434	Constellation Brands Inc., Class 'A'	108,011	125,830	
USD	577	Costco Wholesale Corp.	212,137	283,003	
USD	335	Energizer Holdings Inc.	18,106	17,848	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>CONSUMER STAPLES (cont'd)</b>					
USD	342	Estee Lauder Cos. Inc. (The), Class 'A'	111,718	134,848	
USD	3,682	General Mills Inc.	258,226	278,097	
USD	557	Hershey Co. (The)	93,572	120,264	
USD	1,962	Hormel Foods Corp.	118,789	116,133	
USD	366	Ingredion Inc.	41,459	41,059	
USD	2,210	Kellogg Co.	173,566	176,233	
USD	4,871	Keurig Dr Pepper Inc.	201,960	212,782	
USD	3,116	Kroger Co. (The)	124,685	147,976	
USD	84	Lancaster Colony Corp.	17,013	20,150	
USD	669	McCormick & Co. Inc.	66,412	73,243	
USD	6,829	PepsiCo Inc.	1,146,149	1,254,293	
USD	10,062	Procter & Gamble Co. (The)	1,532,452	1,682,962	
USD	181	Spectrum Brands Holdings Inc.	17,336	19,080	
USD	1,323	Tyson Foods Inc., Class 'A'	110,069	120,966	
USD	26	WD-40 Co.	8,835	8,260	
			<b>7,984,330</b>	<b>8,373,358</b>	<b>16.24</b>
<b>ENERGY</b>					
USD	1,618	Cabot Oil & Gas Corp.	37,371	35,019	
USD	815	Diamondback Energy Inc.	55,269	94,855	
USD	60	EnerSys	6,393	7,269	
USD	548	Pioneer Natural Resources Co.	87,450	110,400	
			<b>186,483</b>	<b>247,543</b>	<b>0.48</b>
<b>FINANCIALS</b>					
USD	1,102	Allstate Corp. (The)	150,827	178,186	
USD	448	Ameriprise Financial Inc.	108,077	138,213	
USD	816	Ares Management Corp., Class 'A'	51,663	64,322	
USD	499	Arthur J. Gallagher & Co.	65,807	86,648	
USD	204	Assurant Inc.	34,385	39,495	
USD	403	Brown & Brown Inc.	18,621	26,547	
USD	364	CBOE Global Markets Inc.	46,486	53,717	
USD	1,186	CME Group Inc.	289,136	312,675	
USD	172	Cohen & Steers Inc.	16,289	17,503	
USD	564	East West Bancorp Inc.	33,528	50,121	
USD	132	Erie Indemnity Co., Class 'A'	29,397	31,637	
USD	170	Evercore Inc., Class 'A'	23,453	29,665	
USD	59	FactSet Research Systems Inc.	19,836	24,545	
USD	185	First Republic Bank	33,229	42,923	
USD	137	GATX Corp.	14,620	15,024	
USD	146	Globe Life Inc.	16,019	17,239	
USD	1,764	Hartford Financial Services Group Inc. (The)	107,582	135,507	
USD	168	Houlihan Lokey Inc.	14,687	17,033	
USD	1,084	Intercontinental Exchange Inc.	155,551	159,500	
USD	141	LPL Financial Holdings Inc.	13,881	23,592	
USD	31	MarketAxess Holdings Inc.	13,737	17,815	
USD	1,431	Marsh & McLennan Cos. Inc.	183,488	249,548	
USD	1,161	MGIC Investment Corp.	18,500	19,573	
USD	44	Morningstar Inc.	8,152	14,023	
USD	442	Nasdaq Inc.	73,001	96,321	
USD	962	OneMain Holdings Inc.	56,677	71,442	
USD	126	PennyMac Financial Services Inc.	10,540	9,640	
USD	82	Primerica Inc.	14,022	15,566	
USD	428	Progressive Corp. (The)	53,302	52,105	
USD	348	S&P Global Inc.	114,088	177,061	
USD	310	SEI Investments Co.	22,911	23,814	
USD	157	Selective Insurance Group Inc.	13,435	15,793	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>FINANCIALS (cont'd)</b>			
USD	163	Signature Bank	27,866	49,635	
USD	645	SLM Corp.	8,063	16,742	
USD	942	T. Rowe Price Group Inc.	146,101	231,170	
USD	1,118	Travelers Cos. Inc. (The)	182,688	207,480	
USD	227	Voya Financial Inc.	16,339	17,305	
USD	229	W.R. Berkley Corp.	19,173	21,128	
USD	301	Western Alliance Bancorp	20,825	34,644	
			<b>2,245,982</b>	<b>2,804,897</b>	<b>5.44</b>
		<b>HEALTH CARE</b>			
USD	322	Agilent Technologies Inc.	38,973	58,999	
USD	2,664	Amgen Inc.	819,311	804,934	
USD	493	Anthem Inc.	179,515	233,327	
USD	1,026	Baxter International Inc.	103,774	102,382	
USD	28	Bio-Techne Corp.	11,503	15,628	
USD	10,892	Bristol-Myers Squibb Co.	857,972	902,185	
USD	73	Bruker Corp.	3,584	6,875	
USD	476	Cerner Corp.	45,708	46,118	
USD	8	Chemed Corp.	4,265	4,706	
USD	12	CIGNA Corp.	3,130	3,526	
USD	2	Cooper Cos. Inc. (The)	914	982	
USD	372	Danaher Corp.	74,195	123,749	
USD	2,877	Eli Lilly and Co.	494,844	818,544	
USD	26	Ensign Group Inc. (The)	2,524	2,793	
USD	136	Humana Inc.	60,987	74,636	
USD	11,306	Johnson & Johnson	2,215,655	2,308,818	
USD	12,892	Merck & Co. Inc.	1,456,643	1,242,836	
USD	33,407	Pfizer Inc.	1,592,438	1,621,667	
USD	396	Quest Diagnostics Inc.	61,007	64,782	
USD	179	ResMed Inc.	32,644	54,700	
USD	605	Stryker Corp.	155,012	194,787	
USD	28	Teleflex Inc.	11,098	13,946	
USD	120	Thermo Fisher Scientific Inc.	57,340	75,041	
USD	2,288	UnitedHealth Group Inc.	856,205	1,135,730	
USD	30	West Pharmaceutical Services Inc.	6,493	13,354	
USD	383	Zoetis Inc.	60,431	88,478	
			<b>9,206,165</b>	<b>10,013,523</b>	<b>19.42</b>
		<b>INDUSTRIALS</b>			
USD	3,414	3M Co.	790,476	840,601	
USD	431	A. O. Smith Corp.	27,911	38,499	
USD	56	AAON Inc.	4,647	4,345	
USD	30	Acuity Brands Inc.	4,776	6,955	
USD	92	AGCO Corp.	8,818	14,869	
USD	297	Air Lease Corp.	16,402	15,367	
USD	311	Allison Transmission Holdings Inc.	17,380	15,320	
USD	52	Altra Industrial Motion Corp.	3,610	4,191	
USD	241	AMETEK Inc.	27,174	39,882	
USD	89	Armstrong World Industries Inc.	8,298	11,833	
USD	75	Brink's Co. (The)	7,605	7,144	
USD	201	BWX Technologies Inc.	14,171	14,481	
USD	513	C.H. Robinson Worldwide Inc.	55,938	59,566	
USD	125	Carlisle Cos. Inc.	20,368	29,654	
USD	2,186	Caterpillar Inc.	410,857	589,726	
USD	184	Cintas Corp.	57,396	87,129	
USD	4,620	CSX Corp.	142,822	183,721	
USD	640	Cummins Inc.	148,185	193,425	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>INDUSTRIALS (cont'd)</b>			
USD	43	Curtiss-Wright Corp.	6,430	6,330	
USD	652	Deere & Co.	159,967	285,067	
USD	330	Donaldson Co. Inc.	21,339	25,988	
USD	406	Dover Corp.	50,023	75,794	
USD	34	EMCOR Group Inc.	3,301	5,192	
USD	2,567	Emerson Electric Co.	225,616	306,241	
USD	175	Equifax Inc.	34,384	51,957	
USD	336	Expeditors International of Washington Inc.	33,512	52,730	
USD	80	Exponent Inc.	7,936	8,847	
USD	2,043	Fastenal Co.	94,899	131,690	
USD	413	FedEx Corp.	105,906	152,731	
USD	277	Fortune Brands Home & Security Inc.	22,543	34,203	
USD	70	Franklin Electric Co. Inc.	6,224	6,996	
USD	1,461	General Dynamics Corp.	315,314	340,949	
USD	290	Graco Inc.	20,067	27,213	
USD	28	HEICO Corp.	4,642	4,839	
USD	286	Hillenbrand Inc.	13,989	15,627	
USD	2,130	Honeywell International Inc.	455,283	579,160	
USD	230	Hubbell Inc.	38,793	53,270	
USD	181	Huntington Ingalls Industries Inc.	45,937	47,285	
USD	136	IDEX Corp.	28,106	37,097	
USD	1,242	Illinois Tool Works Inc.	269,969	344,189	
USD	123	Insperty Inc.	13,290	13,779	
USD	143	J.B. Hunt Transport Services Inc.	21,529	28,885	
USD	19	John Bean Technologies Corp.	2,614	3,359	
USD	146	Kansas City Southern	31,362	51,285	
USD	661	L3Harris Technologies Inc.	150,265	177,108	
USD	41	Landstar System Inc.	6,105	8,031	
USD	175	Lincoln Electric Holdings Inc.	21,236	28,572	
USD	77	MSA Safety Inc.	11,335	15,804	
USD	279	MSC Industrial Direct Co. Inc., Class 'A'	27,971	31,033	
USD	80	Nordson Corp.	16,183	21,768	
USD	711	Norfolk Southern Corp.	167,996	233,921	
USD	563	Northrop Grumman Corp.	228,123	253,636	
USD	60	Old Dominion Freight Line Inc.	10,441	18,877	
USD	180	Oshkosh Corp.	18,520	27,811	
USD	241	Owens Corning	23,808	29,247	
USD	909	PACCAR Inc.	99,521	100,567	
USD	289	Parker Hannifin Corp.	72,571	110,020	
USD	72	Regal-Beloit Corp.	8,595	11,916	
USD	999	Republic Services Inc.	121,568	136,232	
USD	418	Robert Half International Inc.	32,942	46,100	
USD	353	Rockwell Automation Inc.	89,978	125,156	
USD	494	Rollins Inc.	17,918	20,943	
USD	97	Roper Technologies Inc.	47,232	56,537	
USD	77	Simpson Manufacturing Co. Inc.	8,268	10,541	
USD	255	Snap-On Inc.	52,001	70,626	
USD	448	Stanley Black & Decker Inc.	85,233	113,839	
USD	56	Tetra Tech Inc.	5,614	8,472	
USD	204	Toro Co. (The)	19,860	27,786	
USD	104	TransUnion	11,704	14,157	
USD	2,255	Union Pacific Corp.	494,771	614,770	
USD	3,005	United Parcel Service Inc., Class 'B'	494,694	774,688	
USD	39	Valmont Industries Inc.	8,925	11,412	
USD	156	Verisk Analytics Inc.	33,795	33,787	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>INDUSTRIALS (cont'd)</b>					
USD	142	W.W. Grainger Inc.	57,385	77,098	
USD	1,398	Waste Management Inc.	187,725	242,805	
USD	37	Watts Water Technologies Inc., Class 'A'	5,658	6,692	
USD	108	Werner Enterprises Inc.	5,573	5,960	
USD	32	Woodward Governor Co.	3,622	4,874	
USD	330	Xylem Inc.	33,824	49,072	
			<b>6,480,769</b>	<b>8,367,269</b>	<b>16.23</b>
<b>INFORMATION TECHNOLOGY</b>					
USD	824	Amphenol Corp., Class 'A'	60,084	69,876	
USD	1,025	Analog Devices Inc.	148,717	218,745	
USD	14,403	Apple Inc.	1,431,805	2,445,278	
USD	1,437	Applied Materials Inc.	105,386	253,658	
USD	1,452	Automatic Data Processing Inc.	281,744	357,496	
USD	410	Avnet Inc.	17,735	20,370	
USD	303	Booz Allen Hamilton Holding Corp.	25,796	31,994	
USD	281	Broadridge Financial Solutions Inc.	42,444	56,265	
USD	64	Brooks Automation Inc.	3,994	7,559	
USD	272	CDW Corp.	37,664	58,887	
USD	21,680	Cisco Systems Inc.	1,238,124	1,424,350	
USD	207	Citrix Systems Inc.	32,580	30,091	
USD	87	Cognex Corp.	6,113	9,064	
USD	946	Cognizant Technology Solutions Corp., Class 'A'	84,757	81,219	
USD	97	Dolby Laboratories Inc., Class 'A'	8,894	11,819	
USD	72	Enterpris Inc.	5,892	10,975	
USD	928	Fidelity National Information Services Inc.	167,316	162,970	
USD	190	Global Payments Inc.	40,034	44,170	
USD	17,177	Intel Corp.	1,117,101	1,195,367	
USD	269	Intuit Inc.	90,733	163,448	
USD	132	Jack Henry & Associates Inc.	25,081	26,755	
USD	313	KBR Inc.	11,781	14,802	
USD	341	KLA Corp.	73,519	137,045	
USD	241	Lam Research Corp.	86,886	194,392	
USD	286	Leidos Holdings Inc.	37,173	35,843	
USD	763	Mastercard Inc., Class 'A'	264,324	345,308	
USD	148	Maximus Inc.	13,253	16,139	
USD	424	Microchip Technology Inc.	74,530	78,702	
USD	8,267	Microsoft Corp.	1,650,119	2,776,122	
USD	48	MKS Instruments Inc.	6,894	10,588	
USD	47	Monolithic Power Systems Inc.	12,091	21,758	
USD	1,089	NetApp Inc.	90,102	110,451	
USD	2,348	NortonLifeLock Inc.	62,629	79,226	
USD	120	NVIDIA Corp.	48,523	119,016	
USD	7,531	Oracle Corp.	556,917	726,670	
USD	1,533	Paychex Inc.	151,551	203,903	
USD	58	Power Integration Inc.	6,016	5,900	
USD	3,219	QUALCOMM Inc.	431,632	570,330	
USD	136	Science Applications International Corp.	15,573	14,790	
USD	371	Skyworks Solutions Inc.	53,269	88,184	
USD	91	Teradyne Inc.	9,527	15,111	
USD	3,682	Texas Instruments Inc.	584,655	877,697	
USD	81	TTEC Holdings Inc.	7,831	10,351	
USD	20	Universal Display Corp.	4,569	5,512	
USD	1,659	Visa Inc., Class 'A'	364,073	480,850	
			<b>9,589,431</b>	<b>13,619,046</b>	<b>26.41</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>MATERIALS</b>					
USD	60	Advanced Drainage Systems Inc.	6,277	8,670	
USD	776	Air Products and Chemicals Inc.	217,386	276,728	
USD	205	Albemarle Corp.	37,053	42,809	
USD	123	AptarGroup Inc.	17,408	21,474	
USD	240	Avery Dennison Corp.	37,688	62,547	
USD	347	Avient Corp.	17,927	21,146	
USD	28	Balchem Corp.	4,122	4,556	
USD	383	Celanese Corp.	52,803	71,975	
USD	57	CMC Materials Inc.	8,752	10,651	
USD	425	Ecolab Inc.	98,384	108,511	
USD	339	FMC Corp.	42,334	45,468	
USD	857	Graphic Packaging Holding Co.	16,043	19,271	
USD	2,902	International Paper Co.	184,551	220,551	
USD	275	Louisiana Pacific Corp.	13,379	20,552	
USD	92	Martin Marietta Materials Inc.	27,211	40,122	
USD	589	Mosaic Co. (The)	17,352	23,298	
USD	37	NewMarket Corp.	19,818	14,768	
USD	1,503	Nucor Corp.	105,686	178,729	
USD	382	Packaging Corp. of America	54,769	64,125	
USD	625	PPG Industries Inc.	94,534	131,529	
USD	394	RPM International Inc.	36,506	43,312	
USD	126	Scotts Miracle-Gro Co. (The), Class 'A'	20,455	29,976	
USD	157	Sensient Technologies Corp.	14,727	16,846	
USD	353	Sherwin-Williams Co. (The)	81,469	119,218	
USD	259	Silgan Holdings Inc.	12,069	13,324	
USD	928	Steel Dynamics Inc.	43,663	68,561	
USD	98	UFP Industries Inc.	6,923	9,031	
USD	85	United States Steel Corp.	2,000	2,529	
USD	225	Vulcan Materials Co.	37,277	48,550	
USD	286	Westlake Chemical Corp.	30,220	31,939	
USD	183	Worthington Industries Inc.	12,077	13,878	
			<b>1,370,863</b>	<b>1,784,644</b>	<b>3.46</b>
<b>REAL ESTATE</b>					
USD	1,978	Fidelity National Financial Inc.	96,947	106,561	
USD	953	Healthcare Realty Trust Inc.	36,029	35,676	
USD	380	Lamar Advertising Co., Class 'A'	39,863	49,187	
USD	387	PotlatchDeltic Corp.	24,067	25,497	
USD	2,778	Weyerhaeuser Co.	118,692	118,529	
			<b>315,598</b>	<b>335,450</b>	<b>0.65</b>
<b>UTILITIES</b>					
USD	809	Clearway Energy Inc.	33,563	26,555	
USD	6,509	NextEra Energy Inc.	556,191	591,264	
USD	57	Ormat Technologies Inc.	5,924	4,913	
			<b>595,678</b>	<b>622,732</b>	<b>1.21</b>
<b>Total Equities</b>			<b>42,841,502</b>	<b>51,964,630</b>	<b>100.78</b>
Adjustment for transaction costs			(4,485)		
<b>Total Investments</b>			<b>42,837,017</b>	51,964,630	100.78
Unrealized gain (loss) on forward foreign currency contract(s)				(1,256,050)	(2.44)
Other Net Assets (Liabilities)				853,843	1.66
<b>Net Assets Attributable to Holders of Redeemable Units</b>				<b>51,562,423</b>	<b>100.00</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

## Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency Buy	Position	Currency Sell	Position	Contract(s) Rate	Unrealized Gain (Loss) (\$)
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	41,857,285	USD	34,780,000	1.20	(1,256,050)
<b>Total Foreign Currency Forward Contract(s) Value</b>								<b>(1,256,050)</b>

\*Credit rating provided by S&P Global Ratings.



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

Fund Specific Notes to Financial Statements (unaudited)

## Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at June 30, 2021

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	-	-	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	-	-	-	-
Derivative liabilities - Foreign currency forward contracts	(1,256)	-	-	(1,256)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(1,256)	-	-	(1,256)

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	359	-	-	359
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	359	-	-	359
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	-	-	-	-

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

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

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	-	n/a
Soft dollar commissions <sup>†</sup>	-	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Variably Hedged Units	
	2021	2020
<b>Number of redeemable units at the beginning of period</b>	1,600,000	1,300,000
Redeemable units issued for cash	-	450,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(100,000)	(150,000)
<b>Number of redeemable units at the end of period</b>	1,500,000	1,600,000

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

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

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Variably Hedged Units	0.430

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	482	-
Collateral (non-cash)	506	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
<b>Charges as a % of gross securities lending revenue</b>	-	-

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

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

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Information Technology	25.1
Health Care	19.4
Consumer Staples	17.0
Industrials	15.2
Communication Services	6.9
Financials	4.9
Consumer Discretionary	4.2
Materials	3.1
Utilities	1.4
Other Net Assets (Liabilities)	1.1
Real Estate	0.7
Total unrealized gain on forward foreign currency contract(s)	0.7
Energy	0.3
<b>Total</b>	<b>100.0</b>

### Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at June 30, 2021

Credit Rating <sup>^*</sup>	Net Assets (%)
AA/Aa/A+	(2.4)
<b>Total</b>	<b>(2.4)</b>

as at December 31, 2020

Credit Rating <sup>^*</sup>	Net Assets (%)
AA/Aa/A+	0.7
<b>Total</b>	<b>0.7</b>

<sup>^</sup>Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

\*Refer to Note 10 for Credit Rating Chart reference.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in U.S. equities and therefore was sensitive to changes in general economic conditions in the United States.

### Other Price Risk (cont'd)

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index Variably	5,172,020

as at December 31, 2020

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index Variably	4,973,371

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	52,043	(43,113)	8,930	17.30
<b>Total</b>	<b>52,043</b>	<b>(43,113)</b>	<b>8,930</b>	<b>17.30</b>

as at December 31, 2020<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	50,174	(24,885)	25,289	49.6
<b>Total</b>	<b>50,174</b>	<b>(24,885)</b>	<b>25,289</b>	<b>49.6</b>

<sup>~</sup>Includes monetary and non-monetary instruments, if any.

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$893,000 (December 31, 2020 - \$2,529,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

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

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

Fund Specific Notes to Financial Statements (unaudited)

## Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

### Long Positions at fair value as at June 30, 2021

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	51,965	-	-	51,965
Derivatives, net	-	(1,256)	-	(1,256)
<b>Total</b>	<b>51,965</b>	<b>(1,256)</b>	<b>-</b>	<b>50,709</b>

### Long Positions at fair value as at December 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	50,123	-	-	50,123
Derivatives, net	-	359	-	359
<b>Total</b>	<b>50,123</b>	<b>359</b>	<b>-</b>	<b>50,482</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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

# CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	436,578	264,695
Investments pledged as collateral	-	-
Cash	444	1,153
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	37	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	1,182	799
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	2,133
Receivable for unit subscriptions	-	-
	438,241	268,780
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	19
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	2,799
Management fees payable	73	28
Accounts payable and accrued liabilities	50	16
Foreign capital gains tax	-	-
	123	2,862
<b>Net assets attributable to holders of redeemable units</b>	438,118	265,918

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Non-Hedged						
Units	438,118	265,918	33.37	29.55	13,129,440	9,000,000

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

# CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	4,832	4,619
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	37,859	(20,367)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(6,435)	(2,560)
<b>Total net gain (loss) on investments and derivatives</b>	<b>36,256</b>	<b>(18,308)</b>
Other income		
Foreign exchange gain (loss) on cash	(3)	(2)
Securities lending revenue (Note 6)	3	-
Fees rebate	78	-
Miscellaneous foreign income	-	-
Other income	9	-
<b>Total other income</b>	<b>87</b>	<b>(2)</b>
<b>Total income</b>	<b>36,343</b>	<b>(18,310)</b>
<b>Expenses</b>		
Management fees (Note 5)	336	272
Commissions and other portfolio transaction costs	170	28
Independent review committee fees	1	7
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	31	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>538</b>	<b>307</b>
Expenses absorbed by the Manager (Note 5)	-	(7)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>35,805</b>	<b>(18,610)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	35,805	(18,610)	3.54	(2.07)	10,111,923	8,976,648

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

# CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	Non-Hedged Units	
	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	265,918	231,232
Increase (decrease) in net assets attributable to holders of redeemable units	35,805	(18,610)
<b>Distributions to holders of redeemable units</b>		
From net investment income	(12,336)	(3,648)
From net realized gains	-	-
Return of capital	(81)	-
<b>Total distributions to holders of redeemable units</b>	(12,417)	(3,648)
<b>Redeemable unit transactions</b>		
Proceeds from redeemable units issued	289,260	46,060
Reinvestment of distributions to holders of redeemable units	10,079	-
Acquisition of assets from terminated funds	19,058	-
Redemption of redeemable units	(169,585)	(10,624)
<b>Net increase (decrease) from redeemable unit transactions</b>	148,812	35,436
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	172,200	13,178
<b>Net assets attributable to holders of redeemable units at the end of period</b>	438,118	244,410

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



# CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	35,805	(18,610)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(37,859)	20,367
Unrealized foreign exchange (gain) loss on cash	-	(1)
Commissions and other portfolio transaction costs	170	28
Change in unrealized (appreciation) depreciation in value of investments and derivatives	6,435	2,560
Proceeds from sale and maturity of investments and derivatives	214,239	115,325
Purchase of investments and derivatives	(387,409)	(118,099)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	(383)	(463)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	45	(2)
Change in other accounts receivable and payable	(3)	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>(168,960)</b>	<b>1,105</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(5,138)	(2,004)
Proceeds from issuance of redeemable units	175,498	521
Amounts paid on redemption of redeemable units	(2,189)	(136)
Acquisition of assets from terminated funds	80	-
<b>Net cash from (used in) financing activities</b>	<b>168,251</b>	<b>(1,619)</b>
Unrealized foreign exchange gain (loss) on cash	-	1
Net increase (decrease) in cash	(709)	(514)
Cash (bank overdraft), beginning of period	1,153	918
<b>Cash (bank overdraft), end of period</b>	<b>444</b>	<b>405</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	4,449	4,156
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree Canada Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES</b>				
<b>COMMUNICATION SERVICES</b>				
39,234	Cogeco Communications Inc.	4,455,754	4,755,553	
250,520	Quebecor Inc., Class 'B'	8,407,594	8,282,191	
351,267	Rogers Communications Inc., Class 'B'	21,912,195	23,148,495	
613,114	Shaw Communications Inc., Class 'B'	22,166,100	22,016,924	
		<b>56,941,643</b>	<b>58,203,163</b>	<b>13.28</b>
<b>CONSUMER DISCRETIONARY</b>				
53,818	Canadian Tire Corp. Ltd., Class 'A'	9,475,045	10,556,939	
41,169	Dollarama Inc.	2,222,532	2,335,929	
80,169	Leon's Furniture Ltd.	1,860,769	1,803,803	
176,924	Magna International Inc.	17,508,279	20,305,567	
		<b>31,066,625</b>	<b>35,002,238</b>	<b>7.99</b>
<b>CONSUMER STAPLES</b>				
292,631	Alimentation Couche-Tard Inc., Class 'B'	12,219,057	13,329,342	
130,711	Empire Co. Ltd., Class 'A'	5,503,856	5,110,800	
20,577	Jamieson Wellness Inc.	759,827	695,503	
150,193	Metro Inc.	8,558,662	8,925,970	
73,769	North West Co. Inc. (The)	2,630,994	2,595,931	
294,540	Saputo Inc.	10,906,492	10,889,144	
		<b>40,578,888</b>	<b>41,546,690</b>	<b>9.48</b>
<b>ENERGY</b>				
391,810	Inter Pipeline Ltd.	7,261,676	7,894,972	
348,889	TC Energy Corp.	22,562,775	21,400,851	
		<b>29,824,451</b>	<b>29,295,823</b>	<b>6.69</b>
<b>FINANCIALS</b>				
173,109	Bank of Montreal	19,836,032	21,995,230	
272,847	Bank of Nova Scotia	21,535,049	21,996,925	
152,613	Canadian Imperial Bank of Commerce	19,484,226	21,535,220	
252,618	CI Financial Corp.	4,906,996	5,747,060	
6,975	Equitable Group Inc.	961,488	927,884	
8,749	goeasy Ltd.	973,969	1,387,854	
458,506	IGM Financial Inc.	20,437,731	20,064,223	
15,710	Onex Corp.	1,235,971	1,414,057	
175,564	Royal Bank of Canada	20,708,080	22,049,083	
251,909	Toronto-Dominion Bank (The)	20,941,528	21,883,335	
		<b>131,021,070</b>	<b>139,000,871</b>	<b>31.73</b>
<b>INDUSTRIALS</b>				
2,195	Boyd Group Services Inc.	469,556	495,148	
163,106	Canadian National Railway Co.	21,444,708	21,332,634	
153,607	Canadian Pacific Railway Ltd.	12,530,177	14,641,819	
13,660	Richelieu Hardware Ltd.	539,156	548,039	
67,041	Ritchie Bros. Auctioneers Inc.	4,652,028	4,926,843	
110,694	Russel Metals Inc.	3,817,033	3,749,206	
32,778	TFI International Inc.	2,623,934	3,709,486	
36,588	Toromont Industries Ltd.	3,242,552	3,951,504	
71,265	Waste Connections Inc.	9,753,560	10,554,347	
		<b>59,072,704</b>	<b>63,909,026</b>	<b>14.59</b>
<b>INFORMATION TECHNOLOGY</b>				
2,412	Constellation Software Inc.	3,936,172	4,528,313	
21,689	Enghouse Systems Ltd.	1,203,373	1,197,016	
186,279	Thomson Reuters Corp.	19,881,969	22,936,533	
		<b>25,021,514</b>	<b>28,661,862</b>	<b>6.54</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Canada Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>				
<b>MATERIALS</b>				
1,222,372	B2Gold Corp.	7,732,236	6,356,334	
74,974	CCL Industries Inc., Class 'B'	4,838,602	5,118,475	
107,685	Dundee Precious Metals Inc.	930,811	808,714	
63,501	Intertape Polymer Group Inc.	1,450,444	1,825,019	
150,685	Kirkland Lake Gold Ltd.	7,380,841	7,198,222	
399,175	Lundin Mining Corp.	4,728,681	4,462,776	
66,031	Pan American Silver Corp.	2,544,283	2,337,497	
33,842	Stella-Jones Inc.	1,607,717	1,510,368	
137,600	Teck Resources Ltd., Class 'B'	3,822,921	3,928,480	
42,133	West Fraser Timber Co. Ltd.	3,871,649	3,749,416	
7,504	Winpak Ltd.	325,882	290,180	
		<b>39,234,067</b>	<b>37,585,481</b>	<b>8.58</b>
<b>REAL ESTATE</b>				
149,988	WPT Industrial REIT	3,382,332	3,373,230	0.77
<b>Total Equities</b>		<b>416,143,294</b>	<b>436,578,384</b>	<b>99.65</b>
Adjustment for transaction costs		(91,050)		
<b>Total Investments</b>		<b>416,052,244</b>	436,578,384	99.65
Other Net Assets (Liabilities)			1,539,210	0.35
<b>Net Assets Attributable to Holders of Redeemable Units</b>			<b>438,117,594</b>	<b>100.00</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Canada Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	142	n/a
Soft dollar commissions <sup>†</sup>	40	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Non-Hedged Units	
	2021	2020
<b>Number of redeemable units at the beginning of period</b>	9,000,000	8,100,000
Redeemable units issued for cash	8,900,000	1,800,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units issued due to acquisition of assets from terminated funds	579,440	-
Redeemable units redeemed	(5,350,000)	(450,000)
<b>Number of redeemable units at the end of period</b>	<b>13,129,440</b>	<b>9,450,000</b>

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree Canada Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.210

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	-	-
Collateral (non-cash)	-	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	5	-
Charges	(2)	-
Securities lending revenue	3	-
<b>Charges as a % of gross securities lending revenue</b>	40.1	-

## Related Party Investments (Note 9)

as at June 30 (in \$000's)

Investments	2021
CI Financial Corp.	5,747

Investments	2020
	-

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

# CI WisdomTree Canada Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Industrials	20.7
Financials	17.5
Materials	13.3
Energy	11.5
Consumer Staples	10.7
Consumer Discretionary	10.1
Communication Services	8.6
Information Technology	6.8
Other Net Assets (Liabilities)	0.5
Real Estate	0.3
<b>Total</b>	<b>100.0</b>

### Credit Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to credit risk as substantially all of its assets were invested in equities.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in Canadian equities and therefore was sensitive to changes in general economic conditions in Canada.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
WisdomTree Canada Quality Dividend Growth Total Return Index	43,178,891

as at December 31, 2020

Benchmark	(\$)
WisdomTree Canada Quality Dividend Growth Total Return Index	26,393,297

### Currency Risk

As at June 30, 2021 and December 31, 2020, the Fund's investments were denominated in Canadian dollars, the functional currency of the Fund. As a result, the Fund was not exposed to currency risk.

### Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities.

## Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	436,578	-	-	436,578
<b>Total</b>	<b>436,578</b>	<b>-</b>	<b>-</b>	<b>436,578</b>

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	264,695	-	-	264,695
<b>Total</b>	<b>264,695</b>	<b>-</b>	<b>-</b>	<b>264,695</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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

# CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	23,555	25,191
Investments pledged as collateral	-	-
Cash	315	86
Unrealized gain on futures and foreign currency forward contracts	57	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	6	-
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	166
Receivable for unit subscriptions	-	-
	23,933	25,443
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	42
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	296
Management fees payable	11	12
Accounts payable and accrued liabilities	-	8
Foreign capital gains tax	-	-
	11	358
<b>Net assets attributable to holders of redeemable units</b>	<b>23,922</b>	<b>25,085</b>

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Hedged Units	15,746	13,720	28.63	24.95	550,000	550,000
Non-Hedged						
Units	8,176	11,365	27.25	25.26	300,000	450,000

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

# CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	442	839
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	1,298	(9,508)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	1,275	(900)
<b>Total net gain (loss) on investments and derivatives</b>	<b>3,015</b>	<b>(9,569)</b>
Other income		
Foreign exchange gain (loss) on cash	(2)	(54)
Securities lending revenue (Note 6)	1	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	15	-
<b>Total other income</b>	<b>14</b>	<b>(54)</b>
<b>Total income</b>	<b>3,029</b>	<b>(9,623)</b>
<b>Expenses</b>		
Management fees (Note 5)	66	142
Commissions and other portfolio transaction costs	15	14
Independent review committee fees	1	2
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	23	121
Harmonized sales tax	9	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>114</b>	<b>279</b>
Expenses absorbed by the Manager (Note 5)	-	(2)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>2,915</b>	<b>(9,900)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Hedged Units	2,186	(6,908)	3.97	(6.48)	550,000	1,065,385
Non-Hedged						
Units	729	(2,993)	2.22	(3.24)	328,177	923,077

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



# CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	13,720	34,256	11,365	25,620	25,085	59,875
Increase (decrease) in net assets attributable to holders of redeemable units	2,186	(6,908)	729	(2,993)	2,915	(9,901)
<b>Distributions to holders of redeemable units</b>						
From net investment income	(160)	(226)	(87)	(222)	(247)	(448)
From net realized gains	-	-	-	-	-	-
Return of capital	-	-	-	-	-	-
<b>Total distributions to holders of redeemable units</b>	(160)	(226)	(87)	(222)	(247)	(448)
<b>Redeemable unit transactions</b>						
Proceeds from redeemable units issued	-	1,013	-	1	-	1,014
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-
Redemption of redeemable units	-	(6,161)	(3,831)	(4,047)	(3,831)	(10,208)
<b>Net increase (decrease) from redeemable unit transactions</b>	-	(5,148)	(3,831)	(4,046)	(3,831)	(9,194)
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	2,026	(12,282)	(3,189)	(7,261)	(1,163)	(19,543)
<b>Net assets attributable to holders of redeemable units at the end of period</b>	15,746	21,974	8,176	18,359	23,922	40,332

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

# CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	2,915	(9,901)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(1,298)	9,508
Unrealized foreign exchange (gain) loss on cash	(1)	(13)
Commissions and other portfolio transaction costs	15	14
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(1,275)	900
Proceeds from sale and maturity of investments and derivatives	5,059	11,286
Purchase of investments and derivatives	(797)	(8,562)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	(6)	(65)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	(2)	-
Change in other accounts receivable and payable	(8)	(17)
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>4,602</b>	<b>3,150</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(543)	(425)
Proceeds from issuance of redeemable units	-	1,014
Amounts paid on redemption of redeemable units	(3,831)	(3,608)
<b>Net cash from (used in) financing activities</b>	<b>(4,374)</b>	<b>(3,019)</b>
Unrealized foreign exchange gain (loss) on cash	1	13
Net increase (decrease) in cash	228	131
Cash (bank overdraft), beginning of period	86	13
<b>Cash (bank overdraft), end of period</b>	<b>315</b>	<b>157</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	414	653
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree Europe Hedged Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES</b>					
<b>AUSTRIA</b>					
EUR	802	Andritz AG	49,024	55,801	0.23
<b>BELGIUM</b>					
EUR	1,240	Barco NV	27,440	42,027	
EUR	529	Bekaert SA	24,665	29,194	
EUR	209	Fagron NV	6,309	5,779	
EUR	380	Melexis NV	39,314	48,856	
EUR	2,612	Solvay SA	360,914	411,189	
EUR	1,279	UCB SA	145,688	165,583	
EUR	855	Umicore SA	43,193	64,662	
			<b>647,523</b>	<b>767,290</b>	<b>3.21</b>
<b>FINLAND</b>					
EUR	1,089	Cargotec OYJ	54,945	69,725	
EUR	1,161	Fiskars OYJ Abp	24,801	31,268	
EUR	1,580	Huhtamaki OYJ	95,308	92,693	
EUR	2,843	Kemira OYJ	47,627	55,443	
EUR	7,682	Kone OYJ, Class 'B'	680,875	776,135	
EUR	1,696	Konecranes OYJ	78,581	88,465	
EUR	1,427	Metso Outotec OYJ	13,526	20,528	
EUR	8,428	Neles OYJ	179,402	150,498	
EUR	161	Revenio Group OYJ	9,524	15,108	
EUR	4,122	Valmet Corp.	128,921	222,635	
			<b>1,313,510</b>	<b>1,522,498</b>	<b>6.36</b>
<b>FRANCE</b>					
EUR	2,454	Air Liquide SA	394,910	532,122	
EUR	326	Arkema	45,511	50,650	
EUR	42	BioMerieux	4,897	6,044	
EUR	642	Compagnie Generale des Etablissements Michelin, Series 'B', Registered	107,848	126,804	
EUR	4,937	Danone	456,181	430,432	
EUR	203	Dassault Systemes SA	31,346	60,963	
EUR	243	Gaztransport Et Technigaz SA	18,266	24,301	
EUR	145	Hermes International	115,778	261,588	
EUR	873	Imerys SA	66,433	50,511	
EUR	155	Ipsos	6,420	8,092	
EUR	311	Kering	208,398	336,590	
EUR	896	Legrand SA	84,331	117,446	
EUR	1,699	L'Oreal SA	533,779	937,614	
EUR	976	LVMH Moet Hennessy-Louis Vuitton SA	420,668	947,812	
EUR	951	Pernod-Ricard SA	194,233	261,433	
EUR	1,508	Publicis Groupe	116,190	119,450	
EUR	54	Remy Cointreau SA	8,574	13,806	
EUR	1,014	Rubis SCA	61,652	55,825	
EUR	5,993	Sanofi SA	716,121	777,631	
EUR	23	Sartorius Stedim Biotech	3,689	13,473	
EUR	3,474	Schneider Electric SE	396,457	676,876	
EUR	90	SEB SA	18,456	20,142	
EUR	456	Societe BIC SA	56,215	39,241	
EUR	88	Teleperformance	19,211	44,235	
EUR	433	Vicat SA	29,333	25,911	
EUR	271	Wendel SE	34,447	45,129	
			<b>4,149,344</b>	<b>5,984,121</b>	<b>25.01</b>
<b>GERMANY</b>					
EUR	8,293	BASF SE	886,199	809,124	
EUR	8,936	Bayer AG, Registered	981,507	672,004	
EUR	3,428	Bayerische Motoren Werke (BMW) AG	389,804	449,588	
EUR	249	Beiersdorf AG	35,914	37,206	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Europe Hedged Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>GERMANY (cont'd)</b>					
EUR	689	Brenntag SE	49,371	79,345	
EUR	873	Continental AG	195,057	158,942	
EUR	723	Covestro AG	58,986	57,822	
EUR	2,878	Daimler AG, Registered	241,955	318,244	
EUR	29,479	Deutsche Telekom AG, Registered	648,898	771,081	
EUR	296	Duerr AG	17,673	13,944	
EUR	30	Eckert & Ziegler AG	1,904	4,245	
EUR	3,381	Evonik Industries AG	139,694	140,410	
EUR	1,074	Fresenius Medical Care AG & Co. KGaA	122,571	110,465	
EUR	1,899	Fresenius SE & Co. KGaA	152,639	122,688	
EUR	354	GEA Group AG	17,448	17,758	
EUR	702	Hannover Rueckversicherungs SE	126,045	145,458	
EUR	474	Hapag-Lloyd AG	43,866	135,107	
EUR	325	HeidelbergCement AG	34,524	34,525	
EUR	798	Henkel AG & Co. KGaA	109,748	90,995	
EUR	1,884	Infineon Technologies AG	52,351	93,568	
EUR	580	Knorr-Bremse AG	93,273	82,618	
EUR	64	Krones AG	7,912	7,082	
EUR	253	Lanxess AG	22,047	21,482	
EUR	165	Merck KGaA	23,670	39,180	
EUR	4,174	SAP SE	617,004	728,432	
EUR	3,889	Siemens AG, Registered	636,480	763,103	
EUR	2,865	Siemens Healthineers AG	164,506	217,431	
EUR	145	Siltronic AG	16,928	30,279	
EUR	241	Software AG	13,343	13,427	
EUR	230	Symrise AG	24,710	39,686	
EUR	42	Wacker Chemie AG	6,089	8,021	
			<b>5,932,116</b>	<b>6,213,260</b>	<b>25.97</b>
<b>IRELAND</b>					
EUR	10,255	CRH PLC	482,824	640,027	
EUR	4,702	Glanbia PLC	76,469	94,528	
EUR	653	Kerry Group PLC, Class 'A'	97,259	112,962	
			<b>656,552</b>	<b>847,517</b>	<b>3.54</b>
<b>ITALY</b>					
EUR	351	Carel Industries SPA	9,674	10,438	
EUR	2,389	Davide Campari-Milano NV	29,988	39,626	
EUR	726	Ferrari NV	155,311	185,507	
EUR	146	Reply SPA	22,550	29,716	
			<b>217,523</b>	<b>265,287</b>	<b>1.11</b>
<b>NETHERLANDS</b>					
EUR	2,389	Akzo Nobel NV	305,158	365,559	
EUR	660	ASM International NV	107,305	268,471	
EUR	1,663	ASML Holding NV	505,393	1,414,963	
EUR	783	BE Semiconductor Industries NV	34,316	82,259	
EUR	281	Corbion NV	11,590	19,890	
EUR	789	EXOR NV	63,379	78,278	
EUR	237	IMCD Group NV	39,739	46,671	
EUR	22,266	Koninklijke Ahold Delhaize NV	725,466	819,730	
EUR	1,618	Koninklijke DSM NV	246,293	373,988	
EUR	1,660	Koninklijke Vopak NV	108,497	93,364	
EUR	3,547	SBM Offshore NV	78,926	66,750	
EUR	2,488	Wolters Kluwer NV	235,458	309,535	
			<b>2,461,520</b>	<b>3,939,458</b>	<b>16.47</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Europe Hedged Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>SPAIN</b>					
EUR	14,327	ACS Actividades de Construccion y Servicios SA	512,484	475,276	
EUR	2,754	CIE Automotive SA	80,981	100,944	
EUR	2,977	Grifols SA	116,932	99,850	
EUR	47,010	Prosegur Cash SA	80,165	59,162	
EUR	17,075	Prosegur Compania de Seguridad SA, Registered	74,801	69,206	
EUR	964	Viscofan SA	81,090	83,239	
			<b>946,453</b>	<b>887,677</b>	<b>3.71</b>
<b>SWITZERLAND</b>					
EUR	2,048	STMicroelectronics NV	53,058	92,044	0.38
<b>U.K.</b>					
EUR	4,309	Linde PLC	1,408,076	1,539,861	
EUR	19,869	Unilever PLC	1,473,092	1,440,354	
			<b>2,881,168</b>	<b>2,980,215</b>	<b>12.46</b>
<b>Total Equities</b>			<b>19,307,791</b>	<b>23,555,168</b>	<b>98.45</b>
Adjustment for transaction costs			(39,007)		
<b>Total Investments</b>			<b>19,268,784</b>	23,555,168	98.45
Unrealized gain (loss) on forward foreign currency contract(s)				57,063	0.24
Other Net Assets (Liabilities)				310,422	1.31
<b>Net Assets Attributable to Holders of Redeemable Units</b>				<b>23,922,653</b>	<b>100.00</b>

## Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency Buy	Position	Currency Sell	Position	Contract(s) Rate	Unrealized Gain (Loss) (\$)
Canadian Imperial Bank of Commerce	A-1	July 7, 2021	CAD	15,374,188	EUR	10,430,000	1.47	57,063
<b>Total Foreign Currency Forward Contract(s) Value</b>								<b>57,063</b>

\*Credit rating provided by S&P Global Ratings.

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at June 30, 2021

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	57	-	-	57
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	57	-	-	57
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	-	-	-	-

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	-	-	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	-	-	-	-
Derivative liabilities - Foreign currency forward contracts	(42)	-	-	(42)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(42)	-	-	(42)

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

# CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	3	n/a
Soft dollar commissions <sup>†</sup>	1	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
<b>Number of redeemable units at the beginning of period</b>	550,000	1,250,000	450,000	1,000,000
Redeemable units issued for cash	-	50,000	-	-
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	-	(350,000)	(150,000)	(200,000)
<b>Number of redeemable units at the end of period</b>	550,000	950,000	300,000	800,000

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Hedged Units	0.550*
Non-Hedged Units	0.550

\*Effective June 23, 2021, the annual management fee rate for Hedged Units was reduced from 0.58% to 0.55%.

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	25	-
Collateral (non-cash)	27	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	1	-
Charges	-	-
Securities lending revenue	1	-
<b>Charges as a % of gross securities lending revenue</b>	-	-

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



# CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Materials	23.8
Consumer Staples	19.5
Industrials	18.7
Consumer Discretionary	11.6
Information Technology	10.8
Health Care	10.0
Communication Services	3.6
Financials	1.2
Energy	1.0
Utilities	0.3
Total unrealized loss on forward foreign currency contract(s)	(0.2)
Other Net Assets (Liabilities)	(0.3)
<b>Total</b>	<b>100.0</b>

### Credit Risk

As at June 30, 2021 and December 31, 2020, the Fund's exposure to credit risk through derivative instruments was insignificant.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in equities of European companies and therefore was sensitive to changes in general economic conditions across Europe.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
WisdomTree Europe Hedged Equity Total Return Index	2,337,532

as at December 31, 2020

Benchmark	(\$)
WisdomTree Europe Hedged Equity Total Return Index	2,498,265

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	23,565	(15,317)	8,248	34.5
U.S. Dollar	10	-	10	0.0
<b>Total</b>	<b>23,575</b>	<b>(15,317)</b>	<b>8,258</b>	<b>34.5</b>

### Hedged Units

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	13,871	(13,843)	28	0.2
U.S. Dollar	4	-	4	0.0
<b>Total</b>	<b>13,875</b>	<b>(13,843)</b>	<b>32</b>	<b>0.2</b>

### Non-Hedged Units

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	11,490	-	11,490	101.1
U.S. Dollar	3	-	3	0.0
<b>Total</b>	<b>11,493</b>	<b>-</b>	<b>11,493</b>	<b>101.1</b>

~Includes monetary and non-monetary instruments, if any.

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$826,000 (December 31, 2020 - \$1,152,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

### Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	23,555	-	-	23,555
Derivatives, net	-	57	-	57
<b>Total</b>	<b>23,555</b>	<b>57</b>	<b>-</b>	<b>23,612</b>

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

# CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

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## Fair Value Hierarchy (cont'd)

Long Positions at fair value as at December 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	25,190	-	-	25,190
Derivatives, net	-	(42)	-	(42)
<b>Total</b>	<b>25,190</b>	<b>(42)</b>	<b>-</b>	<b>25,148</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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

# CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	67,926	41,197
Investments pledged as collateral	-	-
Cash	214	1,142
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	260	76
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	3	769
Receivable for unit subscriptions	37,912	-
	106,315	43,184
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	21,833	1,692
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	171
Management fees payable	15	13
Accounts payable and accrued liabilities	10	39
Foreign capital gains tax	-	-
	21,858	1,915
<b>Net assets attributable to holders of redeemable units</b>	<b>84,457</b>	<b>41,269</b>

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Non-Hedged						
Units	84,457	41,269	29.12	27.51	2,900,000	1,500,000

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

# CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	1,030	699
Interest for distribution purposes	-	(1)
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(360)	(522)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	2,628	(4,646)
<b>Total net gain (loss) on investments and derivatives</b>	<b>3,298</b>	<b>(4,470)</b>
Other income		
Foreign exchange gain (loss) on cash	(8)	(10)
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	13	-
<b>Total other income</b>	<b>5</b>	<b>(10)</b>
<b>Total income</b>	<b>3,303</b>	<b>(4,480)</b>
<b>Expenses</b>		
Management fees (Note 5)	86	67
Commissions and other portfolio transaction costs	153	5
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	126	79
Harmonized sales tax	19	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>385</b>	<b>152</b>
Expenses absorbed by the Manager (Note 5)	-	(1)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>2,918</b>	<b>(4,631)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	2,918	(4,631)	1.83	(3.34)	1,596,133	1,385,165

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

# CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	Non-Hedged Units	
	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	41,269	35,476
Increase (decrease) in net assets attributable to holders of redeemable units	2,918	(4,631)
<b>Distributions to holders of redeemable units</b>		
From net investment income	(524)	(406)
From net realized gains	-	-
Return of capital	-	-
<b>Total distributions to holders of redeemable units</b>	(524)	(406)
<b>Redeemable unit transactions</b>		
Proceeds from redeemable units issued	40,794	2,739
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	-	-
<b>Net increase (decrease) from redeemable unit transactions</b>	40,794	2,739
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	43,188	(2,298)
<b>Net assets attributable to holders of redeemable units at the end of period</b>	84,457	33,178

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

# CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	2,918	(4,631)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	360	522
Unrealized foreign exchange (gain) loss on cash	(14)	(3)
Commissions and other portfolio transaction costs	153	5
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(2,628)	4,646
Proceeds from sale and maturity of investments and derivatives	3,685	1,596
Purchase of investments and derivatives	(7,393)	(2,758)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	(184)	(156)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	2	(6)
Change in other accounts receivable and payable	(28)	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>(3,129)</b>	<b>(785)</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(696)	(718)
Proceeds from issuance of redeemable units	2,883	1,531
Amounts paid on redemption of redeemable units	-	-
<b>Net cash from (used in) financing activities</b>	<b>2,187</b>	<b>813</b>
Unrealized foreign exchange gain (loss) on cash	14	3
Net increase (decrease) in cash	(942)	28
Cash (bank overdraft), beginning of period	1,142	121
<b>Cash (bank overdraft), end of period</b>	<b>214</b>	<b>152</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	720	465
Interest received, net of withholding tax*	-	(1)
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES</b>					
<b>BRAZIL</b>					
BRL	3,606	AES Brasil Energia SA	13,022	12,387	
BRL	49,368	B3 SA - Brasil Bolsa Balcao	214,317	204,065	
BRL	11,177	Banco Bradesco SA	76,624	60,406	
BRL	17,354	Banco do Brasil SA	138,000	137,557	
BRL	7,647	Banco Santander (Brasil) SA	76,205	76,674	
BRL	16,761	CCR SA	67,302	55,591	
BRL	5,012	Centrais Eletricas Brasileiras SA	43,846	53,370	
BRL	3,055	Cia Saneamento Basico de Sao Paulo NPV	41,471	27,578	
BRL	3,327	Companhia de Locacao das Americas	23,662	22,603	
BRL	3,057	Compania de Saneamento do Parana	26,900	15,661	
BRL	4,852	Cosan SA	21,287	28,557	
BRL	3,213	CPFL Energia SA	22,617	21,297	
BRL	4,206	Cyrela Brazil Realty SA Empreendimentos e Participacoes	34,078	24,558	
BRL	3,952	EDP - Energias do Brasil SA	23,270	17,321	
BRL	3,910	Engie Brasil Energia SA	47,659	37,766	
BRL	4,510	Equatorial Energia SA	26,654	27,691	
BRL	11,576	Itausa SA	47,256	32,595	
BRL	7,907	JBS SA	42,202	56,958	
BRL	1,118	Localiza Rent a Car SA	14,050	17,658	
BRL	2,039	Lojas Renner SA	29,445	22,382	
BRL	10,821	Petrobras Distribuidora SA	82,075	71,139	
BRL	1,568	Porto Seguro SA	23,693	20,690	
BRL	2,103	Sul America SA	21,114	17,988	
BRL	5,848	TIM SA	18,460	16,654	
BRL	8,547	Transmissora Alianca de Energia Eletrica SA	73,754	77,999	
BRL	53,172	Vale SA	822,430	1,483,281	
BRL	3,126	WEG SA	13,164	25,951	
BRL	1,830	YDUQS Part	20,134	14,799	
			<b>2,104,691</b>	<b>2,681,176</b>	<b>3.17</b>
<b>CHILE</b>					
CLP	97,565	AES Gener SA	30,083	16,563	
CLP	622,052	Banco de Chile	85,663	76,689	
CLP	535	Banco de Credito e Inversiones	33,084	28,207	
CLP	527,585	Banco Santander Chile	39,644	32,580	
CLP	8,118	Cencosud Shopping SA	16,290	16,581	
CLP	1,577	Empresa Nacional de Telecomunicaciones SA	13,003	10,835	
CLP	607,114	Enel Americas SA	127,821	111,306	
CLP	6,963	Parque Arauco SA	14,220	12,197	
			<b>359,808</b>	<b>304,958</b>	<b>0.36</b>
<b>CHINA</b>					
HKD	77,009	Agile Group Holdings Ltd.	132,769	123,531	
CNY	117,300	Agricultural Bank of China Ltd.	79,038	68,114	
HKD	790,995	Agricultural Bank of China Ltd.	386,000	340,545	
CNY	3,827	Anhui Conch Cement Co. Ltd.	31,397	30,107	
HKD	31,264	Anhui Conch Cement Co. Ltd., Class 'H'	235,061	205,390	
HKD	2,506	ANTA Sports Products Ltd.	49,277	73,046	
CNY	31,200	Bank of Beijing Co. Ltd.	33,801	29,119	
CNY	35,933	Bank of China Ltd.	25,374	21,210	
CNY	39,919	Bank of Communications Co. Ltd.	45,107	37,486	
CNY	5,389	Bank of Hangzhou Co. Ltd., Class 'A'	13,979	15,233	
CNY	26,300	Bank of Jiangsu Co. Ltd.	31,825	35,786	
CNY	8,809	Bank of Nanjing Co. Ltd.	14,413	17,760	
CNY	20,400	Bank of Shanghai Co. Ltd.	34,020	32,058	
CNY	19,166	Baoshan Iron & Steel Co. Ltd.	24,152	28,062	
HKD	72,732	Beijing Jingneng Clean Energy Co. Ltd.	26,546	21,687	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>CHINA (cont'd)</b>			
HKD	54,171	Central China Management Co. Ltd.	16,124	19,781	
HKD	54,171	Central China Real Estate Ltd.	28,249	17,448	
HKD	46,825	China Aoyuan Group Ltd.	57,846	48,905	
HKD	291,505	China Cinda Asset Management Co. Ltd.	78,370	68,793	
HKD	80,584	China Coal Energy Co., Class 'H'	40,725	59,493	
HKD	17,996	China Conch Venture Holdings Ltd.	93,420	93,834	
CNY	15,758	China Construction Bank Corp.	21,353	20,083	
HKD	2,363,173	China Construction Bank Corp., Class 'H'	2,432,984	2,302,361	
CNY	48,000	China Everbright Bank Co. Ltd.	37,539	34,772	
HKD	29,967	China Feihe Ltd.	91,192	80,086	
CNY	13,100	China Fortune Land Development Co. Ltd.	41,830	13,155	
HKD	53,492	China Galaxy Securities Co.	40,648	39,492	
HKD	41,188	China Hongqiao Group Ltd.	50,867	69,091	
HKD	18,011	China Lesso Group Holdings Ltd.	36,450	55,026	
HKD	123,240	China Life Insurance Co. Ltd., Class 'H'	352,177	302,628	
HKD	33,542	China Lilang Ltd.	28,981	26,956	
HKD	29,547	China Longyuan Power Group Corp.	43,462	63,039	
HKD	26,860	China Medical System Holdings Ltd.	60,703	87,586	
CNY	17,800	China Merchants Bank Co. Ltd.	125,767	184,857	
HKD	71,386	China Merchants Bank Co. Ltd., Class 'H'	622,377	754,112	
CNY	8,500	China Merchants Shekou Industrial Zone Holdings Co Ltd	27,193	17,837	
CNY	56,000	China Minsheng Banking Corp. Ltd.	59,264	47,328	
HKD	68,658	China National Building Material Co. Ltd., Class 'H'	92,774	99,844	
CNY	3,307	China Pacific Insurance (Group) Co. Ltd.	21,442	18,360	
HKD	58,817	China Pacific Insurance (Group) Co. Ltd., Class 'H'	256,278	229,308	
HKD	67,585	China Sanjiang Fine Chemicals Co. Ltd.	29,999	33,947	
HKD	67,532	China SCE Group Holdings Ltd.	37,268	34,351	
CNY	9,358	China Shenhua Energy Co. Ltd.	33,582	35,007	
HKD	148,831	China Shipping Container Lines Co. Ltd., Class 'H'	29,436	39,395	
CNY	200	China Tourism Group Duty Free Corp. Ltd.	11,044	11,502	
CNY	6,916	China Vanke Co. Ltd.	37,332	31,558	
HKD	31,839	China Vanke Co. Ltd.	138,981	123,368	
HKD	19,388	China Yuhua Education Corp. Ltd.	22,099	21,733	
HKD	94,682	CIFI Holdings Group Co. Ltd.	90,294	91,491	
CNY	5,756	CITIC Securities Co. Ltd.	26,454	27,511	
HKD	26,105	CITIC Securities Co. Ltd., Class 'H'	79,175	81,087	
HKD	58,266	COFCO Meat Holdings Ltd.	27,976	28,894	
HKD	184,299	Country Garden Holdings Co.	300,146	255,670	
HKD	2,880	Country Garden Services Holdings Co. Ltd.	29,498	38,529	
HKD	14,718	CSC Financial Co. Ltd., Class 'H'	24,332	22,084	
HKD	89,783	CSPC Pharmaceutical Group Ltd.	153,208	160,915	
HKD	42,495	Dali Foods Group Co. Ltd.	31,864	31,373	
CNY	20,379	Daqin Railway Co. Ltd.	30,452	25,698	
HKD	42,887	Dongyue Group	36,430	44,450	
HKD	9,347	ENN Energy Holdings Ltd.	174,968	220,284	
CNY	520	Foshan Haitian Flavouring & Food Co. Ltd.	16,140	12,851	
HKD	30,487	Fosun International	54,412	54,349	
HKD	49,929	Fufeng Group Ltd.	24,079	19,824	
CNY	2,388	Fuyao Glass Industry Group Co. Ltd.	11,082	25,560	
HKD	7,344	Fuyao Glass Industry Group Co. Ltd.	46,612	64,056	
CNY	6,675	Gemdale Corp.	16,094	13,099	
HKD	32,735	Genertec Universal Medical Group Co. Ltd.	34,369	39,618	
CNY	4,600	GF Securities Co. Ltd.	15,258	13,347	
HKD	28,645	GF Securities Co. Ltd.	48,864	45,950	
HKD	42,402	Great Wall Motor Co. Ltd., Class 'H'	104,881	169,706	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.



# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>CHINA (cont'd)</b>					
HKD	54,345	Greatview Aseptic Packaging Co. Ltd.	31,107	30,329	
CNY	3,000	Gree Electric Appliances Inc. of Zhuhai	34,624	29,954	
HKD	69,706	Greenland (Hong Kong) Holdings Ltd.	29,706	27,787	
CNY	4,200	Guotai Junan Securities Co. Ltd.	13,922	13,796	
HKD	18,724	Guotai Junan Securities Co. Ltd., Class 'H'	33,800	32,961	
HKD	6,759	Haitian International Holdings Ltd.	23,531	28,075	
HKD	13,669	Hengan International Group Co. Ltd.	130,367	113,338	
CNY	2,300	Hengli Petrochemical Co. Ltd.	16,227	11,566	
HKD	80,628	Huaneng Power International Inc., Series 'H'	47,511	39,084	
CNY	5,174	Huatai Securities Co. Ltd.	18,371	15,667	
HKD	16,051	Huatai Securities Co. Ltd., Class 'H'	32,935	29,177	
CNY	2,600	Huayu Automotive Systems Co. Ltd.	15,775	13,090	
CNY	76,200	Industrial & Commercial Bank of China Ltd.	79,213	75,499	
HKD	1,829,749	Industrial and Commercial Bank of China, Class 'H'	1,509,888	1,330,433	
CNY	20,069	Industrial Bank Co. Ltd.	70,241	79,038	
CNY	4,971	Inner Mongolia Yili Industrial Group Co. Ltd.	28,957	35,087	
HKD	35,655	Jiangsu Expressway Co. Ltd., Class 'H'	54,199	49,974	
CNY	400	Jiangsu Yanghe Brewery Joint-Stock Co. Ltd.	16,368	15,883	
HKD	13,668	Jiangxi Copper Co. Ltd., Series 'H'	33,699	34,653	
CNY	10,500	Jinke Properties Group Co. Ltd.	16,559	11,651	
CNY	230	Kweichow Moutai Co. Ltd.	57,091	90,656	
HKD	65,541	KWG Group Holdings Ltd.	109,550	108,688	
HKD	200,155	Lenovo Group Ltd.	239,655	285,007	
HKD	6,020	Li Ning Co. Ltd.	62,585	91,000	
HKD	4,710	Livzon Pharmaceutical Group Inc.	27,932	28,727	
HKD	26,987	Logan Property Holdings Co. Ltd.	53,477	50,003	
CNY	2,482	Lomon Billions Group Co. Ltd.	12,710	16,448	
HKD	31,362	Longfor Group Holdings Ltd.	205,370	217,535	
HKD	89,712	Lonking Holdings Ltd.	36,230	35,906	
CNY	396	Luzhou Laojiao Co. Ltd.	6,451	17,906	
HKD	128,885	Metallurgical Corp. of China Ltd.	35,936	37,198	
HKD	11,171	Midea Real Estate Holding Ltd.	32,092	29,284	
HKD	5,151	Minth Group Ltd.	26,155	30,308	
HKD	18,048	New China Life Insurance Co. Ltd.	88,416	76,263	
HKD	169,395	People's Insurance Co. (Group) of China Ltd.	69,590	69,958	
CNY	3,555	Ping An Bank Co. Ltd.	12,547	15,411	
CNY	10,000	Ping An Insurance (Group) Co. of China Ltd.	150,142	123,189	
HKD	83,504	Ping An Insurance (Group) Co. of China Ltd.	1,129,288	1,012,613	
CNY	17,427	Poly Developments and Holdings Group Co. Ltd.	50,161	40,211	
HKD	220,691	Postal Savings Bank of China Co. Ltd.	172,659	184,045	
HKD	42,314	Powerlong Real Estate Holdings Ltd.	37,461	45,004	
CNY	5,465	SAIC Motor Corp. Ltd.	26,310	23,010	
CNY	4,727	SANY Heavy Industry Co. Ltd.	13,677	26,335	
HKD	45,994	Seazen Group Ltd.	53,386	53,978	
CNY	2,200	Seazen Holdings Co. Ltd.	14,821	17,539	
CNY	10,100	Shaanxi Coal Industry Co. Ltd.	21,366	22,937	
HKD	9,830	Shandong Weigao Group Medical Polymer Co. Ltd.	23,669	28,402	
HKD	4,526	Shanghai Fosun Pharmaceutical (Group) Co. Ltd.	34,548	45,250	
HKD	17,813	Shanghai Pharmaceuticals Holding Co. Ltd.	47,189	48,173	
CNY	28,300	Shanghai Pudong Development Bank Co. Ltd.	60,518	54,235	
HKD	27,564	Shenzhen Expressway Co. Ltd., Class 'H'	36,908	32,964	
HKD	4,329	Shenzhen International Group	104,490	135,364	
HKD	71,723	Sinotrans Ltd.	32,808	36,940	
HKD	8,096	Sinotruk (Hong Kong) Ltd.	21,650	21,481	
HKD	46,988	Sunac China Holdings Ltd.	231,722	199,674	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>CHINA (cont'd)</b>					
HKD	2,915	Sunny Optical Technology Group Co. Ltd.	80,283	114,064	
CNY	9,000	TCL Technology Group Corp.	16,542	13,195	
HKD	7,210	Tencent Holdings Ltd.	569,718	671,405	
HKD	10,905	Tianneng Power International Ltd.	16,108	23,614	
HKD	31,183	Times China Holdings Ltd.	54,875	44,154	
HKD	28,992	Tingyi (Cayman Islands) Holding Corp.	63,364	71,655	
HKD	1,195	Tsingtao Brewery Co. Ltd.	13,575	15,930	
HKD	28,878	Uni-President China Holdings Ltd.	39,299	39,463	
CNY	1,263	Wanhua Chemical Group Co. Ltd.	12,120	26,340	
HKD	157,732	Want Want China Holdings Ltd.	149,507	138,331	
HKD	16,091	Weichai Power Co. Ltd., Class 'H'	39,888	44,285	
CNY	8,093	Wens Foodstuffs Group Co. Ltd.	38,572	22,288	
CNY	728	Wuliangye Yibin Co. Ltd.	14,555	41,561	
HKD	8,610	Xinjiang Goldwind Science & Technology Co. Ltd., Class 'H'	22,094	16,667	
HKD	36,892	Xinyi Energy Holdings Ltd.	25,017	27,236	
HKD	31,233	Xinyi Solar Holdings Ltd.	55,549	83,469	
HKD	40,238	Xtep International Holdings Ltd.	55,248	93,932	
CNY	538	Yunnan Baiyao Group Co. Ltd.	10,829	11,931	
CNY	5,010	Yutong Bus Co. Ltd., Class 'A'	16,790	11,992	
HKD	76,643	Yuzhou Group Holdings Co. Ltd.	36,128	24,320	
HKD	42,208	Zhenro Properties Group Ltd.	31,979	29,209	
HKD	32,747	Zhongliang Holdings Group Co. Ltd.	27,207	25,012	
HKD	2,814	Zhongsheng Group Holdings Ltd.	26,756	28,986	
CNY	8,243	Zijin Mining Group Co. Ltd.	11,707	15,308	
HKD	51,073	Zijin Mining Group Co. Ltd.	53,810	85,022	
HKD	27,149	Zoomlion Heavy Industry Science and Technology Co Ltd	35,632	35,195	
			<b>14,729,815</b>	<b>14,773,764</b>	<b>17.49</b>
<b>CZECH REPUBLIC</b>					
CZK	5,971	CEZ AS	182,343	219,323	
CZK	1,880	O2 Czech Republic AS	28,715	28,574	
			<b>211,058</b>	<b>247,897</b>	<b>0.29</b>
<b>HONG KONG</b>					
HKD	9,321	Beijing Enterprises Holdings Ltd.	47,062	40,947	
HKD	87,445	China Everbright Environment Group Ltd.	77,960	61,351	
HKD	18,287	China Gas Holdings Ltd.	76,592	69,108	
HKD	9,387	China Mengniu Dairy Co. Ltd.	59,849	70,275	
HKD	172,142	China Power International Development Ltd.	49,349	46,663	
HKD	1,605	China Resources Beer (Holdings) Co. Ltd.	11,738	17,851	
HKD	89,113	China Resources Cement Holding Ltd.	120,034	104,866	
HKD	8,907	China Resources Gas Group Ltd.	64,602	66,184	
HKD	59,138	China Resources Land Ltd.	323,053	296,569	
HKD	45,563	China Resources Power Holdings Co. Ltd.	83,622	77,011	
HKD	28,933	China Water Affairs Group Ltd.	28,811	27,589	
HKD	31,660	Chow Tai Fook Jewellery Group Ltd.	61,720	89,557	
HKD	37,054	CIMC Enric Holdings Ltd.	38,521	47,740	
HKD	84,388	Citic 1616 Holdings Ltd.	37,493	34,582	
HKD	31,883	Geely Automobile Holdings Ltd.	101,588	124,301	
HKD	53,703	Guangdong Investment Ltd.	116,602	95,565	
HKD	160,000	Guotai Junan International Holdings Ltd.	32,236	31,636	
HKD	13,218	Hopson Development Holdings Ltd.	58,883	75,033	
HKD	85,845	Kingboard Holdings Ltd.	515,877	589,970	
HKD	19,308	Kingboard Laminates Holding Ltd.	39,375	53,632	
HKD	95,547	Kunlun Energy Co. Ltd.	109,990	109,085	
HKD	22,573	Lee & Man Paper Manufacturing Ltd.	21,006	21,272	
HKD	23,286	Nine Dragons Paper Holdings Ltd.	32,641	36,982	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>HONG KONG (cont'd)</b>					
HKD	40,000	Perfect Medical Health Management Ltd.	36,819	59,827	
HKD	15,706	Shanghai Industrial Holdings Ltd.	28,684	28,700	
HKD	59,233	Shenzhen International Holdings Ltd.	120,022	101,439	
HKD	95,105	Shenzhen Investment Ltd.	40,600	36,244	
HKD	23,673	Shimao Group Holdings Ltd.	89,218	71,872	
HKD	209,268	Shougang Fushan Resources Group Ltd.	67,712	76,414	
HKD	31,566	Sino Biopharmaceutical Ltd.	36,992	38,354	
HKD	34,443	SITC International Holdings Co. Ltd.	101,241	178,218	
HKD	205,344	WH Group Ltd.	235,687	228,547	
HKD	29,024	Xinyi Glass Holdings Co. Ltd.	91,222	146,476	
HKD	32,294	Yuexiu Property Co. Ltd.	43,550	42,122	
			<b>3,000,351</b>	<b>3,195,982</b>	<b>3.78</b>
<b>HUNGARY</b>					
HUF	15,713	Magyar Telekom Telecommunications PLC, Registered	27,440	28,068	
HUF	1,236	Richter Gedeon Nyrt.	36,224	40,797	
			<b>63,664</b>	<b>68,865</b>	<b>0.08</b>
<b>INDIA</b>					
INR	4,311	Adani Ports and Special Economic Zone Ltd.	43,227	50,539	
INR	855	AIA Engineering Ltd.	30,911	30,484	
INR	462	Alkem Laboratories Ltd.	24,129	24,624	
INR	1,732	Amara Raja Batteries Ltd.	25,291	21,498	
INR	9,337	Apollo Tyres Ltd.	32,163	34,999	
INR	1,336	Asian Paints Ltd.	52,906	66,609	
INR	1,792	Aurobindo Pharma Ltd.	29,341	28,815	
INR	1,245	Bajaj Auto Ltd.	76,828	85,740	
INR	484	Bajaj Finance Ltd.	46,670	48,507	
INR	1,250	Balkrishna Industries Ltd.	40,475	46,630	
INR	20,887	Bharat Electronics Ltd.	50,553	61,938	
INR	18,867	Bharat Petroleum Corp. Ltd.	140,500	147,131	
INR	2,697	Britannia Industries Ltd.	166,996	163,981	
INR	12,036	Castrol (India) Ltd.	27,316	28,694	
INR	6,931	Chambal Fertilizers and Chemicals Ltd.	31,605	35,402	
INR	2,178	Cipla Ltd.	33,237	35,265	
INR	2,078	Colgate-Palmolive (India) Ltd.	57,488	58,360	
INR	2,016	Coromandel International Ltd.	29,192	30,257	
INR	2,943	Cummins India Ltd.	35,049	44,101	
INR	3,332	Cyient Ltd.	37,311	47,716	
INR	604	Divi's Laboratories Ltd.	41,723	44,357	
INR	490	Dr. Reddy's Laboratories Ltd.	44,284	44,269	
INR	568	Eicher Motors Ltd.	27,179	25,276	
INR	22,101	Engineers India Ltd.	30,061	29,308	
INR	7,978	Exide Industries Ltd.	25,618	24,236	
INR	68,546	Gail (India) Ltd.	167,580	170,892	
INR	1,978	Grasim Industries Ltd.	37,801	49,388	
INR	19,020	Gujarat Pipavav Port Ltd.	34,555	35,726	
INR	6,062	HCL Technologies Ltd.	81,590	99,324	
INR	546	HDFC Asset Management Co. Ltd.	27,326	26,537	
INR	6,995	Heidelbergcement India Ltd.	28,582	29,442	
INR	1,678	Hero MotoCorp Ltd.	83,098	81,141	
INR	6,698	Hindalco Industries Ltd.	34,122	41,515	
INR	1,903	Hindustan Aeronautics Ltd.	30,114	32,394	
INR	22,223	Hindustan Petroleum Corp. Ltd.	104,909	108,550	
INR	6,868	Hindustan Unilever Ltd.	271,571	282,760	
INR	9,683	Hindustan Zinc Ltd.	47,184	54,734	
INR	7,401	Housing Development Finance Corp. Ltd.	301,104	305,191	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>INDIA (cont'd)</b>					
INR	12,076	Indiabulls Housing Finance Ltd.	51,029	52,518	
INR	20,559	Indus Towers Ltd.	94,639	81,738	
INR	40,187	Infosys Technologies Ltd.	845,106	1,058,338	
INR	82,604	ITC Ltd.	318,659	278,944	
INR	4,502	JSW Steel Ltd.	34,499	51,293	
INR	431	Larsen & Toubro Infotech Ltd.	28,588	29,233	
INR	6,466	Larsen & Toubro Ltd.	158,355	161,640	
INR	5,092	LIC Housing Finance Ltd.	35,875	39,870	
INR	1,663	Mahanagar Gas Ltd.	31,879	31,486	
INR	5,579	Marico Ltd.	43,303	49,334	
INR	551	Maruti Suzuki India Ltd.	69,699	68,991	
INR	11,816	Motherson Sumi Systems Ltd.	39,163	47,657	
INR	1,847	Mphasis Ltd.	46,946	65,670	
INR	1,241	Muthoot Finance Ltd.	28,111	30,632	
INR	105,345	National Hydroelectric Power Corp. Ltd.	46,141	45,981	
INR	218	Nestle India Ltd.	57,480	64,039	
INR	29,764	NMDC Ltd.	73,381	91,287	
INR	89,002	NTPC Ltd.	163,053	172,590	
INR	131,811	Oil and Natural Gas Corp. Ltd.	236,669	258,458	
INR	24,710	Oil India Ltd.	62,621	64,712	
INR	1,004	Oracle Financial Services Software Ltd.	58,062	61,075	
INR	19,280	Petronet LNG Ltd.	81,832	72,526	
INR	946	Piramal Enterprises Ltd.	31,856	37,796	
INR	115,414	Power Grid Corp. of India Ltd.	421,328	446,844	
INR	46,793	REC Ltd.	110,288	115,802	
INR	4,295	Reliance Industries Ltd.	129,095	151,022	
INR	182	Sanofi India Ltd.	24,944	23,262	
INR	57,373	SJVN Ltd.	25,733	26,667	
INR	4,660	Sonata Software Ltd.	43,961	57,977	
INR	4,866	Sun Pharmaceutical Industries Ltd.	46,374	54,755	
INR	3,017	Sun TV Network Ltd.	26,086	26,626	
INR	890	Sundaram Finance Ltd.	33,375	39,657	
INR	879	Supreme Industries Ltd.	28,898	31,694	
INR	4,114	Tata Chemicals Ltd.	41,290	49,607	
INR	7,350	Tata Consultancy Services Ltd.	354,396	409,678	
INR	31,935	Tata Power Co. Ltd.	52,774	64,960	
INR	2,413	Tata Tea Ltd.	27,481	30,326	
INR	5,476	Tech Mahindra Ltd.	86,850	99,935	
INR	1,383	Timken India Ltd.	32,736	33,854	
INR	1,017	Titan Industries Ltd.	28,352	29,353	
INR	5,348	Torrent Power Ltd.	34,670	40,993	
INR	262	Ultra Tech Cement Ltd.	27,182	29,576	
INR	3,760	UPL Ltd.	44,702	49,664	
INR	1,920	Voltas Ltd.	31,402	32,704	
INR	11,277	Welspun Gujarat Stahl Rohren Ltd.	26,723	26,884	
INR	3,243	Wipro Ltd.	25,282	29,480	
INR	30,319	YES BANK Ltd.	19,826	6,844	
			<b>6,790,283</b>	<b>7,400,302</b>	<b>8.76</b>
<b>INDONESIA</b>					
IDR	272,611	Bank Pembangunan Daerah Jawa Barat dan Banten TBKPT	35,560	28,170	
IDR	440,243	PT Astra International TBK	228,947	185,728	
IDR	86,221	PT Bank Central Asia TBK	227,515	221,819	
IDR	474,498	PT Bank Mandiri (Persero) TBK	255,890	239,081	
IDR	148,737	PT Bank Negara Indonesia (Persero) TBK	76,653	58,811	
IDR	1,096,883	PT Bank Rakyat Indonesia (Persero) TBK	369,483	369,074	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>INDONESIA (cont'd)</b>					
IDR	64,405	PT Charoen Pokphand Indonesia TBK	35,712	34,376	
IDR	39,854	PT Indocement Tunggul Prakarsa TBK	50,477	35,056	
IDR	40,705	PT Indofood CBP Sukses Makmur TBK	32,156	28,331	
IDR	83,321	PT Indofood Sukses Makmur TBK	50,310	43,939	
IDR	245,314	PT Perusahaan Gas Negara TBK	31,190	21,055	
IDR	288,402	PT Sarana Menara Nusantara TBK	24,477	30,541	
IDR	1,234,265	PT Telkom Indonesia (Persero) TBK	367,193	332,029	
IDR	127,241	PT Unilever Indonesia TBK	78,260	53,789	
IDR	38,256	PT United Tractors TBK	75,603	66,158	
			<b>1,939,426</b>	<b>1,747,957</b>	<b>2.07</b>
<b>MALAYSIA</b>					
MYR	34,055	Alliance Bank Malaysia Berhad	29,160	24,480	
MYR	43,793	AMMB Holdings BHD	46,422	38,534	
MYR	121,481	Astro Malaysia Holdings BHD	42,988	41,670	
MYR	49,835	Axiata Group BHD	49,843	55,594	
MYR	6,904	British American Tobacco Malaysia BHD	36,192	29,407	
MYR	13,644	Bursa Malaysia BHD	35,890	32,273	
MYR	5,582	Carlsberg Brewery Malaysia BHD	37,018	36,963	
MYR	40,523	Dialog Group BHD	41,469	34,932	
MYR	91,246	DiGi.Com BHD	123,010	112,405	
MYR	27,621	Gamuda BHD	27,612	25,787	
MYR	13,809	Hap Seng Consolidated BHD	36,251	32,128	
MYR	17,841	Hong Leong Bank BHD	96,759	99,620	
MYR	52,224	IJM Corp. BHD	27,329	27,883	
MYR	31,374	Inari Amertron BHD	22,719	29,665	
MYR	43,817	IOI Corp. BHD	56,179	49,142	
MYR	7,188	Kuala Lumpur Kepong BHD	47,964	43,652	
MYR	120,855	Malakoff Corp. BHD	32,258	29,379	
MYR	136,853	Malaysia Building Society BHD	23,740	24,696	
MYR	30,923	Maxis BHD	48,175	40,492	
MYR	24,062	Petronas Chemicals Group BHD	58,562	57,848	
MYR	25,548	Petronas Gas BHD	129,264	118,116	
MYR	30,298	Press Metal Aluminum Holdings BHD	41,521	43,198	
MYR	11,868	Scientex BHD	15,214	14,797	
MYR	656	Scientex BHD, Warrants, January 14, 2026	-	247	
MYR	88,633	Sime Darby BHD	61,780	57,633	
MYR	58,502	Telekom Malaysia BHD	93,200	105,921	
MYR	54,887	Tenaga Nasional BHD	190,194	160,278	
MYR	10,681	TIME dotCom BHD	41,083	44,794	
MYR	44,463	Top Glove Corp. BHD	93,521	55,304	
MYR	10,950	United Plantations BHD	47,733	44,746	
MYR	22,739	Westports Holdings BHD	30,185	28,554	
			<b>1,663,235</b>	<b>1,540,138</b>	<b>1.82</b>
<b>MEXICO</b>					
MXN	46,210	Alfa SAB de CV, Series 'A'	52,550	42,879	
MXN	11,820	Alpek SA de CV	13,946	18,025	
MXN	156,692	America Movil SAB de CV, Series 'L'	156,263	146,178	
MXN	3,624	Arca Continental SAB de CV	24,719	26,001	
MXN	7,039	Bolsa Mexicana de Valores SA	20,413	19,262	
MXN	6,452	Coca-Cola FEMSA SAB de CV	41,881	42,334	
MXN	8,405	Corporacion Inmobiliaria Vesta SAB de CV	19,275	20,303	
MXN	1,237	GRUMA SAB de CV, Class 'B'	16,973	17,238	
MXN	38,957	Grupo Mexico SAB de CV, Series 'B'	137,173	227,652	
MXN	26,390	Kimberly-Clark de Mexico SAB de CV, Series 'A'	59,666	58,118	
MXN	19,767	Macquarie Mexico Real Estate Management SA de CV	30,464	30,316	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>MEXICO (cont'd)</b>					
MXN	3,317	Megacable Holdings SAB de CV	15,737	14,608	
MXN	12,329	Orbia Advance Corp. SAB de CV	35,428	39,957	
MXN	1,891	Promotora y Operadora de Infraestructura SAB de CV	22,010	18,720	
MXN	22,733	Wal-Mart de Mexico SAB de CV, Series 'V'	84,370	92,055	
			<b>730,868</b>	<b>813,646</b>	<b>0.96</b>
<b>PHILIPPINES</b>					
PHP	33,321	Aboitiz Equity Ventures Inc.	42,087	35,628	
PHP	38,274	Aboitiz Power Corp.	28,772	23,739	
PHP	1,517	Ayala Corp.	31,360	30,786	
PHP	24,133	Bank of the Philippine Islands	52,243	54,301	
PHP	1,103	Globe Telecom Inc.	56,235	51,483	
PHP	19,168	International Container Terminal Services Inc.	69,129	79,597	
PHP	73,367	LT Group Inc.	25,178	24,008	
PHP	7,728	Manila Electric Co.	61,858	54,342	
PHP	209,066	Metro Pacific Investments Corp.	22,655	20,630	
PHP	24,531	Metropolitan Bank & Trust Co.	29,128	30,305	
PHP	3,842	PLDT Inc.	127,765	126,017	
PHP	44,960	Robinsons Land Corp.	23,347	19,708	
PHP	1,388	SM Investments Corp.	35,261	35,192	
PHP	37,342	SM Prime Holdings Inc.	36,194	34,575	
PHP	10,616	Universal Robina Corp.	40,653	38,914	
			<b>681,865</b>	<b>659,225</b>	<b>0.78</b>
<b>POLAND</b>					
PLN	1,785	Asseco Poland SA	38,637	44,794	
PLN	4,975	Cyfrowy Polsat SA	47,609	48,449	
PLN	3,112	Polski Koncern Naftowy Orlen SA	89,612	77,720	
PLN	15,304	Polskie Gornictwo Naftowe i Gazownictwo SA	28,563	33,213	
			<b>204,421</b>	<b>204,176</b>	<b>0.24</b>
<b>RUSSIA</b>					
USD	5,257	Magnit PJSC, GDR	98,018	94,424	
USD	4,013	Magnitogorsk Iron & Steel Works PJSC, GDR, Registered	44,674	53,370	
USD	29,265	MMC Norilsk Nickel PJSC, ADR	1,068,971	1,234,658	
USD	13,271	Mobile TeleSystems PJSC, ADR	150,224	152,174	
USD	823	NovaTek PJSC, GDR	210,616	223,493	
USD	2,767	Novolipetsk Steel PJSC, GDR	89,906	107,931	
USD	3,407	Phosagro OAO, GDR	58,083	85,390	
USD	1,063	PJSC Polyus, GDR	101,945	127,353	
USD	50,411	Rosneft Oil Co., GDR	368,100	483,161	
USD	151,301	Sberbank of Russia PJSC, ADR	2,748,376	3,111,047	
USD	7,219	Tatneft PAO, ADR	519,441	389,932	
USD	15,517	VTB Bank, GDR	22,727	25,556	
			<b>5,481,081</b>	<b>6,088,489</b>	<b>7.21</b>
<b>SOUTH AFRICA</b>					
ZAR	4,378	AECI Ltd.	36,212	37,326	
ZAR	4,855	African Rainbow Minerals Ltd.	93,270	107,513	
ZAR	721	Anglo American Platinum Ltd.	88,894	103,133	
ZAR	13,244	AVI Ltd.	91,205	81,605	
ZAR	9,521	Coronation Fund Managers Ltd.	37,971	40,046	
ZAR	24,436	Equites Property Fund Ltd.	37,477	40,010	
ZAR	11,457	Exxaro Resources Ltd.	154,857	167,340	
ZAR	7,490	Gold Fields Ltd.	84,166	83,403	
ZAR	18,301	Impala Platinum Holdings Ltd.	314,803	373,752	
ZAR	3,414	JSE Ltd.	31,847	31,473	
ZAR	2,628	Kumba Iron Ore Ltd.	122,352	145,996	
ZAR	10,074	MultiChoice Group	105,430	102,514	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>SOUTH AFRICA (cont'd)</b>					
ZAR	490	Naspers Ltd., Class 'N'	131,300	127,406	
ZAR	13,282	Remgro Ltd.	136,289	132,003	
ZAR	51,397	Sanlam Ltd.	270,590	273,546	
ZAR	6,924	Shoprite Holdings Ltd.	92,963	93,337	
ZAR	10,151	Sibanye Stillwater Ltd.	47,642	52,520	
ZAR	3,474	Spar Group Ltd. (The)	58,219	54,498	
ZAR	22,905	Vodacom Group Ltd.	251,228	255,788	
			<b>2,186,715</b>	<b>2,303,209</b>	<b>2.73</b>
<b>SOUTH KOREA</b>					
KRW	116	Amorepacific Corp.	31,051	32,143	
KRW	153	BGF Retail Co. Ltd.	27,308	30,199	
KRW	8,555	BNK Financial Group Inc.	67,445	72,716	
KRW	1,418	Cheil Worldwide Inc.	38,030	39,214	
KRW	64	CJ CheilJedang Corp.	32,434	32,442	
KRW	764	Daesang Corp.	23,057	23,312	
KRW	1,685	Daishin Securities Co. Ltd.	31,009	36,593	
KRW	437	DB HiTek Co. Ltd.	23,015	29,984	
KRW	737	DB Insurance Co. Ltd.	45,196	44,410	
KRW	5,956	DGB Financial Group Inc.	54,270	60,907	
KRW	156	DL E&C Co. Ltd.	24,051	24,358	
KRW	107	DL Holdings Co. Ltd.	17,789	9,412	
KRW	983	Dongsuh Cos. Inc.	27,225	32,967	
KRW	713	Doosan Bobcat Inc.	31,589	37,632	
KRW	127	E-MART Inc.	21,120	22,344	
KRW	473	Green Cross Holdings Corp.	22,205	17,736	
KRW	1,776	GS Engineering & Construction Corp.	71,431	83,778	
KRW	617	Halla Holdings Corp.	31,669	33,312	
KRW	8,611	Hana Financial Group Inc.	386,431	436,027	
KRW	688	Hankook Tire & Technology Co. Ltd.	32,685	39,112	
KRW	2,029	Hanon Systems	32,387	36,924	
KRW	160	Hansol Chemical Co. Ltd.	34,751	43,192	
KRW	1,088	Hanwha Corp.	34,586	37,984	
KRW	908	Huchems Fine Chemical Corp.	24,476	23,263	
KRW	399	Hyosung Corp.	40,005	45,190	
KRW	353	Hyundai Department Store Co. Ltd.	30,880	33,925	
KRW	910	Hyundai Engineering & Construction Co. Ltd.	45,032	58,336	
KRW	224	Hyundai Glovis Co. Ltd.	44,782	51,478	
KRW	2,852	Hyundai Greenfood Co. Ltd.	29,442	33,712	
KRW	1,021	Hyundai Marine & Fire Insurance Co. Ltd.	30,309	28,628	
KRW	2,302	Hyundai Motor Securities Co. Ltd.	36,746	35,184	
KRW	5,539	Industrial Bank of Korea	71,155	63,951	
KRW	4,981	JB Financial Group Co. Ltd.	34,427	41,242	
KRW	970	KEPCO Plant Service & Engineering Co. Ltd.	40,839	45,704	
KRW	2,950	Kia Corp.	210,265	290,643	
KRW	499	Kolon Industries Inc.	31,369	44,334	
KRW	755	Korea Investment Holdings Co. Ltd.	72,206	85,509	
KRW	12,753	Korea REIT Co. Ltd.	30,335	33,094	
KRW	211	Korea Zinc Co. Ltd.	102,555	100,114	
KRW	3,285	Korean Reinsurance Co.	32,065	35,580	
KRW	2,431	KT Corp.	73,966	85,004	
KRW	3,296	KT&G Corp.	330,998	305,886	
KRW	78	LG Chem Ltd.	52,168	72,903	
KRW	1,641	LG Corp.	168,132	184,953	
KRW	469	LG Electronics Inc.	59,930	84,318	
KRW	33	LG Household & Health Care Ltd.	56,286	63,937	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>SOUTH KOREA (cont'd)</b>					
KRW	3,781	LG Uplus Corp.	60,901	63,818	
KRW	369	LOTTE Fine Chemical Co. Ltd.	23,551	26,779	
KRW	342	LS Industrial Systems Co. Ltd.	23,745	21,022	
KRW	795	LX Holdings Co. Ltd.	10,375	9,834	
KRW	14,964	Macquarie Korea Infrastructure Fund	196,671	206,500	
KRW	1,603	Meritz Fire & Marine Insurance Co. Ltd.	31,405	35,958	
KRW	8,547	Meritz Securities Co. Ltd.	42,130	44,500	
KRW	4,537	Mirae Asset Securities Co. Ltd.	43,316	47,045	
KRW	104	Naver Corp.	32,770	47,744	
KRW	84	NCsoft Corp.	65,204	75,740	
KRW	3,858	NH Investment & Securities Co. Ltd.	53,302	54,724	
KRW	2,306	PARTRON Co. Ltd.	28,320	26,371	
KRW	1,470	POSCO	480,036	562,506	
KRW	1,605	POSCO DAEWOO Corp.	34,022	41,121	
KRW	320	S-1 Corp.	32,195	28,818	
KRW	884	Samjin Pharmaceutical Co. Ltd.	26,988	26,877	
KRW	247	Samsung Electro-Mechanics Co. Ltd.	39,579	48,073	
KRW	55,384	Samsung Electronics Co. Ltd.	3,998,299	4,914,593	
KRW	611	Samsung Fire & Marine Insurance	158,469	148,142	
KRW	1,587	Samsung Life Insurance Co. Ltd.	134,965	139,255	
KRW	67	Samsung SDI Co. Ltd.	41,850	51,423	
KRW	278	Samsung SDS Co. Ltd.	60,659	56,552	
KRW	1,618	Samsung Securities Co. Ltd.	71,511	79,972	
KRW	413	Silicon Works Co. Ltd.	42,050	55,222	
KRW	2,895	SK Hynix Inc.	325,002	405,871	
KRW	830	SK Telecom Co. Ltd.	263,620	292,050	
KRW	206	SKC Co. Ltd.	30,001	35,903	
KRW	4,695	SsangYong C&E Co. Ltd.	36,594	43,107	
KRW	282	Yuhan Corp.	19,317	19,566	
			<b>9,195,949</b>	<b>10,712,672</b>	<b>12.68</b>
<b>TAIWAN</b>					
TWD	11,136	AcBel Polytech Inc.	13,677	12,868	
TWD	4,780	Accton Technology Corp.	42,298	70,211	
TWD	23,145	Acer Inc.	20,508	30,139	
TWD	3,556	Advantech Co. Ltd.	44,583	54,524	
TWD	4,144	Arcadyan Technology Corp.	17,700	19,614	
TWD	24,412	ASE Industrial Holding Co. Ltd.	71,008	121,514	
TWD	58,746	Asia Cement Corp.	110,406	132,371	
TWD	12,939	Asustek Computer Inc.	130,379	213,632	
TWD	5,582	Aten International Co. Ltd.	21,654	21,037	
TWD	38,145	Capital Securities Corp.	16,017	28,735	
TWD	9,570	Catcher Technology Co. Ltd.	93,234	77,409	
TWD	79,834	Cathay Financial Holding Co. Ltd.	143,735	191,242	
TWD	24,794	Chang Hwa Commercial Bank	20,623	17,796	
TWD	4,703	Charoen Pokphand Enterprise (Taiwan) Co. Ltd.	14,880	16,847	
TWD	13,111	Cheng Loong Corp.	11,696	28,261	
TWD	14,798	Cheng Shin Rubber Industry Co. Ltd.	27,275	30,746	
TWD	7,461	Cheng Uei Precision Industry Co. Ltd.	14,450	14,010	
TWD	15,190	Chicony Electronics Co. Ltd.	54,313	54,277	
TWD	4,663	Chicony Power Technology Co. Ltd.	14,860	15,004	
TWD	4,067	Chilisin Electronics Corp.	20,665	18,256	
TWD	206,279	China Development Financial Holding Corp.	82,098	120,555	
TWD	22,494	China Life Insurance Co. Ltd.	19,595	26,342	
TWD	4,134	China Steel Chemical Corp.	20,098	21,037	
TWD	11,004	ChipMOS TECHNOLOGIES INC.	18,210	23,279	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>TAIWAN (cont'd)</b>			
TWD	6,693	Chong Hong Construction Co. Ltd.	24,109	23,559	
TWD	1,810	Chroma Ate Inc.	12,009	15,405	
TWD	28,489	Chunghwa Telecom Co. Ltd.	135,695	144,340	
TWD	2,155	Cleanaway Co. Ltd.	14,168	15,899	
TWD	42,591	Compal Electronics Inc.	35,286	42,306	
TWD	10,433	Compeq Manufacturing Co. Ltd.	22,358	19,474	
TWD	301,160	CTBC Financial Holding Co. Ltd.	261,582	303,829	
TWD	10,083	CTCI Corp.	16,911	17,566	
TWD	12,527	Da Cin Construction Co. Ltd.	14,927	19,291	
TWD	16,509	Delta Electronics Inc.	122,648	222,315	
TWD	70,532	E.Sun Financial Holding Co. Ltd.	74,113	82,442	
TWD	1,421	Eclat Textile Co. Ltd.	23,363	41,429	
TWD	4,477	Elan Microelectronics Corp.	18,710	38,700	
TWD	3,951	Elite Material Co. Ltd.	23,373	38,280	
TWD	15,165	Eternal Chemical Co. Ltd.	18,260	27,296	
TWD	23,467	EVA Airways Corp.	11,483	21,015	
TWD	8,422	Everlight Electronics Co. Ltd.	17,241	19,726	
TWD	15,957	Far Eastern Department Stores Ltd.	14,269	16,134	
TWD	34,565	Far Eastern International Bank	16,437	16,284	
TWD	45,816	Far Eastern New Century Corp.	59,660	65,159	
TWD	26,678	Far EastOne Telecommunications Co. Ltd.	80,681	76,593	
TWD	8,073	Farglory Land Development Co. Ltd.	17,250	19,124	
TWD	8,336	Feng Hsin Iron & Steel Co. Ltd.	18,828	30,120	
TWD	2,371	Feng Tay Enterprise Co. Ltd.	18,796	25,764	
TWD	91,530	First Financial Holding Co. Ltd.	84,927	92,341	
TWD	48,480	Formosa Chemicals & Fibre Corp.	211,228	182,495	
TWD	13,602	Formosa Petrochemical Corp.	62,728	64,381	
TWD	51,186	Formosa Plastics Corp.	229,480	234,312	
TWD	1,787	Foxsemicon Integrated Technology Inc.	18,626	18,942	
TWD	96,111	Fubon Financial Holding Co. Ltd.	185,856	315,663	
TWD	1,833	Fusheng Precision Co. Ltd.	14,221	17,067	
TWD	9,567	Getac Technology Corp.	19,587	23,385	
TWD	1,285	Giant Manufacturing Co. Ltd.	12,313	18,189	
TWD	4,538	Gigabyte Technology Co. Ltd.	10,343	21,681	
TWD	2,690	Grape King BIO Ltd.	20,977	20,623	
TWD	13,492	Great Wall Enterprise Co. Ltd.	22,742	36,038	
TWD	6,466	Greatek Electronics Inc.	15,099	22,645	
TWD	764	Hiwin Technologies Corp.	15,563	13,412	
TWD	4,863	Holtek Semiconductor Inc.	15,076	21,613	
TWD	143,701	Hon Hai Precision Industry Co. Ltd.	497,973	715,292	
TWD	1,703	Hotai Motor Co. Ltd.	36,268	46,472	
TWD	56,945	Hua Nan Financial Holdings Co. Ltd.	46,280	46,694	
TWD	8,239	Huaku Development Co. Ltd.	31,483	31,124	
TWD	42,964	IBF Financial Holdings Co. Ltd.	20,749	31,506	
TWD	42,356	Inventec Co. Ltd.	44,395	49,414	
TWD	4,277	ITE Technology Inc.	14,203	23,095	
TWD	19,928	King Yuan Electronics Co. Ltd.	26,667	39,766	
TWD	13,162	King's Town Bank	23,441	23,311	
TWD	2,461	Kung Long Batteries Industrial Co. Ltd.	15,984	16,461	
TWD	619	Largan Precision Co. Ltd.	88,297	85,282	
TWD	8,734	Lien Hwa Industrial Corp.	11,951	19,408	
TWD	49,262	Lite-On Technology Corp.	101,626	126,107	
TWD	618	LOTES Co. Ltd.	14,654	16,040	
TWD	16,503	Macronix International Co. Ltd.	23,728	33,519	
TWD	2,054	Makalot Industrial Co. Ltd.	14,413	25,012	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>TAIWAN (cont'd)</b>			
TWD	3,783	MediaTek Inc.	61,849	161,740	
TWD	119,954	Mega Financial Holding Co. Ltd.	153,152	175,128	
TWD	1,376	Merida Industry Co. Ltd.	16,574	19,141	
TWD	3,813	Merry Electronics Co. Ltd.	24,800	17,878	
TWD	7,942	Micro-Star International Co. Inc.	31,217	55,593	
TWD	43,934	Nan Ya Plastics Corp.	142,253	162,454	
TWD	5,325	Nantex Industry Co. Ltd.	14,592	33,961	
TWD	7,212	Nanya Technology Corp.	21,234	25,546	
TWD	7,624	Nichidenbo Corp.	15,710	20,500	
TWD	1,451	Nien Made Enterprise Co. Ltd.	19,641	26,665	
TWD	6,045	Novatek Microelectronics Corp. Ltd.	52,284	134,061	
TWD	12,718	Pan-International Industrial Corp.	19,380	22,496	
TWD	49,404	Pegatron Corp.	128,423	151,062	
TWD	30,026	Pou Chen Corp.	44,036	52,444	
TWD	13,645	Powertech Technology Inc.	48,594	65,191	
TWD	6,146	President Chain Store Corp.	78,276	71,838	
TWD	15,949	President Securities Corp.	11,489	18,961	
TWD	8,524	Primax Electronics Ltd.	17,665	21,594	
TWD	27,405	Prince Housing & Development Corp.	13,058	14,494	
TWD	9,361	Promate Electronic Co. Ltd.	15,672	17,286	
TWD	19,550	Qisda Corp.	17,286	26,761	
TWD	45,253	Quanta Computer Inc.	122,317	175,979	
TWD	3,836	Realtek Semiconductor Corp.	46,840	86,095	
TWD	7,969	Ruentex Development Co. Ltd.	14,732	20,046	
TWD	6,965	Ruentex Industries Ltd.	22,740	27,209	
TWD	13,261	Sanyang Motor Co. Ltd.	14,448	17,799	
TWD	4,212	Sercomm Corp.	14,694	12,879	
TWD	47,259	Shanghai Commercial & Savings Bank Ltd. (The)	93,879	95,041	
TWD	116,402	Shin Kong Financial Holding Co. Ltd.	43,893	49,301	
TWD	2,213	Sinbon Electronics Co. Ltd.	12,818	26,949	
TWD	15,844	Sinon Corp.	12,913	15,844	
TWD	209,910	SinoPac Financial Holdings Co.	104,474	128,275	
TWD	1,911	Sitronix Technology Corp.	11,657	26,583	
TWD	10,340	Standard Foods Corp.	27,870	24,861	
TWD	1,651	Sunny Friend Environmental Technology Co. Ltd.	17,351	15,409	
TWD	8,540	Supreme Electronics Co. Ltd.	11,317	15,277	
TWD	3,774	Syncmold Enterprise Corp.	13,258	13,989	
TWD	26,845	Synnex Technology International Corp.	46,770	60,728	
TWD	5,650	System Corp.	18,647	22,700	
TWD	90,848	Taishin Financial Holdings Co. Ltd.	53,487	61,573	
TWD	45,304	Taiwan Business Bank	22,667	19,027	
TWD	94,930	Taiwan Cement Corp.	163,530	215,169	
TWD	8,277	Taiwan Cogeneration Corp.	10,446	14,236	
TWD	71,218	Taiwan Cooperative Financial Holding	61,101	67,260	
TWD	11,959	Taiwan Fertilizer Co. Ltd.	27,527	31,305	
TWD	23,259	Taiwan High Speed Rail Corp.	35,706	30,908	
TWD	7,145	Taiwan Hon Chuan Enterprise Co. Ltd.	17,177	24,419	
TWD	21,351	Taiwan Mobile Co. Ltd.	102,028	96,789	
TWD	4,745	Taiwan Paiho Ltd.	16,527	21,510	
TWD	6,537	Taiwan Secom	26,811	27,338	
TWD	133,465	Taiwan Semiconductor Manufacturing Co. Ltd.	1,666,907	3,529,313	
TWD	21,081	Taiwan Styrene Monomer Corp.	18,710	20,237	
TWD	2,548	Taiwan Surface Mounting Technology Corp.	14,396	13,702	
TWD	18,063	Teco Electric & Machinery Co. Ltd.	18,528	26,652	
TWD	5,470	Test Research Inc.	14,399	14,489	

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# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>TAIWAN (cont'd)</b>					
TWD	2,203	Thinking Electronic Industrial Co. Ltd.	19,259	19,484	
TWD	4,210	Topco Scientific Co. Ltd.	18,343	23,388	
TWD	9,612	Tripod Technology Corp.	45,526	57,670	
TWD	12,993	Tung Ho Steel Enterprise Corp.	17,508	30,316	
TWD	9,990	U-Ming Marine Transport Corp.	13,656	39,559	
TWD	5,707	Unimicron Technology Corp.	9,530	32,719	
TWD	66,268	Uni-President Enterprises Corp.	205,319	215,586	
TWD	3,399	United Integrated Services Co. Ltd.	31,658	32,101	
TWD	92,943	United Microelectronics Corp.	66,847	219,340	
TWD	16,431	USI Corp.	12,978	27,092	
TWD	514	Voltronic Power Technology Corp.	14,834	30,725	
TWD	6,005	Wah Lee Industrial Corp.	16,437	21,964	
TWD	20,292	Walsin Lihwa Corp.	14,533	26,424	
TWD	2,922	Walsin Technology Corp.	23,464	29,544	
TWD	12,752	Wan Hai Lines Ltd.	14,850	181,924	
TWD	69,017	Wistron Corp.	80,761	95,088	
TWD	750	WiWynn Corp.	17,713	33,232	
TWD	22,441	WPG Holdings Co. Ltd.	39,850	50,965	
TWD	2,794	Yageo Corp.	43,082	68,917	
TWD	19,552	YFY Inc.	16,768	39,711	
TWD	79,584	Yuanta Financial Holding Co. Ltd.	62,571	94,968	
TWD	2,997	Yulon Finance Corp.	13,287	18,980	
TWD	1,617	Yulon Nissan Motor Co. Ltd.	18,449	19,511	
TWD	9,274	YungShin Global Holding Corp.	18,243	18,135	
TWD	2,259	Zeng Hsing Industrial Co. Ltd.	13,824	16,716	
			<b>8,784,037</b>	<b>12,920,790</b>	<b>15.30</b>
<b>THAILAND</b>					
THB	18,145	Advanced Info Service Public Co. Ltd.	126,004	119,881	
THB	37,631	Airports of Thailand PCL	88,395	90,144	
THB	96,969	AP Thailand PCL	30,955	31,284	
THB	35,305	Bangkok Commercial Asset Management PCL	27,694	25,372	
THB	134,568	BTS Group Holdings PCL	50,979	48,613	
THB	6,189	Bumrungrad Hospital Public Co. Ltd.	27,786	30,727	
THB	40,724	C.P. All Public Co. Ltd.	96,094	94,406	
THB	5,366	Carabao Group PCL	27,565	29,336	
THB	13,439	Central Pattana Public Co. Ltd.	24,597	27,260	
THB	53,723	Charoen Pokphand Foods Public Co. Ltd.	56,999	55,005	
THB	3,308	Delta Electronics (Thailand) PCL	49,476	73,874	
THB	4,449	Electricity Generating Public Co. Ltd.	30,861	30,081	
THB	10,691	Global Power Synergy Co. Ltd.	27,031	30,154	
THB	30,246	Gulf Energy Development PCL	43,982	40,025	
THB	55,193	Home Product Center PCL	31,207	30,707	
THB	33,909	Intouch Holdings PCL	79,486	85,158	
THB	13,459	Krungthai Card PCL	40,494	34,841	
THB	79,228	Noble Development PCL	25,011	22,499	
THB	22,417	Osotspa PCL	31,168	32,696	
THB	53,832	Pruksa Holding PCL	25,595	28,702	
THB	43,521	PTT Exploration and Production Public Co. Ltd.	173,835	196,736	
THB	263,406	Quality Houses PCL	23,456	23,204	
THB	11,988	Ratchaburi Group PCL	23,352	21,190	
THB	231,388	SC Asset Corp. PCL	25,137	27,714	
THB	5,168	Siam Cement Public Co. Ltd. (The)	79,027	86,259	
THB	38,788	Siam Commercial Bank PCL, NVDR	126,500	146,866	
THB	32,208	SPCG PCL	25,347	23,395	
THB	13,017	Srisawad Corp. PCL	30,522	34,577	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>THAILAND (cont'd)</b>					
THB	32,411	Supalai Public Co. Ltd.	24,094	25,796	
THB	55,990	Thai Union Frozen Products Public Co. Ltd.	39,390	42,833	
THB	18,105	Thai Vegetable Oil Public Co. Ltd.	24,629	22,909	
THB	25,758	Thanachart Capital PCL	32,085	34,334	
THB	36,939	Tipco Asphalt PCL	28,877	27,402	
THB	20,621	Tisco Financial Group Public Co. Ltd.	65,975	70,510	
THB	211,818	TPI Polene Power PCL	37,184	36,173	
THB	268,372	True Corp. PCL	32,209	32,973	
THB	55,036	TTW PCL	26,668	24,879	
THB	20,152	Vinythai PCL	28,937	29,198	
THB	223,157	WHA Corp. PCL	25,634	27,590	
			<b>1,814,237</b>	<b>1,895,303</b>	<b>2.24</b>
<b>TURKEY</b>					
TRY	13,313	Aksa Akriklik Kimya Sanayii AS	31,473	28,426	
TRY	15,419	Enerjisa Enerji Anonim Sirketi	23,870	22,747	
TRY	35,516	Enka Insaat ve Sanayi A.S.	43,967	47,232	
TRY	18,052	Eregli Demir ve Celik Fabrikalari TAS	39,062	46,316	
TRY	2,946	Ford Otomotiv Sanayi AS	56,658	71,470	
TRY	24,945	Haci Omer Sabanci Holding AS	39,559	31,609	
TRY	357	Otokar Otomotiv Ve Savunma Sanayi AS	20,931	14,146	
TRY	7,872	TAV Havalimanlari Holding SA	28,645	26,615	
TRY	6,951	Tofas Turk Otomobil Fabrikasi AS	32,129	29,268	
TRY	21,551	Turkcell Iletisim Hizmetleri AS	59,709	49,457	
			<b>376,003</b>	<b>367,286</b>	<b>0.43</b>
<b>Total Equities</b>			<b>60,317,507</b>	<b>67,925,835</b>	<b>80.43</b>
<b>BONDS</b>					
<b>INDIA</b>					
INR	42,978	Britannia Industries Ltd., 5.5%, June 03, 2024	207	208	0.00
<b>Total Bonds</b>			<b>207</b>	<b>208</b>	<b>0.00</b>
		Adjustment for transaction costs	(52,090)		
<b>Total Investments</b>			<b>60,265,624</b>	67,926,043	80.43
		Other Net Assets (Liabilities)		16,531,056	19.57
<b>Net Assets Attributable to Holders of Redeemable Units</b>				<b>84,457,099</b>	<b>100.00</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Emerging Markets Dividend Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at June 30, 2021

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
	-	-	-

as at December 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Macquarie Korea Infrastructure Fund	4,349,263	88	-

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	28	n/a
Soft dollar commissions <sup>†</sup>	8	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Non-Hedged Units	
	2021	2020
<b>Number of redeemable units at the beginning of period</b>	1,500,000	1,300,000
Redeemable units issued for cash	1,400,000	100,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	-	-
<b>Number of redeemable units at the end of period</b>	2,900,000	1,400,000

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund.

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

# CI WisdomTree Emerging Markets Dividend Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.380

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	39	-
Collateral (non-cash)	41	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
<b>Charges as a % of gross securities lending revenue</b>	-	-

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

# CI WisdomTree Emerging Markets Dividend Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Taiwan	25.0
China	21.0
South Korea	12.8
India	8.0
Russia	7.6
Hong Kong	5.7
Brazil	5.4
South Africa	2.7
Indonesia	2.6
Thailand	2.5
Malaysia	2.1
Mexico	1.8
Philippines	0.8
Chile	0.7
Turkey	0.5
Czech Republic	0.3
Poland	0.2
Other Net Assets (Liabilities)	0.2
Hungary	0.1
Singapore	0.0
<b>Total</b>	<b>100.0</b>

### Credit Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to credit risk as substantially all of its assets were invested in equities.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
WisdomTree Emerging Markets Dividend Total Return Index	4,938,375

as at December 31, 2020

Benchmark	(\$)
WisdomTree Emerging Markets Dividend Total Return Index	4,092,732

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Taiwan Dollar	12,969	-	12,969	15.4
Hong Kong Dollar	9,133	-	9,133	10.8
Indian Rupee	7,413	-	7,413	8.8
Korean Won	5,932	-	5,932	7.0
U.S. Dollar	3,839	-	3,839	4.5
Brazilian Real	2,692	-	2,692	3.2
Chinese Renminbi	1,846	-	1,846	2.2
South Africa Rand	1,262	-	1,262	1.5
Thai Baht	1,044	-	1,044	1.2
Indonesian Rupiah	974	-	974	1.2
Malaysian Ringgit	847	-	847	1.0
Mexican Peso	815	-	815	1.0
Philippine Peso	363	-	363	0.4
Chilean Peso	305	-	305	0.4
Turkish Lira	202	-	202	0.2
Czech Koruna	160	-	160	0.2
Polish Zloty	113	-	113	0.1
Hungarian Forint	38	-	38	0.0
<b>Total</b>	<b>49,947</b>	<b>-</b>	<b>49,947</b>	<b>59.1</b>

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Taiwan Dollar	10,405	-	10,405	25.2
Hong Kong Dollar	9,243	-	9,243	22.4
Korean Won	5,309	-	5,309	12.9
U.S. Dollar	3,146	-	3,146	7.6
Indian Rupee	2,376	-	2,376	5.8
Brazilian Real	2,235	-	2,235	5.4
Chinese Renminbi	1,838	-	1,838	4.5
South Africa Rand	1,118	-	1,118	2.7
Indonesian Rupiah	1,059	-	1,059	2.6
Thai Baht	1,038	-	1,038	2.5
Malaysian Ringgit	875	-	875	2.1
Mexican Peso	728	-	728	1.8
Philippine Peso	333	-	333	0.8
Chilean Peso	304	-	304	0.7
Turkish Lira	196	-	196	0.5
Czech Koruna	131	-	131	0.3
Polish Zloty	102	-	102	0.2
Hungarian Forint	25	-	25	0.1
<b>Total</b>	<b>40,461</b>	<b>-</b>	<b>40,461</b>	<b>98.1</b>

~Includes monetary and non-monetary instruments, if any.

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$4,995,000 (December 31, 2020 - \$4,046,000). In practice, the actual results may differ from this analysis and the difference may be material.

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

# CI WisdomTree Emerging Markets Dividend Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities.

## Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

### Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	67,926	-	-	67,926
<b>Total</b>	<b>67,926</b>	<b>-</b>	<b>-</b>	<b>67,926</b>

There were no transfers between Level 1 and 2 and Level 1 and 3 during the period ended June 30, 2021.

## Level 3 Reconciliation

The tables below summarize the movement in financial instruments classified as Level 3.

### for the period ended June 30, 2021

	Balance at Dec. 31, 2020 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss) (in \$000's)	Balance at Jun. 30, 2021 (in \$000's)
<b>Long Positions/Assets:</b>								
Equities	15	4	(1)	-	(9)	(2)	(7)	-
<b>Total</b>	<b>15</b>	<b>4</b>	<b>(1)</b>	<b>-</b>	<b>(9)</b>	<b>(2)</b>	<b>(7)</b>	<b>-</b>

During the period ended June 30, 2021, investments with a fair value of \$9,000 were transferred out of Level 3 into Level 2 as observable market inputs became available for these investments.

### for the year ended December 31, 2020

	Balance at Dec. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)** (in \$000's)	Balance at Dec. 31, 2020 (in \$000's)
<b>Long Positions/Assets:</b>								
Equities	-	23	(6)	-	-	(1)	(1)	15
<b>Total</b>	<b>-</b>	<b>23</b>	<b>(6)</b>	<b>-</b>	<b>-</b>	<b>(1)</b>	<b>(1)</b>	<b>15</b>

\*Change in unrealized gain (loss) related to investments held at December 31, 2020 was (\$1,000).

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at June 30, 2021 and December 31, 2020.

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

## Fair Value Hierarchy (cont'd)

### Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	38,058	3,123	15	41,196
<b>Total</b>	<b>38,058</b>	<b>3,123</b>	<b>15</b>	<b>41,196</b>

There were no transfers between Level 1, 2 and 3 during the the year ended December 31, 2020.



# CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	192,226	79,860
Investments pledged as collateral	-	-
Cash	191	204
Unrealized gain on futures and foreign currency forward contracts	128	105
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	10	3
Cash collateral on deposit for short sale	-	-
Dividends receivable	114	72
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	85,903	-
Receivable for unit subscriptions	86,975	-
	365,547	80,244
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	223	346
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	172,127	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	282
Management fees payable	45	24
Accounts payable and accrued liabilities	22	8
Foreign capital gains tax	-	-
	172,417	660
<b>Net assets attributable to holders of redeemable units</b>	193,130	79,584

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Hedged Units	54,444	42,952	32.03	28.63	1,700,000	1,500,000
Non-Hedged						
Units	138,686	36,632	29.70	28.18	4,670,000	1,300,000

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

# CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	1,879	832
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	2,106	(2,285)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	4,556	105
<b>Total net gain (loss) on investments and derivatives</b>	<b>8,541</b>	<b>(1,348)</b>
Other income		
Foreign exchange gain (loss) on cash	(33)	(16)
Securities lending revenue (Note 6)	4	-
Fees rebate	50	-
Miscellaneous foreign income	-	-
Other income	36	-
<b>Total other income</b>	<b>57</b>	<b>(16)</b>
<b>Total income</b>	<b>8,598</b>	<b>(1,364)</b>
<b>Expenses</b>		
Management fees (Note 5)	258	163
Commissions and other portfolio transaction costs	224	15
Independent review committee fees	1	2
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	1	-
Withholding taxes	192	85
Harmonized sales tax	24	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>700</b>	<b>265</b>
Expenses absorbed by the Manager (Note 5)	-	(2)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>7,898</b>	<b>(1,627)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Hedged Units	5,814	(1,493)	3.67	(1.14)	1,585,083	1,304,396
Non-Hedged						
Units	2,084	(134)	1.19	(0.14)	1,751,436	973,077

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

# CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	42,952	37,515	36,632	20,131	79,584	57,647
Increase (decrease) in net assets attributable to holders of redeemable units	5,814	(1,493)	2,084	(134)	7,898	(1,627)
<b>Distributions to holders of redeemable units</b>						
From net investment income	(469)	(280)	(531)	(220)	(1,000)	(500)
From net realized gains	-	-	-	-	-	-
Return of capital	(2)	-	-	-	(2)	-
<b>Total distributions to holders of redeemable units</b>	(471)	(280)	(531)	(220)	(1,002)	(500)
<b>Redeemable unit transactions</b>						
Proceeds from redeemable units issued	6,149	4	103,401	5,122	109,550	5,126
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-
Redemption of redeemable units	-	(2,685)	(2,900)	-	(2,900)	(2,685)
<b>Net increase (decrease) from redeemable unit transactions</b>	6,149	(2,681)	100,501	5,122	106,650	2,441
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	11,492	(4,454)	102,054	4,768	113,546	314
<b>Net assets attributable to holders of redeemable units at the end of period</b>	54,444	33,061	138,686	24,899	193,130	57,961

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

# CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	7,898	(1,627)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(2,106)	2,285
Unrealized foreign exchange (gain) loss on cash	(3)	(3)
Commissions and other portfolio transaction costs	224	15
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(4,556)	(105)
Proceeds from sale and maturity of investments and derivatives	(80,556)	7,661
Purchase of investments and derivatives	60,708	(9,989)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	(42)	(42)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	21	(2)
Change in other accounts receivable and payable	7	(4)
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>(18,405)</b>	<b>(1,811)</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(1,284)	(567)
Proceeds from issuance of redeemable units	22,573	5,127
Amounts paid on redemption of redeemable units	(2,900)	(2,685)
<b>Net cash from (used in) financing activities</b>	<b>18,389</b>	<b>1,875</b>
Unrealized foreign exchange gain (loss) on cash	3	3
Net increase (decrease) in cash	(16)	64
Cash (bank overdraft), beginning of period	204	52
<b>Cash (bank overdraft), end of period</b>	<b>191</b>	<b>119</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	1,646	-
Interest received, net of withholding tax*	-	-
Dividends paid*	-	706
Interest paid*	(1)	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES</b>					
<b>AUSTRALIA</b>					
AUD	582	Appen Ltd.	11,430	7,358	
AUD	1,741	ARB Corp. Ltd.	56,129	69,904	
AUD	63,454	Beach Energy Ltd.	89,495	73,148	
AUD	249,672	BHP Group Ltd.	9,869,249	11,273,510	
AUD	8,230	Bluescope Steel Ltd.	130,652	168,017	
AUD	70,836	Brambles Ltd.	720,370	753,358	
AUD	3,662	Breville Group Ltd.	98,163	101,825	
AUD	23,293	Charter Hall Group	318,575	336,077	
AUD	5,081	Codan Ltd.	70,616	85,166	
AUD	5,713	CSL Ltd.	1,379,139	1,514,676	
AUD	2,049	Domino's Pizza Enterprises Ltd.	171,195	229,555	
AUD	4,139	Elders Ltd.	44,796	44,443	
AUD	82,273	Evolution Mining Ltd.	396,410	344,184	
AUD	51,790	Goodman Group	985,877	1,019,267	
AUD	7,470	JB Hi-Fi Ltd.	349,033	351,253	
AUD	1,658	Kogan.com Ltd.	26,394	17,849	
AUD	13,095	Mineral Resources Ltd.	478,360	654,099	
AUD	3,433	Netwealth Group Ltd.	55,209	54,734	
AUD	26,050	NIB Holdings Ltd.	154,944	157,656	
AUD	13,909	Northern Star Resources Ltd.	137,937	126,461	
AUD	485	Pro Medicus Ltd.	21,040	26,476	
AUD	13,530	Ramelius Resources Ltd.	23,793	21,320	
AUD	33,467	Regis Resources Ltd.	107,077	73,426	
AUD	40,258	Rio Tinto Ltd.	4,180,424	4,739,629	
AUD	35,657	St. Barbara Ltd.	75,935	56,518	
AUD	7,504	Technology One Ltd.	58,026	64,948	
AUD	621	Wisetech Global Ltd.	18,407	18,434	
			<b>20,028,675</b>	<b>22,383,291</b>	<b>11.59</b>
<b>BELGIUM</b>					
EUR	393	Fagron NV	11,413	10,867	
EUR	1,434	Melexis NV	173,257	184,366	
			<b>184,670</b>	<b>195,233</b>	<b>0.10</b>
<b>CHINA</b>					
HKD	261,587	CSPC Pharmaceutical Group Ltd.	376,272	468,834	0.24
<b>DENMARK</b>					
DKK	548	Ambu AS, Class 'B'	24,639	26,091	
DKK	4,649	Coloplast AS, Class 'B'	830,956	944,703	
DKK	1,014	DSV Panalpina AS	217,490	292,856	
DKK	590	GN Store Nord AS	54,066	63,826	
DKK	5,787	H. Lundbeck AS	225,643	227,990	
DKK	48,734	Novo Nordisk AS, Series 'B'	4,338,969	5,056,411	
DKK	5,521	Novozymes AS, Class 'B'	440,748	515,375	
DKK	8,051	Orsted AS	1,328,248	1,399,113	
DKK	1,677	Royal Unibrew A/S	215,830	264,540	
DKK	686	SimCorp AS	94,471	106,642	
DKK	13,424	Vestas Wind Systems AS	542,786	648,954	
			<b>8,313,846</b>	<b>9,546,501</b>	<b>4.95</b>
<b>FINLAND</b>					
EUR	19,302	Kone OYJ, Class 'B'	1,830,795	1,950,135	
EUR	25,332	Neste OYJ	1,648,528	1,921,010	
EUR	5,452	Orion OYJ, Class 'B'	313,919	290,227	
EUR	302	Revenio Group OYJ	23,618	28,339	
EUR	1,718	Tokmanni Group Corp.	49,113	58,834	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>FINLAND (cont'd)</b>					
EUR	4,265	Uponor OYJ	128,898	153,071	
EUR	10,357	Valmet Corp.	455,641	559,396	
			<b>4,450,512</b>	<b>4,961,012</b>	<b>2.57</b>
<b>FRANCE</b>					
EUR	224	BioMerieux	38,781	32,237	
EUR	2,621	Gaztransport Et Technigaz SA	300,805	262,113	
EUR	1,043	Hermes International	1,445,020	1,881,626	
EUR	10,509	LVMH Moet Hennessy-Louis Vuitton SA	8,836,363	10,205,490	
EUR	125	Sartorius Stedim Biotech	56,923	73,223	
EUR	613	Trigano SA	130,269	156,813	
EUR	7,801	Verallia	326,862	358,107	
			<b>11,135,023</b>	<b>12,969,609</b>	<b>6.72</b>
<b>GERMANY</b>					
EUR	605	Bechtle AG	122,423	139,175	
EUR	980	CANCOM AG	71,896	73,396	
EUR	669	Carl Zeiss Meditec AG	141,092	160,086	
EUR	472	CompuGroup Medical SE & Co. KGaA	53,779	45,781	
EUR	1,352	Dermapharm Holding SE	107,999	133,519	
EUR	289	Eckert & Ziegler AG	30,274	40,891	
EUR	3,557	FUCHS PETROLUB SE	189,048	171,068	
EUR	24,685	Infineon Technologies AG	995,179	1,225,972	
EUR	5,067	Knorr-Bremse AG	786,654	721,766	
EUR	977	Nemetschek AG	81,177	92,568	
EUR	36,457	SAP SE	6,350,689	6,362,349	
EUR	28,067	Siemens Healthineers AG	1,913,522	2,130,063	
EUR	103	STRATEC Biomedical AG	19,271	17,818	
EUR	2,012	Symrise AG	344,844	347,168	
EUR	1,217	VERBIO Vereinigte BioEnergie AG	62,128	76,348	
			<b>11,269,975</b>	<b>11,737,968</b>	<b>6.08</b>
<b>HONG KONG</b>					
HKD	352,000	China Overseas Grand Oceans Group Ltd.	254,389	253,699	
HKD	1,016,500	China Overseas Land & Investment Ltd.	2,938,353	2,859,189	
HKD	12,163	China Tobacco International (HK) Co. Ltd.	30,590	32,777	
HKD	38,910	Hong Kong Exchanges & Clearing Ltd.	2,804,273	2,871,385	
HKD	33,920	Techtronic Industries Co. Ltd.	514,778	733,419	
HKD	17,179	Vitasoy International Holdings Ltd.	90,729	79,028	
			<b>6,633,112</b>	<b>6,829,497</b>	<b>3.54</b>
<b>ISRAEL</b>					
ILS	2,839	Matrix IT Ltd.	90,763	95,071	
ILS	2,832	Maytronics Ltd.	66,533	73,086	
ILS	3,168	Strauss Group Ltd.	115,956	109,857	
			<b>273,252</b>	<b>278,014</b>	<b>0.14</b>
<b>ITALY</b>					
EUR	1,322	Carel Industries SPA	39,234	39,312	
EUR	12,339	Davide Campari-Milano NV	189,854	204,663	
EUR	364	DiaSorin	75,376	85,258	
EUR	2,500	Ferrari NV	573,959	638,798	
EUR	1,485	Interpump Group SPA	87,415	108,905	
EUR	5,759	Recordati Industria Chimica e Farmaceutica SPA	372,630	407,632	
EUR	368	Reply SPA	58,269	74,901	
EUR	5,239	Zignago Vetro SPA	118,499	129,250	
			<b>1,515,236</b>	<b>1,688,719</b>	<b>0.87</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>JAPAN</b>					
JPY	3,429	ABC-Mart Inc.	246,431	243,696	
JPY	3,906	Advantest Corp.	326,033	436,223	
JPY	428	Ariake Japan Co. Ltd.	35,357	32,901	
JPY	4,488	Asahi Holdings Inc.	108,739	113,463	
JPY	727	ASAHI INTECC CO. LTD.	22,274	21,543	
JPY	54,733	Astellas Pharma Inc.	1,181,799	1,181,299	
JPY	4,981	Bandai Namco Holdings Inc.	412,515	428,351	
JPY	58	BayCurrent Consulting Inc.	11,553	25,819	
JPY	1,994	Benefit One Inc.	64,339	77,753	
JPY	38,361	Bridgestone Corp.	1,917,512	2,163,481	
JPY	2,758	Capcom Co. Ltd.	101,606	100,005	
JPY	23,155	Chugai Pharmaceutical Co. Ltd.	1,037,808	1,137,200	
JPY	77	COSMOS Pharmaceutical Corp.	17,247	14,003	
JPY	984	CREATE SD HOLDINGS Co. Ltd.	40,495	36,229	
JPY	3,352	CyberAgent Inc.	78,265	89,194	
JPY	1,129	Daifuku Co. Ltd.	121,222	127,095	
JPY	3,250	Daikin Industries Ltd.	823,361	750,215	
JPY	3,035	Daiwabo Holdings Co. Ltd.	57,675	64,573	
JPY	59	Digital Arts Inc.	7,157	5,569	
JPY	1,971	DIP Corp.	63,291	75,536	
JPY	712	Disco Corp.	235,179	269,688	
JPY	1,882	DTS Corp.	53,726	55,538	
JPY	5,713	Eisai Co. Ltd.	723,459	696,350	
JPY	1,496	ELECOM Co. Ltd.	33,711	34,750	
JPY	2,058	en Japan Inc.	92,196	90,695	
JPY	1,741	FANCL Corp.	76,175	69,927	
JPY	908	Fast Retailing Co. Ltd.	819,500	847,208	
JPY	771	Food & Life Cos. Ltd.	35,156	41,246	
JPY	1,311	Funai Soken Holdings Inc.	37,063	35,221	
JPY	578	Fuso Chemical Co. Ltd.	25,395	26,440	
JPY	28	GMO Cloud K.K.	4,084	1,470	
JPY	279	GMO Payment Gateway Inc.	39,927	45,042	
JPY	419	GOLDWIN Inc.	36,498	30,526	
JPY	1,479	GungHo Online Entertainment	41,568	36,484	
JPY	1,068	Hikari Tsushin Inc.	246,908	232,472	
JPY	1,139	Horiba Ltd.	84,926	91,495	
JPY	2,667	Hoya Corp.	359,882	438,296	
JPY	575	INFOCOM CORP.	19,058	19,663	
JPY	1,473	Infomart Corp.	16,476	14,971	
JPY	67	IR Japan Holdings Ltd.	10,748	10,458	
JPY	422	Japan Elevator Service Holding Co. Ltd.	11,830	12,157	
JPY	1,874	Japan Lifeline Co. Ltd.	36,675	28,247	
JPY	1,476	Japan Material Co. Ltd.	25,950	22,248	
JPY	48	JINS HOLDINGS Inc.	3,721	4,557	
JPY	57	Justsystems Corp.	5,190	4,159	
JPY	4,063	Kakaku.com Inc.	132,348	152,083	
JPY	1,688	Kaken Pharmaceutical Co. Ltd.	102,459	89,644	
JPY	1,149	Kanematsu Electronics Ltd.	55,698	46,021	
JPY	11,713	Kao Corp.	1,053,641	893,200	
JPY	944	KATITAS Co. Ltd.	35,132	32,860	
JPY	1,328	Keyence Corp.	738,012	830,751	
JPY	1,292	KOBE BUSSAN CO. LTD.	44,490	50,451	
JPY	1,934	Koito Manufacturing Co. Ltd.	141,509	149,100	
JPY	1,060	KOSE Corp.	209,644	206,723	
JPY	253	Kotobuki Spirits Co. Ltd.	18,259	20,267	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>JAPAN (cont'd)</b>					
JPY	45	Kusuri no Aoki Holdings Co. Ltd.	4,934	4,067	
JPY	3,398	KYUDENKO CORP.	132,845	135,153	
JPY	520	Lasertec Corp.	74,814	125,256	
JPY	738	M3 Inc.	49,566	66,801	
JPY	805	MANI INC.	23,731	22,866	
JPY	795	Maruwa Unyu Kikan Co. Ltd.	14,276	14,005	
JPY	1,143	McDonald's Holdings Co. (Japan) Ltd.	69,021	62,486	
JPY	1,324	Meitec Corp.	86,838	88,778	
JPY	407	Milbon Co. Ltd.	28,739	28,516	
JPY	8,294	MinebeaMitsumi Inc.	238,432	271,960	
JPY	1,556	MISUMI Group Inc.	64,918	65,274	
JPY	1,828	Monotaro Co. Ltd.	45,831	53,638	
JPY	13,023	Murata Manufacturing Co. Ltd.	1,138,381	1,232,399	
JPY	1,995	Nexon Co. Ltd.	65,821	55,111	
JPY	8,865	NGK Spark Plug Co. Ltd.	185,463	162,799	
JPY	2,334	NIFCO Inc.	102,983	109,238	
JPY	2,044	Nihon M&A Center Inc.	58,317	65,700	
JPY	3,582	Nihon Unisys Ltd.	141,454	133,479	
JPY	866	Nippon Shinyaku Co. Ltd.	86,624	85,121	
JPY	3,251	Nissan Chemical Corp.	205,451	197,314	
JPY	722	Nitori Holdings Co. Ltd.	182,551	158,366	
JPY	925	Nojima Corp.	31,786	28,339	
JPY	9,992	Nomura Research Institute Ltd.	414,262	409,687	
JPY	2,233	NSD CO. LTD.	49,669	46,239	
JPY	1,127	OBIC Co. Ltd.	235,924	260,403	
JPY	731	Okuma Corp.	46,556	44,285	
JPY	7,141	Olympus Corp.	184,335	175,914	
JPY	2,423	Oracle Corp. Japan	272,167	229,781	
JPY	5,859	OTSUKA Corp.	380,128	381,096	
JPY	3,779	Outsourcing Inc.	63,026	85,125	
JPY	5,554	Pan Pacific International Holdings Corp.	153,057	142,892	
JPY	2,383	Pigeon Corp.	111,783	83,217	
JPY	951	PILOT CORP.	43,926	39,894	
JPY	1,322	Prestige International Inc.	12,728	10,369	
JPY	13,498	Recruit Holdings Co. Ltd.	724,597	823,756	
JPY	3,876	Ryohin Keikaku Co. Ltd.	103,331	100,759	
JPY	262	Sakai Moving Service Co. Ltd.	16,428	16,837	
JPY	9,111	Sanwa Shutter Corp.	139,904	138,651	
JPY	259	SCREEN Holdings Co. Ltd.	23,839	31,728	
JPY	3,593	SCSK Corp.	253,257	265,373	
JPY	1,388	Seria Co. Ltd.	62,381	63,414	
JPY	7,354	SG Holdings Co. Ltd.	241,026	239,005	
JPY	3,666	Shimadzu Corp.	163,813	175,670	
JPY	6,971	Shionogi & Co.	486,763	450,392	
JPY	251	SMS Co. Ltd.	7,920	9,311	
JPY	463,886	SoftBank Corp.	7,423,450	7,522,606	
JPY	1,470	Solasto Corp.	24,206	23,059	
JPY	10,482	Sony Group Corp.	1,262,047	1,264,773	
JPY	1,643	STARTS CORP. INC.	52,426	52,114	
JPY	4,433	Sumitomo Forestry Co.	99,892	100,648	
JPY	2,778	Sundrug Co. Ltd.	128,912	109,408	
JPY	1,494	Sysmex Corp.	194,144	220,022	
JPY	1,655	Systema Corp.	34,181	39,311	
JPY	1,313	Taiyo Yuden Co. Ltd.	74,351	80,423	
JPY	2,216	TechnoPro Holdings Inc.	56,575	64,974	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.



# CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>JAPAN (cont'd)</b>					
JPY	5,491	Terumo Corp.	275,174	275,803	
JPY	2,888	T-GAIA Corp.	67,121	62,928	
JPY	502	TOEI ANIMATION Co. Ltd.	49,442	73,762	
JPY	2,562	Tokuyama Corp.	74,392	64,657	
JPY	4,990	Tokyo Electron Ltd.	2,096,948	2,676,745	
JPY	1,172	TOKYO SEIMITSU CO. LTD.	61,798	65,771	
JPY	5,196	Trend Micro Inc.	354,456	337,392	
JPY	5,073	Uni-Charm Corp.	290,478	252,996	
JPY	12,633	USS Co. Ltd.	299,603	273,151	
JPY	407	ValueCommerce Co. Ltd.	15,891	14,712	
JPY	2,248	Wacom Co. Ltd.	20,026	17,707	
JPY	526	WORKMAN CO. LTD.	48,649	45,657	
JPY	3,416	Yamaha Corp.	227,317	229,814	
JPY	3,361	YASKAWA Electric Corp.	195,254	203,615	
JPY	5,109	ZOZO Inc.	193,558	215,177	
			<b>33,124,759</b>	<b>34,432,245</b>	<b>17.83</b>
<b>MEXICO</b>					
GBP	12,046	Fresnillo PLC	177,454	159,000	0.08
<b>NETHERLANDS</b>					
EUR	2,273	ASM International NV	650,858	924,598	
EUR	5,727	ASML Holding NV	3,550,378	4,872,812	
EUR	4,044	BE Semiconductor Industries NV	339,376	424,848	
EUR	2,392	Euronext NV	302,913	322,110	
EUR	816	IMCD Group NV	148,172	160,691	
EUR	8,565	Wolters Kluwer NV	965,090	1,065,583	
			<b>5,956,787</b>	<b>7,770,642</b>	<b>4.02</b>
<b>NORWAY</b>					
NOK	3,211	Borregaard ASA	67,063	86,869	
NOK	7,200	Fjordkraft Holding ASA	68,890	52,996	
			<b>135,953</b>	<b>139,865</b>	<b>0.07</b>
<b>PORTUGAL</b>					
EUR	6,348	Corticeira Amorim SGPS SA	97,563	98,814	
EUR	16,074	Jeronimo Martins SGPS SA	356,946	363,039	
			<b>454,509</b>	<b>461,853</b>	<b>0.24</b>
<b>SINGAPORE</b>					
SGD	16,983	Riverstone Holdings Ltd.	24,253	19,243	
SGD	83,728	Sheng Siong Group Ltd.	111,665	121,868	
SGD	62,879	Singapore Exchange Ltd.	595,445	647,604	
			<b>731,363</b>	<b>788,715</b>	<b>0.41</b>
<b>SPAIN</b>					
EUR	18,989	Faes Farma SA	100,249	93,862	
EUR	8,389	Grifols SA	303,502	281,372	
EUR	234,447	Prosegur Cash SA	354,793	295,052	
EUR	70,086	Prosegur Compania de Seguridad SA, Registered	249,256	284,063	
			<b>1,007,800</b>	<b>954,349</b>	<b>0.49</b>
<b>SWEDEN</b>					
SEK	4,459	AddTech AB, 'B' Shares	69,438	91,680	
SEK	24,431	Atlas Copco AB, Class 'A'	1,722,832	1,853,630	
SEK	13,086	Atlas Copco AB, Class 'B'	749,776	852,648	
SEK	12,888	Axfood AB	423,675	441,707	
SEK	8,112	Beijer Ref AB	136,735	179,122	
SEK	184	BioGaia AB, Series 'B'	12,959	12,682	
SEK	8,224	Elektro AB, Class 'B'	140,782	147,657	
SEK	11,850	Epiroc Aktiebolag, Class 'B'	247,591	288,170	
SEK	10,763	EQT AB	408,719	484,045	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>SWEDEN (cont'd)</b>					
SEK	25,354	Essity AB, Class 'B'	1,028,544	1,041,860	
SEK	2,066	Evolution AB	257,314	404,563	
SEK	1,009	Instalco AB	44,017	51,864	
SEK	4,080	Lagercrantz Group AB, Class 'B'	48,096	55,000	
SEK	6,159	Lifco AB, Class 'B'	132,681	178,357	
SEK	868	Lindab International AB	23,177	25,099	
SEK	1,798	Mycronic AB	53,820	67,220	
SEK	660	Paradox Interactive AB	17,878	17,202	
SEK	4,041	SWECO AB, Class 'B'	76,826	91,102	
SEK	713	Trox Group AB	23,483	28,855	
			<b>5,618,343</b>	<b>6,312,463</b>	<b>3.27</b>
<b>SWITZERLAND</b>					
CHF	348	ALSO Holding AG	120,034	124,241	
CHF	414	Bucher Industries AG, Registered	247,663	268,322	
GBP	123,740	Ferrexpo PLC	693,531	905,549	
CHF	1,372	Geberit AG, Registered	1,199,318	1,275,566	
CHF	260	Givaudan SA, Registered	1,323,916	1,498,767	
CHF	385	Kardex AG	106,016	110,373	
CHF	4,521	Kuehne + Nagel International AG, Registered	1,452,998	1,917,498	
CHF	3,053	Logitech International SA, Registered	342,288	458,482	
CHF	1,407	Partners Group Holding AG	2,121,822	2,641,658	
CHF	15,953	Roche Holding AG Genusscheine	7,395,717	7,448,981	
CHF	6,265	Roche Holding AG-BR	2,867,550	3,154,041	
CHF	1,190	Schindler Holding AG	411,650	451,152	
CHF	1,371	SFS Group AG	206,682	244,458	
CHF	2,506	Sika AG, Registered	953,213	1,015,537	
CHF	2,759	SoftwareONE Holding AG	89,744	80,759	
EUR	10,577	STMicroelectronics NV	485,020	475,367	
CHF	76	Tecan Group AG	47,978	46,671	
CHF	1,056	Temenos Group AG, Registered	194,523	210,219	
			<b>20,259,663</b>	<b>22,327,641</b>	<b>11.56</b>
<b>U.K.</b>					
GBP	8,226	AJ Bell PLC	61,370	61,043	
GBP	58,521	Ashmore Group PLC	413,372	385,419	
GBP	11,714	Ashtead Group PLC	789,625	1,074,868	
GBP	309	Avon Rubber PLC	18,084	13,828	
GBP	12,191	Berkeley Group Holdings PLC	943,859	958,266	
GBP	9,844	Bodycote PLC	129,268	142,548	
GBP	12,402	Bunzl PLC	529,306	506,838	
GBP	23,283	CMC Markets PLC	162,507	183,214	
GBP	1,693	Cranswick PLC	108,110	114,976	
GBP	3,325	Croda International PLC	364,854	419,085	
GBP	3,504	FDM Group Holdings PLC	62,159	61,140	
GBP	1,403	Fevertree Drinks PLC	60,645	61,753	
GBP	842	Games Workshop Group PLC	123,580	164,202	
GBP	1,053	Gamma Communications PLC	29,743	35,846	
GBP	300,239	GlaxoSmithKline PLC	7,300,151	7,290,091	
GBP	4,555	Halma PLC	191,729	209,761	
GBP	32,755	Hargreaves Lansdown PLC	908,503	890,354	
GBP	2,583	Hilton Food Group PLC	50,176	48,340	
GBP	12,110	HomeServe PLC	216,499	197,941	
GBP	16,018	IMI PLC	389,179	471,300	
GBP	5,196	Intertek Group PLC	501,873	491,536	
GBP	10,681	James Halstead PLC	88,710	95,012	
EUR	16,240	Linde PLC	5,563,873	5,803,518	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>U.K. (cont'd)</b>			
GBP	44,776	Moneysupermarket.com Group PLC	209,104	196,545	
GBP	100,998	RELX PLC	3,159,521	3,315,496	
GBP	124,632	Rio Tinto PLC	11,539,949	12,683,367	
GBP	20,391	Rotork PLC	117,828	118,738	
GBP	7,364	RWS Holdings PLC	73,632	70,985	
GBP	24,096	Smith & Nephew PLC	621,256	644,060	
GBP	1,255	Spirax-Sarco Engineering PLC	239,177	292,296	
GBP	16,201	Spirent Communications PLC	74,948	68,288	
GBP	148,537	Unilever PLC	11,196,529	10,749,478	
			<b>46,239,119</b>	<b>47,820,132</b>	<b>24.76</b>
<b>Total Equities</b>			<b>177,886,323</b>	<b>192,225,583</b>	<b>99.53</b>
Adjustment for transaction costs			(289,364)		
<b>Total Investments</b>			<b>177,596,960</b>	<b>192,225,583</b>	<b>99.53</b>
Unrealized gain (loss) on forward foreign currency contract(s)				(95,081)	(0.05)
Other Net Assets (Liabilities)				999,091	0.52
<b>Net Assets Attributable to Holders of Redeemable Units</b>				<b>193,129,593</b>	<b>100.00</b>

## Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency		Currency		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
Bank of Montreal	A-1	July 7, 2021	CAD	5,802,356	AUD	6,210,000	0.93	29,138
Canadian Imperial Bank of Commerce	A-1	July 7, 2021	CAD	12,123,940	EUR	8,225,000	1.47	45,000
Canadian Imperial Bank of Commerce	A-1	July 7, 2021	CAD	13,760	SGD	15,000	0.92	(58)
Citibank N.A., New York	A-1	July 7, 2021	CAD	344,239	CHF	255,000	1.35	2,611
Citibank N.A., New York	A-1	July 7, 2021	HKD	920,000	CAD	143,326	6.42	3,373
HSBC Bank, Toronto	A-1	July 7, 2021	CAD	2,398,688	DKK	12,105,000	0.20	8,114
HSBC Bank, Toronto	A-1	July 7, 2021	CAD	2,104,780	HKD	13,570,000	0.16	(59,029)
HSBC Bank, Toronto	A-1	July 7, 2021	CAD	37,657	NOK	260,000	0.14	242
HSBC Bank, Toronto	A-1	July 7, 2021	CAD	1,663,176	SEK	11,420,000	0.15	9,595
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	147,947	HKD	935,000	0.16	(1,143)
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	68,689	ILS	185,000	0.37	(1,617)
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	8,789,047	JPY	798,550,000	0.01	(120,425)
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	191,340	SGD	210,000	0.91	(2,115)
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	439,283	AUD	470,000	0.93	2,340
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	443,154	CHF	330,000	1.34	1,047
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	246,404	DKK	1,245,000	0.20	533
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	1,251,024	EUR	850,000	1.47	2,744
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	797,217	GBP	465,000	1.71	1,760
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	11,408,216	GBP	6,690,000	1.71	(36,108)
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	9,508	ILS	25,000	0.38	7
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	907,674	JPY	81,540,000	0.01	(2,073)
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	121,643	SEK	835,000	0.15	737
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	13,772	SGD	15,000	0.92	(47)
Toronto-Dominion Bank (The)	A-1+	July 7, 2021	CAD	5,131,317	CHF	3,815,000	1.35	20,293
<b>Total Foreign Currency Forward Contract(s) Value</b>								<b>(95,081)</b>

\*Credit rating provided by S&P Global Ratings.

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at June 30, 2021

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	128	(27)	-	101
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	128	(27)	-	101
Derivative liabilities - Foreign currency forward contracts	(223)	27	-	(196)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(223)	27	-	(196)

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	105	(20)	-	85
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	105	(20)	-	85
Derivative liabilities - Foreign currency forward contracts	(346)	20	-	(326)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(346)	20	-	(326)

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

# CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	184	n/a
Soft dollar commissions <sup>†</sup>	52	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
<b>Number of redeemable units at the beginning of period</b>	1,500,000	1,400,000	1,300,000	800,000
Redeemable units issued for cash	200,000	-	3,470,000	200,000
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	-	(100,000)	(100,000)	-
<b>Number of redeemable units at the end of period</b>	<b>1,700,000</b>	<b>1,300,000</b>	<b>4,670,000</b>	<b>1,000,000</b>

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Hedged Units	0.480*
Non-Hedged Units	0.480

\*Effective June 23, 2021, the annual management fee rate for Hedged Units was reduced from 0.58% to 0.48%.

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	1,832	-
Collateral (non-cash)	1,958	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	6	-
Charges	(2)	-
Securities lending revenue	4	-
<b>Charges as a % of gross securities lending revenue</b>	<b>40.0</b>	<b>-</b>

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

# CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
U.K.	25.4
Japan	19.9
Australia	11.6
Switzerland	10.8
Germany	6.2
France	5.9
Denmark	5.2
Hong Kong	3.6
Netherlands	3.2
Sweden	3.0
Finland	2.9
Italy	0.9
Spain	0.5
Singapore	0.4
Portugal	0.3
China	0.2
Belgium	0.1
Israel	0.1
Mexico	0.1
Norway	0.1
Total unrealized gain on forward foreign currency contract(s)	0.1
United Arab Emirates	0.0
Other Net Assets (Liabilities)	(0.1)
Total unrealized loss on forward foreign currency contract(s)	(0.4)
<b>Total</b>	<b>100.0</b>

### Credit Risk

As at June 30, 2021 and December 31, 2020, the Fund's exposure to credit risk through derivative instruments was insignificant.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in foreign equities and therefore was sensitive to changes in general economic conditions across the world.

### Other Price Risk (cont'd)

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index	13,717,887

as at December 31, 2020

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index	7,940,598

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	47,060	(13,327)	33,733	17.5
British Pound	43,070	(12,240)	30,830	16.0
Japanese Yen	34,486	(9,819)	24,667	12.8
Australian Dollar	22,392	(6,210)	16,182	8.4
Swiss Franc	20,949	(5,895)	15,054	7.8
Danish Krone	9,565	(2,636)	6,929	3.6
Hong Kong Dollar	7,301	(2,166)	5,135	2.7
Swedish Krona	6,309	(1,774)	4,535	2.3
Singapore Dollar	792	(221)	571	0.3
Israeli Shekel	281	(80)	201	0.1
Norwegian Krone	143	(37)	106	0.1
U.S. Dollar	17	-	17	0.0
New Zealand Dollar	3	-	3	0.0
<b>Total</b>	<b>192,368</b>	<b>(54,405)</b>	<b>137,963</b>	<b>71.6</b>

~Includes monetary and non-monetary instruments, if any.

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

# CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Currency Risk (cont'd)

### Hedged Units

as at December 31, 2020<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	9,969	(9,696)	273	0.6
Japanese Yen	8,560	(8,363)	197	0.5
Australian Dollar	4,999	(4,886)	113	0.3
Swiss Franc	4,357	(4,238)	119	0.3
Danish Krone	2,241	(2,260)	(19)	0.0
Hong Kong Dollar	1,619	(1,598)	21	0.0
Israeli Shekel	63	(60)	3	0.0
New Zealand Dollar	2	-	2	0.0
Norwegian Krone	37	(37)	-	0.0
Singapore Dollar	168	(169)	(1)	0.0
Swedish Krona	1,298	(1,288)	10	0.0
U.S. Dollar	5	-	5	0.0
British Pound	9,846	(9,979)	(133)	(0.3)
<b>Total</b>	<b>43,164</b>	<b>(42,574)</b>	<b>590</b>	<b>1.4</b>

### Non-Hedged Units

as at December 31, 2020<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	8,502	-	8,502	23.2
British Pound	8,397	-	8,397	22.9
Japanese Yen	7,300	-	7,300	19.9
Australian Dollar	4,263	-	4,263	11.6
Swiss Franc	3,716	-	3,716	10.1
Danish Krone	1,911	-	1,911	5.2
Hong Kong Dollar	1,381	-	1,381	3.8
Swedish Krona	1,107	-	1,107	3.0
Singapore Dollar	143	-	143	0.4
Israeli Shekel	53	-	53	0.1
Norwegian Krone	32	-	32	0.1
New Zealand Dollar	2	-	2	0.0
U.S. Dollar	5	-	5	0.0
<b>Total</b>	<b>36,812</b>	<b>-</b>	<b>36,812</b>	<b>100.3</b>

<sup>~</sup>Includes monetary and non-monetary instruments, if any.

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$13,796,000 (December 31, 2020 - \$3,740,000). In practice, the actual results may differ from this analysis and the difference may be material.

## Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

## Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	192,226	-	-	192,226
Derivatives, net	-	(95)	-	(95)
<b>Total</b>	<b>192,226</b>	<b>(95)</b>	<b>-</b>	<b>192,131</b>

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	79,860	-	-	79,860
Derivatives, net	-	(241)	-	(241)
<b>Total</b>	<b>79,860</b>	<b>(241)</b>	<b>-</b>	<b>79,619</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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



# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	36,215	30,182
Investments pledged as collateral	-	-
Cash	143	147
Unrealized gain on futures and foreign currency forward contracts	75	51
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	39	26
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	36,472	30,406
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	124	135
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	91
Management fees payable	19	16
Accounts payable and accrued liabilities	7	15
Foreign capital gains tax	-	-
	150	257
<b>Net assets attributable to holders of redeemable units</b>	<b>36,322</b>	<b>30,149</b>

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Variably Hedged						
Units	36,322	30,149	30.27	27.41	1,200,000	1,100,000

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

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	602	284
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	1,174	(841)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	2,093	(124)
<b>Total net gain (loss) on investments and derivatives</b>	<b>3,869</b>	<b>(681)</b>
Other income		
Foreign exchange gain (loss) on cash	(10)	(8)
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	6	-
<b>Total other income</b>	<b>(4)</b>	<b>(8)</b>
<b>Total income</b>	<b>3,865</b>	<b>(689)</b>
<b>Expenses</b>		
Management fees (Note 5)	104	68
Commissions and other portfolio transaction costs	31	3
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	59	29
Harmonized sales tax	16	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>211</b>	<b>101</b>
Expenses absorbed by the Manager (Note 5)	-	(1)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>3,654</b>	<b>(789)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Variably Hedged						
Units	3,654	(789)	3.17	(0.97)	1,151,934	814,835

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

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements (unaudited)

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

for the periods ended June 30 (in \$000's)

	Variably Hedged Units	
	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	30,149	23,001
Increase (decrease) in net assets attributable to holders of redeemable units	3,654	(789)
<b>Distributions to holders of redeemable units</b>		
From net investment income	(310)	(164)
From net realized gains	-	-
Return of capital	(1)	-
<b>Total distributions to holders of redeemable units</b>	(311)	(164)
<b>Redeemable unit transactions</b>		
Proceeds from redeemable units issued	2,830	-
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	-	(2,569)
<b>Net increase (decrease) from redeemable unit transactions</b>	2,830	(2,569)
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	6,173	(3,522)
<b>Net assets attributable to holders of redeemable units at the end of period</b>	36,322	19,479

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

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	3,654	(789)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(1,174)	841
Unrealized foreign exchange (gain) loss on cash	-	(1)
Commissions and other portfolio transaction costs	31	3
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(2,093)	124
Proceeds from sale and maturity of investments and derivatives	2,039	4,209
Purchase of investments and derivatives	(4,873)	(1,578)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	(12)	(8)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	3	(3)
Change in other accounts receivable and payable	(8)	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>(2,433)</b>	<b>2,798</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(402)	(210)
Proceeds from issuance of redeemable units	2,831	-
Amounts paid on redemption of redeemable units	-	(2,569)
<b>Net cash from (used in) financing activities</b>	<b>2,429</b>	<b>(2,779)</b>
Unrealized foreign exchange gain (loss) on cash	-	1
Net increase (decrease) in cash	(4)	19
Cash (bank overdraft), beginning of period	147	20
<b>Cash (bank overdraft), end of period</b>	<b>143</b>	<b>40</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	531	247
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES</b>					
<b>AUSTRALIA</b>					
AUD	107	Appen Ltd.	2,533	1,353	
AUD	320	ARB Corp. Ltd.	7,146	12,849	
AUD	11,669	Beach Energy Ltd.	18,319	13,452	
AUD	47,396	BHP Group Ltd.	1,647,154	2,140,085	
AUD	1,562	Bluescope Steel Ltd.	20,031	31,889	
AUD	13,447	Brambles Ltd.	133,672	143,012	
AUD	673	Breville Group Ltd.	17,208	18,713	
AUD	4,422	Charter Hall Group	56,171	63,802	
AUD	934	Codan Ltd.	10,898	15,655	
AUD	1,084	CSL Ltd.	241,380	287,399	
AUD	382	Domino's Pizza Enterprises Ltd.	22,671	42,796	
AUD	762	Elders Ltd.	8,257	8,182	
AUD	15,618	Evolution Mining Ltd.	87,667	65,337	
AUD	9,831	Goodman Group	181,333	193,482	
AUD	1,418	JB Hi-Fi Ltd.	66,014	66,677	
AUD	304	Kogan.com Ltd.	6,126	3,273	
AUD	2,486	Mineral Resources Ltd.	67,147	124,176	
AUD	631	Netwealth Group Ltd.	10,311	10,060	
AUD	4,790	NIB Holdings Ltd.	28,273	28,989	
AUD	2,558	Northern Star Resources Ltd.	26,205	23,257	
AUD	89	Pro Medicus Ltd.	2,942	4,858	
AUD	2,488	Ramelius Resources Ltd.	4,999	3,920	
AUD	6,241	Regis Resources Ltd.	25,050	13,693	
AUD	7,642	Rio Tinto Ltd.	704,295	899,703	
AUD	6,556	St. Barbara Ltd.	16,592	10,392	
AUD	1,380	Technology One Ltd.	9,588	11,944	
AUD	114	Wisetech Global Ltd.	3,360	3,384	
			<b>3,425,342</b>	<b>4,242,332</b>	<b>11.68</b>
<b>BELGIUM</b>					
EUR	72	Fagron NV	2,166	1,991	
EUR	267	Melexis NV	28,544	34,327	
			<b>30,710</b>	<b>36,318</b>	<b>0.10</b>
<b>CHINA</b>					
HKD	87,319	CSPC Pharmaceutical Group Ltd.	121,041	156,499	0.43
<b>DENMARK</b>					
DKK	100	Ambu AS, Class 'B'	3,833	4,761	
DKK	883	Coloplast AS, Class 'B'	142,879	179,431	
DKK	192	DSV Panalpina AS	29,906	55,452	
DKK	108	GN Store Nord AS	7,952	11,683	
DKK	1,079	H. Lundbeck AS	41,016	42,509	
DKK	9,251	Novo Nordisk AS, Series 'B'	700,692	959,840	
DKK	1,048	Novozymes AS, Class 'B'	71,503	97,829	
DKK	1,528	Orsted AS	226,192	265,538	
DKK	313	Royal Unibrew A/S	34,973	49,375	
DKK	126	SimCorp AS	16,324	19,587	
DKK	2,548	Vestas Wind Systems AS	82,340	123,178	
			<b>1,357,610</b>	<b>1,809,183</b>	<b>4.98</b>
<b>FINLAND</b>					
EUR	3,664	Kone OYJ, Class 'B'	325,839	370,184	
EUR	4,809	Neste OYJ	265,056	364,683	
EUR	1,017	Orion OYJ, Class 'B'	60,919	54,138	
EUR	56	Revenio Group OYJ	3,397	5,255	
EUR	316	Tokmanni Group Corp.	7,280	10,822	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>FINLAND (cont'd)</b>					
EUR	784	Uponor OYJ	19,126	28,138	
EUR	1,966	Valmet Corp.	67,927	106,186	
			<b>749,544</b>	<b>939,406</b>	<b>2.59</b>
<b>FRANCE</b>					
EUR	41	BioMerieux	8,226	5,900	
EUR	489	Gaztransport Et Technigaz SA	62,077	48,902	
EUR	198	Hermes International	202,747	357,202	
EUR	1,995	LVMH Moet Hennessy-Louis Vuitton SA	1,413,189	1,937,383	
EUR	23	Sartorius Stedim Biotech	7,198	13,473	
EUR	113	Trigano SA	18,474	28,907	
EUR	1,481	Verallia	58,686	67,986	
			<b>1,770,597</b>	<b>2,459,753</b>	<b>6.77</b>
<b>GERMANY</b>					
EUR	112	Bechtle AG	19,398	25,764	
EUR	181	CANCOM AG	11,625	13,556	
EUR	123	Carl Zeiss Meditec AG	21,996	29,433	
EUR	87	CompuGroup Medical SE & Co. KGaA	10,529	8,438	
EUR	249	Dermapharm Holding SE	15,181	24,590	
EUR	54	Eckert & Ziegler AG	3,677	7,640	
EUR	675	FUCHS PETROLUB SE	36,608	32,463	
EUR	4,686	Infineon Technologies AG	147,024	232,729	
EUR	962	Knorr-Bremse AG	154,539	137,032	
EUR	180	Nemetschek AG	14,763	17,055	
EUR	6,921	SAP SE	1,180,316	1,207,829	
EUR	5,328	Siemens Healthineers AG	316,346	404,353	
EUR	19	STRATEC Biomedical AG	3,499	3,287	
EUR	382	Symrise AG	63,793	65,914	
EUR	224	VERBIO Vereinigte BioEnergie AG	8,323	14,052	
			<b>2,007,617</b>	<b>2,224,135</b>	<b>6.12</b>
<b>HONG KONG</b>					
HKD	4,159	China Tobacco International (HK) Co. Ltd.	10,575	11,208	
HKD	12,996	Hong Kong Exchanges & Clearing Ltd.	905,146	959,047	
HKD	11,370	Techtronic Industries Co. Ltd.	173,972	245,843	
HKD	5,425	Vitasoy International Holdings Ltd.	28,799	24,956	
			<b>1,118,492</b>	<b>1,241,054</b>	<b>3.42</b>
<b>ISRAEL</b>					
ILS	522	Matrix IT Ltd.	16,503	17,480	
ILS	521	Maytronics Ltd.	11,097	13,446	
ILS	582	Strauss Group Ltd.	22,084	20,182	
			<b>49,684</b>	<b>51,108</b>	<b>0.14</b>
<b>ITALY</b>					
EUR	243	Carel Industries SPA	6,613	7,226	
EUR	2,342	Davide Campari-Milano NV	33,779	38,846	
EUR	67	DiaSorin	12,262	15,693	
EUR	475	Ferrari NV	98,537	121,372	
EUR	273	Interpump Group SPA	12,930	20,021	
EUR	1,093	Recordati Industria Chimica e Farmaceutica SPA	65,078	77,365	
EUR	68	Reply SPA	7,686	13,840	
EUR	963	Zignago Vetro SPA	20,311	23,758	
			<b>257,196</b>	<b>318,121</b>	<b>0.87</b>
<b>JAPAN</b>					
JPY	576	ABC-Mart Inc.	42,225	40,936	
JPY	646	Advantest Corp.	34,255	72,145	
JPY	84	Ariake Japan Co. Ltd.	7,567	6,457	
JPY	852	Asahi Holdings Inc.	20,058	21,540	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>JAPAN (cont'd)</b>					
JPY	120	ASAHI INTECC CO. LTD.	3,916	3,556	
JPY	10,330	Astellas Pharma Inc.	210,772	222,952	
JPY	922	Bandai Namco Holdings Inc.	72,566	79,289	
JPY	21	BayCurrent Consulting Inc.	4,279	9,348	
JPY	335	Benefit One Inc.	8,661	13,063	
JPY	7,294	Bridgestone Corp.	331,839	411,366	
JPY	458	Capcom Co. Ltd.	16,425	16,607	
JPY	4,394	Chugai Pharmaceutical Co. Ltd.	168,513	215,800	
JPY	28	COSMOS Pharmaceutical Corp.	6,402	5,092	
JPY	178	CREATE SD HOLDINGS Co. Ltd.	8,121	6,554	
JPY	568	CyberAgent Inc.	11,393	15,114	
JPY	198	Daifuku Co. Ltd.	18,674	22,289	
JPY	537	Daikin Industries Ltd.	151,713	123,959	
JPY	510	Daiwabo Holdings Co. Ltd.	8,447	10,851	
JPY	22	Digital Arts Inc.	2,562	2,076	
JPY	328	DIP Corp.	8,782	12,570	
JPY	130	Disco Corp.	37,787	49,241	
JPY	324	DTS Corp.	9,252	9,561	
JPY	1,055	Eisai Co. Ltd.	129,262	128,593	
JPY	256	ELECOM Co. Ltd.	5,621	5,946	
JPY	355	en Japan Inc.	10,968	15,645	
JPY	296	FANCL Corp.	13,619	11,889	
JPY	156	Fast Retailing Co. Ltd.	132,475	145,555	
JPY	136	Food & Life Cos. Ltd.	5,062	7,276	
JPY	224	Funai Soken Holdings Inc.	6,718	6,018	
JPY	102	Fuso Chemical Co. Ltd.	4,305	4,666	
JPY	10	GMO Cloud K.K.	1,474	525	
JPY	55	GMO Payment Gateway Inc.	5,461	8,879	
JPY	81	GOLDWIN Inc.	7,542	5,901	
JPY	249	GungHo Online Entertainment	8,045	6,142	
JPY	179	Hikari Tsushin Inc.	47,510	38,963	
JPY	202	Horiba Ltd.	13,814	16,227	
JPY	450	Hoya Corp.	47,667	73,953	
JPY	101	INFOCOM CORP.	3,756	3,454	
JPY	247	Infomart Corp.	2,994	2,510	
JPY	25	IR Japan Holdings Ltd.	4,096	3,902	
JPY	82	Japan Elevator Service Holding Co. Ltd.	2,214	2,362	
JPY	321	Japan Lifeline Co. Ltd.	6,665	4,838	
JPY	248	Japan Material Co. Ltd.	5,183	3,738	
JPY	18	JINS HOLDINGS Inc.	1,566	1,709	
JPY	21	Justsystems Corp.	1,957	1,532	
JPY	781	Kakaku.com Inc.	23,948	29,234	
JPY	279	Kaken Pharmaceutical Co. Ltd.	17,590	14,817	
JPY	201	Kanematsu Electronics Ltd.	11,351	8,051	
JPY	2,137	Kao Corp.	214,226	162,961	
JPY	163	KATITAS Co. Ltd.	6,561	5,674	
JPY	223	Keyence Corp.	104,555	139,501	
JPY	217	KOBE BUSSAN CO. LTD.	5,415	8,474	
JPY	326	Koito Manufacturing Co. Ltd.	22,579	25,133	
JPY	176	KOSE Corp.	35,252	34,324	
JPY	56	Kotobuki Spirits Co. Ltd.	3,654	4,486	
JPY	17	Kusuri no Aoki Holdings Co. Ltd.	1,817	1,536	
JPY	566	KYUDENKO CORP.	21,524	22,512	
JPY	101	Lasertec Corp.	8,921	24,329	
JPY	138	M3 Inc.	7,155	12,491	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>JAPAN (cont'd)</b>					
JPY	149	MANI INC.	4,568	4,232	
JPY	146	Maruwa Unyu Kikan Co. Ltd.	2,827	2,572	
JPY	197	McDonald's Holdings Co. (Japan) Ltd.	12,558	10,770	
JPY	228	Meitec Corp.	13,992	15,288	
JPY	76	Milbon Co. Ltd.	5,377	5,325	
JPY	1,584	MinebeaMitsumi Inc.	42,135	51,939	
JPY	263	MISUMI Group Inc.	10,778	11,033	
JPY	316	Monotaro Co. Ltd.	6,827	9,272	
JPY	2,440	Murata Manufacturing Co. Ltd.	191,140	230,903	
JPY	345	Nexon Co. Ltd.	13,030	9,530	
JPY	1,670	NGK Spark Plug Co. Ltd.	38,301	30,668	
JPY	388	NIFCO Inc.	15,912	18,160	
JPY	364	Nihon M&A Center Inc.	9,442	11,700	
JPY	593	Nihon Unisys Ltd.	24,400	22,097	
JPY	143	Nippon Shinyaku Co. Ltd.	13,885	14,056	
JPY	551	Nissan Chemical Corp.	35,508	33,442	
JPY	133	Nitori Holdings Co. Ltd.	37,196	29,173	
JPY	156	Nojima Corp.	5,978	4,779	
JPY	1,854	Nomura Research Institute Ltd.	76,223	76,017	
JPY	379	NSD CO. LTD.	9,406	7,848	
JPY	197	OBIC Co. Ltd.	35,211	45,519	
JPY	121	Okuma Corp.	8,296	7,330	
JPY	1,278	Olympus Corp.	34,423	31,483	
JPY	406	Oracle Corp. Japan	46,384	38,502	
JPY	1,069	OTSUKA Corp.	67,959	69,533	
JPY	638	Outsourcing Inc.	9,826	14,371	
JPY	1,030	Pan Pacific International Holdings Corp.	30,117	26,500	
JPY	404	Pigeon Corp.	22,730	14,108	
JPY	166	PILOT CORP.	8,269	6,964	
JPY	228	Prestige International Inc.	2,637	1,788	
JPY	2,539	Recruit Holdings Co. Ltd.	122,719	154,950	
JPY	654	Ryohin Keikaku Co. Ltd.	17,730	17,001	
JPY	59	Sakai Moving Service Co. Ltd.	3,712	3,792	
JPY	1,715	Sanwa Shutter Corp.	27,323	26,099	
JPY	58	SCREEN Holdings Co. Ltd.	4,252	7,105	
JPY	596	SCSK Corp.	40,266	44,020	
JPY	244	Seria Co. Ltd.	11,778	11,148	
JPY	1,314	SG Holdings Co. Ltd.	43,708	42,705	
JPY	619	Shimadzu Corp.	24,787	29,662	
JPY	1,257	Shionogi & Co.	90,946	81,214	
JPY	56	SMS Co. Ltd.	1,949	2,077	
JPY	87,973	SoftBank Corp.	1,378,810	1,426,614	
JPY	246	Solasto Corp.	4,306	3,859	
JPY	1,931	Sony Group Corp.	224,612	232,997	
JPY	273	STARTS CORP. INC.	8,903	8,659	
JPY	835	Sumitomo Forestry Co.	18,343	18,958	
JPY	465	Sundrug Co. Ltd.	24,388	18,313	
JPY	250	Systemex Corp.	24,718	36,818	
JPY	277	Systema Corp.	5,219	6,580	
JPY	225	Taiyo Yuden Co. Ltd.	11,154	13,781	
JPY	540	TechnoPro Holdings Inc.	12,578	15,833	
JPY	1,011	Terumo Corp.	52,020	50,781	
JPY	487	T-GAIA Corp.	11,654	10,611	
JPY	93	TOEI ANIMATION Co. Ltd.	6,508	13,665	
JPY	429	Tokuyama Corp.	13,414	10,827	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.



# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES (cont'd)</b>					
<b>JAPAN (cont'd)</b>					
JPY	919	Tokyo Electron Ltd.	267,981	492,972	
JPY	206	TOKYO SEIMITSU CO. LTD.	9,816	11,560	
JPY	958	Trend Micro Inc.	66,405	62,206	
JPY	942	Uni-Charm Corp.	59,887	46,979	
JPY	2,389	USS Co. Ltd.	58,916	51,655	
JPY	76	ValueCommerce Co. Ltd.	3,262	2,747	
JPY	385	Wacom Co. Ltd.	3,686	3,033	
JPY	100	WORKMAN CO. LTD.	10,596	8,680	
JPY	572	Yamaha Corp.	38,174	38,482	
JPY	554	YASKAWA Electric Corp.	29,809	33,562	
JPY	953	ZOZO Inc.	29,411	40,138	
			<b>5,735,806</b>	<b>6,299,097</b>	<b>17.34</b>
<b>MEXICO</b>					
GBP	2,287	Fresnillo PLC	<b>36,823</b>	<b>30,187</b>	<b>0.08</b>
<b>NETHERLANDS</b>					
EUR	431	ASM International NV	71,660	175,320	
EUR	1,087	ASML Holding NV	427,360	924,873	
EUR	768	BE Semiconductor Industries NV	49,626	80,683	
EUR	454	Euronext NV	53,085	61,136	
EUR	151	IMCD Group NV	25,284	29,736	
EUR	1,626	Wolters Kluwer NV	168,117	202,293	
			<b>795,132</b>	<b>1,474,041</b>	<b>4.06</b>
<b>NORWAY</b>					
NOK	591	Borregaard ASA	9,519	15,989	
NOK	1,324	Fjordkraft Holding ASA	15,010	9,745	
			<b>24,529</b>	<b>25,734</b>	<b>0.07</b>
<b>PORTUGAL</b>					
EUR	1,167	Corticeira Amorim SGPS SA	18,046	18,166	
EUR	3,051	Jeronimo Martins SGPS SA	65,785	68,908	
			<b>83,831</b>	<b>87,074</b>	<b>0.24</b>
<b>SINGAPORE</b>					
SGD	3,100	Riverstone Holdings Ltd.	5,273	3,513	
SGD	15,300	Sheng Siong Group Ltd.	19,534	22,269	
SGD	11,900	Singapore Exchange Ltd.	105,727	122,561	
			<b>130,534</b>	<b>148,343</b>	<b>0.41</b>
<b>SPAIN</b>					
EUR	3,492	Faes Farma SA	18,237	17,261	
EUR	1,565	Grifols SA	59,701	52,491	
EUR	43,723	Prosegur Cash SA	71,063	55,026	
EUR	13,071	Prosegur Compania de Seguridad SA, Registered	42,450	52,977	
			<b>191,451</b>	<b>177,755</b>	<b>0.49</b>
<b>SWEDEN</b>					
SEK	820	AddTech AB, 'B' Shares	9,505	16,860	
SEK	4,638	Atlas Copco AB, Class 'A'	301,765	351,895	
SEK	2,484	Atlas Copco AB, Class 'B'	109,654	161,851	
SEK	2,447	Axfood AB	76,675	83,865	
SEK	1,540	Beijer Ref AB	17,516	34,005	
SEK	33	BioGaia AB, Series 'B'	2,412	2,274	
SEK	1,512	Elekta AB, Class 'B'	24,581	27,147	
SEK	2,210	Epiroc Aktiebolag, Class 'B'	38,723	53,743	
SEK	2,043	EQT AB	60,287	91,880	
SEK	4,813	Essity AB, Class 'B'	192,310	197,778	
SEK	392	Evolution AB	25,811	76,761	
SEK	185	Instalco AB	6,543	9,509	
SEK	750	Lagercrantz Group AB, Class 'B'	7,874	10,110	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES (cont'd)</b>					
<b>SWEDEN (cont'd)</b>					
SEK	1,169	Lifco AB, Class 'B'	17,714	33,853	
SEK	159	Lindab International AB	3,799	4,598	
SEK	331	Mycronic AB	7,470	12,375	
SEK	122	Paradox Interactive AB	3,432	3,180	
SEK	743	SWECO AB, Class 'B'	11,448	16,750	
SEK	132	Trox Group AB	3,368	5,342	
			<b>920,887</b>	<b>1,193,776</b>	<b>3.29</b>
<b>SWITZERLAND</b>					
CHF	64	ALSO Holding AG	21,260	22,849	
CHF	79	Bucher Industries AG, Registered	44,913	51,201	
GBP	23,490	Ferrexpo PLC	93,503	171,904	
CHF	260	Geberit AG, Registered	211,601	241,725	
CHF	49	Givaudan SA, Registered	216,626	282,460	
CHF	70	Kardex AG	17,758	20,068	
CHF	858	Kuehne + Nagel International AG, Registered	204,467	363,905	
CHF	580	Logitech International SA, Registered	45,586	87,101	
CHF	267	Partners Group Holding AG	297,985	501,295	
CHF	3,028	Roche Holding AG Genusscheine	1,376,202	1,413,873	
CHF	1,189	Roche Holding AG-BR	481,894	598,588	
CHF	226	Schindler Holding AG	72,230	85,681	
CHF	256	SFS Group AG	31,939	45,647	
CHF	476	Sika AG, Registered	167,856	192,895	
CHF	507	SoftwareONE Holding AG	16,886	14,841	
EUR	2,008	STMicroelectronics NV	91,270	90,246	
CHF	14	Tecan Group AG	8,735	8,597	
CHF	197	Temenos Group AG, Registered	32,459	39,217	
			<b>3,433,170</b>	<b>4,232,093</b>	<b>11.65</b>
<b>U.K.</b>					
GBP	1,513	AJ Bell PLC	10,907	11,228	
GBP	11,109	Ashmore Group PLC	78,735	73,164	
GBP	2,224	Ashtead Group PLC	98,721	204,073	
GBP	57	Avon Rubber PLC	4,088	2,551	
GBP	2,314	Berkeley Group Holdings PLC	175,929	181,890	
GBP	1,810	Bodycote PLC	21,948	26,210	
GBP	2,354	Bunzl PLC	101,548	96,202	
GBP	4,420	CMC Markets PLC	27,718	34,781	
GBP	311	Cranswick PLC	18,056	21,121	
GBP	631	Croda International PLC	59,796	79,532	
GBP	644	FDM Group Holdings PLC	11,519	11,237	
GBP	258	Fevertree Drinks PLC	8,288	11,356	
GBP	155	Games Workshop Group PLC	16,181	30,227	
GBP	194	Gamma Communications PLC	4,610	6,604	
GBP	56,995	GlaxoSmithKline PLC	1,363,436	1,383,893	
GBP	850	Halma PLC	32,141	39,143	
GBP	6,218	Hargreaves Lansdown PLC	165,078	169,019	
GBP	475	Hilton Food Group PLC	9,373	8,889	
GBP	2,258	HomeServe PLC	43,706	36,908	
GBP	3,041	IMI PLC	59,537	89,476	
GBP	986	Intertek Group PLC	95,402	93,274	
GBP	1,964	James Halstead PLC	15,805	17,470	
EUR	3,083	Linde PLC	1,017,869	1,101,739	
GBP	8,350	Moneysupermarket.com Group PLC	38,944	36,653	
GBP	19,173	RELX PLC	562,149	629,399	
GBP	23,659	Rio Tinto PLC	1,941,389	2,407,695	
GBP	3,750	Rotork PLC	19,569	21,836	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES (cont'd)</b>					
		<b>U.K. (cont'd)</b>			
GBP	1,354	RWS Holdings PLC	13,627	13,052	
GBP	4,574	Smith & Nephew PLC	110,395	122,258	
GBP	234	Spirax-Sarco Engineering PLC	35,904	54,500	
GBP	2,979	Spirent Communications PLC	14,436	12,557	
GBP	28,197	Unilever PLC	2,164,405	2,040,589	
			<b>8,341,209</b>	<b>9,068,526</b>	<b>24.97</b>
<b>Total Equities</b>			<b>30,581,205</b>	<b>36,214,535</b>	<b>99.70</b>
Adjustment for transaction costs			(58,552)		
<b>Total Investments</b>			<b>30,522,653</b>	<b>36,214,535</b>	<b>99.70</b>
Unrealized gain (loss) on forward foreign currency contract(s)				(49,572)	(0.13)
Other Net Assets (Liabilities)				157,515	0.43
<b>Net Assets Attributable to Holders of Redeemable Units</b>				<b>36,322,478</b>	<b>100.00</b>

## Forward Foreign Currency Contract(s)

<b>Counterparty</b>	<b>Credit Rating of the Counterparty*</b>	<b>Settlement Date</b>	<b>Currency</b>		<b>Currency</b>		<b>Contract(s) Rate</b>	<b>Unrealized Gain (Loss) (\$)</b>
			<b>Buy</b>	<b>Position</b>	<b>Sell</b>	<b>Position</b>		
Bank of Montreal	A-1	July 7, 2021	CAD	4,111,170	AUD	4,400,000	0.93	20,646
Canadian Imperial Bank of Commerce	A-1	July 7, 2021	CAD	7,163,812	EUR	4,860,000	1.47	26,589
Citibank N.A., New York	A-1	July 7, 2021	CAD	269,991	CHF	200,000	1.35	2,047
Citibank N.A., New York	A-1	July 7, 2021	CAD	101,097	DKK	510,000	0.20	379
HSBC Bank, Toronto	A-1	July 7, 2021	CAD	1,416,821	DKK	7,150,000	0.20	4,793
HSBC Bank, Toronto	A-1	July 7, 2021	CAD	1,200,516	HKD	7,740,000	0.16	(33,669)
HSBC Bank, Toronto	A-1	July 7, 2021	CAD	26,070	NOK	180,000	0.14	167
HSBC Bank, Toronto	A-1	July 7, 2021	CAD	980,866	SEK	6,735,000	0.15	5,659
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	22,277	ILS	60,000	0.37	(524)
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	4,962,557	JPY	450,885,000	0.01	(67,996)
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	68,336	SGD	75,000	0.91	(756)
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	6,735,793	GBP	3,950,000	1.71	(21,319)
Morgan Stanley & Co. International PLC	A-1	July 7, 2021	CAD	3,803	ILS	10,000	0.38	3
Toronto-Dominion Bank (The)	A-1+	July 7, 2021	CAD	3,631,601	CHF	2,700,000	1.35	14,362
Toronto-Dominion Bank (The)	A-1+	July 7, 2021	HKD	495,000	CAD	78,884	6.28	47
<b>Total Foreign Currency Forward Contract(s) Value</b>								<b>(49,572)</b>

\*Credit rating provided by S&P Global Ratings.

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at June 30, 2021

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	75	(11)	-	64
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	75	(11)	-	64
Derivative liabilities - Foreign currency forward contracts	(125)	11	-	(114)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(125)	11	-	(114)

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	51	(14)	-	37
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	51	(14)	-	37
Derivative liabilities - Foreign currency forward contracts	(135)	14	-	(121)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(135)	14	-	(121)

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

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	10	n/a
Soft dollar commissions <sup>†</sup>	3	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Variably Hedged Units	
	2021	2020
<b>Number of redeemable units at the beginning of period</b>	1,100,000	900,000
Redeemable units issued for cash	100,000	-
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	-	(100,000)
<b>Number of redeemable units at the end of period</b>	1,200,000	800,000

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Variably Hedged Units	0.630

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	596	-
Collateral (non-cash)	637	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
<b>Charges as a % of gross securities lending revenue</b>	-	-

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

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
U.K.	25.4
Japan	19.9
Australia	11.6
Switzerland	10.8
Germany	6.2
France	5.9
Denmark	5.2
Hong Kong	3.6
Netherlands	3.2
Sweden	3.0
Finland	2.9
Italy	0.9
Spain	0.5
Singapore	0.4
Portugal	0.3
China	0.2
Israel	0.1
Mexico	0.1
Belgium	0.1
Total unrealized gain on forward foreign currency contract(s)	0.1
Norway	0.1
United Arab Emirates	0.0
Other Net Assets (Liabilities)	(0.1)
Total unrealized loss on forward foreign currency contract(s)	(0.4)
<b>Total</b>	<b>100.0</b>

### Credit Risk

As at June 30, 2021 and December 31, 2020, the Fund's exposure to credit risk through derivative instruments was insignificant.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in foreign equities and therefore was sensitive to changes in general economic conditions across the world.

### Other Price Risk (cont'd)

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index Variably (CAD-Hedged)	3,497,144

as at December 31, 2020

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index Variably (CAD-Hedged)	3,009,786

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	8,913	(7,137)	1,776	4.9
British Pound	8,194	(6,757)	1,437	4.0
Japanese Yen	6,318	(5,031)	1,287	3.5
Danish Krone	1,812	(1,513)	299	0.8
Hong Kong Dollar	1,403	(1,155)	248	0.7
Swedish Krona	1,197	(975)	222	0.6
Australian Dollar	4,247	(4,091)	156	0.4
Singapore Dollar	149	(69)	80	0.2
Swiss Franc	3,974	(3,885)	89	0.2
Israeli Shekel	55	(27)	28	0.1
U.S. Dollar	12	-	12	0.0
New Zealand Dollar	1	-	1	0.0
Norwegian Krone	26	(26)	-	0.0
<b>Total</b>	<b>36,301</b>	<b>(30,666)</b>	<b>5,635</b>	<b>15.4</b>

~Includes monetary and non-monetary instruments, if any.

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

# CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Currency Risk (cont'd)

as at December 31, 2020<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	6,983	(3,398)	3,585	11.9
British Pound	6,897	(3,448)	3,449	11.4
Australian Dollar	3,502	(2,335)	1,167	3.9
Japanese Yen	5,997	(4,891)	1,106	3.7
Swiss Franc	3,055	(1,982)	1,073	3.6
Danish Krone	1,571	(752)	819	2.7
Hong Kong Dollar	1,136	(569)	567	1.9
Swedish Krona	911	(452)	459	1.5
Singapore Dollar	120	(53)	67	0.2
Israeli Shekel	46	(20)	26	0.1
Norwegian Krone	29	(8)	21	0.1
U.S. Dollar	4	-	4	0.0
New Zealand Dollar	1	-	1	0.0
<b>Total</b>	<b>30,252</b>	<b>(17,908)</b>	<b>12,344</b>	<b>41.0</b>

<sup>~</sup>Includes monetary and non-monetary instruments, if any.

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$564,000 (December 31, 2020 - \$1,234,000). In practice, the actual results may differ from this analysis and the difference may be material.

## Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

## Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	36,214	-	-	36,214
Derivatives, net	-	(49)	-	(49)
<b>Total</b>	<b>36,214</b>	<b>(49)</b>	<b>-</b>	<b>36,165</b>

## Fair Value Hierarchy (cont'd)

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	30,182	-	-	30,182
Derivatives, net	-	(84)	-	(84)
<b>Total</b>	<b>30,182</b>	<b>(84)</b>	<b>-</b>	<b>30,098</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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



# CI WisdomTree Japan Equity Index ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	353,009	19,882
Investments pledged as collateral	-	-
Cash	2,067	276
Unrealized gain on futures and foreign currency forward contracts	-	17
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	130	2
Cash collateral on deposit for short sale	-	-
Dividends receivable	784	52
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	68	-
Receivable for unit subscriptions	-	-
	356,058	20,229
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	109	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	68	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	92
Management fees payable	135	8
Accounts payable and accrued liabilities	162	21
Foreign capital gains tax	-	-
	474	121
<b>Net assets attributable to holders of redeemable units</b>	355,584	20,108

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Hedged Units	8,068	2,393	26.89	23.93	300,000	100,000
Non-Hedged						
Units	347,516	17,715	25.74	25.31	13,500,000	700,000

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

# CI WisdomTree Japan Equity Index ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	3,197	267
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	460	(690)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(3,043)	(1,187)
<b>Total net gain (loss) on investments and derivatives</b>	<b>614</b>	<b>(1,610)</b>
Other income		
Foreign exchange gain (loss) on cash	(84)	(31)
Securities lending revenue (Note 6)	9	-
Fees rebate	358	-
Miscellaneous foreign income	-	-
Other income	111	-
<b>Total other income</b>	<b>394</b>	<b>(31)</b>
<b>Total income</b>	<b>1,008</b>	<b>(1,641)</b>
<b>Expenses</b>		
Management fees (Note 5)	394	43
Commissions and other portfolio transaction costs	215	1
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	5	-
Withholding taxes	480	40
Harmonized sales tax	8	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>1,103</b>	<b>85</b>
Expenses absorbed by the Manager (Note 5)	-	(1)
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>(95)</b>	<b>(1,725)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Hedged Units	473	(668)	2.79	(3.34)	169,613	200,000
Non-Hedged						
Units	(568)	(1,057)	(0.09)	(2.07)	6,230,387	510,989

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

# CI WisdomTree Japan Equity Index ETF

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	2,393	4,827	17,715	12,259	20,108	17,086
Increase (decrease) in net assets attributable to holders of redeemable units	473	(668)	(568)	(1,057)	(95)	(1,725)
<b>Distributions to holders of redeemable units</b>						
From net investment income	(26)	(38)	(2,047)	(104)	(2,073)	(142)
From net realized gains	-	-	-	-	-	-
Return of capital	(16)	-	(11)	-	(27)	-
<b>Total distributions to holders of redeemable units</b>	(42)	(38)	(2,058)	(104)	(2,100)	(142)
<b>Redeemable unit transactions</b>						
Proceeds from redeemable units issued	5,244	-	332,427	2,348	337,671	2,348
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-
Redemption of redeemable units	-	-	-	-	-	-
<b>Net increase (decrease) from redeemable unit transactions</b>	5,244	-	332,427	2,348	337,671	2,348
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	5,675	(706)	329,801	1,187	335,476	481
<b>Net assets attributable to holders of redeemable units at the end of period</b>	8,068	4,121	347,516	13,446	355,584	17,567

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

# CI WisdomTree Japan Equity Index ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	(95)	(1,726)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(460)	690
Unrealized foreign exchange (gain) loss on cash	4	-
Commissions and other portfolio transaction costs	215	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	3,043	1,187
Proceeds from sale and maturity of investments and derivatives	725	1,262
Purchase of investments and derivatives	(336,524)	(3,287)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	(732)	(2)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	127	-
Change in other accounts receivable and payable	13	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>(333,684)</b>	<b>(1,875)</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2,193)	(208)
Proceeds from issuance of redeemable units	337,672	2,348
Amounts paid on redemption of redeemable units	-	-
<b>Net cash from (used in) financing activities</b>	<b>335,479</b>	<b>2,140</b>
Unrealized foreign exchange gain (loss) on cash	(4)	-
Net increase (decrease) in cash	1,795	265
Cash (bank overdraft), beginning of period	276	5
<b>Cash (bank overdraft), end of period</b>	<b>2,067</b>	<b>270</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	1,985	-
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	(5)	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES</b>					
<b>COMMUNICATION SERVICES</b>					
JPY	8,912	Capcom Co. Ltd.	329,673	323,147	
JPY	26,724	Dentsu Group Inc.	1,140,471	1,185,170	
JPY	3,186	GungHo Online Entertainment	78,242	78,592	
JPY	8,764	KOEI TECMO HOLDINGS CO. LTD.	479,681	529,961	
JPY	3,077	Konami Holdings Corp.	233,493	228,979	
JPY	6,685	Nexon Co. Ltd.	262,507	184,669	
JPY	12,621	Nintendo Co. Ltd.	8,855,608	9,099,190	
JPY	38,921	SoftBank Group Corp.	4,275,778	3,376,186	
JPY	4,669	Square Enix Holdings Co. Ltd.	321,316	287,024	
JPY	1,804	TOEI ANIMATION Co. Ltd.	233,946	265,072	
			<b>16,210,715</b>	<b>15,557,990</b>	<b>4.37</b>
<b>CONSUMER DISCRETIONARY</b>					
JPY	7,429	ABC-Mart Inc.	526,004	527,973	
JPY	23,121	Aisin Corp.	1,094,616	1,225,299	
JPY	7,110	Asics Corp.	154,711	223,063	
JPY	10,713	Bandai Namco Holdings Inc.	962,566	921,287	
JPY	82,723	Bridgestone Corp.	4,214,665	4,665,406	
JPY	15,377	Casio Computer Co. Ltd.	351,315	318,585	
JPY	8,168	DAIDO METAL CO. LTD.	55,306	54,495	
JPY	10,396	Daikyonishikawa Corp.	95,992	80,031	
JPY	67,023	DENSO Corp.	5,522,825	5,667,321	
JPY	8,594	Eagle Industry Co. Ltd.	117,141	107,676	
JPY	6,899	Exedy Corp.	136,837	125,386	
JPY	3,819	F.C.C. Co. Ltd.	80,321	68,940	
JPY	2,016	Fast Retailing Co. Ltd.	2,067,887	1,881,025	
JPY	4,670	Fujitsu General Ltd.	154,881	153,546	
JPY	4,774	Futaba Industrial Co. Ltd.	30,218	27,856	
JPY	637	GLOBERIDE Inc.	31,337	31,875	
JPY	5,305	G-TEKT Corp.	89,434	91,681	
JPY	1,487	Hagihara Industries Inc.	24,500	23,591	
JPY	168,934	Honda Motor Co. Ltd.	6,351,079	6,690,945	
JPY	3,606	H-ONE Co. Ltd.	33,200	30,455	
JPY	3,076	IDOM Inc.	21,836	22,444	
JPY	79,541	Isuzu Motors Ltd.	1,058,912	1,301,857	
JPY	4,243	Koito Manufacturing Co. Ltd.	355,456	327,109	
JPY	2,230	KOMATSU MATERE Co. Ltd.	24,494	22,442	
JPY	2,124	KURABO INDUSTRIES Ltd.	47,206	45,072	
JPY	2,124	Mizuno Corp.	55,439	55,973	
JPY	2,550	Musashi Seimitsu Industry Co. Ltd.	56,182	70,385	
JPY	19,195	NGK Spark Plug Co. Ltd.	413,902	352,501	
JPY	11,137	NHK Spring Co. Ltd.	105,835	113,320	
JPY	7,534	NIFCO Inc.	331,232	352,614	
JPY	2,441	Nihon Flush Co. Ltd.	36,162	34,097	
JPY	425	Nittoku Co. Ltd.	16,612	18,730	
JPY	10,609	Nok Corp.	183,933	163,104	
JPY	51,754	Onward Kashiyama Co. Ltd.	182,829	194,010	
JPY	4,351	Pacific Industrial Co. Ltd.	65,452	58,107	
JPY	202,234	Panasonic Corp.	3,021,773	2,900,469	
JPY	18,029	Rakuten Group Inc.	286,788	252,238	
JPY	1,273	Riken Corp.	35,675	36,288	
JPY	2,123	Rinnai Corp.	272,415	250,361	
JPY	8,487	Ryohin Keikaku Co. Ltd.	239,890	220,624	
JPY	1,384	Saizeriya Co. Ltd.	37,208	41,150	
JPY	3,186	Sanyo Trading Co. Ltd.	41,586	46,281	
JPY	23,653	Sega Sammy Holdings Inc.	442,464	384,756	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>CONSUMER DISCRETIONARY (cont'd)</b>					
JPY	6,792	Seiko Corp.	158,331	167,998	
JPY	4,036	Seiren Co. Ltd.	90,375	98,794	
JPY	37,440	Sekisui Chemical Co. Ltd.	860,994	793,237	
JPY	22,695	Sharp Corp.	466,240	464,125	
JPY	2,654	Shimano Inc.	747,228	780,232	
JPY	2,019	SHOEI CO. LTD.	100,635	94,495	
JPY	22,699	Sony Group Corp.	2,853,673	2,738,894	
JPY	6,474	Stanley Electric Co. Ltd.	241,933	232,218	
JPY	64,053	Subaru Corp.	1,583,667	1,566,113	
JPY	65,116	Sumitomo Electric Industries Ltd.	1,246,899	1,190,717	
JPY	9,548	Sumitomo Forestry Co.	253,029	216,780	
JPY	24,923	Sumitomo Rubber Industries Ltd.	370,613	426,270	
JPY	27,896	Suzuki Motor Corp.	1,459,459	1,463,101	
JPY	9,652	TOKAI RIKA CO. LTD.	206,875	191,789	
JPY	7,744	Tokai Rubber Industries Ltd.	62,339	62,380	
JPY	6,684	Tomy Co. Ltd.	77,127	70,993	
JPY	4,352	Topre Corp.	78,752	77,250	
JPY	1,167	Toridoll.corp	22,554	24,530	
JPY	12,833	Toyo Tire & Rubber Co. Ltd.	294,304	336,177	
JPY	7,217	Toyoda Gosei Co. Ltd.	232,828	220,220	
JPY	14,636	Toyota Boshoku Corp.	321,825	375,081	
JPY	181,665	Toyota Motor Corp.	17,321,133	19,680,336	
JPY	4,242	TPR Co. Ltd.	78,416	69,903	
JPY	11,772	TS TECH Co. Ltd.	220,174	225,246	
JPY	18,560	VT HOLDINGS CO. LTD.	90,537	95,460	
JPY	4,033	Wacoal Corp.	114,595	113,164	
JPY	7,426	Yamaha Corp.	520,654	499,591	
JPY	30,863	Yamaha Motor Co. Ltd.	954,628	1,039,889	
JPY	21,639	Yokohama Rubber Co. Ltd. (The)	492,461	574,346	
JPY	741	YOKOWO CO. LTD.	23,387	20,982	
JPY	2,868	Zojirushi Corp.	58,405	52,988	
			<b>61,032,186</b>	<b>64,143,667</b>	<b>18.04</b>
<b>CONSUMER STAPLES</b>					
JPY	24,502	Ajinomoto Co. Inc.	639,109	788,386	
JPY	1,062	Ariake Japan Co. Ltd.	79,822	81,637	
JPY	43,268	Asahi Group Holdings Ltd.	2,345,600	2,505,878	
JPY	6,580	Fuji Oil Holdings Inc.	223,022	194,028	
JPY	458,872	Japan Tobacco Inc.	11,033,702	10,743,420	
JPY	2,653	KAGOME CO. LTD.	99,441	86,755	
JPY	37,865	Kao Corp.	3,070,960	2,887,477	
JPY	4,454	Kikkoman Corp.	349,793	364,247	
JPY	90,673	Kirin Holdings Co. Ltd.	2,208,550	2,191,182	
JPY	2,231	KOSE Corp.	425,565	435,094	
JPY	9,015	Lion Corp.	220,144	189,290	
JPY	3,823	Mandom Corp.	88,988	88,291	
JPY	1,278	Ministop Co. Ltd.	21,351	20,190	
JPY	18,882	Nippon Suisan Kaisha Ltd.	116,589	111,441	
JPY	18,032	Nisshin Seifun Group Inc.	372,783	326,918	
JPY	5,519	Nissin Foods Holdings Co. Ltd.	499,447	492,598	
JPY	5,201	Pigeon Corp.	232,274	181,624	
JPY	3,609	Riken Vitamin Co. Ltd.	58,750	62,652	
JPY	4,137	ROHTO Pharmaceutical Co. Ltd.	137,657	137,775	
JPY	1,169	SAKATA SEED CORP.	52,143	47,605	
JPY	79,114	Seven & I Holdings Co. Ltd.	4,067,290	4,675,471	
JPY	8,909	Shiseido Co. Ltd.	800,080	812,169	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>CONSUMER STAPLES (cont'd)</b>					
JPY	18,666	Suntory Beverage & Food Ltd.	841,504	870,502	
JPY	10,817	Takara Holdings Inc.	178,374	167,147	
JPY	7,107	Toyo Suisan Kaisha Ltd.	368,484	338,972	
JPY	10,927	Uni-Charm Corp.	542,969	544,942	
JPY	6,792	Yakult Honsha Co. Ltd.	433,638	476,640	
			<b>29,508,029</b>	<b>29,822,331</b>	<b>8.39</b>
<b>ENERGY</b>					
JPY	587,082	ENEOS Holdings Inc.	3,222,094	3,045,091	
JPY	58,011	Idemitsu Kosan Co. Ltd.	1,842,544	1,736,493	
JPY	256,004	Inpex Corp.	2,312,003	2,367,791	
			<b>7,376,641</b>	<b>7,149,375</b>	<b>2.01</b>
<b>FINANCIALS</b>					
JPY	59,496	Acom Co. Ltd.	336,270	321,274	
JPY	29,165	AEON Financial Services Co. Ltd.	469,099	425,935	
JPY	138,502	Dai-ichi Life Holdings Inc.	3,098,080	3,143,033	
JPY	2,974	Ehime Bank Ltd. (The)	33,535	25,914	
JPY	6,472	GCA Corp.	61,289	70,258	
JPY	226,036	Mitsubishi HC Capital Inc.	1,644,796	1,500,502	
JPY	2,452,771	Mitsubishi UFJ Financial Group Inc.	16,919,721	16,421,872	
JPY	444,343	Mizuho Financial Group Inc.	8,204,824	7,869,988	
JPY	16,968	Monex Group Inc.	166,120	141,604	
JPY	430,234	Nomura Holdings Inc.	3,053,419	2,725,475	
JPY	27,681	SBI Holdings Inc.	967,601	811,613	
JPY	43,271	Sompo Holdings Inc.	2,093,522	1,982,248	
JPY	23,546	SPARX Group Co. Ltd.	80,848	67,251	
JPY	274,984	Sumitomo Mitsui Financial Group Inc.	12,511,499	11,750,280	
JPY	59,391	Sumitomo Mitsui Trust Holdings Inc.	2,573,452	2,337,713	
JPY	86,430	Tokio Marine Holdings Inc.	5,339,127	4,925,580	
			<b>57,553,202</b>	<b>54,520,540</b>	<b>15.33</b>
<b>HEALTH CARE</b>					
JPY	2,020	ASAHI INTECC CO. LTD.	69,147	59,858	
JPY	157,698	Astellas Pharma Inc.	3,131,511	3,403,588	
JPY	100,111	Chugai Pharmaceutical Co. Ltd.	4,907,080	4,916,702	
JPY	89,401	Daiichi Sankyo Co. Ltd.	3,035,263	2,388,357	
JPY	25,027	Eisai Co. Ltd.	2,183,896	3,050,509	
JPY	2,863	EPS Co. Ltd.	40,759	57,432	
JPY	4,137	Hisamitsu Pharmaceutical Co. Inc.	312,769	252,473	
JPY	7,849	Hoya Corp.	1,126,374	1,289,909	
JPY	1,487	JEOL Ltd.	82,431	107,837	
JPY	26,305	Kyowa Kirin Co. Ltd.	960,464	1,156,316	
JPY	3,606	M3 Inc.	302,670	326,399	
JPY	2,548	MANI INC.	74,564	72,377	
JPY	4,565	NAKANISHI Inc.	114,898	123,763	
JPY	5,412	Nichi-iko Pharmaceutical Co. Ltd.	61,142	53,739	
JPY	4,137	Nihon Kohden Corp.	151,623	146,314	
JPY	4,773	Nipro Corp.	73,665	69,919	
JPY	20,574	Olympus Corp.	524,518	506,827	
JPY	32,981	Ono Pharmaceutical Co. Ltd.	1,045,659	912,184	
JPY	61,826	Otsuka Holdings Co. Ltd.	3,175,238	3,177,835	
JPY	17,078	Santen Pharmaceutical Co. Ltd.	291,408	291,521	
JPY	4,986	Sawai Group Holdings Co. Ltd.	298,914	275,359	
JPY	3,928	SEIKAGAKU CORP.	47,978	47,374	
JPY	20,153	Shionogi & Co.	1,344,859	1,302,073	
JPY	27,789	Sumitomo Dainippon Pharma Co. Ltd.	634,124	721,768	
JPY	6,473	Sysmex Corp.	816,366	953,282	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES (cont'd)</b>					
<b>HEALTH CARE (cont'd)</b>					
JPY	956	TAKARA BIO INC.	30,693	31,625	
JPY	245,288	Takeda Pharmaceutical Co. Ltd.	10,990,231	10,177,579	
JPY	15,907	Terumo Corp.	734,816	798,980	
JPY	4,348	Zeria Pharmaceutical Co. Ltd.	103,321	101,629	
			<b>36,666,381</b>	<b>36,773,528</b>	<b>10.34</b>
<b>INDUSTRIALS</b>					
JPY	8,806	Aica Kogyo Co. Ltd.	400,053	383,656	
JPY	7,532	Aida Engineering Ltd.	80,793	83,109	
JPY	3,077	ALCONIX CORP.	56,426	50,293	
JPY	45,498	Amada Co. Ltd.	645,763	570,051	
JPY	3,183	ANEST IWATA Corp.	37,540	35,938	
JPY	5,198	Bando Chemical Industries Ltd.	46,271	51,730	
JPY	4,773	BeNext-Yumeshin Group Co.	78,575	67,896	
JPY	4,142	Central Glass Co. Ltd.	109,321	98,339	
JPY	2,126	CKD Corp.	52,954	55,504	
JPY	2,017	COSEL CO. LTD.	25,118	23,651	
JPY	3,821	Daifuku Co. Ltd.	443,554	430,140	
JPY	2,439	DAIHEN Corp.	131,466	125,854	
JPY	10,500	Daikin Industries Ltd.	2,630,727	2,423,772	
JPY	1,915	Denyo Co. Ltd.	44,774	41,620	
JPY	10,080	DMG Mori Seiki Co. Ltd.	209,409	224,248	
JPY	5,727	Ebara Corp.	296,918	349,508	
JPY	6,368	FANUC Corp.	1,892,836	1,903,701	
JPY	11,032	Fuji Electric Co. Ltd.	607,382	638,798	
JPY	8,590	Fujitec Co. Ltd.	237,450	236,143	
JPY	5,411	Furukawa Co. Ltd.	82,936	75,462	
JPY	6,788	Furukawa Electric Co. Ltd.	228,370	209,553	
JPY	5,410	GLORY LTD.	148,806	139,006	
JPY	6,475	GS Yuasa Corp.	216,136	204,802	
JPY	3,292	HANWA Co. Ltd.	125,141	117,898	
JPY	849	Harmonic Drive Systems Inc.	69,693	57,970	
JPY	7,535	Hitachi Construction Machinery Co. Ltd.	291,405	285,407	
JPY	6,366	Hitachi Transport System Ltd.	257,082	327,068	
JPY	21,319	Hitachi Zosen Corp.	200,485	170,541	
JPY	2,228	Hokuetsu Industries Co. Ltd.	28,145	28,039	
JPY	2,758	HOSHIZAKI ELECTRIC CO. LTD.	311,530	290,475	
JPY	530	HOSOKAWA MICRON CORP.	37,742	35,183	
JPY	2,653	IDEC CORP.	54,528	62,188	
JPY	17,290	Iino Kaiun Kaisha Ltd.	104,990	84,491	
JPY	7,853	Inabata & Co. Ltd.	151,163	149,909	
JPY	1,383	ISEKI & CO. LTD.	25,258	22,836	
JPY	240,945	ITOCHU Corp.	9,255,621	8,602,208	
JPY	2,016	Iwaki Co. Ltd.	21,685	20,738	
JPY	3,397	Japan Steel Works Ltd. (The)	99,064	108,166	
JPY	10,288	JGC Holdings Corp.	158,055	118,799	
JPY	46,449	JTEKT Corp.	598,927	590,258	
JPY	4,987	JUKI CORP.	50,252	44,122	
JPY	69,781	Kajima Corp.	1,223,387	1,095,401	
JPY	4,139	Kintetsu World Express Inc.	123,117	107,965	
JPY	2,231	KITO CORP.	44,096	41,618	
JPY	7,321	Kitz Corp.	57,090	61,668	
JPY	69,037	Komatsu Ltd.	2,586,503	2,126,237	
JPY	69,889	Kubota Corp.	1,971,522	1,752,080	
JPY	6,791	Kurita Water Industries Ltd.	363,395	403,834	
JPY	29,381	Lixil Group Corp.	1,004,238	941,769	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.



# CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>INDUSTRIALS (cont'd)</b>			
JPY	6,050	Mabuchi Motor Co. Ltd.	327,670	283,496	
JPY	9,016	Makita Corp.	491,805	526,087	
JPY	228,007	Marubeni Corp.	2,375,419	2,457,606	
JPY	3,927	Meidensha Corp.	106,674	96,783	
JPY	18,031	MinebeaMitsumi Inc.	561,840	591,237	
JPY	3,396	MISUMI Group Inc.	125,592	142,461	
JPY	257,063	Mitsubishi Corp.	9,039,579	8,684,353	
JPY	167,133	Mitsubishi Electric Corp.	3,205,188	3,006,796	
JPY	33,618	Mitsubishi Heavy Industries Ltd.	1,311,483	1,226,108	
JPY	4,561	Mitsubishi Nichiyu Forklift Co. Ltd.	63,916	51,751	
JPY	3,930	MITSUBISHI PENCIL Co. Ltd.	69,655	63,051	
JPY	2,974	Mitsuboshi Belting Ltd.	59,295	58,066	
JPY	2,868	MITSUI-SOKO Co. Ltd.	73,330	80,827	
JPY	3,822	Miura Co. Ltd.	241,966	205,319	
JPY	7,424	Nabtesco Corp.	407,420	347,880	
JPY	1,702	Nachi-Fujikoshi Corp.	89,127	74,247	
JPY	18,032	Nagase & Co. Ltd.	355,438	333,557	
JPY	22,168	NGK Insulators Ltd.	512,978	461,014	
JPY	6,157	Nichicon Corp.	77,255	82,088	
JPY	9,545	Nidec Corp.	1,379,202	1,371,088	
JPY	4,244	Nikkiso Co. Ltd.	57,415	52,890	
JPY	11,241	Nippon Express Co. Ltd.	1,055,797	1,061,005	
JPY	1,274	Nippon Koei Co. Ltd.	43,923	43,850	
JPY	2,972	Nippon Pillar Packing Co. Ltd.	61,508	73,578	
JPY	3,716	Nippon Steel Trading Corp.	177,543	181,175	
JPY	5,413	Nippon Thompson Co. Ltd.	39,867	36,598	
JPY	15,381	Nippon Yusen Kabushiki Kaisha	687,623	966,129	
JPY	638	Nissei ASB Machine Co. Ltd.	37,830	35,128	
JPY	22,168	Nisshinbo Holdings Inc.	216,623	237,185	
JPY	2,227	Nissin Corp.	37,384	36,375	
JPY	9,440	Nissin Electric Co. Ltd.	132,680	147,765	
JPY	2,443	Nitta Corp.	74,423	70,784	
JPY	1,382	Nitto Boseki Co. Ltd.	61,509	52,886	
JPY	1,380	Noritake Co. Ltd.	59,702	64,973	
JPY	3,079	Noritz Corp.	60,456	63,826	
JPY	3,080	NS United Kaiun Kaisha Ltd.	74,730	83,227	
JPY	28,634	NSK Ltd.	354,847	299,978	
JPY	1,804	Obara Group Inc.	77,816	76,684	
JPY	78,799	Obayashi Corp.	903,213	776,289	
JPY	3,395	Oiles Corp.	64,982	58,634	
JPY	4,141	OKABE CO. LTD.	36,387	29,753	
JPY	1,277	Okamoto Industries Inc.	61,601	58,271	
JPY	1,490	Okuma Corp.	106,106	90,267	
JPY	957	Organo Corp.	72,122	66,518	
JPY	4,775	Osaki Electric Co. Ltd.	32,992	32,391	
JPY	6,156	OSG Corp.	136,758	132,281	
JPY	8,275	Outsourcing Inc.	163,697	186,400	
JPY	45,923	Penta-Ocean Construction Co. Ltd.	437,372	396,052	
JPY	10,503	Persol Holdings Co. Ltd.	256,585	257,211	
JPY	2,123	PILOT CORP.	86,570	89,059	
JPY	29,168	Recruit Holdings Co. Ltd.	1,678,326	1,780,066	
JPY	3,500	Sansei Technologies Inc.	31,536	32,723	
JPY	29,693	Sanwa Shutter Corp.	477,213	451,867	
JPY	639	Sanyo Denki Co. Ltd.	49,109	54,752	
JPY	3,398	SATO HOLDINGS CO.	106,293	103,270	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES (cont'd)</b>					
<b>INDUSTRIALS (cont'd)</b>					
JPY	4,776	Shibaura Machine Co.	150,770	130,708	
JPY	1,487	SHIBUYA Corp.	59,489	51,513	
JPY	9,970	ShinMaywa Industries Ltd.	116,664	106,673	
JPY	2,231	Sinfonia Technology Co. Ltd.	35,097	31,089	
JPY	1,381	SMC Corp.	978,103	1,011,511	
JPY	4,884	Sodick Co. Ltd.	56,939	55,634	
JPY	215,065	Sojitz Corp.	789,743	803,816	
JPY	5,200	STAR MICRONICS Co. Ltd.	98,568	98,104	
JPY	219,522	Sumitomo Corp.	3,902,161	3,644,375	
JPY	6,999	Sumitomo Heavy Industries Ltd.	252,421	238,946	
JPY	5,626	Taikisha Ltd.	193,243	208,078	
JPY	3,077	Takeuchi Mfg. Co. Ltd.	102,854	94,990	
JPY	9,439	TATSUTA ELECTRIC WIRE AND CABLE CO. LTD.	66,357	58,026	
JPY	3,291	Teikoku Electric Manufacturing Co. Ltd.	49,960	46,668	
JPY	2,126	THK Co. Ltd.	89,719	78,630	
JPY	1,913	Torishima Pump Mfg. Co. Ltd.	18,792	18,376	
JPY	9,868	Toshiba Corp.	464,118	529,011	
JPY	9,971	Toto Ltd.	696,562	639,659	
JPY	1,698	Toyo Tanso Co. Ltd.	42,026	53,120	
JPY	36,591	Toyota Tsusho Corp.	1,986,280	2,143,264	
JPY	4,246	Tsubakimoto Chain Co.	151,675	150,169	
JPY	2,652	TSUGAMI Corp.	50,918	50,566	
JPY	1,167	Union Tool Co.	46,460	51,885	
JPY	954	Weathernews Inc.	58,492	61,840	
JPY	3,291	YAMABIKO CORP.	44,881	44,611	
JPY	2,229	Yushin Precision Equipment Co. Ltd.	23,457	20,069	
			<b>67,330,811</b>	<b>64,814,628</b>	<b>18.23</b>
<b>INFORMATION TECHNOLOGY</b>					
JPY	8,381	Advantest Corp.	882,225	935,992	
JPY	3,928	Ai Holdings Corp.	95,037	95,975	
JPY	8,379	Alps Alpine Co. Ltd.	136,153	109,656	
JPY	6,895	Amano Corp.	219,974	215,471	
JPY	8,910	Anritsu Corp.	234,522	205,873	
JPY	22,696	Brother Industries Ltd.	609,504	561,380	
JPY	5,196	Canon Electronics Inc.	103,850	99,478	
JPY	256,637	Canon Inc.	7,293,631	7,195,381	
JPY	3,504	Cybernet Systems Co. Ltd.	34,281	28,147	
JPY	1,167	Daitron Co. Ltd.	23,651	26,079	
JPY	8,168	Dexerials Corp.	178,042	213,607	
JPY	1,597	Disco Corp.	614,624	604,904	
JPY	1,806	EIZO Corp.	86,609	100,041	
JPY	3,500	Elematec Corp.	44,929	51,115	
JPY	2,230	ESPEC Corp.	48,218	55,706	
JPY	2,445	Ferrotec Corp.	63,273	93,156	
JPY	1,486	Foster Electric Co. Ltd.	21,540	16,181	
JPY	26,728	Fujifilm Holdings Corp.	2,046,893	2,456,875	
JPY	14,318	Fujitsu Ltd.	2,635,120	3,322,674	
JPY	1,489	Furuno Electric Co. Ltd.	18,546	16,679	
JPY	211	GMO Cloud K.K.	13,884	11,076	
JPY	2,763	Hakuto Co. Ltd.	42,301	46,394	
JPY	3,714	Hamamatsu Photonics K.K.	264,814	277,625	
JPY	1,805	Hirose Electric Co. Ltd.	340,933	327,245	
JPY	76,783	Hitachi Ltd.	4,602,086	5,449,197	
JPY	2,550	Horiba Ltd.	205,021	204,840	
JPY	3,292	Ibiden Co. Ltd.	180,106	220,003	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>INFORMATION TECHNOLOGY (cont'd)</b>			
JPY	2,655	INNOTECH CORP.	39,318	40,463	
JPY	849	IRISO ELECTRONICS CO. LTD.	51,277	50,771	
JPY	5,197	Japan Aviation Electronics Industry Ltd.	109,523	113,819	
JPY	4,140	KAGA ELECTRONICS CO. LTD.	119,914	137,552	
JPY	2,866	Keyence Corp.	1,654,244	1,792,870	
JPY	7,427	Kyosan Electric Manufacturing Co. Ltd.	36,226	34,968	
JPY	1,913	Lasertec Corp.	333,638	460,797	
JPY	7,426	Macnica Fuji Electronics Holdings Inc.	190,898	221,295	
JPY	4,666	MARUBUN Corp.	28,876	32,796	
JPY	211	Maruwa Co. Ltd.	26,893	26,342	
JPY	10,818	MCJ Co. Ltd.	122,692	149,541	
JPY	1,274	Meiko Electronics Co. Ltd.	37,657	46,337	
JPY	42,208	Murata Manufacturing Co. Ltd.	4,204,794	3,994,248	
JPY	17,184	NEC Corp.	1,223,826	1,096,636	
JPY	2,125	Nippon Ceramic Co. Ltd.	65,003	69,252	
JPY	15,062	Nippon Electric Glass Co. Ltd.	449,780	438,597	
JPY	4,034	Nissha Printing Co. Ltd.	63,031	75,206	
JPY	60,980	NTT Data Corp.	1,177,426	1,179,039	
JPY	12,409	Oki Electric Industry Co. Ltd.	163,632	140,938	
JPY	9,549	Omron Corp.	925,921	938,590	
JPY	2,017	OPTEX GROUP Co. Ltd.	39,341	41,766	
JPY	3,821	OPTORUN Co. Ltd.	120,157	105,297	
JPY	4,670	Restar Holdings Corp.	107,548	98,265	
JPY	1,592	Riken Keiki Co. Ltd.	51,247	47,157	
JPY	5,413	Rohm Co. Ltd.	646,207	620,227	
JPY	529	RORZE CORP.	50,638	57,721	
JPY	3,714	Ryoden Trading Co. Ltd.	71,050	67,334	
JPY	2,549	Ryosan Co. Ltd.	68,278	57,418	
JPY	3,293	Sanshin Electronics Co. Ltd.	77,596	79,394	
JPY	743	SCREEN Holdings Co. Ltd.	79,621	91,019	
JPY	64,267	Seiko Epson Corp.	1,386,299	1,401,053	
JPY	531	Shibaura Mechatronics Corp.	33,098	48,461	
JPY	8,061	Shimadzu Corp.	350,526	386,273	
JPY	5,093	Shinko Electric Industries Co. Ltd.	182,812	230,981	
JPY	3,186	SILX Corp.	58,287	50,511	
JPY	14,640	SUMCO Corp.	431,506	445,092	
JPY	1,808	Sun-Wa Technos Corp.	23,008	24,428	
JPY	4,351	Taiyo Yuden Co. Ltd.	253,692	266,504	
JPY	3,396	Tamron Co. Ltd.	84,312	92,259	
JPY	3,820	TAMURA CORP.	23,847	35,502	
JPY	5,201	TDK Corp.	878,014	782,782	
JPY	3,183	TOA Corp.	33,875	31,677	
JPY	1,275	Tokyo Electron Device Ltd.	68,705	77,811	
JPY	16,122	Tokyo Electron Ltd.	8,039,798	8,648,193	
JPY	2,654	TOKYO SEIMITSU CO. LTD.	154,389	148,940	
JPY	16,759	Trend Micro Inc.	1,038,794	1,088,211	
JPY	2,974	ULVAC Inc.	157,148	186,806	
JPY	637	V Technology Co. Ltd.	39,270	37,951	
JPY	7,530	Wacom Co. Ltd.	62,018	59,312	
JPY	2,867	YAMAICHI ELECTRONICS Co. Ltd.	49,510	53,162	
JPY	7,213	YASKAWA Electric Corp.	427,194	436,976	
JPY	17,182	Yokogawa Electric Corp.	399,646	318,217	
			<b>47,551,767</b>	<b>50,097,507</b>	<b>14.09</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>MATERIALS</b>					
JPY	15,700	ADEKA Corp.	372,758	365,214	
JPY	25,349	AGC Inc.	1,326,762	1,317,919	
JPY	2,230	ARAKAWA CHEMICAL INDUSTRIAL LTD.	32,790	29,657	
JPY	14,640	Asahi Holdings Inc.	360,372	370,120	
JPY	146,562	Asahi Kasei Corp.	2,064,497	1,995,727	
JPY	3,185	ASAHI YUKIZAI Corp.	53,311	47,545	
JPY	2,016	CHORI CO. LTD.	38,106	38,687	
JPY	10,396	Chugoku Marine Paints Ltd.	116,035	99,517	
JPY	43,591	Daicel Corp.	433,932	444,514	
JPY	2,549	Daido Steel Co. Ltd.	148,666	156,129	
JPY	7,426	DAIKI Aluminium Industry Co. Ltd.	86,852	93,041	
JPY	1,171	Dainichiseika Color & Chemicals Mfg. Co. Ltd.	32,889	29,944	
JPY	9,970	Denka Co. Ltd.	484,263	411,009	
JPY	9,654	DIC Corp.	319,363	302,122	
JPY	5,410	DOWA HOLDINGS CO. LTD.	283,720	264,069	
JPY	2,865	Fuji Seal International Inc.	79,879	74,445	
JPY	3,187	Fujimi Inc.	152,646	179,918	
JPY	1,380	Fujimori Kogyo Co. Ltd.	67,597	62,510	
JPY	1,914	Fuso Chemical Co. Ltd.	87,216	87,552	
JPY	2,550	Harima Chemicals Group Inc.	28,190	25,577	
JPY	20,468	Hokuetsu Corp.	129,267	131,763	
JPY	1,172	JCU Corp.	51,064	46,812	
JPY	2,864	JSP Corp.	59,775	50,965	
JPY	16,546	JSR Corp.	630,233	620,261	
JPY	6,684	Kaneka Corp.	335,759	333,712	
JPY	13,048	Kansai Paint Co. Ltd.	417,577	412,122	
JPY	3,292	Kanto Denka Kogyo Co. Ltd.	33,612	36,398	
JPY	2,547	KH Neochem Co. Ltd.	80,599	73,343	
JPY	1,384	KROSAKI HARIMA Corp.	72,439	66,474	
JPY	4,667	KUMIAI CHEMICAL INDUSTRY Co. Ltd.	51,102	44,259	
JPY	45,391	Kuraray Co. Ltd.	645,595	540,351	
JPY	2,232	KUREHA Corp.	194,614	160,121	
JPY	7,851	KYOEI STEEL LTD.	141,046	126,834	
JPY	11,247	Lintec Corp.	322,511	302,410	
JPY	8,378	Maruichi Steel Tube Ltd.	254,978	243,869	
JPY	179,752	Mitsubishi Chemical Holdings Corp.	1,712,036	1,872,104	
JPY	23,863	Mitsubishi Gas Chemical Co. Inc.	703,484	627,252	
JPY	8,063	Mitsubishi Materials Corp.	232,608	199,256	
JPY	21,954	Mitsui Chemicals Inc.	885,250	939,336	
JPY	4,350	Mitsui Mining & Smelting Co. Ltd.	178,228	149,480	
JPY	1,699	Moriroku Holdings Co. Ltd.	42,889	41,494	
JPY	8,381	Nihon Nohyaku Co. Ltd.	52,604	47,127	
JPY	9,336	Nihon Parkerizing Co. Ltd.	122,079	115,514	
JPY	1,809	Nippon Carbon Co. Ltd.	93,556	84,566	
JPY	16,758	Nippon Kayaku Co. Ltd.	206,092	196,315	
JPY	22,480	Nippon Paint Holdings Co. Ltd.	424,164	378,216	
JPY	22,274	Nippon Sanso Holdings Corp.	523,572	565,853	
JPY	3,396	Nippon Shokubai Co. Ltd.	235,758	202,326	
JPY	3,399	Nippon Soda Co. Ltd.	134,255	121,920	
JPY	2,975	Nippon Valqua Industries Ltd.	72,795	72,125	
JPY	1,278	Nippon Yakin Kogyo Co. Ltd.	31,459	32,367	
JPY	10,716	Nissan Chemical Corp.	724,436	650,390	
JPY	18,668	Nitto Denko Corp.	1,921,176	1,726,610	
JPY	7,320	NOF Corp.	475,457	472,859	
JPY	92,368	Oji Holdings Corp.	745,141	657,483	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>MATERIALS (cont'd)</b>			
JPY	2,973	Osaka Soda Co. Ltd.	88,327	80,568	
JPY	4,672	Riken Technos Corp.	28,572	32,057	
JPY	851	SAKAI CHEMICAL INDUSTRY CO. LTD.	19,764	17,565	
JPY	4,884	Sakata Inx Corp.	59,707	55,089	
JPY	3,182	Sanyo Chemical Industries Ltd.	198,003	192,061	
JPY	5,091	Sekisui Plastics Co. Ltd.	35,028	34,364	
JPY	3,503	Shikoku Chemicals Corp.	50,313	51,198	
JPY	18,666	Shin-Etsu Chemicals Co. Ltd.	3,809,811	3,869,359	
JPY	7,321	Shin-Etsu Polymer Co. Ltd.	84,828	83,803	
JPY	634	STELLA CHEMIFA Corp.	22,961	20,386	
JPY	2,865	Sumitomo Bakelite Co. Ltd.	147,720	156,945	
JPY	171,267	Sumitomo Chemical Co. Ltd.	1,119,290	1,125,462	
JPY	12,514	Sumitomo Metal Mining Co. Ltd.	680,099	603,843	
JPY	1,804	Sumitomo Seiko Chemicals Co.	81,248	72,457	
JPY	3,397	T. HASEGAWA CO. LTD.	81,391	93,234	
JPY	9,019	Taiheiyo Cement Corp.	290,676	245,220	
JPY	2,972	Taiyo Ink Manufacturing Co.	192,503	174,080	
JPY	1,381	Takasago International Corp.	42,314	41,601	
JPY	2,127	TAYCA CORP.	35,484	30,446	
JPY	21,742	Teijin Ltd.	469,455	410,675	
JPY	3,925	Toho Titanium Co. Ltd.	44,451	45,236	
JPY	20,788	Tokai Carbon Co. Ltd.	407,701	355,315	
JPY	5,520	Tokuyama Corp.	166,378	139,307	
JPY	2,443	TOKYO OHKA KOGYO CO. Ltd.	186,420	191,066	
JPY	125,774	Toray Industries Inc.	1,028,732	1,037,137	
JPY	31,816	Tosoh Corp.	741,296	680,116	
JPY	8,064	Toyo Ink Mfg. Co. Ltd.	190,396	177,059	
JPY	8,383	Toyo Seikan Group Holdings Ltd.	131,366	141,882	
JPY	7,111	Toyobo Co. Ltd.	117,333	105,755	
JPY	1,596	UACJ Corp.	46,360	49,555	
JPY	15,801	Ube Industries Ltd.	423,544	396,475	
JPY	11,350	Zeon Corp.	217,782	194,631	
			<b>30,746,307</b>	<b>29,641,450</b>	<b>8.34</b>
		<b>UTILITIES</b>			
JPY	27,573	Electric Power Development Co. Ltd.	571,746	487,590	0.14
		<b>Total Equities</b>	<b>354,547,785</b>	<b>353,008,606</b>	<b>99.28</b>
		Adjustment for transaction costs	(193,663)		
		<b>Total Investments</b>	<b>354,354,122</b>	353,008,606	99.28
		Unrealized gain (loss) on forward foreign currency contract(s)		(109,268)	(0.03)
		Other Net Assets (Liabilities)		2,684,968	0.75
		<b>Net Assets Attributable to Holders of Redeemable Units</b>		<b>355,584,306</b>	<b>100.00</b>

## Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency		Currency		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	7,974,749	JPY	724,565,000	0.01	(109,268)
<b>Total Foreign Currency Forward Contract(s) Value</b>								<b>(109,268)</b>

\*Credit rating provided by S&P Global Ratings.

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at June 30, 2021

	Amounts Eligible for Offset			Net Exposure (in \$000's)
	Gross Assets/ (Liabilities) (in \$000's)	Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	-	-	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	-	-	-	-
Derivative liabilities - Foreign currency forward contracts	(109)	-	-	(109)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(109)	-	-	(109)

as at December 31, 2020

	Amounts Eligible for Offset			Net Exposure (in \$000's)
	Gross Assets/ (Liabilities) (in \$000's)	Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	17	-	-	17
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	17	-	-	17
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	-	-	-	-

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

# CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	184	n/a
Soft dollar commissions <sup>†</sup>	52	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
<b>Number of redeemable units at the beginning of period</b>	100,000	200,000	700,000	500,000
Redeemable units issued for cash	200,000	-	12,800,000	100,000
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	-	-	-	-
<b>Number of redeemable units at the end of period</b>	<b>300,000</b>	<b>200,000</b>	<b>13,500,000</b>	<b>600,000</b>

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Hedged Units	0.480*
Non-Hedged Units	0.480

\*Effective June 23, 2021, the annual management fee rate for Hedged Units was reduced from 0.51% to 0.48%.

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	40,467	-
Collateral (non-cash)	45,271	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	15	-
Charges	(6)	-
Securities lending revenue	9	-
<b>Charges as a % of gross securities lending revenue</b>	<b>40.1</b>	<b>-</b>

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



# CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Industrials	18.6
Consumer Discretionary	17.0
Financials	14.4
Information Technology	13.2
Health Care	11.7
Consumer Staples	9.0
Materials	8.3
Communication Services	4.9
Energy	1.7
Other Net Assets (Liabilities)	1.0
Utilities	0.1
Total unrealized gain on forward foreign currency contract(s)	0.1
<b>Total</b>	<b>100.0</b>

### Credit Risk

As at June 30, 2021 and December 31, 2020, the Fund's exposure to credit risk through derivative instruments was insignificant.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in equities of Japanese companies and therefore was sensitive to changes in general economic conditions in Japan.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
WisdomTree Japan Equity Total Return Index	27,673,518

as at December 31, 2020

Benchmark	(\$)
WisdomTree Japan Equity Total Return Index	1,875,923

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Japanese Yen	354,388	(8,084)	346,304	97.4
<b>Total</b>	<b>354,388</b>	<b>(8,084)</b>	<b>346,304</b>	<b>97.4</b>

### Hedged Units

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Japanese Yen	2,373	(2,379)	(6)	(0.3)
<b>Total</b>	<b>2,373</b>	<b>(2,379)</b>	<b>(6)</b>	<b>(0.3)</b>

### Non-Hedged Units

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Japanese Yen	17,566	-	17,566	99.2
<b>Total</b>	<b>17,566</b>	<b>-</b>	<b>17,566</b>	<b>99.2</b>

~Includes monetary and non-monetary instruments, if any.

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$34,630,000 (December 31, 2020 - \$1,756,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

### Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at June 30, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	353,008	-	-	353,008
Derivatives, net	-	(109)	-	(109)
<b>Total</b>	<b>353,008</b>	<b>(109)</b>	<b>-</b>	<b>352,899</b>

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

# CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements (unaudited)

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## Fair Value Hierarchy (cont'd)

Long Positions at fair value as at December 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	19,881	-	-	19,881
Derivatives, net	-	17	-	17
<b>Total</b>	<b>19,881</b>	<b>17</b>	<b>-</b>	<b>19,898</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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

# CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements (unaudited)

## Statements of Financial Position

(in \$000's except for per unit amounts and units outstanding)

	as at	
	Jun. 30, 2021	Dec. 31, 2020
<b>Assets</b>		
<b>Current assets</b>		
Investments	36,260	19,456
Investments pledged as collateral	-	-
Cash	15	234
Unrealized gain on futures and foreign currency forward contracts	1	240
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	1	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	37	33
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	36,314	19,963
<b>Liabilities</b>		
<b>Current liabilities</b>		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	482	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	176
Management fees payable	7	5
Accounts payable and accrued liabilities	5	2
Foreign capital gains tax	-	-
	494	183
<b>Net assets attributable to holders of redeemable units</b>	<b>35,820</b>	<b>19,780</b>

## Statements of Financial Position (cont'd)

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	as at	as at	as at	as at	as at	as at
	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020	Jun. 30, 2021	Dec. 31, 2020
Hedged Units	15,778	14,482	29.16	24.50	541,082	591,082
Non-Hedged						
Units	20,042	5,298	30.83	26.49	650,000	200,000

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

# CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements (unaudited)

## Statements of Comprehensive Income

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	2021	2020
<b>Income</b>		
Net gain (loss) on investments and derivatives		
Dividends	338	265
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	1,327	(2,375)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	2,374	(2,537)
<b>Total net gain (loss) on investments and derivatives</b>	<b>4,039</b>	<b>(4,647)</b>
Other income		
Foreign exchange gain (loss) on cash	(56)	5
Securities lending revenue (Note 6)	2	-
Fees rebate	4	-
Miscellaneous foreign income	-	-
Other income	-	-
<b>Total other income</b>	<b>(50)</b>	<b>5</b>
<b>Total income</b>	<b>3,989</b>	<b>(4,642)</b>
<b>Expenses</b>		
Management fees (Note 5)	40	27
Commissions and other portfolio transaction costs	12	1
Independent review committee fees	1	-
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	39	41
Harmonized sales tax	4	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
<b>Total expenses</b>	<b>96</b>	<b>69</b>
Expenses absorbed by the Manager (Note 5)	-	-
<b>Increase (decrease) in net assets attributable to holders of redeemable units</b>	<b>3,893</b>	<b>(4,711)</b>

## Statements of Comprehensive Income (cont'd)

for the periods ended June 30

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2021	2020	2021	2020	2021	2020
Hedged Units	2,898	(4,402)	5.11	(7.60)	567,049	579,544
Non-Hedged						
Units	995	(310)	4.85	(6.20)	204,972	50,000

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

# CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements (unaudited)

## Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the periods ended June 30 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
<b>Net assets attributable to holders of redeemable units at the beginning of period</b>	14,482	16,349	5,298	1,487	19,780	17,836
Increase (decrease) in net assets attributable to holders of redeemable units	2,898	(4,402)	995	(310)	3,893	(4,712)
<b>Distributions to holders of redeemable units</b>						
From net investment income	(170)	(171)	(60)	(15)	(230)	(186)
From net realized gains	-	-	-	-	-	-
Return of capital	(1)	-	-	-	(1)	-
<b>Total distributions to holders of redeemable units</b>	(171)	(171)	(60)	(15)	(231)	(186)
<b>Redeemable unit transactions</b>						
Proceeds from redeemable units issued	1	-	13,809	-	13,810	-
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-
Redemption of redeemable units	(1,432)	(931)	-	-	(1,432)	(931)
<b>Net increase (decrease) from redeemable unit transactions</b>	(1,431)	(931)	13,809	-	12,378	(931)
<b>Net increase (decrease) in net assets attributable to holders of redeemable units</b>	1,296	(5,504)	14,744	(325)	16,040	(5,829)
<b>Net assets attributable to holders of redeemable units at the end of period</b>	15,778	10,845	20,042	1,162	35,820	12,007

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

# CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements (unaudited)

## Statements of Cash Flows

for the periods ended June 30 (in \$000's)

	2021	2020
<b>Cash flows from (used in) operating activities</b>		
Increase (decrease) in net assets attributable to holders of redeemable units	3,893	(4,712)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(1,327)	2,375
Unrealized foreign exchange (gain) loss on cash	-	(1)
Commissions and other portfolio transaction costs	12	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(2,374)	2,537
Proceeds from sale and maturity of investments and derivatives	1,395	1,989
Purchase of investments and derivatives	(15,175)	(1,949)
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in cash collateral on deposit for short sale	-	-
(Increase) decrease in dividends receivable	(5)	12
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	2	(3)
Change in other accounts receivable and payable	3	-
Amortization interest earned	-	-
<b>Net cash from (used in) operating activities</b>	<b>(13,576)</b>	<b>249</b>
<b>Cash flows from (used in) financing activities</b>		
Distributions paid to holders of redeemable units, net of reinvested distributions	(406)	(245)
Proceeds from issuance of redeemable units	13,808	-
Amounts paid on redemption of redeemable units	(45)	(1)
<b>Net cash from (used in) financing activities</b>	<b>13,357</b>	<b>(246)</b>
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(219)	3
Cash (bank overdraft), beginning of period	234	24
<b>Cash (bank overdraft), end of period</b>	<b>15</b>	<b>27</b>
<b>Supplementary Information:</b>		
Dividends received, net of withholding tax*	295	236
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

\*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES</b>					
<b>COMMUNICATION SERVICES</b>					
USD	1,659	Cogent Communications Holdings Inc.	141,035	158,124	
USD	11,734	Interpublic Group of Cos. Inc. (The)	378,606	472,582	
USD	813	New York Times Co. (The), Class 'A'	41,889	43,889	
USD	4,634	News Corp., Class 'A'	113,355	148,031	
USD	633	Nexstar Media Group Inc., Class 'A'	90,512	116,037	
USD	3,009	TEGNA Inc.	61,892	69,974	
			<b>827,289</b>	<b>1,008,637</b>	<b>2.82</b>
<b>CONSUMER DISCRETIONARY</b>					
USD	841	Acushnet Holdings Corp.	46,965	51,500	
USD	300	Advance Auto Parts Inc.	67,211	76,287	
USD	3,216	BorgWarner Inc.	178,046	193,507	
USD	1,203	Brunswick Corp.	121,322	148,557	
USD	89	Churchill Downs Inc.	16,617	21,873	
USD	1,591	Dick's Sporting Goods Inc.	141,883	197,595	
USD	1,020	Foot Locker Inc.	61,245	77,924	
USD	3,731	Gentex Corp.	141,262	153,040	
USD	9,010	H&R Block Inc.	236,320	262,243	
USD	10,485	Hanesbrands Inc.	224,462	242,658	
USD	227	Harley-Davidson Inc.	11,649	12,893	
USD	1,141	KB Home	54,422	57,594	
USD	625	LCI Industries	104,080	101,818	
USD	275	Lear Corp.	57,753	59,751	
USD	3,586	Leggett & Platt Inc.	206,353	230,306	
USD	123	Lithia Motors Inc., Class 'A'	39,799	52,395	
USD	1,694	M.D.C. Holdings Inc.	104,086	106,254	
USD	242	Murphy USA Inc.	40,649	40,009	
USD	13,484	Newell Brands Inc.	376,075	459,155	
USD	1,631	Penske Automotive Group Inc.	132,385	152,625	
USD	1,142	Polaris Inc.	164,500	193,884	
USD	3,064	Service Corp. International	186,231	203,542	
USD	661	Thor Industries Inc.	83,790	92,589	
USD	874	Toll Brothers Inc.	52,147	62,632	
USD	1,681	Travel + Leisure Co.	100,616	123,880	
USD	53	UniFirst Corp.	14,639	15,416	
USD	2,028	Wendy's Co. (The)	53,419	58,876	
USD	1,637	Williams-Sonoma Inc.	233,497	323,966	
USD	136	Wingstop Inc.	25,652	26,574	
USD	372	Wyndham Hotels & Resorts Inc.	27,350	33,335	
			<b>3,304,425</b>	<b>3,832,678</b>	<b>10.70</b>
<b>CONSUMER STAPLES</b>					
USD	8,592	Albertsons Cos. Inc., Class 'A'	189,063	209,392	
USD	284	Casey's General Stores Inc.	62,566	68,522	
USD	1,385	Energizer Holdings Inc.	80,380	73,790	
USD	7,866	Flowers Foods Inc.	228,783	235,967	
USD	1,500	Ingredion Inc.	178,367	168,276	
USD	203	J&J Snack Foods Corp.	42,622	43,888	
USD	1,225	Lamb Weston Holdings Inc.	114,281	122,483	
USD	333	Lancaster Colony Corp.	72,144	79,878	
USD	4,347	Reynolds Consumer Products Inc.	166,411	163,542	
USD	192	Sanderson Farms Inc.	39,292	44,738	
USD	2	Seaboard Corp.	10,306	9,591	
USD	718	Spectrum Brands Holdings Inc.	70,870	75,688	
USD	147	WD-40 Co.	48,450	46,702	
			<b>1,303,535</b>	<b>1,342,457</b>	<b>3.74</b>

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>ENERGY</b>					
USD	47,813	Antero Midstream Corp.	543,374	615,805	
USD	1,667	APA Corp.	41,956	44,696	
USD	6,550	Cabot Oil & Gas Corp.	153,850	141,764	
USD	1,554	Cimarex Energy Co.	111,200	139,563	
USD	3,281	Diamondback Energy Inc.	280,752	381,863	
USD	247	EnerSys	27,659	29,923	
USD	9,364	Marathon Oil Corp.	111,038	158,096	
USD	2,313	Targa Resources Corp.	113,435	127,447	
			<b>1,383,264</b>	<b>1,639,157</b>	<b>4.58</b>
<b>FINANCIALS</b>					
USD	11	Affiliated Managers Group Inc.	1,593	2,103	
USD	1,158	American Financial Group Inc.	151,995	179,030	
USD	4,068	Ares Management Corp., Class 'A'	260,173	320,665	
USD	3,674	Artisan Partners Asset Management Inc.	232,854	231,449	
USD	683	Assurant Inc.	113,333	132,229	
USD	795	Bank of Hawaii Corp.	80,979	82,997	
USD	2,627	Bank OZK	113,538	137,291	
USD	1,214	BOK Financial Corp.	121,456	130,322	
USD	1,246	CBOE Global Markets Inc.	170,111	183,878	
USD	6,267	CNA Financial Corp.	335,134	353,392	
USD	2,563	CNO Financial Group Inc.	74,774	75,043	
USD	585	Cohen & Steers Inc.	56,799	59,529	
USD	1,111	Commerce Bancshares Inc.	92,003	102,684	
USD	828	Community Bank Systems Inc.	72,212	77,646	
USD	1,211	Cullen/Frost Bankers Inc.	151,037	168,129	
USD	1,902	East West Bancorp Inc.	136,392	169,025	
USD	675	Erie Indemnity Co., Class 'A'	163,905	161,782	
USD	855	Evercore Inc., Class 'A'	128,025	149,196	
USD	2,335	First American Financial Corp.	168,672	180,470	
USD	16	First Citizens Bancshares Inc.	11,803	16,516	
USD	1,229	First Financial Bankshares Inc.	60,871	74,848	
USD	3,438	First Hawaiian Inc.	110,644	120,778	
USD	15,103	First Horizon National Corp.	284,580	323,511	
USD	13,029	Franklin Resources Inc.	457,775	516,663	
USD	571	GATX Corp.	61,597	62,620	
USD	1,535	Glacier Bancorp Inc.	92,394	104,805	
USD	488	Globe Life Inc.	57,414	57,619	
USD	728	Hanover Insurance Group Inc.	114,434	122,405	
USD	2,832	Home Bancshares Inc.	77,052	86,640	
USD	848	Houlihan Lokey Inc.	78,242	85,976	
USD	385	Interactive Brokers Group Inc., Class 'A'	27,865	31,369	
USD	3,786	Jefferies Financial Group Inc.	118,855	160,505	
USD	882	Kemper Corp.	84,030	80,797	
USD	31	Kinsale Capital Group Inc.	8,233	6,332	
USD	471	LPL Financial Holdings Inc.	59,088	78,808	
USD	3,909	MGIC Investment Corp.	64,128	65,900	
USD	147	Morningstar Inc.	34,837	46,851	
USD	18,176	New York Community Bancorp Inc.	254,883	248,291	
USD	7,946	Old Republic International Corp.	218,968	245,360	
USD	3,263	OneMain Holdings Inc.	201,360	242,325	
USD	2,150	Pacific Premier Bancorp Inc.	95,837	112,709	
USD	644	PennyMac Financial Services Inc.	51,852	49,271	
USD	13,596	People's United Financial Inc.	270,615	288,871	
USD	470	Pinnacle Financial Partners Inc.	41,266	51,439	
USD	1,481	Popular Inc.	113,778	137,780	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.



# CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>FINANCIALS (cont'd)</b>			
USD	401	Primerica Inc.	69,758	76,123	
USD	1,595	Prosperity Bancshares Inc.	139,719	141,960	
USD	2,837	Radian Group Inc.	75,566	78,248	
USD	929	Reinsurance Group of America Inc.	143,198	131,281	
USD	381	RLI Corp.	46,709	49,397	
USD	1,046	SEI Investments Co.	80,604	80,352	
USD	534	Selective Insurance Group Inc.	46,724	53,717	
USD	548	Signature Bank	117,108	166,870	
USD	3,199	SLM Corp.	54,307	83,037	
USD	1,854	Sterling Bancorp	49,276	56,973	
USD	827	Stifel Financial Corp.	53,209	66,491	
USD	3,517	Synovus Financial Corp.	164,806	191,303	
USD	10,505	TFS Financial Corp.	244,971	264,347	
USD	262	Tradeweb Markets Inc., Class 'A'	24,743	27,463	
USD	535	UMB Financial Corp.	51,525	61,716	
USD	7,310	Umpqua Holdings Corp.	155,753	167,184	
USD	3,549	United Bankshares Inc.	154,999	160,576	
USD	5,738	Unum Group	196,384	202,004	
USD	10,827	Valley National Bancorp	153,418	180,246	
USD	3,005	Virtu Financial Inc.	98,732	102,922	
USD	766	Voya Financial Inc.	56,955	58,396	
USD	2,034	Webster Financial Corp.	123,757	134,489	
USD	1,023	Western Alliance Bancorp	87,845	117,744	
USD	618	Wintrust Financial Corp.	52,995	57,938	
			<b>8,120,447</b>	<b>9,026,626</b>	<b>25.20</b>
		<b>HEALTH CARE</b>			
USD	474	Bruker Corp.	34,474	44,644	
USD	47	Chemed Corp.	27,517	27,645	
USD	157	CONMED Corp.	23,453	26,746	
USD	1,163	Dentsply Sirona Inc.	77,529	91,199	
USD	922	Encompass Health Corp.	82,037	89,182	
USD	159	Ensign Group Inc. (The)	16,326	17,082	
USD	428	Hill-Rom Holdings Inc.	56,170	60,265	
USD	1,783	Premier Inc., Class 'A'	78,474	76,893	
			<b>395,980</b>	<b>433,656</b>	<b>1.21</b>
		<b>INDUSTRIALS</b>			
USD	2,600	A. O. Smith Corp.	196,544	232,246	
USD	336	AAON Inc.	26,737	26,069	
USD	116	Acuity Brands Inc.	22,380	26,894	
USD	551	AGCO Corp.	69,903	89,052	
USD	1,210	Air Lease Corp.	61,172	62,606	
USD	1,259	Allison Transmission Holdings Inc.	65,106	62,020	
USD	207	Altra Industrial Motion Corp.	15,022	16,684	
USD	680	Applied Industrial Technologies Inc.	71,226	76,757	
USD	360	Armstrong World Industries Inc.	39,632	47,865	
USD	298	Brink's Co. (The)	27,308	28,385	
USD	1,219	BWX Technologies Inc.	89,445	87,824	
USD	507	Carlisle Cos. Inc.	98,565	120,278	
USD	915	Crane Co.	95,078	104,769	
USD	171	Curtiss-Wright Corp.	24,995	25,174	
USD	2,000	Donaldson Co. Inc.	143,823	157,503	
USD	141	EMCOR Group Inc.	17,311	21,532	
USD	475	Exponent Inc.	50,488	52,528	
USD	1,972	Flowserve Corp.	96,859	98,562	
USD	427	Franklin Electric Co. Inc.	39,613	42,673	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	<b>Number of Units/Shares or Par Value</b>	<b>Description</b>	<b>Average Cost (\$)</b>	<b>Fair Value (\$)</b>	<b>% of Net Assets</b>
<b>EQUITIES (cont'd)</b>					
		<b>INDUSTRIALS (cont'd)</b>			
USD	1,181	Hillenbrand Inc.	59,420	64,532	
USD	1,399	Hubbell Inc.	280,810	324,018	
USD	729	Huntington Ingalls Industries Inc.	183,048	190,448	
USD	763	Insperty Inc.	85,364	85,473	
USD	789	ITT Inc.	76,965	89,579	
USD	74	John Bean Technologies Corp.	11,375	13,083	
USD	1,235	Kennametal Inc.	57,156	54,990	
USD	937	Knight-Swift Transportation Holdings Inc.	50,784	52,802	
USD	244	Landstar System Inc.	42,094	47,795	
USD	447	Lennox International Inc.	162,182	194,379	
USD	1,067	Lincoln Electric Holdings Inc.	152,128	174,207	
USD	1,036	ManpowerGroup Inc.	131,998	152,707	
USD	462	MSA Safety Inc.	81,003	94,827	
USD	1,129	MSC Industrial Direct Co. Inc., Class 'A'	119,298	125,578	
USD	738	Oshkosh Corp.	91,452	114,024	
USD	996	Owens Corning	97,742	120,871	
USD	409	Quanta Services Inc.	34,630	45,919	
USD	292	Regal-Beloit Corp.	38,528	48,326	
USD	1,069	Rexnord Corp.	57,339	66,310	
USD	1,705	Robert Half International Inc.	152,967	188,040	
USD	2,014	Ryder System Inc.	172,136	185,569	
USD	475	Simpson Manufacturing Co. Inc.	58,099	65,028	
USD	1,044	Snap-On Inc.	243,574	289,150	
USD	334	Tetra Tech Inc.	42,386	50,528	
USD	1,229	Timken Co. (The)	104,114	122,776	
USD	1,231	Toro Co. (The)	141,856	167,671	
USD	235	Valmont Industries Inc.	58,415	68,763	
USD	123	Vertiv Holdings Co.	3,471	4,162	
USD	1,142	Watsco Inc.	339,382	405,774	
USD	229	Watts Water Technologies Inc., Class 'A'	36,870	41,419	
USD	657	Werner Enterprises Inc.	34,726	36,258	
USD	121	Woodward Governor Co.	14,911	18,431	
			<b>4,467,430</b>	<b>5,082,858</b>	<b>14.19</b>
		<b>INFORMATION TECHNOLOGY</b>			
USD	389	Alliance Data Systems Corp.	52,101	50,241	
USD	1,869	Amkor Technology Inc.	44,302	54,839	
USD	1,840	Avnet Inc.	87,015	91,417	
USD	298	Brooks Automation Inc.	25,350	35,196	
USD	1,017	CDK Global Inc.	66,768	62,643	
USD	651	Dolby Laboratories Inc., Class 'A'	69,579	79,318	
USD	858	Jabil Inc.	47,156	61,815	
USD	8,421	Juniper Networks Inc.	276,707	285,498	
USD	1,397	KBR Inc.	57,287	66,065	
USD	133	Littelfuse Inc.	35,841	42,006	
USD	666	Maximus Inc.	65,394	72,626	
USD	318	MKS Instruments Inc.	56,490	70,147	
USD	2,403	National Instruments Corp.	129,227	125,942	
USD	10,861	NortonLifeLock Inc.	322,623	366,471	
USD	55	Pegasystems Inc.	7,114	9,490	
USD	388	Power Integration Inc.	38,625	39,468	
USD	609	Science Applications International Corp.	67,921	66,229	
USD	550	TTEC Holdings Inc.	60,830	70,285	
USD	86	Universal Display Corp.	21,384	23,702	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>INFORMATION TECHNOLOGY (cont'd)</b>					
USD	11,728	Western Union Co. (The)	330,867	333,939	
USD	6,053	Xerox Holdings Corp.	182,894	176,251	
			<b>2,045,475</b>	<b>2,183,588</b>	<b>6.10</b>
<b>MATERIALS</b>					
USD	358	Advanced Drainage Systems Inc.	42,290	51,731	
USD	756	AptarGroup Inc.	121,590	131,987	
USD	620	Ashland Global Holdings Inc.	63,059	67,248	
USD	1,416	Avient Corp.	77,492	86,289	
USD	160	Balchem Corp.	23,734	26,034	
USD	4,576	CF Industries Holdings Inc.	243,601	291,846	
USD	4,448	Chemours Co. (The)	168,193	191,878	
USD	256	CMC Materials Inc.	43,839	47,835	
USD	3,235	Element Solutions Inc.	81,752	93,756	
USD	3,487	Graphic Packaging Holding Co.	71,437	78,410	
USD	3,946	Huntsman Corp.	122,995	129,722	
USD	1,727	Louisiana Pacific Corp.	90,311	129,068	
USD	2,420	Mosaic Co. (The)	74,070	95,725	
USD	215	NewMarket Corp.	101,225	85,812	
USD	3,781	Olin Corp.	163,526	216,817	
USD	79	Quaker Chemical Corp.	24,136	23,228	
USD	1,394	Reliance Steel & Aluminum Co.	217,325	260,756	
USD	509	Royal Gold Inc.	70,015	71,992	
USD	784	Scotts Miracle-Gro Co. (The), Class 'A'	150,821	186,517	
USD	2,348	Sealed Air Corp.	146,033	172,452	
USD	970	Sensient Technologies Corp.	96,439	104,081	
USD	1,564	Silgan Holdings Inc.	74,096	80,457	
USD	2,962	Sonoco Products Co.	228,028	245,636	
USD	3,858	Steel Dynamics Inc.	215,923	285,030	
USD	605	UFP Industries Inc.	48,504	55,752	
USD	351	United States Steel Corp.	8,682	10,442	
USD	2,829	Valvoline Inc.	93,603	113,832	
USD	1,170	Westlake Chemical Corp.	118,296	130,660	
USD	3,427	WestRock Co.	186,841	226,084	
USD	1,145	Worthington Industries Inc.	77,708	86,835	
			<b>3,245,564</b>	<b>3,777,912</b>	<b>10.54</b>
<b>REAL ESTATE</b>					
USD	442	Agree Realty Corp.	37,178	38,622	
USD	1,330	American Campus Communities Inc.	72,537	77,026	
USD	705	American Homes 4 Rent, Class 'A'	27,540	33,952	
USD	1,190	Americold Realty Trust	53,692	55,833	
USD	3,500	Brixmor Property Group Inc.	82,941	99,311	
USD	749	Camden Property Trust	105,061	123,179	
USD	574	Coresite Realty Corp.	91,020	95,772	
USD	1,097	Corporate Office Properties Trust	39,440	38,062	
USD	1,155	Cousins Properties Inc.	52,379	52,659	
USD	2,573	CubeSmart	120,829	147,737	
USD	809	CyrusOne Inc.	72,030	71,723	
USD	1,390	Douglas Emmett Inc.	61,416	57,929	
USD	314	EastGroup Properties Inc.	54,122	64,010	
USD	915	Equity Lifestyle Properties Inc.	74,570	84,285	
USD	6,589	Fidelity National Financial Inc.	337,171	354,969	
USD	1,039	First Industrial Realty Trust Inc.	57,563	67,269	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
<b>REAL ESTATE (cont'd)</b>					
USD	4,283	Gaming and Leisure Properties Inc.	220,176	245,976	
USD	1,846	Healthcare Realty Trust Inc.	72,083	69,107	
USD	2,377	Healthcare Trust of America Inc., Class 'A'	84,952	78,672	
USD	1,115	Highwoods Properties Inc.	63,066	62,432	
USD	1,304	Hudson Pacific Properties Inc.	48,095	44,969	
USD	142	Innovative Industrial Properties Inc.	34,176	33,624	
USD	5,250	Iron Mountain Inc.	245,534	275,414	
USD	840	JBG SMITH Properties	35,627	32,810	
USD	837	Kilroy Realty Corp.	72,167	72,255	
USD	4,096	Kimco Realty Corp.	92,615	105,864	
USD	478	Lamar Advertising Co., Class 'A'	51,062	61,872	
USD	3,739	Lexington Corporate Properties Trust	53,519	55,387	
USD	603	Life Storage Inc.	62,894	80,242	
USD	6,234	Medical Properties Trust Inc.	148,691	155,326	
USD	652	National Health Investors Inc.	57,965	54,191	
USD	2,000	National Retail Properties Inc.	111,773	116,225	
USD	2,364	Physicians Realty Trust	54,328	54,125	
USD	742	PotlatchDeltic Corp.	47,611	48,886	
USD	194	PS Business Parks Inc.	34,871	35,611	
USD	463	QTS Realty Trust Inc., Class 'A'	39,136	44,365	
USD	1,055	Rayonier Inc.	42,861	46,988	
USD	753	Rexford Industrial Realty Inc.	46,332	53,158	
USD	3,109	Sabra Health Care REIT Inc.	71,488	70,141	
USD	168	Safehold Inc.	15,571	16,348	
USD	896	SL Green Realty Corp.	90,179	88,855	
USD	1,486	Spirit Realty Capital Inc.	81,016	88,123	
USD	1,642	STAG Industrial Inc.	70,826	76,186	
USD	2,528	STORE Capital Corp.	97,061	108,144	
USD	472	Terreno Realty Corp. REIT	35,797	37,750	
USD	2,464	UDR Inc.	130,756	149,603	
			<b>3,651,717</b>	<b>3,924,987</b>	<b>10.96</b>
<b>UTILITIES</b>					
USD	1,507	Allete Inc.	129,263	130,728	
USD	672	American States Water Co.	67,108	66,274	
USD	1,691	Black Hills Corp.	139,421	137,571	
USD	5,127	Clearway Energy Inc.	194,576	168,292	
USD	3,612	Essential Utilities Inc.	202,020	204,619	
USD	2,685	Hawaiian Electric Industries Inc.	133,089	140,722	
USD	1,588	IDACORP Inc.	194,476	191,927	
USD	7,219	MDU Resources Group Inc.	256,794	280,451	
USD	2,604	National Fuel Gas Co.	164,906	168,659	
USD	2,786	New Jersey Resources Corp.	136,038	136,656	
USD	9,867	NiSource Inc.	309,766	299,663	
USD	1,533	NorthWestern Corp.	117,212	114,436	
USD	6,106	NRG Energy Inc.	279,653	305,031	
USD	6,973	OGE Energy Corp.	296,993	290,862	
USD	994	ONE Gas Inc.	98,109	91,328	
USD	226	Ormat Technologies Inc.	21,385	19,479	
USD	3,279	Pinnacle West Capital Corp.	345,375	333,179	
USD	2,430	Portland General Electric Co.	140,799	138,803	
USD	1,393	Southwest Gas Corp.	122,039	114,294	
USD	1,415	Spire Inc.	128,098	126,764	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at June 30, 2021 (unaudited) (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
<b>EQUITIES (cont'd)</b>					
		<b>UTILITIES (cont'd)</b>			
USD	5,461	UGI Corp.	294,348	313,493	
USD	10,166	Vistra Corp.	253,356	233,763	
			<b>4,024,824</b>	<b>4,006,994</b>	<b>11.19</b>
<b>Total Equities</b>			<b>32,769,950</b>	<b>36,259,550</b>	<b>101.23</b>
Adjustment for transaction costs			(2,210)		
<b>Total Investments</b>			<b>32,767,740</b>	<b>36,259,550</b>	<b>101.23</b>
Unrealized gain (loss) on forward foreign currency contract(s)				(480,350)	(1.34)
Other Net Assets (Liabilities)				40,808	0.11
<b>Net Assets Attributable to Holders of Redeemable Units</b>				<b>35,820,008</b>	<b>100.00</b>

## Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency		Currency		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
HSBC Bank, Toronto	A-1	July 7, 2021	USD	270,000	CAD	335,840	0.80	(1,148)
JPMorgan Chase Bank, New York	A-1	July 7, 2021	CAD	15,982,310	USD	13,280,000	1.20	(479,596)
Royal Bank of Canada	A-1+	July 7, 2021	CAD	376,982	USD	305,000	1.24	(1,096)
Royal Bank of Canada	A-1+	July 7, 2021	USD	410,000	CAD	506,747	0.81	1,490
<b>Total Foreign Currency Forward Contract(s) Value</b>								<b>(480,350)</b>

\*Credit rating provided by S&P Global Ratings.

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

# CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at June 30, 2021

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	1	(1)	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	1	(1)	-	-
Derivative liabilities - Foreign currency forward contracts	(481)	1	-	(480)
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	(481)	1	-	(480)

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	240	-	-	240
Derivative assets - Swaps and swaptions	-	-	-	-
<b>Total</b>	240	-	-	240
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
<b>Total</b>	-	-	-	-

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

# CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Commissions (Note 2)

for the periods ended June 30 (in \$000's)

	2021	2020
Brokerage commissions	1	n/a
Soft dollar commissions <sup>†</sup>	-	n/a

## Redeemable Unit Transactions (Note 4)

for the periods ended June 30

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
<b>Number of redeemable units at the beginning of period</b>	591,082	591,082	200,000	50,000
Redeemable units issued for cash	-	-	450,000	-
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	(50,000)	(50,000)	-	-
<b>Number of redeemable units at the end of period</b>	<b>541,082</b>	<b>541,082</b>	<b>650,000</b>	<b>50,000</b>

n/a – historical data is not available.

<sup>†</sup>A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

# CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Management Fee Rate (Note 5)

as at June 30, 2021 (%)

	Annual management fee rate:
Hedged Units	0.350*
Non-Hedged Units	0.350

\*Effective June 23, 2021, the annual management fee rate for Hedged Units was reduced from 0.38% to 0.35%.

## Securities Lending (Note 6)

as at June 30 (in \$000's)

	2021	2020
Loaned	627	-
Collateral (non-cash)	659	-

## Securities Lending Revenue Reconciliation (Note 6)

for the periods ended June 30 (in \$000's)

	2021	2020
Gross securities lending revenue	4	-
Charges	(2)	-
Securities lending revenue	2	-
<b>Charges as a % of gross securities lending revenue</b>	<b>57.2</b>	<b>-</b>

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



# CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Financial Instruments Risks (Note 10)

### Concentration Risk

For Concentration Risk as at June 30, 2021, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2020

Categories	Net Assets (%)
Financials	24.0
Industrials	14.1
Utilities	12.1
Real Estate	10.9
Materials	9.9
Consumer Discretionary	9.6
Information Technology	6.3
Consumer Staples	4.0
Energy	3.7
Communication Services	2.5
Health Care	1.3
Total unrealized gain on forward foreign currency contract(s)	1.2
Other Net Assets (Liabilities)	0.4
<b>Total</b>	<b>100.0</b>

### Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the tables below.

as at June 30, 2021

Credit Rating <sup>^</sup> *	Net Assets (%)
AA/Aa/A+	(1.3)
<b>Total</b>	<b>(1.3)</b>

as at December 31, 2020

Credit Rating <sup>^</sup> *	Net Assets (%)
AA/Aa/A+	1.2
<b>Total</b>	<b>1.2</b>

<sup>^</sup>Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

\*Refer to Note 10 for Credit Rating Chart reference.

### Other Price Risk

As at June 30, 2021 and December 31, 2020, the Fund was predominantly invested in U.S. equities and therefore was sensitive to changes in general economic conditions in the United States.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

### Other Price Risk (cont'd)

#### Impact on Net Assets Attributable to Holders of Redeemable Units

as at June 30, 2021

Benchmark	(\$)
WisdomTree U.S. MidCap Dividend Total Return Index	3,573,856

as at December 31, 2020

Benchmark	(\$)
WisdomTree U.S. MidCap Dividend Total Return Index	1,929,842

### Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at June 30, 2021<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	36,310	(15,997)	20,313	56.7
<b>Total</b>	<b>36,310</b>	<b>(15,997)</b>	<b>20,313</b>	<b>56.7</b>

### Hedged Units

as at December 31, 2020<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	14,270	(14,129)	141	1.0
<b>Total</b>	<b>14,270</b>	<b>(14,129)</b>	<b>141</b>	<b>1.0</b>

### Non-Hedged Units

as at December 31, 2020<sup>~</sup>

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	5,220	-	5,220	98.5
<b>Total</b>	<b>5,220</b>	<b>-</b>	<b>5,220</b>	<b>98.5</b>

<sup>~</sup>Includes monetary and non-monetary instruments, if any.

As at June 30, 2021, had the Canadian dollar strengthened or weakened by 10% (December 31, 2020 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$2,031,000 (December 31, 2020 - \$536,000). In practice, the actual results may differ from this analysis and the difference may be material.

### Interest Rate Risk

As at June 30, 2021 and December 31, 2020, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

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

# CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements (unaudited)

## Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

### Long Positions at fair value as at June 30, 2021

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	36,260	-	-	36,260
Derivatives, net	-	(480)	-	(480)
<b>Total</b>	<b>36,260</b>	<b>(480)</b>	<b>-</b>	<b>35,780</b>

### Long Positions at fair value as at December 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	19,455	-	-	19,455
Derivatives, net	-	240	-	240
<b>Total</b>	<b>19,455</b>	<b>240</b>	<b>-</b>	<b>19,695</b>

There were no transfers between Level 1, 2 and 3 during the period ended June 30, 2021 and the year ended December 31, 2020.

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

# CI WisdomTree Exchange Traded Funds

## Notes to the Financial Statements (unaudited)

### 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. Effective August 28, 2020, CIBC Mellon Trust Company replaced StateStreet Bank as the custodian (the Custodian) of the Funds.

The Funds' registered office address is 15 York Street, Second Floor, Toronto, Ontario M5J 0A3. Effective on or about August 1, 2021, the Fund's registered address will change from 2 Queen Street East, Twentieth Floor, Toronto, Ontario, M5C 3G7 to 15 York Street, Second Floor, Toronto, Ontario M5J 0A3.

These financial statements were authorized for issue by the Manager on August 16, 2021. 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	01-Aug-18	-	-
CI ONE Global Equity ETF	ONEQ	21-Sep-15	-	-	-	-
CI ONE North American Core Plus Bond ETF	ONEB	09-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	08-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	01-Aug-18	JAPN.B	01-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.
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 Exchange Traded Funds

## Notes to the Financial Statements (unaudited) (cont'd)

Funds	Investment Objectives
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 possible, 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 possible, 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 possible, 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 possible, 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.

Effective as of close of business on April 16, 2021, the following Funds merged:

Terminating Fund	Continuing Fund
First Asset Morningstar Canada Dividend Target 30 Index ETF	CI WisdomTree Canada Quality Dividend Growth Index ETF
CI First Asset Canadian Buyback Index ETF	CI WisdomTree Canada Quality Dividend Growth Index ETF
CI First Asset U.S. Buyback Index ETF	CI WisdomTree U.S. Quality Dividend Growth Index ETF
CI First Asset Morningstar US Dividend Target 50 Index ETF	CI WisdomTree U.S. Quality Dividend Growth Index ETF

The Manager adopted the acquisition method of accounting for the mergers of the Funds. Under this method, one of the Funds is identified as the acquiring Fund and is referred to as the "Continuing Fund", and the other Fund involved in the merger is referred to as the "Terminating Fund". This identification is based on a comparison of the relative net asset value of the Funds as well as consideration of the continuation of such aspects of the Continuing Fund as investment objectives and practices and type of portfolio securities.

Effective as of the close of business on April 16, 2021, the Continuing Funds acquired all of the net assets of the Terminating Funds in exchange for securities in the Continuing Funds. The value of the securities of the Continuing Funds issued in connection with those mergers, was equal to the net assets transferred from the Terminating Funds. The cost associated with the mergers was borne by the Manager.

The following mergers occurred on a tax-deferred basis.

Terminating Fund	Continuing Fund	Net Assets Acquired (\$)	Units Issued
CI First Asset Morningstar Canada Dividend Target 30 Index ETF	CI WisdomTree Canada Quality Dividend Growth Index ETF	11,879,699	361,184
CI First Asset Canadian Buyback Index ETF	CI WisdomTree Canada Quality Dividend Growth Index ETF	7,178,651	218,256
CI First Asset U.S. Buyback Index ETF	CI WisdomTree U.S. Quality Dividend Growth Index ETF	15,911,373	453,912
CI First Asset Morningstar US Dividend Target 50 Index ETF	CI WisdomTree U.S. Quality Dividend Growth Index ETF	34,129,114	973,786

# CI WisdomTree Exchange Traded Funds

## Notes to the Financial Statements (unaudited) (cont'd)

The Statements of Financial Position are as at June 30, 2021 and December 31, 2020, 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, 2021 and 2020, except for Funds established during either period, in which case the information provided relates to the periods from inception to June 30, 2021 and 2020, 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.

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

#### a. Classification and recognition of financial instruments

The Funds classify and measure their investments (such as fixed-income securities, equity securities, investment fund(s), exchange-traded fund(s) and derivatives) based on both the Funds' business model for managing those financial assets and the contractual cash flow characteristics of the financial assets. The Funds' portfolios of financial assets are managed, and performance is evaluated on a fair value basis. The Funds are primarily focused on fair value information and use that information to assess the assets' performance and to make decisions. The contractual cash flows of the Funds' debt securities are solely principal and interest, however, these securities are neither held for the purpose of collecting contractual cash flows nor held both for collecting contractual cash flows and for sale. The collection of contractual cash flows is only incidental to achieving the Funds' business model's objective. Consequently, all investments and derivatives are measured at fair value through profit or loss (FVTPL). Short sales are classified as financial liabilities at FVTPL. Derivative contracts that have a negative fair value are presented as liabilities at FVTPL.

The Funds' obligations for net assets attributable to holders of redeemable units are presented at the redemption amount, which approximates their fair value. All other financial assets and liabilities are measured at amortized cost, which approximates their fair value. Under this method, financial assets and liabilities reflect the amount required to be received or paid, discounted, when appropriate, at the effective rate of interest.

Financial assets and liabilities are offset, and the net amount is presented in the Statements of Financial Position when, and only when, the Funds have a legal right to offset the amounts and intend either to settle on a net basis or to realize the asset and settle the liability simultaneously. In the normal course of business, the Funds enter into various master netting agreements or similar agreements that do not meet the criteria for offsetting in the Statements of Financial Position, but still allow for the related amounts to be offset in certain circumstances, such as bankruptcy or termination of the contracts.

#### b. Fair value of financial instruments

At the financial reporting date, listed securities are valued based on the last traded market price for financial assets and financial liabilities where the last traded price falls within the day's bid-ask spread. In circumstances where the last traded price is not within the bid-ask spread, the Manager determines the point within the bid-ask spread that is most representative of fair value based on the existing market conditions. Unlisted securities are valued based on price quotations received from recognized investment dealers, or failing that, their fair value is determined by the Manager based on the latest reported information available. Unlisted warrants, if any, are valued based on a pricing model which considers factors such as the market value of the underlying security, strike price, and terms of the warrant. Fixed-income securities, debentures and other debt instruments, including short-term investments, are valued at the quotation received from recognized investment dealers. Underlying fund(s) are valued on each business day at their net asset value as reported by the underlying fund(s) managers.

The fair value of private placements and other securities where there are significant unobservable inputs 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 are independently assessed by the Manager to ensure that they are reasonable. 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 placements are affected by the perceived credit risks of the issuer, predictability of cash flows and the length of time to maturity.

#### c. Cash

Cash is comprised of cash on deposit and bank overdraft.

#### 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 on the trade date – the date on which a Fund commits to purchase or sell the investment. The "Interest for distribution purposes" shown on the Statements of Comprehensive Income represents the coupon interest received by the Funds and is accounted for on an accrual basis. The Funds do not amortize premiums paid or discounts received on the purchase of fixed-income securities except for zero-coupon bonds, which are amortized on a straight-line basis.

Dividends and distributions from investments are recognized on the ex-dividend/ex-distribution date.

Distributions received from income trust(s) and underlying fund(s) holdings are recorded as income, capital gains or a return of capital, based on the best information available to the Manager. Due to the nature of these investments, actual allocations could vary from this information. Distributions from income trust(s) or underlying fund(s) that are treated as a return of capital for income tax purposes reduce the average cost of the income trust(s) or underlying fund(s).

#### f. Foreign exchange

The Funds' functional and presentation currency is the Canadian dollar. Foreign currency amounts are translated into the functional currency as follows: fair value of investments, foreign currency forward contracts and other assets and liabilities at the closing rate of exchange on each business day; income and expenses, purchases and sales and settlements of investments at the rate of exchange prevailing on the respective dates of such transactions. Foreign exchange gains (losses) relating to cash are presented as "Foreign exchange gain (loss) on cash" and those relating to other financial assets and liabilities are presented within "Net realized gain (loss) on sale of investments and derivatives" and "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income.

#### g. 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 by dividing the total NAV of each class of a Fund by the number of units of that class outstanding.

# CI WisdomTree Exchange Traded Funds

## Notes to the Financial Statements (unaudited) (cont'd)

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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, 2021, December 31, 2020 and June 30, 2020, 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.

### **h. Classification of units**

The units of the Funds are classified as financial liabilities in accordance with IAS 32 *Financial Instruments: Presentation* (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.

### **i. Commissions and other portfolio transaction costs**

Transaction costs, such as brokerage commissions, incurred in the purchase and sale of securities, are included in "Commissions and other portfolio transaction costs" in the Statements of Comprehensive Income.

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

### **j. Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit**

"Increase (decrease) in net assets attributable to holders of redeemable units per unit" in the Statements of Comprehensive Income is calculated by dividing the increase (decrease) in net assets attributable to holders of redeemable units of each class of a Fund by the weighted average number of units outstanding during the period of that class.

### **k. Foreign currency forward contracts**

A Fund may, from time to time, enter into foreign currency forward contracts. Foreign currency forward contracts are valued on each valuation day based on the difference between the contract rate and the current forward rate at the measurement date applied to the contract's notional amount and adjusted for counterparty risk. All unrealized gains (losses) arising from foreign currency forward contracts are recorded as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income and "Unrealized gain (loss) on futures and foreign currency forward contracts" in the Statements of Financial Position until the contracts are closed out or expire, at which time the gains (losses) are realized and reported as "Net realized gain (loss) on sale of investments and derivatives" in the Statements of Comprehensive Income.

### **l. Offsetting of financial instruments**

The disclosures set out in the Offsetting of Financial Instruments tables in the Fund Specific Notes to Financial Statements of each of the Funds include foreign currency forward contracts assets and liabilities that are subject to an enforceable master netting arrangement. Transactions with individual counterparties are governed by separate master netting agreements. Each agreement allows for net settlement of certain open contracts where the Funds and respective counterparty both elect to settle on a net basis. In the absence of such an election, contracts will be settled on a gross basis. However, each party to the master netting agreement will have the option to settle all open contracts on a net basis in the event of default of the other party.

International Swaps and Derivatives Association Inc. Master Agreements (ISDA Master Agreements) govern OTC financial derivative transactions entered into by the Funds and select counterparties. The ISDA Master Agreements maintain provisions for general obligations, representations, agreements, collateral and events of default or termination. Events of termination include conditions that may entitle counterparties to elect to terminate early and cause settlement of all outstanding transactions under the applicable ISDA Master Agreement. Any election to terminate early could be material to the financial statements. The fair value of OTC financial derivative transactions net of collateral received in or pledged by a counterparty as at period end is disclosed in the Fund Specific Notes to Financial Statements of each of the Funds, as applicable.

The Funds may be subject to various Master Agreements or netting arrangements, with selected counterparties. These Master Agreements reduce the counterparty risk associated with relevant transactions by specifying credit protection mechanisms and providing standardization that improves legal certainty. Since different types of transactions have different mechanics and are sometimes traded out to different legal entities of a particular counterparty organization, each type of transaction may be covered by a different Master Agreement resulting in the need for multiple agreements with a single counterparty. As the Master Agreements are specific to unique operations of different asset types, they allow the Funds to close out and net their total exposure to a counterparty in the event of a default with respect to the transactions governed under a single agreement with a counterparty.

### **m. Investments in associates, joint ventures, subsidiaries and unconsolidated structured entities**

Subsidiaries are entities, including investments in other investment entities, over which a Fund has control. A Fund controls an entity when it is exposed to, or has rights to, variable returns from its involvement with the entity, and has the ability to affect those returns through its power over the entity. Associates and joint ventures are investments over which a Fund has significant influence or joint control. A structured entity is an entity that has been designed so that voting or similar rights are not the dominant factors in deciding, who controls the entity, or when voting rights relate to administrative tasks only and the relevant activities are directed by means of contractual arrangements.

The Manager has determined that underlying fund(s) or exchange-traded fund(s) (ETF(s)) held typically by the Funds meet the definition of unconsolidated structured entities. Mortgage-backed securities or asset-backed securities are also considered to be unconsolidated structured entities. The Funds account for their investments in unconsolidated structured entities at FVTPL.

The Funds that invest in underlying fund(s) are subject to the terms and conditions of the respective underlying fund(s)' offering documents and are susceptible to market price risk arising from uncertainties about future values of those underlying fund(s). All of the underlying fund(s) in the investment portfolio are managed by portfolio managers who are compensated by the respective underlying fund(s) for their services. Such compensation generally consists of an asset-based fee and is reflected in the valuation of each of the underlying fund(s), except when the Funds invest in certain classes of the underlying fund(s) where the compensation to portfolio managers is negotiated and paid outside each of the underlying fund(s). The underlying fund(s) finance their operations by issuing redeemable units/shares that entitle the holders to an equal beneficial interest in the underlying fund(s). The Funds can redeem their investments in the underlying fund(s) on a daily basis. These investments are included in "Investments" at FVTPL in the Statements of Financial Position. All unrealized gains (losses) arising from these investments are recorded as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income until these investments are sold, at which time the gains (losses) are realized and reflected in the Statements of Comprehensive Income in "Net realized gain (loss) on sale of investments and derivatives". The Funds' maximum exposure to loss from their interest in underlying fund(s) is equal to the total fair value of their investments in underlying fund(s).

# CI WisdomTree Exchange Traded Funds

## Notes to the Financial Statements (unaudited) (cont'd)

Certain Funds invest in ETF(s) which are disclosed on the Schedule of Investment Portfolio and these Funds have determined that their investments in such ETF(s) meet definition of unconsolidated structured entities. These ETF(s) finance their operations by issuing redeemable shares which are puttable at the holder's option and entitle the holder to a proportional stake in each ETF's net asset value. The ETF(s) are domiciled in Canada or U.S. and listed on recognized public stock exchanges. The Funds' maximum exposure to loss from their interest in ETF(s) is equal to the total fair value of their investments in the ETF(s).

Information related to Interest in Unconsolidated Structured Entities appears under the Fund Specific Notes to Financial Statements of each of the Funds, if applicable.

### n. Withholding taxes

A Fund may, from time to time, incur withholding taxes imposed by certain countries on investment income and capital gains. Such income and gains are recorded on a gross basis and the related withholding taxes are shown separately in the Statements of Comprehensive Income.

### o. Harmonized sales tax

Certain provinces including Ontario, Prince Edward Island, Nova Scotia, New Brunswick and Newfoundland and Labrador (each a Participating Tax Jurisdiction) have harmonized their provincial sales tax (PST) with the federal goods and services tax (GST). The Harmonized Sales Tax (HST) combines the federal GST rate of 5% with the PST rate of the participating province. The province of Quebec also applies the Quebec sales tax (QST) of 9.975%. The Provincial HST liability or refund is calculated using the residency of unitholders and the value of their interest in the Fund as at specific times, rather than the physical location of the Fund. The effective sales tax rate charged to each class of the Fund is based on the unitholders' proportionate investments by province, using each province's HST rate, GST rate in the case of non-participating provinces and/or QST rate. All amounts are presented as "Harmonized sales tax" in the Statements of Comprehensive Income.

### p. Comparative balances

The comparative financial statements have been reclassified from the statements previously presented in order to conform to the presentation of the current period financial statements. Certain balances have been combined or disaggregated in order to conform to the current period's classification of financial statement items.

## 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 Coronavirus 19 (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 net asset value of such units/shares for each underlying fund, as determined by the underlying fund(s) managers.

## IFRS 10 - Consolidated Financial Statements (IFRS 10)

In accordance with IFRS 10, the Manager has determined that the Funds meet the definition of an Investment Entity which requires that the Funds obtain funds from one or more investors for the purpose of providing investment management services, commit to their investors that their business purpose is to invest funds solely for returns from capital appreciation, investment income, or both; and measure and evaluate the performance of their investments on a fair value basis. Consequently, the Funds do not consolidate their investment in subsidiaries, if any, but instead measure these at FVTPL, as required by the accounting standard.

## 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.

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.

# CI WisdomTree Exchange Traded Funds

## Notes to the Financial Statements (unaudited) (cont'd)

Each Fund manages its capital in accordance with its investment objectives and strategies outlined in the Note 1 and the risk management practices disclosed in Note 10 and endeavors to invest the subscriptions received in appropriate investments while maintaining sufficient liquidity to meet distributions and redemptions. In order to manage their capital structures, the Funds may adjust the amount of distributions paid to unitholders.

Redeemable unit transactions information appears in the Fund Specific Notes to Financial Statements of each of the Funds.

### 5. FEES AND OTHER EXPENSES

#### Management fees

The Manager of each Fund, in consideration for management fees, provides management services required in the day-to-day operations of the Funds, including management of the investment portfolios of the Funds and provision of key management personnel.

As compensation for the services it provides to the Funds, the Funds pay the Manager an annual management fee calculated as a percentage of the NAV daily and paid monthly in arrears.

#### Operating Expenses

In addition to the payment of the management fee, each Fund is responsible for (a) 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), (b) 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), (c) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith, (d) distribution fees and expenses paid by the Fund under any distribution reinvestment plan adopted by the Fund, (e) 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), (f) fees and expenses related to the provision of securities lending services, (g) the costs of complying with any new governmental or regulatory requirement introduced after the Fund was established and (h) extraordinary expenses. The payment or assumption by the Manager of any expense of a Fund described in (a) through (h) 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.

#### Absorption

The decision to waive and/or absorb management fees and fund-specific operating expenses is at the discretion of the Manager. The practice of waiving and/or absorbing expenses may continue indefinitely or may be terminated at any time without notice to unitholders. Fund-specific operating expenses absorbed and/or management fees waived by the Manager are disclosed in the Statements of Comprehensive Income.

In some cases, 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.

#### Investments in underlying fund(s)

A Fund that invests in units/shares of underlying fund(s) will not pay a duplicate management and administration fee on the portion of assets that are invested in units/shares of underlying fund(s). During the reporting period, a Fund may have received a management and/or administration fee rebate from the underlying fund(s)' Manager relating to its investment in an underlying fund. The management and/or administration fee rebates, if applicable, are included in "Fees rebate receivable" and in "Fees rebate" as reflected in the Statements of Financial Position and Statements of Comprehensive Income of each Fund, if applicable.

Refer to the Management Fee Rate table in the Fund Specific Notes to the Financial Statements for the management fee rates applicable to each class of each of the Funds.

### 6. SECURITIES LENDING

Effective August 31, 2020, the Funds, have entered a securities lending program with the Bank of New York Mellon, who acts as the securities lending agent. These transactions involve the temporary exchange of securities for collateral with a commitment to re-deliver the same securities on a future date. Income is earned from these transactions in the form of fees paid by the counterparty and, in certain circumstances, interest paid on cash or securities held as collateral. Income from securities lending is included in the Statements of Comprehensive Income and is recognized when earned. The aggregate market value of all securities loaned by a Fund cannot exceed 50% of the assets of that Fund. Collateral received consists of qualified securities and securities that are immediately convertible into, or exchangeable for, securities of the same type, the same term and in the same number as those loaned by each Fund with market values of at least 102% of the market value of the loaned securities. Each Fund's Custodian is entitled to receive payments out of the gross amount generated from the securities lending transactions of the Funds and bears all operational costs directly related to securities lending including the cost of borrower default indemnification. For those Funds participating in the program, amounts for securities loaned and the collateral received as well as reconciliation between gross securities lending revenue and securities lending revenue received by each Fund appear in the Fund Specific Notes to Financial Statements of each of the Funds, if applicable. Revenue from securities lending is included in "Securities lending revenue" in the Statements of Comprehensive Income.

Prior to August 31, 2020, State Street Bank and Trust Company acted as agent for securities lending transactions of the Funds.

### 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 period 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. DISTRIBUTIONS

Each Fund distributes to its unitholders on a monthly or quarterly basis. The amounts of distributions are based on the Manager's assessment of anticipated cash flow of the Funds from time to time.

In addition to the distributions described above, a Fund may from time to time pay additional distributions on its Units, including without restriction in connection with a special dividend or in connection with returns of capital.



# CI WisdomTree Exchange Traded Funds

## Notes to the Financial Statements (unaudited) (cont'd)

### 9. 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.

#### *Related fund trading*

Related fund trading occurs when a Fund purchases or sells units of another Fund managed by the Manager. During the periods ended June 30, 2021 and 2020, certain Funds engaged in related fund trading or held position(s) in related fund(s) at the end of each of the periods.

#### *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 periods ended June 30, 2021 and 2020, the Fund engaged in related issuer trading or held position(s) in CI Financial Corp. at the end of each of the periods.

#### *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 reviews such transactions during scheduled meetings. During the periods ended June 30, 2021 and 2020, the Fund executed inter fund trades.

### 10. FINANCIAL INSTRUMENTS RISK

#### **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 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.

#### **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.

The Funds that invest in units/shares of underlying fund(s) are indirectly exposed to financial instruments risks mentioned above.

#### **Concentration risk**

Concentration risk arises as a result of the concentration of exposures within the same category, whether it is a geographical allocation, asset type, industry sector or counterparty.

Details of each Fund's exposure to financial instruments risks including concentration risk and fair value hierarchy classification are available in the Fund Specific Notes to Financial Statements for each Fund.

#### **Credit risk**

Credit risk is the risk that a security issuer or counterparty to a financial instrument will fail to meet its financial obligations. The fair value of a debt instrument includes consideration for the credit worthiness of the debt issuer. The carrying amount of debt instruments as shown on the Schedule of Investment Portfolio represents the credit risk exposure of each Fund. Credit risk exposure for derivative instruments is based on each Fund's unrealized gain on the contractual obligations with the counterparty as at the reporting date. The credit rating of a counterparty to a derivative instrument is disclosed in the Schedule of Investment Portfolio of each of the Funds, if applicable. The credit risk exposure of the Fund's other assets is represented by their carrying amount as disclosed in the Statements of Financial Position.

Certain Funds invest only in units/shares of underlying fund(s)/ETF(s) and may be exposed to indirect credit risk in the event that the underlying fund(s)/ETF(s) invest in debt instruments, preferred securities and derivatives.

Credit ratings for debt securities, preferred securities and derivative instruments are obtained from S&P Global Ratings, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively. Credit ratings can be either long-term or short-term. Short-term credit ratings are generally assigned to those obligations and derivative instruments considered short-term in nature.

The table below provides a cross-reference between the long-term credit ratings disclosed in the Credit Rating table inclusive of the short-term credit ratings disclosed in the derivatives schedules in the Schedule of Investment Portfolio.

<b>Credit Rating as per Credit Risk Table</b>	<b>Credit Rating as per Derivatives Schedules</b>
AAA/Aaa/A++	A-1+
AA/Aa/A+	A-1, A-2, A-3
A	B, B-1
BBB/Baa/B++	B-2
BB/Ba/B+	B-3
B	C
CCC/Caa/C++	-
CC/Ca/C+	-
C and Lower	D
Not Rated	WR

Cash balances as disclosed in the Statements of Financial Position are maintained by the Custodian. The Manager monitors the credit worthiness of the Custodian on a regular basis. The credit rating of the Custodian as at June 30, 2021 was AA- (December 31, 2020 -AA-).

All transactions executed by the Funds in listed securities are settled/paid for upon delivery using approved brokers. The risk of default is considered minimal, as delivery of securities sold is only made once the broker has received payment. Payment is made on a purchase once the securities have been received by the broker. The trade will fail if either party fails to meet its obligation.

# CI WisdomTree Exchange Traded Funds

## Notes to the Financial Statements (unaudited) (cont'd)

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### Liquidity risk

Liquidity risk is the risk that the Funds may not be able to meet their obligation on time or at a reasonable price.

The Funds' exposure to liquidity risk is concentrated in the daily cash redemptions of units/. Generally, the Funds invest in securities that are considered readily realizable as they are actively traded on public exchanges. Certain securities may be less liquid than other securities and involve the risk that the Manager may not be able to dispose of them at the current market prices. As such, it may be difficult to significantly alter the composition of a Fund's portfolio in a short period of time.

All financial liabilities are due within three months, except for the redeemable units, which are redeemable on demand at the holder's option. The Manager does not expect that this contractual maturity is representative of the actual cash outflows, as unitholders of these instruments typically retain them for a longer period.

### 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 price risk is the risk that the value of financial instruments will fluctuate as a result of changes in market prices (other than those arising from currency risk or interest rate risk). The value of each investment is influenced by the outlook of the issuer and by general economic and political conditions, as well as industry and market trends. All securities present a risk of loss of capital. Except for options written, future contracts sold short and investments sold short, the maximum risk resulting from financial instruments is equivalent to their fair value.

Other assets and liabilities are monetary items that are short-term in nature and therefore are not subject to significant other price risk.

#### *Currency risk*

Currency risk arises from financial instruments that are denominated in a currency other than the Canadian dollar, the functional currency of the Funds. As a result, the Funds may be exposed to the risk that the value of securities denominated in other currencies will fluctuate due to changes in exchange rates. The Schedule of Investment Portfolio identifies all bonds and derivative instruments denominated in foreign currencies. Equities traded in foreign markets are also exposed to currency risk as the prices denominated in foreign currencies are converted to the Funds' functional currency to determine their fair value.

Certain Funds invest only in units/shares of underlying fund(s)/ETF(s) and may be exposed to indirect currency risk in the event that the underlying fund(s)/ETF(s) invest in financial instruments that are denominated in a currency other than the functional currency of the Fund.

#### *Interest rate risk*

Interest rate risk is the risk that the fair value of interest-bearing investments and interest rate derivative instruments will fluctuate due to changes in prevailing levels of market interest rates. As a result, the value of the Funds that invest in debt securities and/or income trusts will be affected by changes in applicable interest rates. If interest rates fall, the fair value of existing debt securities may increase due to increase in yield. Alternatively, if interest rates rise, the yield of existing debt securities may decrease which may then lead to a decrease in their fair value. The magnitude of the decline will generally be greater for long-term debt securities than for short term debt securities.

Interest rate risk also applies to Funds that invest in convertible securities. The fair value of these securities varies inversely with interest rates, similar to other debt securities. However, since they may be converted into common shares, convertible securities are generally less affected by interest rate fluctuations than other debt securities.

Certain Funds invest only in units/shares of underlying fund(s)/ETF(s) and may be exposed to indirect interest rate risk in the event that the underlying fund(s)/ETF(s) invest in interest bearing financial instruments.

### 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, over-the-counter options, structured notes of indexed securities, foreign currency forward contracts, swap instruments and American depositary receipts and Global depositary receipts, if quoted market price is not available.

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 Funds' policy is to recognize transfers into and out of the fair value hierarchy levels as of the date of the event or change in circumstances giving rise to the transfer.

Details of each Fund's exposure to financial instruments risks including concentration risk and fair value hierarchy classification are available in the Fund Specific Notes to Financial Statements for each Fund.

# CI WisdomTree Exchange-Traded Funds

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