

ANNUAL
FINANCIAL
STATEMENTS
2021

DECEMBER 31, 2021

Table of Contents

Independent Auditor's Report	1
CI Yield Enhanced Canada Aggregate Bond Index ETF.....	4
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	26
CI ICBCCS S&P China 500 Index ETF.....	41
CI ONE North American Core Plus Bond ETF	58
CI ONE Global Equity ETF	68
CI WisdomTree U.S. Quality Dividend Growth Index ETF.....	79
CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF.....	95
CI WisdomTree Canada Quality Dividend Growth Index ETF	111
CI WisdomTree Europe Hedged Equity Index ETF.....	120
CI WisdomTree Emerging Markets Dividend Index ETF	133
CI WisdomTree International Quality Dividend Growth Index ETF.....	155
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF.....	171
CI WisdomTree Japan Equity Index ETF.....	187
CI WisdomTree U.S. MidCap Dividend Index ETF.....	204
Notes to the Financial Statements	221
Legal Notice	230

To request an alternate format of this document, please contact us at service@ci.com or 1-800-792-9355.

Independent auditor's report

To the Unitholders of

CI Yield Enhanced Canada Aggregate Bond Index ETF
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF
CI ICBCCS S&P China 500 Index ETF
CI ONE North American Core Plus Bond ETF
CI ONE Global Equity ETF
CI WisdomTree U.S. Quality Dividend Growth Index ETF
CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF
CI WisdomTree Canada Quality Dividend Growth Index ETF
CI WisdomTree Europe Hedged Equity Index ETF
CI WisdomTree Emerging Markets Dividend Index ETF
CI WisdomTree International Quality Dividend Growth Index ETF
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF
CI WisdomTree Japan Equity Index ETF
CI WisdomTree U.S. MidCap Dividend Index ETF
[collectively, the "Funds"]

Opinion

We have audited the financial statements of the Funds, which comprise the statements of financial position as at December 31, 2021 and 2020, and the statements of comprehensive income, statements of changes in net assets attributable to holders of redeemable units and statements of cash flows for the years then ended, and notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements present fairly, in all material respects, the financial position of the Funds as at December 31, 2021 and 2020, and their financial performance and their cash flows for the years then ended in accordance with International Financial Reporting Standards ["IFRSs"].

Basis for opinion

We conducted our audit in accordance with Canadian generally accepted auditing standards. Our responsibilities under those standards are further described in the *Auditor's Responsibilities for the Audit of the Financial Statements* section of our report. We are independent of the Funds in accordance with the ethical requirements that are relevant to our audit of the financial statements in Canada, and we have fulfilled our other ethical responsibilities in accordance with these requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Other information

Management is responsible for the other information. The other information comprises the Management Report of Fund Performance of the Funds. Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information, and in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

We obtained the Management Report of Fund Performance of the Funds prior to the date of this auditor's report. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact in this auditor's report. We have nothing to report in this regard.

Responsibilities of management and those charged with governance for the financial statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with IFRSs, and for such internal control as management determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is responsible for assessing the Funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the Funds or to cease operations, or has no realistic alternative but to do so.

Those charged with governance are responsible for overseeing the Funds' financial reporting process.

Auditor's responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with Canadian generally accepted auditing standards will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with Canadian generally accepted auditing standards, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Funds' internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by management.
- Conclude on the appropriateness of management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the Funds to cease to continue as a going concern.

- Evaluate the overall presentation, structure, and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

The engagement partner on the audit resulting in this independent auditor's report is Queenie Chung.

The signature of Ernst & Young LLP is written in a black, cursive script.

Chartered Professional Accountants
Licensed Public Accountants

Toronto, Canada
March 21, 2022

CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	81,949	143,058
Investments pledged as collateral	-	-
Cash	21	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	414	731
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	2,876
	82,385	147,069
Liabilities		
Current liabilities		
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	13	19
Accounts payable and accrued liabilities	7	-
Foreign capital gains tax	-	-
	20	3,242
Net assets attributable to holders of redeemable units	82,365	143,827

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	82,365	143,827	50.28	53.01	1,638,163	2,713,163

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

CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	2,943	4,449
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	882	4,448
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(7,922)	3,579
Total net gain (loss) on investments and derivatives	(4,097)	12,476
Other income		
Foreign exchange gain (loss) on cash	-	-
Securities lending revenue (Note 6)	7	-
Fees rebate	7	2
Miscellaneous foreign income	-	-
Other income	1	-
Total other income	15	2
Total income	(4,082)	12,478
Expenses		
Management fees (Note 5)	192	271
Commissions and other portfolio transaction costs	23	6
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	25
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	236	304
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	(4,318)	12,174

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	(4,318)	12,174	(2.04)	4.22	2,113,505	2,883,245

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

CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	143,827	162,078
Increase (decrease) in net assets attributable to holders of redeemable units	(4,318)	12,174
Distributions to holders of redeemable units		
From net investment income	(2,803)	(4,201)
From net realized gains	(975)	(2,876)
Return of capital	-	(3)
Total distributions to holders of redeemable units	(3,778)	(7,080)
Redeemable unit transactions		
Proceeds from redeemable units issued	27,431	7,940
Reinvestment of distributions to holders of redeemable units	1,232	2,876
Redemption of redeemable units	(82,029)	(34,161)
Net increase (decrease) from redeemable unit transactions	(53,366)	(23,345)
Net increase (decrease) in net assets attributable to holders of redeemable units	(61,462)	(18,251)
Net assets attributable to holders of redeemable units at the end of year	82,365	143,827

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

CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(4,318)	12,174
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(882)	(4,448)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	23	6
Change in unrealized (appreciation) depreciation in value of investments and derivatives	7,922	(3,579)
Proceeds from sale and maturity of investments and derivatives	37,629	107,963
Purchase of investments and derivatives	(37,656)	(78,389)
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	317	291
Increase (decrease) in management fees payable	(6)	-
Change in other accounts receivable and payable	7	-
Amortization interest earned	-	(5)
Net cash from (used in) operating activities	3,036	34,013
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(5,770)	(1,305)
Proceeds from issuance of redeemable units	8,997	516
Amounts paid on redemption of redeemable units	(6,645)	(34,162)
Net cash from (used in) financing activities	(3,418)	(34,951)
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(382)	(938)
Cash (bank overdraft), beginning of year	403	1,341
Cash (bank overdraft), end of year	21	403
Supplementary Information:		
Dividends received, net of withholding tax*	-	-
Interest received, net of withholding tax*	3,260	4,735
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 December 31, 2021

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS				
CORPORATE BONDS				
66,000	407 International Inc., 2.59%, May 25, 2032	70,396	66,737	
91,000	407 International Inc., 2.84%, March 07, 2050	92,190	87,642	
25,000	407 International Inc., 3.3%, March 27, 2045	25,014	26,079	
65,000	407 International Inc., 3.6%, May 21, 2047	67,752	71,360	
65,000	407 International Inc., 3.65%, September 08, 2044	72,382	71,457	
72,000	407 International Inc., 3.67%, March 08, 2049	80,315	80,203	
48,000	407 International Inc., 3.83%, May 11, 2046	53,777	54,400	
58,000	407 International Inc., 3.98%, September 11, 2052	66,664	67,948	
37,000	407 International Inc., 4.19%, April 25, 2042	43,185	43,495	
44,000	407 International Inc., 4.45%, November 15, 2041	51,120	53,235	
26,000	407 International Inc., 4.68%, October 07, 2053	32,656	34,122	
34,000	407 International Inc., 5.96%, December 03, 2035	45,033	46,258	
67,000	407 International Inc., Series '06D1', 5.75%, February 14, 2036	82,743	86,029	
40,000	407 International Inc., Step Rate	64,889	61,688	
137,000	55 School Board Trust, Series 'A', 5.9%, June 02, 2033	185,774	182,708	
53,000	Aeroports de Montreal, 3.44%, April 26, 2051	53,314	57,409	
39,000	Aeroports de Montreal, 5.17%, September 17, 2035	48,431	49,527	
45,000	Aeroports de Montreal, 6.55%, October 11, 2033	63,498	62,222	
43,882	Aeroports de Montreal, 6.95%, April 16, 2032	57,952	54,656	
55,000	Aeroports de Montreal, Series 'H', 5.67%, October 16, 2037	71,793	74,302	
31,000	Aeroports de Montreal, Series 'I', 5.47%, April 16, 2040	40,513	41,786	
66,000	Aeroports de Montreal, Series 'R', 3.03%, April 21, 2050	67,742	66,304	
70,103	Alberta PowerLine L.P., 4.07%, December 01, 2053	80,568	80,025	
71,156	Alberta PowerLine L.P., 4.07%, March 01, 2054	74,648	81,196	
37,000	Alectra Inc., Series 'A', 3.96%, July 30, 2042	42,118	43,110	
39,000	Alectra Inc., Series 'B', 5.3%, April 29, 2041	48,952	52,771	
66,000	Algonquin Power Co., 2.85%, July 15, 2031	66,204	66,818	
58,000	Algonquin Power Co., 4.09%, February 17, 2027	60,514	62,870	
45,000	Algonquin Power Co., 4.6%, January 29, 2029	46,553	51,149	
80,000	Allied Properties REIT, 3.1%, February 06, 2032	80,195	78,642	
36,000	Allied Properties REIT, Series 'D', 3.39%, August 15, 2029	36,337	37,231	
48,000	Allied Properties REIT, Series 'E', 3.11%, April 08, 2027	50,785	49,361	
57,000	Allied Properties REIT, Series 'F', 3.12%, February 21, 2030	57,883	57,561	
42,000	Allied Properties REIT, Series 'G', 3.13%, May 15, 2028	42,950	43,027	
77,000	AltaGas Ltd., 2.08%, May 30, 2028	74,654	74,441	
28,000	AltaGas Ltd., 2.17%, March 16, 2027	27,910	27,555	
33,000	AltaGas Ltd., 2.48%, November 30, 2030	32,981	31,861	
45,000	AltaGas Ltd., 3.98%, October 04, 2027	48,754	48,336	
40,000	AltaGas Ltd., 4.5%, August 15, 2044	45,183	43,172	
40,000	AltaGas Ltd., 4.99%, October 04, 2047	49,193	46,079	
59,000	AltaLink L.P., 3.72%, December 03, 2046	62,783	67,060	
71,000	AltaLink L.P., 3.99%, June 30, 2042	84,332	82,529	
47,000	AltaLink L.P., 4.09%, June 30, 2045	56,411	55,996	
46,000	AltaLink L.P., 4.45%, July 11, 2053	58,336	59,325	
37,000	AltaLink L.P., 4.46%, November 08, 2041	43,706	45,458	
29,000	AltaLink L.P., 4.87%, November 15, 2040	37,520	37,145	
46,000	AltaLink L.P., 4.92%, September 17, 2043	57,375	60,645	
30,000	AltaLink L.P., 5.25%, September 22, 2036	37,212	38,888	
37,000	AltaLink L.P., Series '14-3', 4.05%, November 21, 2044	39,294	43,699	
74,000	ARC Resources Ltd., 3.47%, March 10, 2031	74,060	75,894	
25,000	ATCO Ltd., Series '18-1', 5.5%, November 01, 2078	24,893	27,320	
74,000	Bell Canada, 1.65%, August 16, 2027	73,500	71,406	
77,000	Bell Canada, 2.2%, May 29, 2028	76,631	76,114	
122,000	Bell Canada, 2.5%, May 14, 2030	125,110	120,444	
79,000	Bell Canada, 2.9%, September 10, 2029	80,190	80,849	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
130,000	Bell Canada, 3%, March 17, 2031	131,758	132,277	
174,000	Bell Canada, 3.5%, September 30, 2050	172,714	167,478	
92,000	Bell Canada, 3.6%, September 29, 2027	99,329	97,957	
123,000	Bell Canada, 3.8%, August 21, 2028	126,475	133,013	
100,000	Bell Canada, 4.05%, March 17, 2051	102,338	105,866	
75,000	Bell Canada, 4.35%, December 18, 2045	87,224	82,622	
97,000	Bell Canada, 4.45%, February 27, 2047	111,255	108,593	
79,000	Bell Canada, 4.75%, September 29, 2044	94,610	91,470	
57,000	Bell Canada, 6.17%, February 26, 2037	73,543	75,226	
75,000	Bell Canada, 7.3%, February 23, 2032	100,806	100,689	
36,000	Bell Canada, 7.85%, April 02, 2031	50,470	49,513	
38,000	Bell Canada, Series '2', 7.65%, December 30, 2031	49,933	51,051	
75,000	Bell Canada, Series 'M-17', 6.1%, March 16, 2035	94,023	96,562	
36,000	Bridging North America G.P., Series 'B', 4.34%, August 31, 2053	42,170	39,815	
37,000	British Columbia Ferry Services Inc., Series '08-01', 5.58%, January 11, 2038	50,805	50,292	
31,000	British Columbia Ferry Services Inc., Series '13-1', 4.7%, October 23, 2043	37,034	39,980	
34,000	British Columbia Ferry Services Inc., Series '14-1', 4.29%, April 28, 2044	42,467	41,757	
42,000	British Columbia Ferry Services Inc., Series '19-1', 2.79%, October 15, 2049	42,429	41,310	
41,000	British Columbia Ferry Services Inc., Series '2007-1', 5.02%, March 20, 2037	52,834	52,532	
35,000	Brookfield Asset Management Inc., 5.95%, June 14, 2035	41,657	44,662	
83,000	Brookfield Infrastructure Finance ULC, 2.86%, September 01, 2032	84,083	81,267	
98,000	Brookfield Infrastructure Finance ULC, 3.41%, October 09, 2029	100,566	102,240	
108,000	Brookfield Infrastructure Finance ULC, 4.19%, September 11, 2028	107,939	117,971	
64,000	Brookfield Renewable Partners ULC, 3.33%, August 13, 2050	64,976	63,208	
63,000	Brookfield Renewable Partners ULC, 3.63%, January 15, 2027	62,983	67,085	
77,000	Brookfield Renewable Partners ULC, 4.25%, January 15, 2029	79,044	85,804	
56,000	Brookfield Renewable Partners ULC, 4.29%, November 05, 2049	61,351	64,847	
68,000	Brookfield Renewable Partners ULC, Series '12', 3.38%, January 15, 2030	68,809	72,144	
28,000	BRP Finance ULC, Series '4', 5.84%, November 05, 2036	36,166	36,227	
64,000	Bruce Power L.P., Series '17-2', 4.01%, June 21, 2029	67,363	70,321	
92,000	Bruce Power L.P., Series '18-1', 4.13%, June 21, 2033	98,438	101,944	
82,000	Bruce Power L.P., Series '19', 4.75%, June 21, 2049	103,296	101,776	
86,000	Bruce Power L.P., Series '20-1', 4%, June 21, 2030	98,284	94,391	
66,000	Bruce Power L.P., Series '21-1', 2.68%, December 21, 2028	66,610	67,205	
53,000	Calgary Airport Authority, Series 'A', 3.2%, October 07, 2036	53,503	54,449	
45,000	Calgary Airport Authority, Series 'B', 3.34%, October 07, 2038	45,815	46,757	
53,000	Calgary Airport Authority, Series 'C', 3.45%, October 07, 2041	54,877	56,441	
54,000	Calgary Airport Authority, Series 'D', 3.55%, October 07, 2051	56,817	59,053	
65,000	Calgary Airport Authority, Series 'F', 3.75%, October 07, 2061	67,426	69,437	
65,000	Cameco Corp., Series 'H', 2.95%, October 21, 2027	64,772	65,776	
35,000	Canada Life Capital Trust, Series 'B', 7.53%, June 30, 2032	50,749	49,962	
74,000	Canadian National Railway Co., 3.05%, February 08, 2050	79,197	73,008	
65,000	Canadian National Railway Co., 3.6%, August 01, 2047	66,438	70,541	
58,000	Canadian National Railway Co., 3.6%, July 31, 2048	62,715	62,802	
62,000	Canadian National Railway Co., 3.6%, February 08, 2049	65,883	67,199	
51,000	Canadian National Railway Co., 3.95%, September 22, 2045	58,962	57,965	
53,000	Canadian Natural Resources Ltd., 2.5%, January 17, 2028	53,490	53,021	
85,000	Canadian Natural Resources Ltd., 3.42%, December 01, 2026	85,913	89,073	
55,000	Canadian Natural Resources Ltd., 4.85%, May 30, 2047	65,013	62,382	
170,000	Canadian Pacific Railway Co., 2.54%, February 28, 2028	171,250	172,891	
59,000	Canadian Pacific Railway Co., 3.05%, March 09, 2050	60,272	56,727	
51,000	Canadian Pacific Railway Co., 3.15%, March 13, 2029	52,191	53,653	
64,000	Canadian Pacific Railway Co., 6.45%, November 17, 2039	97,036	91,827	
25,000	Canadian Tire Corp. Ltd., 5.61%, September 04, 2035	29,413	28,950	
21,000	Canadian Tire Corp. Ltd., 6.5%, April 13, 2028	25,144	25,527	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
121,581	Capital City Link G.P., Series 'A', 4.39%, March 31, 2046	129,600	135,867	
58,000	Capital Power Corp., 3.15%, October 01, 2032	57,873	57,204	
49,000	Capital Power Corp., 4.42%, February 08, 2030	54,168	54,180	
38,000	CCL Industries Inc., Series '1', 3.86%, April 13, 2028	38,017	40,653	
177,000	Cenovus Energy Inc., 3.5%, February 07, 2028	179,146	185,335	
100,000	Cenovus Energy Inc., 3.6%, March 10, 2027	103,093	105,031	
92,000	CGI Inc., 2.1%, September 18, 2028	90,636	90,437	
94,000	Choice Properties REIT, Series 'L', 4.18%, March 08, 2028	99,888	102,777	
105,000	Choice Properties REIT, Series 'M', 3.53%, June 11, 2029	108,451	111,087	
57,000	Choice Properties REIT, Series 'N', 2.98%, March 04, 2030	60,818	57,781	
70,000	Choice Properties REIT, Series 'P', 2.85%, May 21, 2027	72,966	71,714	
37,000	CI Financial Corp., 3.9%, September 27, 2027	38,434	39,470	
81,000	Cogeco Communications Inc., 2.99%, September 22, 2031	80,023	80,556	
79,949	Comber Wind L.P., 5.13%, November 15, 2030	87,119	87,731	
70,000	Concordia University, 6.55%, September 02, 2042	106,575	109,331	
46,000	Co-operators Financial Services Ltd., 3.33%, May 13, 2030	45,385	46,865	
98,000	CPPIB Capital Inc., 3%, June 15, 2028	97,974	105,763	
40,000	Crombie REIT, Series 'G', 3.92%, June 21, 2027	42,896	42,590	
28,000	Crombie REIT, Series 'H', 2.69%, March 31, 2028	28,147	27,961	
28,000	Crombie REIT, Series 'I', 3.21%, October 09, 2030	28,147	28,277	
20,000	Crombie REIT, Series 'J', 3.13%, August 12, 2031	20,153	19,811	
29,771	CSS FSCC Partnership, 6.92%, July 31, 2042	38,963	39,894	
20,000	CT REIT, Series 'E', 3.47%, June 16, 2027	20,848	20,990	
35,000	CT REIT, Series 'F', 3.87%, December 07, 2027	34,881	37,471	
26,000	CT REIT, Series 'G', 2.37%, January 06, 2031	26,089	24,921	
76,000	CU Inc., 2.96%, September 07, 2049	75,591	75,106	
25,000	CU Inc., 3.17%, September 05, 2051	24,385	25,690	
56,000	CU Inc., 3.55%, November 22, 2047	59,961	61,114	
60,000	CU Inc., 3.76%, November 19, 2046	64,427	67,652	
65,000	CU Inc., 3.81%, September 10, 2042	72,778	72,903	
35,000	CU Inc., 3.83%, September 11, 2062	38,476	40,447	
12,000	CU Inc., 3.86%, November 14, 2052	13,297	13,848	
60,000	CU Inc., 3.95%, November 23, 2048	69,768	70,068	
52,000	CU Inc., 3.96%, July 27, 2045	58,770	60,003	
130,000	CU Inc., 4.09%, September 02, 2044	148,328	152,350	
32,000	CU Inc., 4.09%, October 19, 2054	36,254	38,454	
30,000	CU Inc., 4.21%, October 29, 2055	37,963	37,006	
65,000	CU Inc., 4.54%, October 24, 2041	77,850	79,886	
41,000	CU Inc., 4.56%, November 07, 2053	49,118	53,086	
41,000	CU Inc., 4.59%, October 24, 2061	48,691	54,921	
78,000	CU Inc., 4.72%, September 09, 2043	100,018	98,638	
22,000	CU Inc., 5.03%, November 20, 2036	26,861	27,863	
33,000	CU Inc., 5.18%, November 21, 2035	43,453	41,998	
39,000	CU Inc., 5.56%, October 30, 2037	52,115	52,148	
37,000	CU Inc., 5.9%, November 20, 2034	49,658	49,475	
37,000	Dollarama Inc., 1.51%, September 20, 2027	35,950	35,606	
53,000	Dollarama Inc., Restricted, 2.44%, July 09, 2029	53,015	52,959	
63,000	Dream Industrial REIT, Series 'C', 2.06%, June 17, 2027	62,453	62,015	
40,000	Enbridge Gas Distribution Inc., 4%, August 22, 2044	44,834	45,965	
39,000	Enbridge Gas Distribution Inc., 4.95%, November 22, 2050	49,200	52,900	
27,000	Enbridge Gas Distribution Inc., 6.16%, December 16, 2033	34,392	36,064	
41,000	Enbridge Gas Inc., 3.01%, February 09, 2049	41,930	40,562	
53,000	Enbridge Gas Inc., 3.2%, September 15, 2051	51,318	54,279	
39,000	Enbridge Gas Inc., 3.51%, November 29, 2047	40,030	42,040	
45,000	Enbridge Gas Inc., 3.59%, November 22, 2047	48,514	49,166	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
78,000	Enbridge Gas Inc., 3.65%, April 01, 2050	89,393	86,365	
30,000	Enbridge Gas Inc., 4.5%, November 23, 2043	36,307	36,679	
27,000	Enbridge Gas Inc., 6.9%, November 15, 2032	39,602	37,204	
130,000	Enbridge Inc., 2.99%, October 03, 2029	133,488	132,587	
148,000	Enbridge Inc., 3.1%, September 21, 2033	147,261	146,226	
174,000	Enbridge Inc., 3.2%, June 08, 2027	182,811	180,846	
60,000	Enbridge Inc., 4.1%, September 21, 2051	59,193	61,478	
107,000	Enbridge Inc., 4.24%, August 27, 2042	111,467	111,640	
132,000	Enbridge Inc., 4.57%, March 11, 2044	149,706	144,190	
46,000	Enbridge Inc., 4.87%, November 21, 2044	52,656	52,198	
19,000	Enbridge Inc., 5.57%, November 14, 2035	22,384	22,719	
33,000	Enbridge Inc., 5.75%, September 02, 2039	41,409	40,733	
38,000	Enbridge Inc., 7.2%, June 18, 2032	50,182	49,659	
41,000	Enbridge Inc., 7.22%, July 24, 2030	54,737	52,469	
60,000	Enbridge Pipelines Inc., 2.82%, May 12, 2031	60,215	60,120	
83,000	Enbridge Pipelines Inc., 3.52%, February 22, 2029	89,681	88,490	
74,000	Enbridge Pipelines Inc., 4.13%, August 09, 2046	81,498	77,252	
60,000	Enbridge Pipelines Inc., 4.2%, May 12, 2051	61,525	63,533	
98,000	Enbridge Pipelines Inc., 4.33%, February 22, 2049	110,557	105,877	
49,000	Enbridge Pipelines Inc., 4.55%, August 17, 2043	56,509	53,952	
54,000	Enbridge Pipelines Inc., 4.55%, September 29, 2045	62,787	59,772	
32,000	Enbridge Pipelines Inc., 5.08%, December 19, 2036	36,792	37,041	
50,000	Enbridge Pipelines Inc., 5.33%, April 06, 2040	61,378	59,862	
28,000	Enbridge Pipelines Inc., 5.35%, November 10, 2039	35,324	33,668	
59,000	Energir Inc., 5.7%, July 10, 2036	82,478	78,995	
31,000	Energir Inc., Series 'U', 3.53%, May 16, 2047	30,479	34,307	
50,000	ENMAX Corp., Series '4', 3.84%, June 05, 2028	52,028	53,421	
15,000	EPCOR Utilities Inc., 2.9%, May 19, 2050	16,153	14,668	
18,000	EPCOR Utilities Inc., 3.11%, July 08, 2049	17,991	18,300	
10,000	EPCOR Utilities Inc., 3.55%, November 27, 2047	10,614	10,947	
9,000	EPCOR Utilities Inc., 4.55%, February 28, 2042	11,204	11,077	
4,000	EPCOR Utilities Inc., 5.75%, November 24, 2039	5,466	5,508	
10,000	EPCOR Utilities Inc., 6.65%, April 15, 2038	15,051	14,703	
132,000	Fairfax Financial Holdings Ltd., 3.95%, March 03, 2031	132,608	137,618	
62,000	Fairfax Financial Holdings Ltd., 4.23%, June 14, 2029	62,297	66,570	
81,000	Fairfax Financial Holdings Ltd., 4.25%, December 06, 2027	81,461	86,840	
64,000	Fairfax Financial Holdings Ltd., 4.7%, December 16, 2026	67,243	69,727	
20,000	Finning International Inc., 5.08%, June 13, 2042	22,694	24,225	
29,000	First Capital REIT, 3.45%, March 01, 2028	29,769	29,715	
48,000	First Capital REIT, Series 'U', 3.75%, July 12, 2027	49,157	50,005	
35,000	First Capital REIT, Series 'V', 3.46%, January 22, 2027	36,444	35,979	
36,000	First Nations Finance Authority, 1.71%, June 16, 2030	36,735	35,251	
71,000	Fortis Inc., 2.18%, May 15, 2028	71,037	70,931	
10,000	FortisAlberta Inc., 2.63%, June 08, 2051	10,159	9,254	
25,000	FortisAlberta Inc., 3.34%, September 21, 2046	23,918	26,389	
31,000	FortisAlberta Inc., 3.67%, September 09, 2047	37,484	34,614	
25,000	FortisAlberta Inc., 3.73%, September 18, 2048	24,963	28,265	
25,000	FortisAlberta Inc., 4.27%, September 22, 2045	32,635	30,254	
31,000	FortisAlberta Inc., 4.85%, September 11, 2043	38,174	39,898	
36,000	FortisAlberta Inc., Series '04-2', 6.22%, October 31, 2034	51,052	49,227	
33,000	FortisBC Energy Inc., 2.54%, July 13, 2050	33,296	30,481	
34,000	FortisBC Energy Inc., 2.82%, August 09, 2049	33,328	33,258	
20,000	FortisBC Energy Inc., 3.38%, April 13, 2045	22,819	21,429	
34,000	FortisBC Energy Inc., 3.67%, April 09, 2046	37,854	38,233	
12,000	FortisBC Energy Inc., 3.69%, October 30, 2047	13,372	13,588	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
19,000	FortisBC Energy Inc., 3.78%, March 06, 2047	21,788	21,740	
34,000	FortisBC Energy Inc., 3.85%, December 07, 2048	36,963	39,567	
44,000	FortisBC Energy Inc., 5.8%, May 13, 2038	64,173	60,468	
27,000	FortisBC Energy Inc., 5.9%, February 26, 2035	34,470	36,162	
44,000	FortisBC Energy Inc., 6%, October 02, 2037	59,116	61,250	
15,000	FortisBC Energy Inc., 6.5%, May 01, 2034	22,253	20,905	
38,000	FortisBC Inc., 4%, October 28, 2044	44,843	43,229	
40,000	GE Capital Canada Funding Co., 5.73%, October 22, 2037	46,156	49,477	
50,000	Genworth MI Canada Inc., 2.96%, March 01, 2027	51,334	50,627	
46,000	Gibson Energy Inc., 2.85%, July 14, 2027	47,414	46,786	
68,000	Gibson Energy Inc., 3.6%, September 17, 2029	69,391	71,528	
67,000	Granite REIT Holdings L.P., 2.19%, August 30, 2028	66,847	66,133	
61,000	Granite REIT Holdings L.P., 2.38%, December 18, 2030	61,660	59,255	
81,000	Granite REIT Holdings L.P., Series '4', 3.06%, June 04, 2027	87,215	84,197	
72,000	Greater Toronto Airports Authority, 3.26%, June 01, 2037	74,546	76,005	
47,000	Greater Toronto Airports Authority, Series '02-3', 6.98%, October 15, 2022	68,961	65,491	
48,000	Greater Toronto Airports Authority, Series '11-1', 5.3%, February 25, 2041	65,417	64,646	
118,000	Greater Toronto Airports Authority, Series '19-2', 2.75%, October 17, 2039	118,486	116,277	
30,000	Greater Toronto Airports Authority, Series '21-1', 3.15%, October 05, 2051	29,223	31,068	
65,000	Great-West Lifeco Inc., 2.98%, July 08, 2050	70,734	62,261	
28,000	Great-West Lifeco Inc., 6%, November 16, 2039	39,132	38,830	
52,000	Great-West Lifeco Inc., 6.67%, March 21, 2033	73,301	71,406	
38,000	H&R REIT, Series 'S', 2.63%, February 19, 2027	37,565	37,951	
23,000	Halifax International Airport Authority, 5.5%, July 19, 2041	33,233	29,957	
194,000	Hospital for Sick Children (The), Series 'B', 3.42%, December 07, 2057	220,869	217,513	
91,810	Hospital Infrastructure Partners (NOH) Partnership, Series 'A', 5.44%, January 31, 2045	117,649	111,343	
65,000	Hydro One Inc., 2.71%, February 28, 2050	63,353	61,426	
31,000	Hydro One Inc., 3.1%, September 15, 2051	29,975	31,577	
82,000	Hydro One Inc., 3.63%, June 25, 2049	88,636	91,483	
44,000	Hydro One Inc., 3.91%, February 23, 2046	50,335	50,846	
37,000	Hydro One Inc., 4%, December 22, 2051	42,482	43,936	
13,000	Hydro One Inc., 4.17%, June 06, 2044	13,634	15,437	
40,000	Hydro One Inc., 4.39%, September 26, 2041	45,004	48,371	
47,000	Hydro One Inc., 4.59%, October 09, 2043	59,079	58,734	
59,000	Hydro One Inc., 4.89%, March 13, 2037	75,165	74,070	
34,000	Hydro One Inc., 5%, October 19, 2046	43,392	45,877	
5,000	Hydro One Inc., 5.36%, May 20, 2036	6,825	6,513	
65,000	Hydro One Inc., 5.49%, July 16, 2040	89,230	88,168	
44,000	Hydro One Inc., 6.35%, January 31, 2034	63,156	60,351	
43,000	Hydro One Inc., 6.59%, April 22, 2043	62,135	67,256	
49,000	Hydro One Inc., 6.93%, June 01, 2032	69,942	67,904	
49,000	Hydro One Inc., Series '17', 6.03%, March 03, 2039	69,135	69,199	
70,000	Hydro One Inc., Series '26', 3.79%, July 31, 2062	91,848	81,151	
30,000	Hydro One Inc., Series '44', 3.64%, April 05, 2050	33,323	33,589	
41,000	Hydro One Ltd., 1.41%, October 15, 2027	39,489	39,594	
12,000	Hydro Ottawa Holding Inc., 2.61%, February 03, 2025	11,637	12,305	
41,000	IGM Financial Inc., 4.12%, December 09, 2047	48,404	46,581	
33,000	IGM Financial Inc., 4.17%, July 13, 2048	34,179	37,877	
38,000	IGM Financial Inc., 4.21%, March 21, 2050	39,868	44,052	
33,000	IGM Financial Inc., 4.56%, January 25, 2047	38,137	39,831	
36,000	IGM Financial Inc., 6%, December 10, 2040	46,856	49,335	
29,000	IGM Financial Inc., 7%, December 31, 2032	39,687	39,480	
27,000	IGM Financial Inc., 7.11%, March 07, 2033	37,134	37,180	
94,449	InPower BC G.P., 4.47%, March 31, 2033	98,161	103,086	
50,000	Intact Financial Corp., 2.95%, December 16, 2050	51,011	47,429	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
38,000	Intact Financial Corp., Restricted, 3.77%, May 19, 2053	41,619	41,857	
41,000	Intact Financial Corp., 5.16%, June 16, 2042	55,048	52,799	
46,000	Intact Financial Corp., 6.4%, November 23, 2039	65,051	65,644	
113,146	Integrated Team Solutions PCH Partnership, 4.88%, May 31, 2046	127,251	131,145	
64,000	Inter Pipeline Ltd., 3.48%, December 16, 2026	63,629	66,158	
99,000	Inter Pipeline Ltd., 4.23%, June 01, 2027	107,840	105,782	
82,000	Inter Pipeline Ltd., 4.64%, May 30, 2044	85,932	82,053	
106,000	Inter Pipeline Ltd., Series '12', Restricted, 3.98%, November 25, 2031	107,477	109,048	
49,000	Inter Pipeline Ltd., Series '13', Restricted, 5.09%, November 27, 2051	50,770	52,314	
66,000	Keyera Corp., 3.93%, June 21, 2028	66,292	70,460	
57,000	Keyera Corp., 3.96%, May 29, 2030	60,799	60,652	
52,000	Labrador-Island Link Funding Trust, Series 'B', 3.86%, December 01, 2045	69,357	66,057	
51,000	Loblaws Cos. Ltd., 2.28%, May 07, 2030	53,315	50,047	
126,000	Loblaws Cos. Ltd., 4.49%, December 11, 2028	141,783	142,204	
30,000	Loblaws Cos. Ltd., 5.9%, January 18, 2036	40,074	38,298	
24,000	Loblaws Cos. Ltd., 6.5%, January 22, 2029	28,715	29,759	
18,000	Loblaws Cos. Ltd., 7%, June 07, 2040	27,097	25,237	
40,000	Lower Mattagami Energy L.P., 4.18%, April 23, 2052	43,312	49,431	
6,000	Lower Mattagami Energy L.P., Series '2014-1', 3.42%, June 20, 2024	6,251	6,281	
75,354	Maritime Link Financing Trust, Series 'A', 3.5%, December 01, 2052	79,546	86,407	
45,000	McGill University, Series 'A', 6.15%, September 22, 2042	62,883	68,033	
37,000	McGill University, Series 'B', 3.98%, January 29, 2056	49,614	44,639	
65,000	Metro Inc., 3.39%, December 06, 2027	67,023	68,950	
74,000	Metro Inc., 3.41%, February 28, 2050	75,704	72,534	
83,000	Metro Inc., 4.27%, December 04, 2047	94,692	93,353	
50,000	Metro Inc., 5.97%, October 15, 2035	63,641	64,463	
61,000	Metro Inc., Series 'D', 5.03%, December 01, 2044	76,350	75,266	
79,000	NAV Canada, 2.92%, September 29, 2051	87,054	80,096	
44,000	NAV Canada, 3.21%, September 29, 2050	46,427	46,973	
27,000	NAV Canada, 3.29%, March 30, 2048	30,149	29,156	
30,000	NAV Canada, 3.53%, February 23, 2046	31,826	33,491	
132,000	North West Redwater Partnership / NWR Financing Co Ltd, 4.05%, July 22, 2044	145,848	144,135	
83,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'D', 3.7%, February 23, 2043	81,969	85,986	
88,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'F', 4.25%, June 01, 2029	95,726	98,169	
74,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'G', 4.75%, June 01, 2037	90,329	86,583	
84,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'H', 4.15%, June 01, 2033	95,765	92,617	
82,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'I', 4.35%, September 14, 2028	91,637	92,549	
106,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'J', 2.8%, June 01, 2027	102,841	108,839	
140,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'K', 3.65%, June 01, 2035	144,402	146,425	
70,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'M', 2%, December 01, 2026	70,226	69,414	
141,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'N', 2.8%, June 01, 2031	142,707	141,440	
99,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'O', 3.75%, June 01, 2051	102,460	103,741	
155,036	Northern Courier Pipeline L.P., 3.37%, June 30, 2042	162,730	159,241	
29,924	Nouvelle Autoroute 30 Financement Inc., Series 'A', 4.12%, June 30, 2042	30,033	32,810	
30,970	Nouvelle Autoroute 30 Financement Inc., Series 'B', 4.11%, March 31, 2042	31,336	33,936	
118,971	Nouvelle Autoroute 30 Financement Inc., Series 'D', 3.74%, December 31, 2032	116,232	125,026	
55,000	Nova Scotia Power Inc., 3.31%, April 25, 2050	55,672	56,588	
62,000	Nova Scotia Power Inc., 3.57%, April 05, 2049	70,174	66,663	
36,000	Nova Scotia Power Inc., 3.61%, May 01, 2045	40,353	38,788	
51,500	Nova Scotia Power Inc., 4.15%, March 06, 2042	55,112	59,323	
61,000	Nova Scotia Power Inc., 4.5%, July 20, 2043	77,388	73,729	
45,000	Nova Scotia Power Inc., 6.95%, August 25, 2033	63,409	62,901	
50,000	Nova Scotia Power Inc., Series 'X', 5.61%, June 15, 2040	68,591	67,300	
14,000	Ontario Electricity Financial Corp., 8.25%, June 22, 2026	19,791	17,954	
1,000	Ontario Infrastructure Projects Corp., Series '2007-A1', 4.7%, June 01, 2037	1,182	1,262	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
10,000	Ontario Power Generation Inc., 1.17%, April 22, 2026	9,788	9,713	
12,000	Ontario Power Generation Inc., 2.95%, February 21, 2051	11,219	11,423	
51,000	Ontario Power Generation Inc., 3.22%, April 08, 2030	54,727	54,131	
50,000	Ontario Power Generation Inc., 3.32%, October 04, 2027	51,580	53,260	
13,000	Ontario Power Generation Inc., 3.84%, June 22, 2048	14,172	14,458	
10,000	Ontario Power Generation Inc., 4.25%, January 18, 2049	12,166	11,880	
48,000	Ontario Power Generation Inc., Series '4', 2.98%, September 13, 2029	50,833	50,230	
12,000	Ontario Power Generation Inc., Series '5', 3.65%, September 13, 2050	12,780	12,999	
85,750	Ottawa MacDonald-Cartier International Airport Authority, Series 'E', 3.93%, June 09, 2045	98,485	93,035	
91,000	Pembina Pipeline Corp., 3.62%, April 03, 2029	93,363	95,835	
90,000	Pembina Pipeline Corp., 4.24%, June 15, 2027	95,134	97,426	
115,000	Pembina Pipeline Corp., 4.54%, April 03, 2049	122,657	122,192	
74,000	Pembina Pipeline Corp., 4.67%, May 28, 2050	79,054	80,171	
91,000	Pembina Pipeline Corp., 4.74%, January 21, 2047	101,464	99,164	
83,000	Pembina Pipeline Corp., 4.75%, April 30, 2043	83,224	89,976	
91,000	Pembina Pipeline Corp., Series '4', 4.81%, March 25, 2044	99,978	99,636	
91,000	Pembina Pipeline Corp., Series '10', 4.02%, March 27, 2028	95,714	97,852	
131,000	Pembina Pipeline Corp., Series '11', 4.75%, March 26, 2048	146,620	143,300	
88,000	Pembina Pipeline Corp., Series '15', 3.31%, February 01, 2030	91,070	90,544	
2,521	Plenary Health Care Partnerships Humber L.P., 4.9%, May 31, 2039	2,819	2,935	
181,415	Plenary Properties LTAP L.P., 6.29%, January 31, 2044	245,861	241,913	
41,000	Power Corp. of Canada, 4.46%, July 27, 2048	48,463	49,773	
42,000	Power Corp. of Canada, 4.81%, January 31, 2047	49,394	52,862	
43,000	Power Financial Corp., 6.9%, March 11, 2033	55,359	57,767	
19,000	PSP Capital Inc., 0.9%, June 15, 2026	19,032	18,483	
79,000	PSP Capital Inc., 1.5%, March 15, 2028	79,664	78,044	
37,000	PSP Capital Inc., Series '7', 3.29%, April 04, 2024	38,474	38,673	
18,000	PSP Capital Inc., Series '9', 2.09%, November 22, 2023	17,543	18,321	
103,000	PSP Capital Inc., Series '12', 2.05%, January 15, 2030	104,595	104,268	
56,000	Reliance L.P., 2.67%, August 01, 2028	56,096	55,957	
69,000	Reliance L.P., 2.68%, December 01, 2027	71,250	69,282	
49,000	RioCan REIT, Series 'AC', 2.36%, March 10, 2027	48,767	48,682	
64,000	RioCan REIT, Series 'AE', Restricted, 2.83%, November 08, 2028	63,959	64,517	
128,000	Rogers Communications Inc., 3.25%, May 01, 2029	130,323	131,791	
202,000	Rogers Communications Inc., 3.65%, March 31, 2027	224,809	212,683	
123,000	Rogers Communications Inc., 6.11%, August 25, 2040	165,138	156,337	
56,000	Rogers Communications Inc., 6.56%, March 22, 2041	80,904	74,870	
67,000	Rogers Communications Inc., 6.68%, November 04, 2039	96,237	89,831	
159,816	Royal Office Finance L.P., Series 'A', 5.21%, November 12, 2032	192,262	195,461	
40,000	Sagen MI Canada Inc., 3.26%, March 05, 2031	39,841	40,502	
90,000	Saputo Inc., 2.24%, June 16, 2027	93,186	89,553	
48,000	Saputo Inc., 2.3%, June 22, 2028	47,961	47,523	
124,000	Scotiabank Capital Trust, Series '06-1', 5.65%, December 31, 2056	159,218	169,779	
1,610	SEC L.P. and Arci Ltd., 5.19%, August 29, 2033	1,687	1,738	
155,156	SGTP Highway Bypass L.P., Series 'A', 4.11%, January 31, 2045	170,592	167,023	
70,000	Shaw Communications Inc., 2.9%, December 09, 2030	73,028	69,207	
64,000	Shaw Communications Inc., 3.3%, December 10, 2029	64,514	65,820	
40,000	Shaw Communications Inc., 3.8%, March 01, 2027	41,276	42,291	
48,000	Shaw Communications Inc., 4.25%, December 09, 2049	50,594	49,217	
69,000	Shaw Communications Inc., 4.4%, November 02, 2028	71,634	75,760	
240,000	Shaw Communications Inc., 6.75%, November 09, 2039	336,961	321,201	
31,000	SmartCentres REIT, Series 'S', 3.83%, December 21, 2027	29,551	32,961	
59,000	SmartCentres REIT, Series 'U', 3.53%, December 20, 2029	60,035	61,551	
49,000	SmartCentres REIT, Series 'V', 3.19%, June 11, 2027	51,547	50,516	
47,000	SmartCentres REIT, Series 'W', 3.65%, December 11, 2030	50,089	49,062	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
42,000	SmartCentres REIT, Series 'Y', 2.31%, December 18, 2028	41,469	40,700	
19,000	Sobeys Inc., 6.64%, June 07, 2040	26,608	26,131	
30,000	Sobeys Inc., Series 'D', 6.06%, October 29, 2035	37,811	37,457	
153,272	SSL Finance Inc. / SSL Financement Inc., Series 'A', 4.1%, October 31, 2045	173,240	167,497	
38,000	Stantec Inc., 2.05%, October 08, 2027	38,002	37,261	
51,000	Summit Industrial Income REIT, Series 'C', 2.25%, January 12, 2027	50,986	50,745	
37,000	Summit Industrial Income REIT, Series 'D', 2.44%, July 14, 2028	36,746	36,658	
45,000	Sun Life Capital Trust, Series 'B', 7.09%, June 30, 2032	62,989	61,642	
52,000	Sun Life Financial Inc., 5.4%, May 29, 2042	64,098	66,346	
105,000	Suncor Energy Inc., 3.1%, May 24, 2029	107,330	108,071	
83,000	Suncor Energy Inc., 3.95%, March 04, 2051	81,267	83,849	
174,000	Suncor Energy Inc., 5%, April 09, 2030	206,616	201,225	
98,000	Suncor Energy Inc., 5.39%, March 26, 2037	119,876	118,638	
37,000	Suncor Energy Inc., Series '5', 4.34%, September 13, 2046	41,788	39,613	
104,000	TCHC Issuer Trust, Series 'A', 4.88%, May 11, 2037	129,442	131,500	
51,000	TELUS Corp., 2.05%, October 07, 2030	51,418	48,276	
80,000	TELUS Corp., 2.35%, January 27, 2028	82,885	79,849	
105,000	TELUS Corp., 2.85%, November 13, 2031	105,393	104,705	
72,000	TELUS Corp., 3.63%, March 01, 2028	72,591	76,827	
99,000	TELUS Corp., 4.4%, April 01, 2043	107,406	107,403	
82,000	TELUS Corp., 4.4%, January 29, 2046	91,586	89,385	
52,000	TELUS Corp., 4.75%, January 17, 2045	57,845	59,324	
74,000	TELUS Corp., 5.15%, November 26, 2043	89,754	88,456	
72,000	TELUS Corp., Series 'CAA', 3.15%, February 19, 2030	72,485	74,520	
108,000	TELUS Corp., Series 'CAB', 3.95%, February 16, 2050	113,245	110,366	
82,000	TELUS Corp., Series 'CAE', 4.1%, April 05, 2051	82,063	86,013	
148,000	TELUS Corp., Series 'CP', 4.85%, April 05, 2044	175,268	170,604	
88,000	TELUS Corp., Series 'CW', 4.7%, March 06, 2048	104,592	100,623	
135,000	TELUS Corp., Series 'CY', 3.3%, May 02, 2029	139,165	141,524	
56,000	Teranet Holdings L.P., 5.75%, December 17, 2040	62,928	68,681	
34,000	Teranet Holdings L.P., 6.1%, June 17, 2041	43,383	43,391	
44,000	Terasen Gas (Vancouver Island) Inc., 6.05%, February 15, 2038	63,766	61,665	
62,000	Toromont Industries Ltd., 3.84%, October 27, 2027	62,757	66,723	
11,000	Toronto Hydro Corp., 2.47%, October 20, 2031	10,914	11,145	
6,000	Toronto Hydro Corp., 4.08%, September 16, 2044	7,378	7,146	
22,000	Toronto Hydro Corp., 5.54%, May 21, 2040	27,822	30,263	
20,000	Toronto Hydro Corp., Series '14', 2.43%, December 11, 2029	20,673	20,540	
35,000	Toronto Hydro Corp., Series '16', 1.5%, October 15, 2030	34,806	33,113	
46,000	Tourmaline Oil Corp., Series '1', 2.08%, January 25, 2028	45,691	44,822	
25,000	Tourmaline Oil Corp., Series '2', Restricted, 2.53%, February 12, 2029	25,303	24,781	
70,000	TransCanada PipeLines Ltd., 2.97%, June 09, 2031	71,155	70,606	
99,000	TransCanada PipeLines Ltd., 3%, September 18, 2029	100,310	101,562	
70,000	TransCanada PipeLines Ltd., 3.39%, March 15, 2028	71,805	73,502	
284,000	TransCanada PipeLines Ltd., 3.8%, April 05, 2027	303,647	303,519	
181,000	TransCanada PipeLines Ltd., 4.18%, July 03, 2048	190,972	189,121	
157,000	TransCanada PipeLines Ltd., 4.33%, September 16, 2047	170,303	167,612	
158,000	TransCanada PipeLines Ltd., 4.34%, October 15, 2049	169,476	169,504	
118,000	TransCanada PipeLines Ltd., 4.35%, June 06, 2046	127,123	126,136	
138,000	TransCanada PipeLines Ltd., 4.55%, November 15, 2041	155,290	151,230	
22,000	TransCanada PipeLines Ltd., 6.28%, May 26, 2028	26,214	26,220	
77,000	TransCanada PipeLines Ltd., 8.05%, February 17, 2039	118,694	117,089	
53,927	Trillium Windpower L.P., Series '1', 5.8%, February 15, 2033	60,401	63,371	
38,000	TriSummit Utilities Inc., 4.26%, December 05, 2028	40,909	42,375	
16,000	Union Gas Ltd., 3.8%, June 01, 2046	19,279	17,974	
66,000	Union Gas Ltd., 4.2%, June 02, 2044	70,868	77,788	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
30,000	Union Gas Ltd., 4.88%, June 21, 2041	37,258	37,824	
23,000	Union Gas Ltd., 5.2%, July 23, 2040	32,442	30,027	
39,000	Union Gas Ltd., 6.05%, September 02, 2038	56,191	54,566	
27,000	Union Gas Ltd., Series '6', 5.46%, September 11, 2036	33,230	35,265	
67,000	University of Ottawa, 6.28%, April 15, 2043	108,859	101,148	
46,000	University of Toronto, Series 'B', 5.84%, December 15, 2043	67,919	66,682	
97,000	University of Toronto, Series 'E', 4.25%, December 07, 2051	116,584	122,200	
25,000	University of Western Ontario, Series 'A', 4.8%, May 24, 2047	29,760	32,638	
36,000	Vancouver Airport Authority, Series 'F', 3.86%, November 10, 2045	37,692	41,598	
45,000	Vancouver Airport Authority, Series 'G', 3.66%, November 23, 2048	47,305	50,880	
37,000	Vancouver Airport Authority, Series 'H', 2.87%, October 18, 2049	34,464	36,577	
51,000	Vancouver Airport Authority, Series 'J', 2.8%, September 21, 2050	48,403	49,617	
77,000	Ventas Canada Finance Ltd., Series 'G', 2.45%, January 04, 2027	76,830	77,439	
58,000	Ventas Canada Finance Ltd., Series 'H', 3.3%, December 01, 2031	58,578	59,061	
40,000	Westcoast Energy Inc., 4.79%, October 28, 2041	47,995	46,532	
30,000	Westcoast Energy Inc., 7.15%, March 20, 2031	38,707	39,565	
19,863	Winnipeg Airports Authority Inc., 5.21%, September 28, 2040	22,770	22,922	
62,000	WSP Global Inc., 2.41%, April 19, 2028	62,323	61,868	
39,000	York University, 6.48%, March 07, 2042	56,160	58,450	
		30,964,416	31,024,267	37.66
GOVERNMENT OF CANADA & GUARANTEED				
325,000	Canada Housing Trust No. 1, 1.1%, December 15, 2026	321,779	318,073	
331,000	Canada Housing Trust No. 1, 1.1%, March 15, 2031	317,233	310,532	
140,000	Canada Housing Trust No. 1, 1.25%, June 15, 2026	139,756	138,504	
311,000	Canada Housing Trust No. 1, 1.4%, March 15, 2031	297,098	299,595	
672,000	Canada Housing Trust No. 1, 1.75%, June 15, 2030	717,961	670,565	
133,000	Canada Housing Trust No. 1, 1.8%, December 15, 2024	133,732	134,851	
90,000	Canada Housing Trust No. 1, 1.9%, September 15, 2026	88,055	91,547	
138,000	Canada Housing Trust No. 1, 1.95%, December 15, 2025	142,596	140,697	
436,000	Canada Housing Trust No. 1, 2.1%, September 15, 2029	447,534	447,853	
147,000	Canada Housing Trust No. 1, 2.35%, June 15, 2023	152,218	149,949	
154,000	Canada Housing Trust No. 1, 2.35%, September 15, 2023	162,395	157,365	
456,000	Canada Housing Trust No. 1, 2.35%, June 15, 2027	458,699	473,778	
138,000	Canada Housing Trust No. 1, 2.35%, March 15, 2028	140,792	143,720	
219,000	Canada Housing Trust No. 1, 2.4%, December 15, 2022	225,452	222,440	
77,000	Canada Housing Trust No. 1, 2.55%, March 15, 2025	79,053	79,866	
392,000	Canada Housing Trust No. 1, 2.65%, December 15, 2028	409,564	416,844	
207,000	Canada Housing Trust No. 1, 2.9%, June 15, 2024	222,844	215,309	
56,000	Canada Housing Trust No. 1, Series '55', 3.15%, September 15, 2023	59,757	57,969	
56,000	Canada Housing Trust No. 1, Series '70', 2.25%, December 15, 2025	57,082	57,737	
224,000	Canada Housing Trust No. 1, Series '100', 1.9%, March 15, 2031	224,849	225,216	
65,000	Canada Housing Trust No. 1, Series '101', 1.6%, December 15, 2031	64,740	63,304	
201,000	Canada Housing Trust No. 1, Series 'FEB', 2.65%, March 15, 2028	209,523	212,873	
146,000	Canada Housing Trust No. 1, Series 'MAR', 0.95%, June 15, 2025	145,242	143,910	
138,000	Canada Housing Trust No. 1, Series 'SEPT', 2.55%, December 15, 2023	142,597	141,793	
30,000	Canada Post Corp., Series '2', 4.08%, July 16, 2025	33,606	32,732	
446,000	Government of Canada, 0.25%, February 01, 2023	446,003	443,548	
461,000	Government of Canada, 0.25%, May 01, 2023	460,146	457,529	
284,000	Government of Canada, 0.25%, August 01, 2023	282,968	281,168	
545,000	Government of Canada, 0.25%, April 01, 2024	542,277	535,781	
528,000	Government of Canada, 0.25%, March 01, 2026	517,968	507,590	
293,000	Government of Canada, 0.5%, November 01, 2023	292,255	290,625	
670,000	Government of Canada, 0.5%, September 01, 2025	672,409	654,106	
2,796,000	Government of Canada, 0.5%, December 01, 2030	2,625,495	2,589,546	
124,000	Government of Canada, 0.75%, February 01, 2024	123,110	123,357	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
GOVERNMENT OF CANADA & GUARANTEED (cont'd)				
179,000	Government of Canada, 0.75%, October 01, 2024	178,360	177,366	
357,000	Government of Canada, 1%, September 01, 2026	357,776	352,959	
1,174,000	Government of Canada, 1%, June 01, 2027	1,189,809	1,158,851	
260,000	Government of Canada, 1.25%, March 01, 2025	269,211	260,929	
708,000	Government of Canada, 1.25%, March 01, 2027	699,906	706,507	
3,468,000	Government of Canada, 1.25%, June 01, 2030	3,548,221	3,442,837	
221,000	Government of Canada, 1.5%, June 01, 2023	226,288	223,027	
287,000	Government of Canada, 1.5%, September 01, 2024	291,119	290,284	
209,000	Government of Canada, 1.5%, June 01, 2026	218,841	211,644	
3,290,000	Government of Canada, 1.5%, June 01, 2031	3,328,517	3,313,376	
435,000	Government of Canada, 1.75%, March 01, 2023	449,123	439,840	
587,000	Government of Canada, 2%, September 01, 2023	615,095	597,574	
922,000	Government of Canada, 2%, June 01, 2028	1,003,696	963,065	
135,000	Government of Canada, 2.25%, March 01, 2024	141,511	138,582	
204,000	Government of Canada, 2.25%, June 01, 2025	222,725	211,617	
966,000	Government of Canada, 2.25%, June 01, 2029	1,070,512	1,031,108	
247,000	Government of Canada, 2.5%, June 01, 2024	263,730	255,517	
839,000	Government of Canada, 5.75%, June 01, 2029	1,163,358	1,101,483	
43,000	Government of Canada, 8%, June 01, 2023	51,878	47,297	
301,000	Government of Canada, 8%, June 01, 2027	433,027	406,772	
43,000	Government of Canada, 9%, June 01, 2025	57,443	54,268	
300,000	Muskkrat Falls / Labrador Transmission Assets Funding Trust, Series 'A', 3.63%, June 01, 2029	353,550	338,360	
46,000	Muskkrat Falls / Labrador Transmission Assets Funding Trust, Series 'C', 3.86%, December 01, 2048	62,750	59,667	
30,000	South Coast British Columbia Transportation Authority, 1.6%, July 03, 2030	30,496	28,979	
38,000	South Coast British Columbia Transportation Authority, 3.25%, November 23, 2028	43,777	41,399	
15,000	South Coast British Columbia Transportation Authority, 4.45%, June 09, 2044	20,660	19,552	
		27,648,167	27,103,132	32.91
PROVINCIAL GOVERNMENT & GUARANTEED				
26,000	Financement-Quebec, 5.25%, June 01, 2034	33,525	34,201	
117,000	Hydro-Quebec, 2.1%, February 15, 2060	108,223	106,186	
115,000	Hydro-Quebec, 4%, February 15, 2055	147,849	155,426	
76,000	Hydro-Quebec, 6%, February 15, 2040	112,313	115,418	
5,000	Hydro-Quebec, 6.5%, January 16, 2035	7,549	7,322	
62,000	Hydro-Quebec, Series '19', 6.5%, February 15, 2035	94,523	91,523	
28,000	Hydro-Quebec, Series 'JG', 6%, August 15, 2031	40,148	37,673	
58,000	Hydro-Quebec, Series 'JM', 5%, February 15, 2045	83,882	83,885	
114,000	Hydro-Quebec, Series 'JN', 5%, February 15, 2050	171,869	173,191	
10,000	Newfoundland & Labrador Hydro, 3.6%, December 01, 2045	11,415	11,274	
22,000	Newfoundland & Labrador Hydro, Series 'AB', 6.65%, August 27, 2031	29,705	30,294	
5,000	OPB Finance Trust, Series 'E', 2.95%, February 02, 2026	4,912	5,248	
40,000	OPB Finance Trust, Series 'F', 2.98%, January 25, 2027	42,340	42,046	
219,000	Province of Alberta, 1.65%, June 01, 2031	210,926	211,029	
525,000	Province of Alberta, 2.05%, June 01, 2030	534,171	527,477	
54,000	Province of Alberta, 2.2%, June 01, 2026	52,638	55,452	
66,000	Province of Alberta, 2.35%, June 01, 2025	66,560	67,966	
31,000	Province of Alberta, 2.55%, December 15, 2022	31,403	31,524	
372,000	Province of Alberta, 2.55%, June 01, 2027	383,058	388,499	
18,000	Province of Alberta, 2.65%, September 01, 2023	18,737	18,470	
200,000	Province of Alberta, 2.9%, December 01, 2028	212,610	213,643	
134,000	Province of Alberta, 2.9%, September 20, 2029	140,751	143,263	
112,000	Province of Alberta, 3.05%, December 01, 2048	114,239	122,597	
50,000	Province of Alberta, 3.1%, June 01, 2024	52,369	52,132	
108,000	Province of Alberta, 3.1%, June 01, 2050	124,543	119,976	
92,000	Province of Alberta, 3.3%, December 01, 2046	99,724	104,425	
10,000	Province of Alberta, 3.4%, December 01, 2023	10,413	10,426	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
PROVINCIAL GOVERNMENT & GUARANTEED (cont'd)				
56,000	Province of Alberta, 3.45%, December 01, 2043	64,896	64,399	
101,000	Province of Alberta, 3.5%, June 01, 2031	108,799	113,457	
35,000	Province of Alberta, 3.9%, December 01, 2033	40,819	40,844	
209,000	Province of British Columbia, 1.55%, June 18, 2031	201,257	201,428	
340,000	Province of British Columbia, 2.2%, June 18, 2030	349,654	348,232	
15,000	Province of British Columbia, 2.3%, June 18, 2026	14,790	15,512	
151,000	Province of British Columbia, 2.55%, June 18, 2027	163,143	158,304	
19,000	Province of British Columbia, 2.7%, December 18, 2022	19,866	19,353	
35,000	Province of British Columbia, 2.75%, June 18, 2052	35,009	37,641	
71,000	Province of British Columbia, 2.85%, June 18, 2025	73,679	74,466	
104,000	Province of British Columbia, 2.95%, December 18, 2028	110,002	112,029	
87,000	Province of British Columbia, 2.95%, June 18, 2050	99,582	96,573	
73,000	Province of British Columbia, 3.2%, June 18, 2044	75,772	82,941	
11,000	Province of British Columbia, 4.3%, June 18, 2042	13,889	14,345	
3,000	Province of British Columbia, 4.7%, June 18, 2037	3,819	3,926	
11,000	Province of British Columbia, 4.9%, June 18, 2048	16,971	16,314	
32,000	Province of British Columbia, 4.95%, June 18, 2040	43,670	44,151	
149,000	Province of British Columbia, 5.7%, June 18, 2029	194,907	189,102	
111,000	Province of British Columbia, 6.35%, June 18, 2031	154,557	153,162	
21,000	Province of British Columbia, Series 'BCCD', 3.3%, December 18, 2023	22,800	21,892	
64,000	Province of British Columbia, Series 'BCCD-35', 2.8%, June 18, 2048	60,089	68,685	
13,000	Province of British Columbia, Step Rate	15,812	16,076	
85,000	Province of Manitoba, 2.05%, June 02, 2030	88,409	85,633	
120,000	Province of Manitoba, 2.05%, June 02, 2031	119,797	120,028	
33,000	Province of Manitoba, 2.05%, September 05, 2052	31,806	29,705	
53,000	Province of Manitoba, 2.45%, June 02, 2025	53,759	54,747	
51,000	Province of Manitoba, 2.55%, June 02, 2023	51,842	52,108	
27,000	Province of Manitoba, 2.55%, June 02, 2026	27,061	28,130	
113,000	Province of Manitoba, 2.6%, June 02, 2027	116,567	118,343	
72,000	Province of Manitoba, 2.75%, June 02, 2029	75,597	76,373	
35,000	Province of Manitoba, 2.85%, September 05, 2046	32,152	36,954	
113,000	Province of Manitoba, 3%, June 02, 2028	113,135	121,326	
47,000	Province of Manitoba, 3.2%, March 05, 2050	51,317	53,281	
47,000	Province of Manitoba, 3.4%, September 05, 2048	49,711	54,762	
13,000	Province of Manitoba, 4.05%, September 05, 2045	14,691	16,470	
38,000	Province of Manitoba, 4.1%, March 05, 2041	46,332	47,153	
15,000	Province of Manitoba, 4.6%, March 05, 2038	20,558	19,281	
50,000	Province of Manitoba, 4.63%, March 05, 2063	81,834	76,711	
17,000	Province of Manitoba, 4.65%, March 05, 2040	23,482	22,276	
20,000	Province of Manitoba, 5.7%, March 05, 2037	30,552	28,291	
18,000	Province of Manitoba, 6.3%, March 05, 2031	24,166	24,409	
24,000	Province of New Brunswick, 1.8%, August 14, 2025	25,187	24,284	
82,000	Province of New Brunswick, 2.35%, August 14, 2027	79,780	84,775	
21,000	Province of New Brunswick, 2.6%, August 14, 2026	21,317	21,941	
25,000	Province of New Brunswick, 2.85%, June 02, 2023	25,848	25,648	
31,000	Province of New Brunswick, 3.05%, August 14, 2050	36,578	34,111	
81,000	Province of New Brunswick, 3.1%, August 14, 2028	82,992	87,483	
7,000	Province of New Brunswick, 3.1%, August 14, 2048	8,068	7,723	
19,000	Province of New Brunswick, 3.55%, June 03, 2043	21,581	22,158	
11,000	Province of New Brunswick, 3.55%, June 03, 2055	13,555	13,389	
11,000	Province of New Brunswick, 3.65%, June 03, 2024	12,158	11,615	
28,000	Province of New Brunswick, 3.8%, August 14, 2045	35,499	34,151	
20,000	Province of New Brunswick, 4.55%, March 26, 2037	23,658	25,341	
30,000	Province of New Brunswick, 4.65%, September 26, 2035	38,240	37,930	
30,000	Province of New Brunswick, 4.8%, September 26, 2039	38,618	39,749	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
PROVINCIAL GOVERNMENT & GUARANTEED (cont'd)				
67,000	Province of Newfoundland and Labrador, 1.75%, June 02, 2030	67,324	65,162	
22,000	Province of Newfoundland and Labrador, 2.05%, June 02, 2031	21,654	21,703	
35,000	Province of Newfoundland and Labrador, 2.3%, June 02, 2025	33,884	35,909	
74,000	Province of Newfoundland and Labrador, 2.85%, June 02, 2028	79,028	78,212	
108,000	Province of Newfoundland and Labrador, 2.85%, June 02, 2029	114,745	114,266	
30,000	Province of Newfoundland and Labrador, 3.7%, October 17, 2048	33,045	34,814	
12,000	Province of Newfoundland and Labrador, 4.5%, April 17, 2037	13,760	14,703	
19,000	Province of Newfoundland and Labrador, 4.65%, October 17, 2040	24,704	24,116	
5,000	Province of Newfoundland and Labrador, 6.55%, October 17, 2030	6,746	6,739	
5,000	Province of Newfoundland and Labrador, Series '6R', 5.6%, October 17, 2033	6,486	6,581	
39,000	Province of Newfoundland and Labrador, Series '6X', 3.3%, October 17, 2046	37,754	42,198	
51,000	Province of Newfoundland and Labrador, Series '6Z', 3%, June 02, 2026	54,059	53,917	
36,000	Province of Newfoundland and Labrador, Series '7H', 2.65%, October 17, 2050	34,952	34,672	
41,000	Province of Nova Scotia, 1.1%, June 01, 2028	39,340	39,356	
89,000	Province of Nova Scotia, 2%, September 01, 2030	88,675	89,186	
41,000	Province of Nova Scotia, 2.1%, June 01, 2027	38,602	41,906	
20,000	Province of Nova Scotia, 2.4%, December 01, 2031	20,290	20,513	
36,000	Province of Nova Scotia, 3.15%, December 01, 2051	41,038	40,830	
25,000	Province of Nova Scotia, 3.5%, June 02, 2062	30,769	30,971	
20,000	Province of Nova Scotia, 4.4%, June 01, 2042	26,040	25,990	
1,000	Province of Nova Scotia, 4.5%, June 01, 2037	1,291	1,268	
4,000	Province of Nova Scotia, 4.7%, June 01, 2041	4,947	5,348	
12,000	Province of Nova Scotia, 4.9%, June 01, 2035	15,208	15,518	
2,000	Province of Nova Scotia, 5.8%, June 01, 2033	2,687	2,715	
43,000	Province of Nova Scotia, 6.6%, June 01, 2027	55,717	53,898	
13,000	Province of Nova Scotia, Series 'D8', 2.15%, June 01, 2025	12,715	13,305	
129,000	Province of Ontario, 1.05%, September 08, 2027	129,466	124,550	
458,000	Province of Ontario, 1.35%, December 02, 2030	450,360	434,567	
214,000	Province of Ontario, 1.55%, November 01, 2029	213,253	209,231	
128,000	Province of Ontario, 1.75%, September 08, 2025	133,210	129,260	
211,000	Province of Ontario, 1.85%, February 01, 2027	220,583	213,503	
155,000	Province of Ontario, 1.9%, December 02, 2051	137,749	137,100	
599,000	Province of Ontario, 2.05%, June 02, 2030	637,298	604,246	
618,000	Province of Ontario, 2.15%, June 02, 2031	622,173	624,656	
22,000	Province of Ontario, 2.25%, December 02, 2031	22,101	22,331	
46,000	Province of Ontario, 2.3%, September 08, 2024	47,073	47,177	
62,000	Province of Ontario, 2.4%, June 02, 2026	61,638	64,233	
21,000	Province of Ontario, 2.55%, December 02, 2052	20,273	21,473	
34,000	Province of Ontario, 2.6%, September 08, 2023	34,884	34,867	
192,000	Province of Ontario, 2.6%, June 02, 2025	196,520	199,345	
555,000	Province of Ontario, 2.6%, June 02, 2027	567,870	581,773	
311,000	Province of Ontario, 2.65%, December 02, 2050	338,894	323,311	
586,000	Province of Ontario, 2.7%, June 02, 2029	612,404	620,332	
186,000	Province of Ontario, 2.8%, June 02, 2048	188,661	197,822	
170,000	Province of Ontario, 2.85%, June 02, 2023	177,572	174,415	
630,000	Province of Ontario, 2.9%, June 02, 2028	643,443	673,411	
165,000	Province of Ontario, 2.9%, December 02, 2046	163,668	178,000	
215,000	Province of Ontario, 2.9%, June 02, 2049	218,381	233,241	
218,000	Province of Ontario, 3.45%, June 02, 2045	235,482	255,839	
159,000	Province of Ontario, 3.5%, June 02, 2024	171,608	167,301	
227,000	Province of Ontario, 3.5%, June 02, 2043	267,676	266,119	
143,000	Province of Ontario, 4.6%, June 02, 2039	188,129	186,756	
202,000	Province of Ontario, 4.65%, June 02, 2041	274,019	270,463	
145,000	Province of Ontario, 4.7%, June 02, 2037	185,633	188,431	
41,000	Province of Ontario, 5.6%, June 02, 2035	55,829	56,528	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
PROVINCIAL GOVERNMENT & GUARANTEED (cont'd)				
32,000	Province of Ontario, 5.7%, December 02, 2039	45,749	46,807	
58,000	Province of Ontario, 5.85%, March 08, 2033	81,911	78,886	
238,000	Province of Ontario, 6.2%, June 02, 2031	328,238	323,741	
308,000	Province of Ontario, 6.5%, March 08, 2029	421,615	403,984	
25,000	Province of Ontario, 7.5%, February 07, 2024	32,360	28,220	
14,000	Province of Ontario, 8%, June 02, 2026	19,824	17,840	
31,000	Province of Ontario, 8%, December 02, 2026	43,051	40,258	
18,000	Province of Ontario, 8.1%, September 08, 2023	22,486	20,095	
39,000	Province of Ontario, 8.5%, December 02, 2025	54,664	49,231	
324,000	Province of Ontario, Series 'K.J.', 7.6%, June 02, 2027	445,991	423,028	
2,000	Province of Prince Edward Island, 3.6%, January 17, 2053	2,087	2,411	
8,000	Province of Prince Edward Island, 4.6%, May 19, 2041	10,371	10,398	
435,000	Province of Quebec, 1.5%, September 01, 2031	414,605	415,992	
703,000	Province of Quebec, 1.9%, September 01, 2030	741,061	702,109	
10,000	Province of Quebec, 2.25%, February 22, 2024	10,171	10,238	
398,000	Province of Quebec, 2.3%, September 01, 2029	411,688	411,219	
77,000	Province of Quebec, 2.5%, September 01, 2026	80,322	80,291	
101,000	Province of Quebec, 2.75%, September 01, 2025	107,427	105,749	
367,000	Province of Quebec, 2.75%, September 01, 2027	372,907	388,756	
392,000	Province of Quebec, 2.75%, September 01, 2028	417,958	416,717	
44,000	Province of Quebec, 2.85%, December 01, 2053	44,873	48,316	
88,000	Province of Quebec, 3%, September 01, 2023	91,895	90,854	
226,000	Province of Quebec, 3.1%, December 01, 2051	273,295	259,043	
57,000	Province of Quebec, 3.5%, December 01, 2022	60,008	58,427	
152,000	Province of Quebec, 3.5%, December 01, 2045	165,557	181,216	
145,000	Province of Quebec, 3.5%, December 01, 2048	167,709	175,285	
84,000	Province of Quebec, 3.75%, September 01, 2024	90,634	89,411	
86,000	Province of Quebec, 4.25%, December 01, 2043	113,845	112,626	
74,000	Province of Quebec, 5%, December 01, 2038	100,002	100,919	
150,000	Province of Quebec, 5%, December 01, 2041	220,510	211,198	
2,000	Province of Quebec, 5.35%, June 01, 2025	2,363	2,257	
46,000	Province of Quebec, 5.75%, December 01, 2036	67,242	65,855	
69,000	Province of Quebec, 6.25%, June 01, 2032	98,689	95,586	
30,000	Province of Quebec, 8.5%, April 01, 2026	41,968	38,508	
36,000	Province of Quebec, 9.38%, January 16, 2023	48,625	39,167	
15,000	Province of Quebec, Coupon Strip, April 01, 2035	9,730	10,979	
5,000	Province of Quebec, Series 'NG', 9.5%, March 30, 2023	6,397	5,532	
179,000	Province of Quebec, Series 'OS', 6%, October 01, 2029	238,474	231,946	
40,000	Province of Quebec, Series 'QY', 1.85%, February 13, 2027	41,080	40,574	
56,000	Province of Saskatchewan, 2.15%, June 02, 2031	56,524	56,511	
115,000	Province of Saskatchewan, 2.2%, June 02, 2030	123,688	117,189	
24,000	Province of Saskatchewan, 2.55%, June 02, 2026	23,917	25,008	
60,000	Province of Saskatchewan, 2.65%, June 02, 2027	59,545	63,016	
12,000	Province of Saskatchewan, 2.95%, June 02, 2058	12,375	13,127	
88,000	Province of Saskatchewan, 3.05%, December 02, 2028	95,312	94,899	
41,000	Province of Saskatchewan, 3.1%, June 02, 2050	46,078	45,668	
14,000	Province of Saskatchewan, 3.2%, June 03, 2024	14,644	14,632	
35,000	Province of Saskatchewan, 3.3%, June 02, 2048	37,363	40,077	
22,000	Province of Saskatchewan, 3.4%, February 03, 2042	22,765	25,059	
14,000	Province of Saskatchewan, 3.75%, March 05, 2054	17,732	17,734	
30,000	Province of Saskatchewan, 5.75%, March 05, 2029	36,704	37,774	
20,000	Province of Saskatchewan, Series 'EC', 5%, March 05, 2037	27,719	26,549	
		20,983,082	20,954,666	25.44

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
MUNICIPAL BONDS				
76,000	City of Montreal, 1.75%, September 01, 2030	77,612	73,929	
32,000	City of Montreal, 2%, September 01, 2031	31,429	31,492	
35,000	City of Montreal, 2.3%, September 01, 2029	37,647	35,719	
12,000	City of Montreal, 2.4%, December 01, 2041	11,376	11,543	
56,000	City of Montreal, 3%, September 01, 2027	56,410	59,559	
30,000	City of Montreal, 3.15%, September 01, 2028	34,195	32,307	
21,000	City of Montreal, 3.15%, December 01, 2036	20,852	22,568	
10,000	City of Montreal, 3.5%, September 01, 2023	10,481	10,391	
22,000	City of Montreal, 3.5%, September 01, 2024	22,795	23,202	
12,000	City of Montreal, 4.1%, December 01, 2034	14,685	14,238	
12,000	City of Montreal, 4.25%, December 01, 2032	13,138	14,198	
15,000	City of Montreal, 6%, June 01, 2043	22,535	23,171	
16,000	City of Ottawa, 3.1%, July 27, 2048	15,581	17,411	
12,000	City of Ottawa, 4.2%, July 30, 2053	16,662	16,032	
15,000	City of Toronto, 1.6%, December 02, 2030	14,476	14,524	
9,000	City of Toronto, 2.15%, August 25, 2040	8,946	8,379	
55,000	City of Toronto, 2.4%, June 07, 2027	51,636	56,974	
6,000	City of Toronto, 2.45%, February 06, 2025	5,924	6,186	
39,000	City of Toronto, 2.65%, November 09, 2029	43,267	40,974	
15,000	City of Toronto, 2.8%, November 22, 2049	16,102	15,429	
10,000	City of Toronto, 2.85%, November 23, 2041	10,148	10,359	
12,000	City of Toronto, 3.25%, June 24, 2046	12,078	13,285	
36,000	City of Toronto, 3.5%, June 02, 2036	39,313	40,402	
9,000	City of Toronto, 3.8%, December 13, 2042	9,884	10,677	
20,000	City of Toronto, 3.9%, September 29, 2023	21,870	20,953	
9,000	City of Toronto, 4.15%, March 10, 2044	10,467	11,277	
20,000	City of Toronto, 4.7%, June 10, 2041	24,946	26,317	
11,000	City of Vancouver, 3.7%, October 18, 2052	13,962	13,454	
11,000	City of Winnipeg, 4.3%, November 15, 2051	15,140	14,585	
20,000	Municipal Finance Authority of British Columbia, 1.1%, June 01, 2025	20,316	19,765	
14,000	Municipal Finance Authority of British Columbia, 2.5%, April 19, 2026	13,731	14,524	
39,000	Municipal Finance Authority of British Columbia, 2.55%, October 09, 2029	42,882	40,779	
10,000	Municipal Finance Authority of British Columbia, 2.6%, April 23, 2023	10,042	10,216	
5,000	Municipal Finance Authority of British Columbia, 2.95%, October 14, 2024	5,301	5,215	
37,000	Municipal Finance Authority of British Columbia, 3.05%, October 23, 2028	36,610	39,886	
16,000	Municipal Finance Authority of British Columbia, 3.75%, September 26, 2023	17,220	16,731	
40,000	Municipal Finance Authority of British Columbia, 4.95%, December 01, 2027	47,515	47,143	
20,000	Regional Municipality of Peel, 2.5%, June 16, 2051	20,241	19,485	
9,000	Regional Municipality of Peel, 3.85%, October 30, 2042	9,710	10,728	
20,000	Regional Municipality of Peel, 5.1%, June 29, 2040	29,344	27,276	
39,000	Regional Municipality of York, 1.7%, May 27, 2030	40,082	38,109	
16,000	Regional Municipality of York, 2.15%, June 22, 2031	16,099	16,084	
24,000	Regional Municipality of York, 2.35%, June 09, 2027	23,140	24,800	
4,000	Regional Municipality of York, 2.5%, June 02, 2026	4,346	4,154	
50,000	Regional Municipality of York, Series 'F', 4%, May 31, 2032	62,060	58,313	
		1,082,196	1,082,743	1.32
FOREIGN BONDS				
116,000	Anheuser-Busch InBev Finance Inc., 4.32%, May 15, 2047	126,610	127,302	
36,000	Asian Development Bank, 4.65%, February 16, 2027	42,126	41,428	
123,000	AT&T Inc., 4.85%, May 25, 2047	131,019	139,630	
124,000	AT&T Inc., 5.1%, November 25, 2048	136,791	146,340	
63,000	Aviva PLC, 4%, October 02, 2030	65,129	68,600	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
FOREIGN BONDS (cont'd)				
79,000	Heathrow Funding Ltd., 2.69%, October 13, 2029	80,422	79,253	
40,000	Heathrow Funding Ltd., 3.4%, March 08, 2030	42,096	41,567	
62,000	Heathrow Funding Ltd., 3.66%, January 13, 2033	64,567	65,010	
57,000	Heathrow Funding Ltd., 3.73%, April 13, 2035	59,028	59,238	
50,000	Heathrow Funding Ltd., 3.78%, September 04, 2032	54,255	53,082	
45,000	Inter-American Development Bank, 0.75%, October 15, 2025	45,136	43,893	
59,000	Inter-American Development Bank, 0.88%, August 27, 2027	58,822	56,475	
9,000	Inter-American Development Bank, 1.7%, October 10, 2024	9,368	9,106	
13,000	International Bank for Reconstruction and Development, 0.75%, July 02, 2025	13,087	12,703	
62,000	International Bank for Reconstruction and Development, 0.88%, September 28, 2027	62,368	59,401	
21,000	International Bank for Reconstruction and Development, 1.9%, January 16, 2025	21,330	21,339	
30,000	International Bank for Reconstruction and Development, 1.95%, September 20, 2029	32,008	30,349	
12,000	International Bank for Reconstruction and Development, 2.25%, January 17, 2023	12,048	12,183	
13,000	International Finance Corp., 2.38%, July 19, 2023	13,231	13,278	
85,000	Manulife Finance Delaware L.P., 5.06%, December 15, 2041	96,798	103,670	
103,000	National Grid Electricity Transmission PLC, 2.3%, June 22, 2029	102,821	102,367	
91,000	Transurban Finance Co. Pty Ltd., 4.56%, November 14, 2028	97,294	101,018	
140,000	Verizon Communications Inc., 2.38%, March 22, 2028	140,012	140,402	
135,000	Verizon Communications Inc., 2.5%, May 16, 2030	142,833	134,168	
34,000	Verizon Communications Inc., 3.63%, May 16, 2050	35,674	33,900	
82,000	Verizon Communications Inc., 4.05%, March 22, 2051	85,249	88,152	
		1,770,122	1,783,854	2.17
Total Bonds		82,447,983	81,948,662	99.50
Adjustment for transaction costs		-		
Total Investments		82,447,983	81,948,662	99.50
Other Net Assets (Liabilities)			415,857	0.50
Net Assets Attributable to Holders of Redeemable Units			82,364,519	100.00

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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	-	-
Soft dollar commissions [†]	-	-

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Non-Hedged Units	
	2021	2020
Number of redeemable units at the beginning of year	2,713,163	3,213,163
Redeemable units issued for cash	525,000	150,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(1,600,000)	(650,000)
Number of redeemable units at the end of year	1,638,163	2,713,163

[†]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

Management Fee Rate (Note 5)

as at December 31, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.180

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2021	2020
Loaned	20,155	-
Collateral (non-cash)	21,188	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	12	-
Charges	(5)	-
Securities lending revenue	7	-
Charges as a % of gross securities lending revenue	41.1	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	-
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

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 December 31, 2021

Credit Rating ^{A*}	Net Assets (%)
AAA/Aaa/A++	34.5
AA/Aa/A+	11.4
A	28.4
BBB/Baa/B++	25.2
Total	99.5

as at December 31, 2020

Credit Rating ^{A*}	Net Assets (%)
AAA/Aaa/A++	29.2
AA/Aa/A+	15.2
A	35.9
BBB/Baa/B++	19.2
Total	99.5

^ACredit 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 December 31, 2021 and 2020, the Fund did not invest in equities and therefore was not subject to other price risk.

Currency Risk

As at December 31, 2021 and 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 December 31, 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)
Interest Rate Exposure	332	6,258	4,934	70,425	81,949

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)
Interest Rate Exposure	1,414	21,206	17,837	102,601	143,058

As at December 31, 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 \$1,861,000 (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 December 31, 2021

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Bonds	-	81,949	-	81,949
Total	-	81,949	-	81,949

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
Total	-	143,057	-	143,057

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	103,912	77,053
Investments pledged as collateral	-	-
Cash	70	334
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	15	30
Cash collateral on deposit for short sale	-	-
Dividends receivable	-	-
Interest receivable	471	406
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	104,468	77,823
Liabilities		
Current liabilities		
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	16	-
Accounts payable and accrued liabilities	19	-
Foreign capital gains tax	-	-
	35	143
Net assets attributable to holders of redeemable units	104,433	77,680

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	104,433	77,680	48.57	50.12	2,150,000	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

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	1,726	2,504
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	56	1,197
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(2,043)	661
Total net gain (loss) on investments and derivatives	(261)	4,362
Other income		
Foreign exchange gain (loss) on cash	-	-
Securities lending revenue (Note 6)	5	-
Fees rebate	104	36
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	109	36
Total income	(152)	4,398
Expenses		
Management fees (Note 5)	140	164
Commissions and other portfolio transaction costs	11	2
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	4	8
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	156	175
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	(308)	4,223

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	(308)	4,223	(0.20)	2.32	1,575,479	1,823,497

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

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	77,680	103,103
Increase (decrease) in net assets attributable to holders of redeemable units	(308)	4,223
Distributions to holders of redeemable units		
From net investment income	(1,707)	(2,378)
From net realized gains	-	-
Return of capital	-	(6)
Total distributions to holders of redeemable units	(1,707)	(2,384)
Redeemable unit transactions		
Proceeds from redeemable units issued	50,828	34,814
Reinvestment of distributions to holders of redeemable units	120	-
Redemption of redeemable units	(22,180)	(62,076)
Net increase (decrease) from redeemable unit transactions	28,768	(27,262)
Net increase (decrease) in net assets attributable to holders of redeemable units	26,753	(25,423)
Net assets attributable to holders of redeemable units at the end of year	104,433	77,680

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

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(308)	4,223
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(56)	(1,197)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	11	2
Change in unrealized (appreciation) depreciation in value of investments and derivatives	2,043	(661)
Proceeds from sale and maturity of investments and derivatives	79,101	128,138
Purchase of investments and derivatives	(125,097)	(97,064)
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	(65)	295
Increase (decrease) in management fees payable	16	(12)
Change in other accounts receivable and payable	35	(30)
Amortization interest earned	-	-
Net cash from (used in) operating activities	(44,320)	33,694
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(1,729)	(2,524)
Proceeds from issuance of redeemable units	50,827	27,365
Amounts paid on redemption of redeemable units	(5,042)	(59,610)
Net cash from (used in) financing activities	44,056	(34,769)
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(264)	(1,075)
Cash (bank overdraft), beginning of year	334	1,409
Cash (bank overdraft), end of year	70	334
Supplementary Information:		
Dividends received, net of withholding tax*	-	-
Interest received, net of withholding tax*	1,661	2,799
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 December 31, 2021

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS				
CORPORATE BONDS				
128,000	407 International Inc., 1.8%, May 22, 2025	129,791	128,662	
95,000	AIMCo Realty Investors L.P., 2.2%, November 04, 2026	95,131	95,866	
273,000	Alimentation Couche-Tard Inc., 3.06%, July 26, 2024	285,212	281,349	
171,000	Alimentation Couche-Tard Inc., Series '5', 3.6%, June 02, 2025	183,215	179,867	
50,000	Allied Properties REIT, Series 'C', 3.64%, April 21, 2025	53,073	52,195	
149,000	Allied Properties REIT, Series 'H', 1.73%, February 12, 2026	145,573	145,453	
147,000	AltaGas Ltd., 1.23%, March 18, 2024	146,176	145,033	
133,000	AltaGas Ltd., 2.16%, June 10, 2025	134,497	133,157	
187,000	AltaGas Ltd., 2.61%, December 16, 2022	189,137	189,401	
92,000	AltaGas Ltd., 3.57%, June 12, 2023	96,947	94,206	
73,000	AltaGas Ltd., 3.84%, January 15, 2025	77,801	76,566	
80,000	AltaGas Ltd., 4.12%, April 07, 2026	86,666	85,693	
79,000	AltaGas Ltd., 4.4%, March 15, 2024	84,643	82,913	
70,000	AltaLink L.P., 2.75%, May 29, 2026	73,227	72,814	
100,000	ARC Resources Ltd., 2.35%, March 10, 2026	100,150	100,014	
110,000	Artis REIT, Series 'D', 3.82%, September 18, 2023	111,593	111,931	
250,000	Bank of Montreal, 1.55%, May 28, 2026	246,881	245,490	
148,000	Bank of Montreal, 1.76%, March 10, 2026	147,602	146,929	
247,000	Bank of Montreal, 1.93%, July 22, 2031	244,662	243,099	
310,000	Bank of Montreal, 2.08%, June 17, 2030	311,721	309,514	
266,000	Bank of Montreal, 2.37%, January 17, 2025	271,807	270,578	
393,000	Bank of Montreal, 2.88%, September 17, 2029	407,031	402,490	
102,000	Bank of Montreal, 4.61%, September 10, 2025	117,736	112,705	
425,000	Bank of Nova Scotia, 1.85%, November 02, 2026	417,108	420,662	
311,000	Bank of Nova Scotia, 2.16%, February 03, 2025	315,139	314,481	
587,000	Bank of Nova Scotia, 2.84%, July 03, 2029	607,662	599,942	
646,000	Bank of Nova Scotia, 3.89%, January 18, 2029	690,937	673,125	
123,136	Bankers Hall L.P., 4.38%, November 20, 2023	126,545	125,574	
44,000	BCI QuadReal Realty, 1.07%, February 04, 2026	42,911	42,648	
55,000	BCI QuadReal Realty, Series '1', 1.68%, March 03, 2025	56,390	54,907	
95,000	bcIMC Realty Corp., 2.84%, June 03, 2025	98,286	98,157	
369,000	Bell Canada, 2.7%, February 27, 2024	381,919	376,701	
133,000	Bell Canada, 2.75%, January 29, 2025	139,237	136,352	
144,000	Bell Canada, 2.9%, August 12, 2026	149,878	148,373	
373,000	Bell Canada, 3.35%, March 12, 2025	395,443	388,457	
186,000	Bell Canada, 3.55%, March 02, 2026	198,331	196,008	
221,000	Bell Canada, 4.7%, September 11, 2023	237,692	231,124	
369,000	Bell Canada, Series 'M-26', 3.35%, March 22, 2023	377,988	376,561	
47,000	Bell MTS Inc., 4%, May 27, 2024	49,957	49,250	
42,000	BMW Canada Inc., Series 'X', 0.99%, January 14, 2025	41,607	41,084	
174,000	Brookfield Asset Management Inc., 4.82%, January 28, 2026	194,368	191,012	
276,000	Brookfield Infrastructure Finance ULC, 3.32%, February 22, 2024	289,452	284,580	
91,000	Brookfield Renewable Partners ULC, 3.75%, June 02, 2025	97,800	95,933	
149,000	Bruce Power L.P., 3.97%, June 23, 2026	161,265	160,262	
145,000	Bruce Power L.P., Series '17-1', 3%, June 21, 2024	150,297	149,186	
194,000	Cameco Corp., 4.19%, June 24, 2024	205,805	203,092	
221,000	Canadian Imperial Bank of Commerce, 1.1%, January 19, 2026	217,167	213,784	
195,000	Canadian Imperial Bank of Commerce, 1.7%, July 15, 2026	194,099	192,263	
247,000	Canadian Imperial Bank of Commerce, 1.96%, April 21, 2031	245,159	243,769	
357,000	Canadian Imperial Bank of Commerce, 2%, April 17, 2025	360,819	358,893	
307,000	Canadian Imperial Bank of Commerce, 2.01%, July 21, 2030	307,025	305,618	
562,000	Canadian Imperial Bank of Commerce, 2.95%, June 19, 2029	583,483	575,558	
309,000	Canadian Imperial Bank of Commerce, 3.3%, May 26, 2025	334,526	326,202	
555,000	Canadian Imperial Bank of Commerce, 3.45%, April 04, 2028	574,671	568,157	
74,000	Canadian National Railway Co., 2.8%, September 22, 2025	78,431	76,793	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
189,000	Canadian Natural Resources Ltd., 1.45%, November 16, 2023	189,430	188,385	
203,000	Canadian Natural Resources Ltd., 3.55%, June 03, 2024	213,791	210,600	
390,000	Canadian Pacific Railway Co., 1.59%, November 24, 2023	390,182	390,591	
86,000	Canadian Tire Corp. Ltd., 3.17%, July 06, 2023	90,687	88,060	
100,000	Canadian Western Bank, 1.93%, April 16, 2026	99,510	99,128	
87,000	Canadian Western Bank, 2.61%, January 30, 2025	89,118	88,704	
110,000	Canadian Western Bank, Series 'F', 3.67%, June 11, 2029	114,921	113,537	
177,000	Capital Power Corp., 4.28%, September 18, 2024	189,964	187,258	
74,000	Capital Power Corp., 4.99%, January 23, 2026	83,042	81,437	
170,000	Cenovus Energy Inc., 3.55%, March 12, 2025	178,212	176,755	
28,000	Central 1 Credit Union, 1.32%, January 29, 2026	27,404	27,264	
37,000	Central 1 Credit Union, 2.39%, June 30, 2031	36,583	36,821	
62,000	Chartwell Retirement Residences, 3.79%, December 11, 2023	64,872	63,818	
29,000	Chartwell Retirement Residences, Series 'B', 4.21%, April 28, 2025	30,715	30,485	
41,000	CHIP Mortgage Trust, 1.74%, December 15, 2045	40,986	40,540	
61,000	Choice Properties REIT, 4.29%, February 08, 2024	65,494	63,880	
70,000	Choice Properties REIT, Series 'B', 4.9%, July 05, 2023	75,402	72,940	
51,000	Choice Properties REIT, Series 'F', 4.06%, November 24, 2025	55,490	54,449	
96,000	Choice Properties REIT, Series 'G', 3.2%, March 07, 2023	97,051	97,842	
120,000	Choice Properties REIT, Series 'J', 3.55%, January 10, 2025	127,052	125,203	
202,000	Choice Properties REIT, Series 'K', 3.56%, September 09, 2024	213,968	210,371	
157,000	CI Financial Corp., 3.22%, July 22, 2024	163,298	162,443	
109,000	CI Financial Corp., 3.76%, May 26, 2025	115,349	114,842	
43,000	Coast Capital Savings Federal Credit Union, 5%, May 03, 2028	43,799	44,799	
95,000	Cogeco Communications Inc., 4.18%, May 26, 2023	98,748	97,812	
32,000	Crombie REIT, Series 'E', 4.8%, January 31, 2025	35,445	34,348	
44,000	Crombie REIT, Series 'F', 3.68%, August 26, 2026	46,844	46,222	
45,000	CT REIT, Series 'B', 3.53%, June 09, 2025	47,910	47,007	
44,000	CT REIT, Series 'D', 3.29%, June 01, 2026	46,222	45,759	
119,000	Daimler Canada Finance Inc., 1.65%, September 22, 2025	118,815	117,822	
83,000	Dollarama Inc., Restricted, 1.87%, July 08, 2026	82,971	82,217	
184,000	Dollarama Inc., 3.55%, November 06, 2023	194,992	190,414	
111,000	Dream Industrial REIT, Series 'A', 1.66%, December 22, 2025	109,742	109,068	
186,000	Emera Inc., 2.9%, June 16, 2023	192,679	189,698	
21,000	Empire Life Insurance Co. (The), Restricted, 2.02%, September 24, 2031	20,895	20,698	
60,000	Enbridge Gas Inc., 2.5%, August 05, 2026	62,241	61,534	
106,000	Enbridge Gas Inc., 3.31%, September 11, 2025	113,312	111,551	
145,000	Enbridge Inc., 2.44%, June 02, 2025	148,813	147,123	
315,000	Enbridge Inc., 3.19%, December 05, 2022	319,593	320,702	
179,000	Enbridge Inc., 3.94%, June 30, 2023	188,935	184,349	
194,000	Enbridge Inc., 3.95%, November 19, 2024	206,864	204,297	
85,000	Enbridge Inc., Series '10', 3.94%, January 13, 2023	89,139	87,297	
89,000	Enbridge Pipelines Inc., 3%, August 10, 2026	93,509	92,435	
159,000	Enbridge Pipelines Inc., 3.45%, September 29, 2025	170,707	167,158	
125,000	Enbridge Pipelines Inc., 3.79%, August 17, 2023	131,263	128,990	
42,000	Enbridge Pipelines Inc., Series 'K', 8.2%, February 15, 2024	48,439	47,326	
40,000	ENMAX Corp., 3.81%, December 05, 2024	42,124	41,927	
60,000	ENMAX Corp., Series '6', 3.33%, June 02, 2025	62,378	62,352	
156,000	Equitable Bank, 1.77%, September 21, 2023	157,112	156,189	
51,000	Equitable Bank, 1.88%, November 26, 2025	50,282	50,068	
67,000	Equitable Bank, 1.94%, March 10, 2025	66,561	66,453	
160,000	Equitable Bank, 1.98%, May 09, 2024	159,723	160,021	
21,000	Fairfax Financial Holdings Ltd., 4.95%, March 03, 2025	23,474	22,730	
200,000	Federation des Caisses Desjardins du Quebec, 1.09%, January 21, 2026	195,909	193,398	
100,000	Federation des Caisses Desjardins du Quebec, 1.59%, September 10, 2026	98,365	98,040	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
200,000	Federation des Caisses Desjardins du Quebec, 1.99%, May 28, 2031	198,397	197,284	
200,000	Federation des Caisses Desjardins du Quebec, Floating Rate, May 26, 2030	203,563	204,452	
28,000	Finning International Inc., 2.63%, August 14, 2026	28,824	28,312	
81,000	First Capital Realty Inc., Series 'P', 3.95%, December 05, 2022	83,209	82,915	
120,000	First Capital Realty Inc., Series 'R', 4.79%, August 30, 2024	129,560	127,728	
74,000	First Capital Realty Inc., Series 'T', 3.6%, May 06, 2026	77,367	76,694	
109,000	First Capital REIT, Series 'Q', 3.9%, October 30, 2023	114,408	112,708	
74,000	First Capital REIT, Series 'S', 4.32%, July 31, 2025	79,528	78,518	
39,000	First National Financial Corp., Series '2', 3.58%, November 25, 2024	40,495	40,276	
54,000	First National Financial Corp., Series '3', 2.96%, November 17, 2025	54,569	54,655	
201,000	Fortis Inc., 2.85%, December 12, 2023	209,911	206,109	
27,000	FortisBC Energy Inc., 2.58%, April 08, 2026	28,080	27,810	
123,000	General Motors Financial of Canada Ltd., 1.7%, July 09, 2025	121,985	121,147	
111,000	General Motors Financial of Canada Ltd., 1.75%, April 15, 2026	108,891	108,598	
160,000	General Motors Financial of Canada Ltd., 5.95%, May 14, 2024	178,639	174,663	
203,000	General Motors Financial of Canada Ltd., Series '5', 3.25%, November 07, 2023	211,414	208,476	
55,000	Genworth MI Canada Inc., 4.24%, April 01, 2024	58,756	57,600	
78,000	George Weston Ltd., 4.12%, June 17, 2024	82,678	81,779	
82,000	Gibson Energy Inc., 2.45%, July 14, 2025	83,277	82,938	
147,000	Granite REIT Holdings L.P., Series '3', 3.87%, November 30, 2023	156,227	152,722	
139,000	H&R REIT, 3.37%, January 30, 2024	144,153	142,926	
81,000	H&R REIT, Series 'O', 3.42%, January 23, 2023	82,083	82,581	
91,000	H&R REIT, Series 'Q', 4.07%, June 16, 2025	96,790	96,194	
63,000	H&R REIT, Series 'R', Restricted, 2.91%, June 02, 2026	63,776	64,022	
100,000	Honda Canada Finance Inc., 1.34%, March 17, 2026	97,751	97,395	
80,000	Honda Canada Finance Inc., 1.71%, September 28, 2026	78,919	78,712	
102,000	Honda Canada Finance Inc., 3.44%, May 23, 2025	110,156	107,363	
250,000	HSBC Bank Canada, 1.78%, May 20, 2026	249,022	248,025	
69,000	Hydro One Inc., 1.76%, February 28, 2025	70,530	69,350	
100,000	Hydro One Inc., 2.77%, February 24, 2026	104,784	103,907	
68,000	Hydro One Inc., 2.97%, June 26, 2025	71,643	70,936	
111,000	Hyundai Capital Canada Inc., Series 'A', 2.01%, May 12, 2026	110,605	109,996	
80,000	iA Financial Corp. Inc., 2.4%, February 21, 2030	81,600	81,009	
76,000	iA Financial Corp. Inc., 3.07%, September 24, 2031	79,237	78,921	
60,000	Intact Financial Corp., 3.69%, March 24, 2025	64,096	63,423	
57,000	Intact Financial Corp., 3.77%, March 02, 2026	61,385	60,927	
126,000	Inter Pipeline Ltd., 2.61%, September 13, 2023	128,762	127,615	
194,000	Inter Pipeline Ltd., 2.73%, April 18, 2024	199,085	196,717	
83,000	Inter Pipeline Ltd., 3.17%, March 24, 2025	85,920	85,042	
34,000	Ivanhoe Cambridge II Inc., Series '2', 2.3%, December 12, 2024	34,354	34,595	
60,000	John Deere Financial Inc., 1.63%, April 09, 2026	59,653	59,318	
82,000	John Deere Financial Inc., 2.41%, January 14, 2025	85,316	83,621	
60,000	John Deere Financial Inc., 2.58%, October 16, 2026	61,341	61,669	
140,000	Laurentian Bank of Canada, 1.15%, June 03, 2024	138,767	137,979	
173,000	Laurentian Bank of Canada, 3.45%, June 27, 2023	180,031	178,073	
138,000	Loblaws Cos. Ltd., 3.92%, June 10, 2024	147,182	145,051	
322,000	Loblaws Cos. Ltd., 4.86%, September 12, 2023	348,171	337,675	
44,000	Lower Mattagami Energy L.P., Series '2016-1', 2.31%, October 21, 2026	44,723	45,045	
100,000	Manulife Bank of Canada, 1.34%, February 26, 2026	97,969	97,844	
130,000	Manulife Bank of Canada, 1.5%, June 25, 2025	130,074	128,905	
100,000	Manulife Bank of Canada, 1.54%, September 14, 2026	98,283	98,033	
200,000	Manulife Financial Corp., 2.24%, May 12, 2030	204,113	201,754	
118,000	Metro Inc., 2.68%, December 05, 2022	119,120	119,630	
80,000	Metro Inc., Series 'J', Restricted, 1.92%, December 02, 2024	80,162	80,386	
47,000	Morguard Corp., 4.72%, January 25, 2024	48,318	47,790	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
36,000	Morguard Corp., Series 'G', 4.4%, September 28, 2023	35,981	36,410	
141,000	National Bank of Canada, 1.53%, June 15, 2026	138,803	138,395	
133,000	National Bank of Canada, 1.57%, August 18, 2026	132,886	131,583	
190,000	National Bank of Canada, 2.24%, November 04, 2026	189,776	191,515	
132,000	National Bank of Canada, 2.58%, February 03, 2025	137,898	135,100	
274,000	National Bank of Canada, 3.18%, February 01, 2028	278,066	279,004	
60,000	NAV Canada, Series '21-1', 0.94%, February 09, 2026	58,124	58,092	
205,000	Nissan Canada Inc., 1.63%, March 18, 2024	203,998	203,201	
120,000	Nissan Canada Inc., 2.1%, September 22, 2025	118,878	118,713	
124,000	North West Redwater Partnership / NWR Financing Co Ltd, 3.2%, April 24, 2026	130,213	129,402	
199,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'A', 3.2%, July 22, 2024	208,035	205,701	
184,000	North West Redwater Partnership / NWR Financing Co. Ltd., Series 'L', 1.2%, December 01, 2023	183,795	182,812	
52,000	OMERS Realty Corp., Series '10', 3.33%, June 05, 2025	55,304	54,551	
162,000	Ontario Electricity Financial Corp., 8.25%, June 22, 2026	207,972	207,754	
62,000	Ontario Electricity Financial Corp., 8.5%, May 26, 2025	83,542	76,154	
81,000	Ontario Electricity Financial Corp., 9%, May 26, 2025	101,669	100,866	
80,000	Ontario Power Generation Inc., 1.17%, April 22, 2026	78,184	77,705	
80,000	Ontario Power Generation Inc., 2.89%, April 08, 2025	83,063	82,982	
241,000	Pembina Pipeline Corp., 2.56%, June 01, 2023	247,884	244,358	
255,000	Pembina Pipeline Corp., 2.99%, January 22, 2024	264,483	260,707	
133,000	Pembina Pipeline Corp., 3.71%, August 11, 2026	142,029	140,442	
139,000	Pembina Pipeline Corp., Series '5', 3.54%, February 03, 2025	146,806	144,585	
79,000	Penske Truck Leasing Canada Inc., 2.85%, December 07, 2022	78,137	80,077	
298,000	PSP Capital Inc., 0.9%, June 15, 2026	292,465	289,885	
249,000	PSP Capital Inc., Series '11', 3%, November 05, 2025	269,661	263,044	
13,000	PSP Capital Inc., Series '7', 3.29%, April 04, 2024	13,818	13,588	
20,000	PSP Capital Inc., Series '9', 2.09%, November 22, 2023	20,381	20,357	
79,000	Reliance L.P., 3.75%, March 15, 2026	84,127	83,313	
102,000	Reliance L.P., 3.84%, March 15, 2025	108,633	107,023	
116,000	RioCan REIT, Series 'AA', 3.21%, September 29, 2023	119,878	118,797	
126,000	RioCan REIT, Series 'AB', 2.58%, February 12, 2025	128,715	127,872	
124,000	RioCan REIT, Series 'AD', 1.97%, June 15, 2026	122,148	121,963	
70,000	RioCan REIT, Series 'T', 3.73%, April 18, 2023	71,905	71,906	
118,000	RioCan REIT, Series 'W', 3.29%, February 12, 2024	122,998	121,410	
205,000	Rogers Communications Inc., 4%, March 13, 2024	217,565	213,808	
250,000	Royal Bank of Canada, 1.59%, May 04, 2026	247,519	246,230	
265,000	Royal Bank of Canada, 1.94%, May 01, 2025	270,310	266,076	
250,000	Royal Bank of Canada, 2.09%, June 30, 2030	251,997	249,948	
305,000	Royal Bank of Canada, 2.14%, November 03, 2031	299,736	302,398	
304,000	Royal Bank of Canada, 2.88%, December 23, 2029	310,089	311,507	
160,000	Royal Bank of Canada, 4.93%, July 16, 2025	184,620	178,120	
78,000	Saputo Inc., 1.42%, June 19, 2026	75,807	75,481	
121,000	Saputo Inc., 2.83%, November 21, 2023	125,930	123,526	
155,000	Saputo Inc., 2.88%, November 19, 2024	160,211	159,098	
74,000	Saputo Inc., 3.6%, August 14, 2025	79,220	77,770	
151,000	Shaw Communications Inc., 3.8%, November 02, 2023	161,908	156,472	
194,000	Shaw Communications Inc., 4.35%, January 31, 2024	206,700	203,095	
27,000	Sienna Senior Living Inc., Series 'A', 3.11%, November 04, 2024	27,579	27,693	
21,000	Sienna Senior Living Inc., Series 'B', 3.45%, February 27, 2026	21,643	21,816	
49,000	SmartCentres REIT, Series 'I', 3.99%, May 30, 2023	51,646	50,619	
40,000	SmartCentres REIT, Series 'N', 3.56%, February 06, 2025	42,261	41,712	
55,000	SmartCentres REIT, Series 'P', 3.44%, August 28, 2026	57,798	57,420	
81,000	SmartCentres REIT, Series 'X', 1.74%, December 16, 2025	79,902	79,295	
199,000	Sobeys Inc., 4.7%, August 08, 2023	213,516	207,428	
59,000	Summit Industrial Income REIT, Series 'A', 2.15%, September 17, 2025	59,527	59,033	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
CORPORATE BONDS (cont'd)				
49,000	Summit Industrial Income REIT, Series 'B', 1.82%, April 01, 2026	48,105	48,110	
95,000	Sun Life Financial Inc., 2.46%, November 18, 2031	95,288	96,125	
155,000	Suncor Energy Inc., 3%, September 14, 2026	161,646	160,532	
88,000	Sysco Canada Inc., 3.65%, April 25, 2025	93,739	92,500	
431,000	TELUS Corp., 3.35%, April 01, 2024	452,691	445,297	
178,000	TELUS Corp., 3.75%, January 17, 2025	191,024	187,051	
153,000	TELUS Corp., 3.75%, March 10, 2026	164,908	162,439	
185,000	TELUS Corp., Series 'CJ', 3.35%, March 15, 2023	188,935	188,535	
198,000	TELUS Corp., Series 'CZ', 2.75%, July 08, 2026	204,511	202,850	
72,000	Teranet Holdings L.P., Series '20', 3.54%, June 11, 2025	76,704	75,290	
347,000	Thomson Reuters Corp., 2.24%, May 14, 2025	354,887	350,707	
51,000	TMX Group Ltd., Series 'D', 3%, December 11, 2024	53,552	52,744	
40,000	Toronto Hydro Corp., Series '12', 2.52%, August 25, 2026	41,822	41,304	
4,000	Toronto Hydro Corp., Series '8', 2.91%, April 10, 2023	4,128	4,071	
310,000	Toronto-Dominion Bank (The), 1.13%, December 09, 2025	306,387	301,432	
307,000	Toronto-Dominion Bank (The), 1.94%, March 13, 2025	312,180	308,419	
315,000	Toronto-Dominion Bank (The), 2.5%, December 02, 2024	323,619	321,817	
535,000	Toronto-Dominion Bank (The), 3.11%, April 22, 2030	553,118	552,446	
250,000	Toronto-Dominion Bank (The), 4.86%, March 04, 2031	280,860	276,275	
80,000	Toyota Credit Canada Inc., 1.18%, February 23, 2026	77,869	77,739	
60,000	Toyota Credit Canada Inc., 1.66%, July 20, 2026	59,747	59,259	
103,000	Toyota Credit Canada Inc., 2.11%, February 26, 2025	105,165	104,103	
175,000	TransCanada PipeLines Ltd., 3.3%, July 17, 2025	184,514	182,485	
290,000	TransCanada PipeLines Ltd., 3.69%, July 19, 2023	304,174	298,438	
29,000	TransCanada PipeLines Ltd., 8.29%, February 05, 2026	37,012	35,322	
33,000	Transcontinental Inc., 2.28%, July 13, 2026	33,435	32,852	
56,000	TriSummit Utilities Inc., 3.15%, April 06, 2026	58,977	58,376	
50,000	Union Gas Ltd., 2.81%, June 01, 2026	52,244	51,890	
44,000	Union Gas Ltd., 3.19%, September 17, 2025	47,305	46,139	
99,000	Ventas Canada Finance Ltd., Series 'B', 4.13%, September 30, 2024	105,298	104,374	
116,000	Ventas Canada Finance Ltd., Series 'D', 2.55%, March 15, 2023	116,254	117,377	
236,000	Ventas Canada Finance Ltd., Series 'E', 2.8%, April 12, 2024	243,137	241,022	
196,000	VW Credit Canada Inc., 1.2%, September 25, 2023	195,413	194,954	
129,000	VW Credit Canada Inc., 1.5%, September 23, 2025	126,989	126,762	
111,000	Waste Management of Canada Corp., 2.6%, September 23, 2026	114,261	114,013	
91,000	Westcoast Energy Inc., 3.12%, December 05, 2022	94,195	92,668	
140,000	Westcoast Energy Inc., 3.43%, September 12, 2024	147,799	145,690	
80,000	Westcoast Energy Inc., 3.77%, December 08, 2025	86,387	85,048	
		38,293,665	37,891,670	36.28
GOVERNMENT OF CANADA & GUARANTEED				
2,331,000	Canada Housing Trust No. 1, 1.25%, June 15, 2026	2,308,077	2,306,092	
2,156,000	Canada Housing Trust No. 1, 1.8%, December 15, 2024	2,183,215	2,186,011	
1,330,000	Canada Housing Trust No. 1, 1.9%, September 15, 2026	1,356,522	1,352,856	
2,488,000	Canada Housing Trust No. 1, 1.95%, December 15, 2025	2,579,980	2,536,628	
96,000	Canada Housing Trust No. 1, 2.35%, June 15, 2023	97,323	97,926	
106,000	Canada Housing Trust No. 1, 2.35%, September 15, 2023	111,493	108,316	
200,000	Canada Housing Trust No. 1, 2.4%, December 15, 2022	207,864	203,142	
1,363,000	Canada Housing Trust No. 1, 2.55%, March 15, 2025	1,435,202	1,413,727	
187,000	Canada Housing Trust No. 1, 2.9%, June 15, 2024	199,445	194,507	
56,000	Canada Housing Trust No. 1, Series '55', 3.15%, September 15, 2023	59,252	57,969	
795,000	Canada Housing Trust No. 1, Series '70', 2.25%, December 15, 2025	832,915	819,656	
2,303,000	Canada Housing Trust No. 1, Series 'MAR', 0.95%, June 15, 2025	2,298,428	2,270,031	
119,000	Canada Housing Trust No. 1, Series 'SEPT', 2.55%, December 15, 2023	122,925	122,271	
71,000	Canada Post Corp., Series '2', 4.08%, July 16, 2025	79,953	77,466	
1,539,000	Government of Canada, 0.25%, February 01, 2023	1,533,777	1,530,539	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
GOVERNMENT OF CANADA & GUARANTEED (cont'd)				
1,378,000	Government of Canada, 0.25%, May 01, 2023	1,366,205	1,367,626	
962,000	Government of Canada, 0.25%, August 01, 2023	954,295	952,406	
1,660,000	Government of Canada, 0.25%, April 01, 2024	1,630,374	1,631,919	
3,697,000	Government of Canada, 0.25%, March 01, 2026	3,550,814	3,554,093	
794,000	Government of Canada, 0.5%, November 01, 2023	788,892	787,565	
5,178,000	Government of Canada, 0.5%, September 01, 2025	5,041,325	5,055,167	
303,000	Government of Canada, 0.75%, February 01, 2024	300,929	301,430	
608,000	Government of Canada, 0.75%, October 01, 2024	604,995	602,450	
2,498,000	Government of Canada, 1%, September 01, 2026	2,466,063	2,469,726	
1,864,000	Government of Canada, 1.25%, March 01, 2025	1,868,075	1,870,662	
608,000	Government of Canada, 1.5%, June 01, 2023	621,347	613,576	
779,000	Government of Canada, 1.5%, September 01, 2024	794,463	787,913	
1,468,000	Government of Canada, 1.5%, June 01, 2026	1,476,260	1,486,569	
1,103,000	Government of Canada, 1.75%, March 01, 2023	1,129,822	1,115,272	
1,833,000	Government of Canada, 2%, September 01, 2023	1,898,277	1,866,018	
578,000	Government of Canada, 2.25%, March 01, 2024	601,590	593,338	
1,429,000	Government of Canada, 2.25%, June 01, 2025	1,496,044	1,482,359	
671,000	Government of Canada, 2.5%, June 01, 2024	704,238	694,137	
93,000	Government of Canada, 8%, June 01, 2023	109,329	102,294	
273,000	Government of Canada, 9%, June 01, 2025	352,563	344,539	
82,000	South Coast British Columbia Transportation Authority, 3.05%, June 04, 2025	90,118	86,191	
		43,252,389	43,042,387	41.22
PROVINCIAL GOVERNMENT & GUARANTEED				
48,000	Alberta Capital Finance Authority, 4.45%, December 15, 2025	53,312	53,201	
77,000	Municipal Finance Authority of British Columbia, 1.35%, June 30, 2026	75,613	76,151	
62,000	Newfoundland & Labrador Hydro, Series 'Y', 8.4%, February 27, 2026	81,061	78,583	
66,000	OPB Finance Trust, Series 'E', 2.95%, February 02, 2026	69,973	69,272	
754,000	Province of Alberta, 2.2%, June 01, 2026	778,474	774,277	
735,000	Province of Alberta, 2.35%, June 01, 2025	774,341	756,895	
35,000	Province of Alberta, 2.55%, December 15, 2022	35,681	35,591	
11,000	Province of Alberta, 2.65%, September 01, 2023	11,679	11,287	
26,000	Province of Alberta, 3.1%, June 01, 2024	27,641	27,109	
5,000	Province of Alberta, 3.4%, December 01, 2023	5,375	5,213	
298,000	Province of British Columbia, 2.3%, June 18, 2026	310,806	308,170	
14,000	Province of British Columbia, 2.7%, December 18, 2022	14,330	14,260	
885,000	Province of British Columbia, 2.85%, June 18, 2025	949,889	928,200	
18,000	Province of British Columbia, Series 'BCCD', 3.3%, December 18, 2023	19,246	18,765	
3,000	Province of British Columbia, Series 'BCCD-T', 9%, August 23, 2024	4,009	3,597	
686,000	Province of Manitoba, 2.45%, June 02, 2025	721,646	708,618	
14,000	Province of Manitoba, 2.55%, June 02, 2023	14,217	14,304	
377,000	Province of Manitoba, 2.55%, June 02, 2026	396,379	392,772	
12,000	Province of Manitoba, 3.3%, June 02, 2024	12,985	12,570	
100,000	Province of Manitoba, 4.4%, September 05, 2025	116,229	110,313	
43,000	Province of Manitoba, 7.75%, December 22, 2025	57,477	53,187	
162,000	Province of New Brunswick, 1.8%, August 14, 2025	166,306	163,914	
238,000	Province of New Brunswick, 2.6%, August 14, 2026	251,060	248,664	
14,000	Province of New Brunswick, 2.85%, June 02, 2023	14,289	14,363	
11,000	Province of New Brunswick, 3.65%, June 03, 2024	12,192	11,615	
210,000	Province of Newfoundland and Labrador, 2.3%, June 02, 2025	219,557	215,451	
25,000	Province of Newfoundland and Labrador, 8.45%, February 05, 2026	31,701	31,621	
208,000	Province of Newfoundland and Labrador, Series '6Z', 3%, June 02, 2026	221,397	219,896	
15,000	Province of Nova Scotia, 1%, April 17, 2023	15,018	15,015	
50,000	Province of Nova Scotia, Series 'D8', 2.15%, June 01, 2025	53,127	51,173	
248,000	Province of Ontario, 1.35%, September 08, 2026	246,063	245,486	
1,727,000	Province of Ontario, 1.75%, September 08, 2025	1,780,484	1,744,002	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
PROVINCIAL GOVERNMENT & GUARANTEED (cont'd)				
15,000	Province of Ontario, 1.95%, January 27, 2023	15,211	15,191	
13,000	Province of Ontario, 2.3%, September 08, 2024	13,335	13,333	
1,635,000	Province of Ontario, 2.4%, June 02, 2026	1,704,933	1,693,885	
46,000	Province of Ontario, 2.6%, September 08, 2023	47,436	47,173	
2,841,000	Province of Ontario, 2.6%, June 02, 2025	3,016,163	2,949,683	
708,000	Province of Ontario, 2.65%, February 05, 2025	746,294	735,272	
141,000	Province of Ontario, 2.85%, June 02, 2023	145,636	144,662	
85,000	Province of Ontario, 3.5%, June 02, 2024	91,473	89,438	
3,000	Province of Ontario, 7.5%, February 07, 2024	3,726	3,386	
162,000	Province of Ontario, 8%, June 02, 2026	207,303	206,434	
14,000	Province of Ontario, 8.1%, September 08, 2023	17,265	15,630	
142,000	Province of Ontario, 8.5%, December 02, 2025	194,478	179,251	
75,000	Province of Ontario, 9.5%, June 02, 2025	95,798	95,007	
1,142,000	Province of Quebec, 2.5%, September 01, 2026	1,197,431	1,190,811	
95,000	Province of Quebec, 2.6%, July 06, 2025	102,266	98,897	
1,460,000	Province of Quebec, 2.75%, September 01, 2025	1,566,879	1,528,654	
39,000	Province of Quebec, 3%, September 01, 2023	40,837	40,265	
63,000	Province of Quebec, 3.5%, December 01, 2022	67,338	64,577	
54,000	Province of Quebec, 3.75%, September 01, 2024	59,293	57,478	
104,000	Province of Quebec, 5.35%, June 01, 2025	119,418	117,383	
336,000	Province of Quebec, 8.5%, April 01, 2026	442,695	431,293	
5,000	Province of Quebec, Series 'NG', 9.5%, March 30, 2023	6,415	5,532	
289,000	Province of Saskatchewan, 0.8%, September 02, 2025	283,658	282,057	
316,000	Province of Saskatchewan, 2.55%, June 02, 2026	330,896	329,266	
17,000	Province of Saskatchewan, 3.2%, June 03, 2024	18,119	17,767	
30,000	Province of Saskatchewan, 8.75%, May 30, 2025	38,449	37,153	
		18,114,302	17,803,013	17.05
MUNICIPAL BONDS				
91,000	City of Montreal, 2.75%, September 01, 2026	95,824	95,240	
90,000	City of Montreal, 3%, September 01, 2025	97,140	94,549	
21,000	City of Montreal, 3.5%, September 01, 2023	21,714	21,822	
7,000	City of Montreal, 3.5%, September 01, 2024	7,483	7,382	
60,000	City of Toronto, 2.4%, June 24, 2026	62,464	62,063	
60,000	City of Toronto, 2.45%, February 06, 2025	62,596	61,858	
4,000	City of Toronto, 3.4%, May 21, 2024	4,272	4,194	
9,000	City of Toronto, 3.9%, September 29, 2023	9,651	9,429	
122,000	Municipal Finance Authority of British Columbia, 1.1%, June 01, 2025	120,128	120,567	
7,000	Municipal Finance Authority of British Columbia, 2.15%, December 01, 2022	6,930	7,089	
11,000	Municipal Finance Authority of British Columbia, 2.15%, June 03, 2024	11,187	11,217	
210,000	Municipal Finance Authority of British Columbia, 2.5%, April 19, 2026	220,003	217,864	
105,000	Municipal Finance Authority of British Columbia, 2.65%, October 02, 2025	111,823	109,310	
14,000	Municipal Finance Authority of British Columbia, 3.75%, September 26, 2023	14,652	14,640	
30,000	Regional Municipality of Peel, 2.3%, November 02, 2026	30,702	30,897	
60,000	Regional Municipality of York, 2.5%, June 02, 2026	62,799	62,308	
63,000	Regional Municipality of York, 2.6%, December 15, 2025	67,563	65,516	
		1,006,931	995,945	0.95
FOREIGN BONDS				
90,000	Air Lease Corp., 2.63%, December 05, 2024	92,175	90,938	
245,000	AT&T Inc., 2.85%, May 25, 2024	254,370	250,886	
300,000	AT&T Inc., 4%, November 25, 2025	328,594	320,721	
55,000	Athene Global Funding, 2.1%, September 24, 2025	55,083	54,910	
200,000	Bank of America Corp., 1.98%, September 15, 2027	198,492	197,877	
111,000	Bank of America Corp., Floating Rate, March 24, 2026	117,743	116,275	

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
FOREIGN BONDS (cont'd)				
111,000	Barclays PLC, 2.17%, June 23, 2027	109,680	109,500	
98,000	BP Capital Markets PLC, 3.47%, May 15, 2025	104,762	102,950	
134,000	Citigroup Inc., 4.09%, June 09, 2025	144,763	142,625	
111,000	Heathrow Funding Ltd., Class 'A-34', 3.25%, May 21, 2027	115,805	114,588	
112,000	Inter-American Development Bank, 0.75%, October 15, 2025	112,448	109,244	
77,000	Inter-American Development Bank, 1.7%, October 10, 2024	77,767	77,903	
165,000	International Bank for Reconstruction and Development, 0.63%, January 14, 2026	164,638	159,538	
164,000	International Bank for Reconstruction and Development, 0.75%, July 02, 2025	165,004	160,249	
38,000	International Bank for Reconstruction and Development, 1.8%, July 26, 2024	38,292	38,539	
206,000	International Bank for Reconstruction and Development, 1.9%, January 16, 2025	212,035	209,328	
23,000	International Bank for Reconstruction and Development, 2.25%, January 17, 2023	23,049	23,351	
23,000	International Bank for Reconstruction and Development, 2.5%, August 03, 2023	23,735	23,544	
11,000	International Finance Corp., 1.38%, September 13, 2024	10,776	11,033	
100,000	Lloyds Banking Group PLC, 3.5%, February 03, 2025	105,425	105,862	
248,000	McDonald's Corp., 3.13%, March 04, 2025	261,392	258,137	
204,000	Molson Coors International L.P., 2.84%, July 15, 2023	209,555	207,545	
111,000	Molson Coors International L.P., 3.44%, July 15, 2026	117,280	115,199	
126,000	Mondelez International Inc., 3.25%, March 07, 2025	132,944	131,166	
200,000	Morgan Stanley, 1.78%, August 04, 2027	197,642	196,034	
222,000	National Australia Bank Ltd., 3.52%, June 12, 2030	231,639	229,272	
200,000	Wells Fargo & Co., 2.57%, May 01, 2026	202,561	203,428	
200,000	Wells Fargo & Co., 2.98%, May 19, 2026	208,279	206,834	
200,000	Wells Fargo & Co., 3.87%, May 21, 2025	211,083	211,403	
		4,227,011	4,178,879	4.00
Total Bonds		104,894,298	103,911,894	99.50
Adjustment for transaction costs		-		
Total Investments		104,894,298	103,911,894	99.50
Other Net Assets (Liabilities)			520,900	0.50
Net Assets Attributable to Holders of Redeemable Units			104,432,794	100.00

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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	-	-
Soft dollar commissions [†]	-	-

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Non-Hedged Units	
	2021	2020
Number of redeemable units at the beginning of year	1,550,000	2,100,000
Redeemable units issued for cash	1,050,000	700,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(450,000)	(1,250,000)
Number of redeemable units at the end of year	2,150,000	1,550,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.180

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2021	2020
Loaned	31,253	-
Collateral (non-cash)	32,880	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	9	-
Charges	(4)	-
Securities lending revenue	5	-
Charges as a % of gross securities lending revenue	40.5	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	136
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

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 December 31, 2021

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	43.2
AA/Aa/A+	7.0
A	20.3
BBB/Baa/B++	29.0
Total	99.5

as at December 31, 2020

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

[^]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 December 31, 2021 and 2020, the Fund did not invest in equities and therefore was not subject to other price risk.

Currency Risk

As at December 31, 2021 and 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 December 31, 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)
Interest Rate Exposure	1,210	30,234	64,612	7,856	103,912

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)
Interest Rate Exposure	2,135	35,692	34,731	4,495	77,053

As at December 31, 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 \$893,000 (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 December 31, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	103,912	-	103,912
Total	-	103,912	-	103,912

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
Total	-	77,053	-	77,053

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI ICBCCS S&P China 500 Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	8,849	6,648
Investments pledged as collateral	-	-
Cash	40	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	1	1
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	8,890	6,705
Liabilities		
Current liabilities		
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	2	48
Foreign capital gains tax	-	-
	6	51
Net assets attributable to holders of redeemable units	8,884	6,654

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	8,884	6,654	29.61	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

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	160	100
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	(107)	42
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(971)	865
Total net gain (loss) on investments and derivatives	(918)	1,007
Other income		
Foreign exchange gain (loss) on cash	(6)	(12)
Securities lending revenue (Note 6)	1	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	6	7
Total other income	1	(5)
Total income	(917)	1,002
Expenses		
Management fees (Note 5)	49	20
Commissions and other portfolio transaction costs	39	47
Independent review committee fees	1	-
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	14	5
Harmonized sales tax	7	7
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	110	79
Expenses absorbed by the Manager (Note 5)	(24)	-
Increase (decrease) in net assets attributable to holders of redeemable units	(1,003)	923

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	(1,003)	923	(3.59)	7.57	279,178	121,858

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

CI ICBCCS S&P China 500 Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	6,654	2,663
Increase (decrease) in net assets attributable to holders of redeemable units	(1,003)	923
Distributions to holders of redeemable units		
From net investment income	(61)	(57)
From net realized gains	-	-
Return of capital	(4)	(20)
Total distributions to holders of redeemable units	(65)	(77)
Redeemable unit transactions		
Proceeds from redeemable units issued	3,298	3,145
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	-	-
Net increase (decrease) from redeemable unit transactions	3,298	3,145
Net increase (decrease) in net assets attributable to holders of redeemable units	2,230	3,991
Net assets attributable to holders of redeemable units at the end of year	8,884	6,654

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

CI ICBCCS S&P China 500 Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(1,003)	923
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	107	(42)
Unrealized foreign exchange (gain) loss on cash	1	-
Commissions and other portfolio transaction costs	39	47
Change in unrealized (appreciation) depreciation in value of investments and derivatives	971	(865)
Proceeds from sale and maturity of investments and derivatives	1,480	699
Purchase of investments and derivatives	(4,798)	(3,846)
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	-	-
Increase (decrease) in management fees payable	1	2
Change in other accounts receivable and payable	(46)	48
Amortization interest earned	-	-
Net cash from (used in) operating activities	(3,248)	(3,034)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(65)	(99)
Proceeds from issuance of redeemable units	3,298	3,145
Amounts paid on redemption of redeemable units	-	-
Net cash from (used in) financing activities	3,233	3,046
Unrealized foreign exchange gain (loss) on cash	(1)	-
Net increase (decrease) in cash	(15)	12
Cash (bank overdraft), beginning of year	56	44
Cash (bank overdraft), end of year	40	56
Supplementary Information:		
Dividends received, net of withholding tax*	146	94
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 December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
COMMUNICATION SERVICES					
USD	402	Baidu Inc., ADR	90,595	75,554	
USD	513	NetEase Inc., ADR	57,404	65,953	
HKD	8,300	Tencent Holdings Ltd.	710,407	614,286	
			858,406	755,793	8.51
CONSUMER DISCRETIONARY					
USD	2,524	Alibaba Group Holding Ltd., ADR	810,698	378,725	
HKD	1,600	ANTA Sports Products Ltd.	33,027	30,304	
CNY	1,100	BYD Co. Ltd.	24,816	58,453	
HKD	1,000	BYD Co. Ltd., Class 'H'	19,289	43,194	
CNY	1,300	China Tourism Group Duty Free Corp. Ltd.	50,134	56,531	
HKD	7,000	Geely Automobile Holdings Ltd.	21,360	24,157	
CNY	1,400	Great Wall Motor Co. Ltd.	11,641	13,469	
HKD	4,500	Great Wall Motor Co. Ltd., Class 'H'	16,913	19,540	
CNY	6,200	Gree Electric Appliances Inc. of Zhuhai	72,075	45,502	
HKD	3,200	Haier Smart Home Co. Ltd.	14,417	17,083	
CNY	5,800	Haier Smart Home Co. Ltd.	29,523	34,359	
HKD	1,450	JD Health International Inc.	20,231	14,436	
USD	1,229	JD.com Inc., ADR	105,334	108,778	
HKD	5,600	Meituan, Class 'B'	218,509	204,507	
CNY	6,515	Midea Group Co. Ltd.	95,479	95,305	
USD	1,928	NIO Inc., ADR	112,677	77,152	
USD	620	Pinduoduo Inc., ADR	71,590	45,658	
CNY	4,700	SAIC Motor Corp. Ltd.	19,386	19,217	
HKD	4,000	Xinyi Glass Holdings Co. Ltd.	16,690	12,637	
			1,763,789	1,299,007	14.62
CONSUMER STAPLES					
HKD	4,000	China Mengniu Dairy Co. Ltd.	27,499	28,645	
HKD	2,000	China Resources Beer (Holdings) Co. Ltd.	20,280	20,690	
CNY	1,794	Foshan Haitian Flavouring & Food Co. Ltd.	37,395	37,373	
CNY	1,200	Guangdong Haid Group Co. Ltd.	12,949	17,433	
CNY	1,500	Henan Shuanghui Investment & Development Co. Ltd.	12,081	9,379	
CNY	7,400	Inner Mongolia Yili Industrial Group Co. Ltd.	52,427	60,806	
CNY	800	Jiangsu Yanghe Brewery Joint-Stock Co. Ltd.	20,495	26,119	
CNY	800	Kweichow Moutai Co. Ltd.	260,467	325,036	
CNY	1,000	Luzhou Laojiao Co. Ltd.	28,330	50,315	
CNY	3,032	Muyuan Foodstuff Co. Ltd.	36,723	32,065	
HKD	2,400	Nongfu Spring Co. Ltd.	18,342	20,006	
CNY	560	Shanxi Xinghuacun Fen Wine Factory Co. Ltd.	16,127	35,048	
HKD	3,000	Smooere International Holdings Ltd.	30,479	19,321	
CNY	3,400	Tongwei Co. Ltd.	30,889	30,296	
CNY	500	Tsingtao Brewery Co. Ltd.	6,521	9,810	
CNY	2,400	Wuliangye Yibin Co. Ltd.	96,068	105,911	
CNY	500	Yihai Kerry Arawana Holdings Co. Ltd.	8,254	6,236	
			715,326	834,489	9.39
ENERGY					
CNY	2,700	China Coal Energy Co. Ltd.	2,438	3,366	
CNY	19,500	China Petroleum & Chemical Corp.	16,915	16,348	
HKD	38,000	China Petroleum & Chemical Corp., Class 'H'	25,510	22,349	
HKD	5,000	China Shenhua Energy Co. Ltd.	12,388	14,809	
CNY	3,700	China Shenhua Energy Co. Ltd.	12,775	16,514	
CNY	1,300	Contemporary Amperex Technology Co. Ltd.	78,468	151,498	
CNY	1,700	EVE Energy Co. Ltd.	25,217	39,818	
CNY	20,000	PetroChina Co. Ltd.	18,430	19,463	
HKD	30,000	PetroChina Co. Ltd., Class 'H'	15,165	16,866	
CNY	5,400	Shaanxi Coal Industry Co. Ltd.	12,234	13,057	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
ENERGY (cont'd)					
HKD	2,000	Yankuang Energy Group Co. Ltd., Class 'H'	3,713	5,023	
CNY	1,000	Yanzhou Coal Mining Co. Ltd.	3,637	4,663	
			226,890	323,774	3.64
FINANCIALS					
HKD	48,000	Agricultural Bank of China Ltd.	23,916	20,842	
CNY	75,200	Agricultural Bank of China Ltd.	48,510	43,818	
CNY	31,700	Bank of China Ltd.	20,577	19,162	
HKD	106,000	Bank of China Ltd., Class 'H'	50,459	48,259	
CNY	35,700	Bank of Communications Co. Ltd.	34,120	32,618	
HKD	32,000	Bank of Communications Co. Ltd., Class 'H'	24,568	24,420	
CNY	5,100	China CITIC Bank Corp. Ltd.	5,407	4,670	
HKD	13,000	China Citic Bank, Class 'H'	8,252	7,119	
CNY	11,400	China Construction Bank Corp.	15,120	13,240	
HKD	142,000	China Construction Bank Corp., Class 'H'	143,128	124,236	
CNY	2,100	China Life Insurance Co. Ltd.	14,990	12,524	
HKD	11,000	China Life Insurance Co. Ltd., Class 'H'	34,069	23,026	
CNY	18,400	China Merchants Bank Co. Ltd.	149,264	177,633	
HKD	5,500	China Merchants Bank Co. Ltd., Class 'H'	42,402	53,956	
CNY	43,800	China Minsheng Banking Corp. Ltd.	46,995	33,855	
HKD	10,500	China Minsheng Banking Corp. Ltd., Class 'H'	8,538	5,070	
CNY	5,100	China Pacific Insurance (Group) Co. Ltd.	36,139	27,412	
HKD	3,800	China Pacific Insurance (Group) Co. Ltd., Class 'H'	18,110	13,021	
CNY	10,700	CITIC Securities Co. Ltd.	54,362	56,007	
HKD	2,500	CITIC Securities Co. Ltd., Class 'H'	7,046	8,243	
CNY	11,100	East Money Information Co. Ltd.	64,990	81,640	
CNY	47,900	Industrial & Commercial Bank of China Ltd.	49,245	43,954	
HKD	94,000	Industrial and Commercial Bank of China, Class 'H'	80,493	67,011	
CNY	22,100	Industrial Bank Co. Ltd.	84,407	83,396	
HKD	12,000	People's Insurance Co. (Group) of China Ltd.	5,335	4,588	
CNY	2,700	People's Insurance Co. (Group) of China Ltd.	3,516	2,515	
CNY	11,700	Ping An Bank Co. Ltd.	39,521	38,215	
CNY	12,800	Ping An Insurance (Group) Co. of China Ltd.	200,598	127,883	
HKD	8,200	Ping An Insurance (Group) Co. of China Ltd., Class 'H'	122,781	74,598	
HKD	15,000	Postal Savings Bank of China Co. Ltd.	11,641	13,294	
CNY	14,900	Postal Savings Bank of China Co. Ltd.	14,771	15,061	
CNY	23,400	Shanghai Pudong Development Bank Co. Ltd.	48,708	39,560	
			1,511,978	1,340,846	15.09
HEALTH CARE					
CNY	3,200	Aier Eye Hospital Group Co. Ltd.	31,535	26,815	
CNY	200	Asymchem Laboratories (Tianjin) Co. Ltd.	9,684	17,243	
CNY	130	Autobio Diagnostics Co. Ltd.	2,968	1,419	
USD	73	BeiGene Ltd., ADR	27,842	24,982	
CNY	932	Beijing Tiantan Biological Products Corp. Ltd.	6,244	5,349	
CNY	1,200	Beijing Tongrentang Co. Ltd.	6,255	10,698	
CNY	200	Beijing Wantai Biological Pharmacy Enterprise Co Ltd	6,891	8,780	
CNY	200	BGI Genomics Co. Ltd.	4,665	3,480	
CNY	400	Changchun High & New Technology Industry (Group) Inc	26,998	21,516	
CNY	800	Chongqing Zhifei Biological Products Co. Ltd.	23,807	19,756	
HKD	13,040	CSPC Pharmaceutical Group Ltd.	21,355	17,895	
CNY	900	Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd	5,517	6,100	
CNY	300	Guangzhou Kingmed Diagnostics Group Co. Ltd.	6,408	6,622	
CNY	700	Hangzhou Tigermed Consulting Co. Ltd.	19,863	17,730	
HKD	100	Hangzhou Tigermed Consulting Co. Ltd.	2,691	1,604	
HKD	2,000	Hansoh Pharmaceutical Group Co. Ltd.	12,815	6,157	
CNY	1,480	Huadong Medicine Co. Ltd.	8,431	11,792	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
HEALTH CARE (cont'd)					
CNY	1,785	Hualan Biological Engineering Inc.	15,734	10,309	
CNY	1,800	Humanwell Healthcare (Group) Co. Ltd.	8,367	8,034	
CNY	100	Imeik Technology Development Co. Ltd.	13,195	10,625	
HKD	1,500	Innovent Biologics Inc.	15,930	11,726	
CNY	450	Intco Medical Technology Co. Ltd.	6,016	5,159	
CNY	400	Jafron Biomedical Co. Ltd.	5,670	4,225	
CNY	5,364	Jiangsu Hengrui Medicine Co. Ltd.	76,401	53,910	
CNY	200	Joinn Laboratories (China) Co. Ltd.	4,684	4,575	
CNY	1,800	Lepu Medical Technology (Beijing) Co. Ltd.	9,884	8,073	
CNY	890	Livzon Pharmaceutical Group Inc.	6,884	7,093	
CNY	4,080	Meinian Onehealth Healthcare Holdings Co. Ltd.	11,646	6,348	
HKD	1,000	Microport Scientific Corp.	7,906	4,601	
CNY	390	Nanjing King-friend Biochemical Pharmaceutical Co Ltd	2,481	3,246	
CNY	600	Ovctek China Inc.	8,613	6,822	
CNY	200	Pharmaron Beijing Co. Ltd.	6,164	5,600	
HKD	100	Pharmaron Beijing Co. Ltd.	1,956	1,949	
HKD	900	Ping An Healthcare and Technology Co. Ltd.	14,396	4,134	
HKD	4,000	Shandong Weigao Group Medical Polymer Co. Ltd.	11,924	6,306	
HKD	1,000	Shanghai Fosun Pharmaceutical (Group) Co. Ltd.	5,137	5,565	
CNY	1,500	Shanghai Fosun Pharmaceutical (Group) Co. Ltd.	11,788	14,549	
CNY	1,800	Shanghai Pharmaceuticals Holding Co.	6,777	7,089	
HKD	1,500	Shanghai Pharmaceuticals Holding Co. Ltd.	3,541	3,592	
CNY	3,300	Shanghai RAAS Blood Products Co. Ltd.	5,002	4,460	
CNY	500	Shenzhen Kangtai Biological Products Co. Ltd.	14,555	9,765	
CNY	700	Shenzhen Mindray Bio-Medical Electronics Co. Ltd.	50,282	52,830	
CNY	600	Shenzhen Salubris Pharmaceuticals Co. Ltd.	3,469	3,249	
HKD	15,000	Sino Biopharmaceutical Ltd.	20,454	13,269	
CNY	300	Topchoice Medical Investment Corp.	10,705	11,832	
CNY	2,200	Walvax Biotechnology Co. Ltd.	16,204	24,504	
HKD	479	WuXi AppTec Co. Ltd.	8,321	10,477	
CNY	2,816	WuXi AppTec Co. Ltd.	57,802	66,181	
HKD	4,900	WuXi Biologics (Cayman) Inc.	61,381	73,475	
CNY	700	Yunnan Baiyao Group Co. Ltd.	14,370	14,519	
USD	108	Zai Lab Ltd., ADR	15,424	8,574	
CNY	300	Zhangzhou Pientzhuang Pharmaceutical Co. Ltd.	12,072	25,992	
CNY	1,800	Zhejiang NHU Co. Ltd.	9,059	11,102	
			778,163	731,697	8.24
INDUSTRIALS					
USD	45	51job Inc., ADR	4,355	2,781	
CNY	900	AECC Aero-Engine Control Co. Ltd.	2,942	5,401	
CNY	1,500	AECC Aviation Power Co. Ltd.	10,702	18,866	
CNY	2,800	Air China Ltd.	4,388	5,067	
HKD	4,000	Air China Ltd., Class 'H'	4,381	3,526	
CNY	2,400	AVIC Electromechanical Systems Co. Ltd.	4,431	8,648	
CNY	600	AVIC Helicopter Co. Ltd.	5,752	9,549	
HKD	3,000	AviChina Industry & Technology Co. Ltd., Class 'H'	2,809	2,620	
CNY	1,500	Beijing New Building Materials PLC	9,774	10,652	
CNY	300	Beijing United Information Technology Co. Ltd.	6,827	6,392	
CNY	31,900	Beijing-Shanghai High Speed Railway Co. Ltd.	31,069	30,537	
CNY	1,900	Centre Testing International Group Co. Ltd.	9,707	10,118	
CNY	2,840	China Baoan Group Co. Ltd.	4,116	8,122	
HKD	2,500	China Conch Venture Holdings Ltd.	14,676	15,432	
CNY	2,400	China CSSC Holdings Ltd.	10,103	11,791	
CNY	7,800	China Eastern Airlines Corp. Ltd.	8,134	7,977	
CNY	15,900	China Energy Engineering Corp. Ltd.	8,710	8,603	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		INDUSTRIALS (cont'd)			
HKD	6,000	China Everbright Environment Group Ltd.	5,317	6,085	
CNY	4,200	China First Heavy Industries	2,379	2,897	
CNY	2,020	China International Marine Containers (Group) Co Ltd	4,395	6,870	
HKD	1,000	China Lesso Group Holdings Ltd.	3,190	1,815	
HKD	2,000	China Merchants Port Holdings Co. Ltd.	3,481	4,601	
CNY	3,900	China National Chemical Engineering Co. Ltd.	10,085	9,275	
HKD	5,000	China Railway Group Ltd., Class 'H'	2,896	3,338	
CNY	10,400	China Railway Group Ltd/	10,543	11,934	
CNY	6,000	China Southern Airlines Co. Ltd.	7,633	8,098	
HKD	6,000	China Southern Airlines Co. Ltd., Class 'H'	5,128	4,540	
CNY	27,100	China State Construction Engineering Corp. Ltd.	25,324	26,855	
CNY	3,000	China XD Electric Co. Ltd.	2,502	3,300	
HKD	9,000	CITIC Ltd.	12,260	11,228	
CNY	4,500	CNPC Capital Co. Ltd.	5,894	4,620	
CNY	5,400	COSCO SHIPPING Development Co. Ltd.	2,576	3,478	
CNY	7,800	COSCO SHIPPING Holdings Co. Ltd.	9,187	28,893	
HKD	5,850	COSCO SHIPPING Holdings Co. Ltd., Class 'H'	4,207	14,331	
CNY	13,200	CRRC Corp. Ltd.	16,323	15,932	
CNY	9,300	Daqin Railway Co. Ltd.	12,861	11,796	
CNY	1,800	Dongfang Electric Corp. Ltd.	3,854	7,642	
CNY	3,760	Fangda Carbon New Material Co. Ltd.	6,290	8,063	
CNY	731	Farasis Energy (Gan Zhou) Co. Ltd.	5,247	4,875	
CNY	100	Ginlong Technologies Co. Ltd.	4,864	4,589	
CNY	1,200	Gotion High-tech Co. Ltd.	5,896	12,189	
CNY	200	Guangdong KinLong Hardware Products Co. Ltd.	5,610	7,198	
CNY	1,800	Guangzhou Baiyun International Airport Co. Ltd.	5,211	4,302	
HKD	1,000	Haitian International Holdings Ltd.	3,911	3,508	
CNY	1,200	Han's Laser Technology Industry Group Co. Ltd.	8,798	12,843	
CNY	300	Hefei Meiya Optoelectronic Technology Inc.	2,837	2,227	
CNY	600	Hongfa Technology Co. Ltd.	4,978	8,876	
CNY	1,500	Infore Environment Technology Group Co. Ltd.	2,441	2,179	
CNY	700	JA Solar Technology Co. Ltd.	6,692	12,861	
HKD	1,300	JD Logistics Inc.	8,749	5,571	
HKD	2,000	Jiangsu Expressway Co. Ltd., Class 'H'	3,060	2,589	
CNY	448	Jiangsu Hengli Hydraulic Co. Ltd.	6,552	7,263	
CNY	3,600	Jiangsu Zhongtian Technology Co. Ltd.	7,066	12,101	
CNY	2,000	Jiangxi Special Electric Motor Co. Ltd.	8,479	8,229	
CNY	1,200	Juneyao Airlines Co. Ltd.	3,174	4,222	
CNY	1,300	Keda Industrial Group Co. Ltd.	6,124	6,395	
CNY	1,700	Kuang-Chi Technologies Co. Ltd.	7,786	8,090	
CNY	7,800	Metallurgical Corp. of China Ltd.	4,353	5,921	
CNY	1,800	Ming Yang Smart Energy Group Ltd.	9,857	9,311	
CNY	3,600	NARI Technology Co. Ltd.	13,752	28,561	
CNY	500	Ningbo Orient Wires & Cables Co. Ltd.	5,069	5,070	
CNY	379	Ningbo Ronbay New Energy Technology Co. Ltd.	8,890	8,682	
CNY	5,400	Ningbo Zhoushan Port Co. Ltd.	4,175	4,249	
CNY	1,200	North Industries Group Red Arrow Co. Ltd.	6,112	6,343	
CNY	10,500	Power Construction Corp. of China Ltd.	8,202	16,815	
CNY	2,600	S.F. Holding Co. Ltd.	38,782	35,515	
CNY	8,800	SANY Heavy Industry Co. Ltd.	44,471	39,765	
CNY	600	Shandong Himile Mechanical Science & Technology Co Ltd	2,887	3,301	
CNY	6,900	Shanghai Construction Group Co. Ltd.	4,246	4,923	
HKD	6,000	Shanghai Electric Group Co. Ltd.	2,543	2,314	
CNY	5,400	Shanghai Electric Group Co. Ltd.	5,422	5,201	
CNY	1,500	Shanghai International Airport Co. Ltd.	20,066	13,880	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
INDUSTRIALS (cont'd)					
CNY	10,500	Shanghai International Port (Group) Co. Ltd.	10,113	11,404	
CNY	600	Shanghai M&G Stationery Inc.	7,309	7,671	
CNY	2,250	Shenzhen Inovance Technology Co. Ltd.	25,168	30,591	
CNY	1,900	Sichuan Road & Bridge Co. Ltd.	4,538	4,534	
CNY	2,264	Sinotrans Ltd.	1,843	2,010	
HKD	1,500	Sinotruk (Hong Kong) Ltd.	5,020	2,916	
HKD	1,000	SITC International Holdings Co. Ltd.	2,654	4,569	
CNY	600	Spring Airlines Co. Ltd.	5,722	6,754	
CNY	1,300	Sungrow Power Supply Co. Ltd.	16,235	37,565	
CNY	4,300	TBEA Co. Ltd.	7,558	18,042	
CNY	1,200	Topsec Technologies Group Inc.	5,365	4,559	
CNY	5,800	Weichai Power Co. Ltd.	19,231	20,565	
HKD	3,000	Weichai Power Co. Ltd., Class 'H'	8,973	7,417	
CNY	100	Wuxi Shangji Automation Co. Ltd.	4,409	3,309	
CNY	6,600	XCMG Construction Machinery Co. Ltd.	7,667	7,835	
CNY	2,700	Xiamen C & D Inc.	4,486	4,854	
CNY	3,900	Xinjiang Goldwind Science & Technology Co. Ltd.	9,049	12,730	
HKD	1,200	Xinjiang Goldwind Science & Technology Co. Ltd., Class 'H'	2,108	2,959	
SGD	4,500	Yangzijiang Shipbuilding Holdings Ltd.	4,765	5,650	
CNY	420	Yantai Eddie Precision Machinery Co. Ltd.	3,529	2,657	
CNY	1,800	YTO Express Group Co. Ltd.	4,859	5,951	
CNY	1,919	Yunda Holding Co. Ltd.	7,288	7,782	
CNY	2,100	Yutong Bus Co. Ltd., Class 'A'	6,211	4,587	
CNY	1,500	Zhejiang Chint Electrics Co. Ltd.	9,062	16,021	
CNY	300	Zhejiang Dingli Machinery Co. Ltd.	5,276	4,772	
CNY	2,545	Zhejiang Sanhua Intelligent Controls Co. Ltd.	10,095	12,761	
CNY	600	Zhejiang Weiming Environmental Protection Co. Ltd.	2,574	4,344	
CNY	740	Zhejiang Weixing New Building Materials Co. Ltd.	2,427	3,567	
CNY	7,500	Zoomlion Heavy Industry Science & Technology Co. Ltd.	13,237	10,658	
HKD	1,800	Zoomlion Heavy Industry Science and Technology Co Ltd	2,685	1,432	
USD	598	ZTO Express (Cayman) Inc., ADR	22,220	21,316	
			827,179	973,413	10.96
INFORMATION TECHNOLOGY					
CNY	2,700	360 Security Technology Inc.	8,808	6,807	
HKD	1,500	AAC Technologies Holdings Inc.	12,878	7,485	
CNY	1,800	Addsino Co. Ltd.	7,587	5,958	
CNY	336	Advanced Micro-Fabrication Equipment Inc. China	9,345	8,431	
CNY	292	Amlogic (Shanghai) Co. Ltd.	7,056	7,535	
CNY	300	Avary Holding (Shenzhen) Co. Ltd.	2,807	2,523	
CNY	251	Beijing Kingsoft Office Software Inc.	12,481	13,183	
CNY	840	Beijing Shiji Information Technology Co. Ltd.	4,254	4,785	
CNY	300	Beijing Venustech Inc.	1,721	1,696	
CNY	200	Beijing Yuanliu Hongyuan Electronic Technology Co Ltd	4,418	7,113	
CNY	40,500	BOE Technology Group Co. Ltd.	41,361	40,535	
HKD	500	BYD Electronic (International) Co. Ltd.	3,541	2,313	
CNY	1,500	Chaozhou Three-Circle Group Co. Ltd.	10,320	13,259	
CNY	3,000	China Greatwall Technology Group Co. Ltd.	9,023	8,419	
CNY	600	China National Software & Service Co. Ltd.	8,016	5,937	
CNY	342	China Resources Microelectronics Ltd.	4,446	4,379	
CNY	400	China Zhenhua (Group) Science & Technology Co. Ltd	9,023	9,853	
USD	75	Daqo New Energy Corp., ADR	5,652	3,820	
CNY	400	Flat Glass Group Co. Ltd.	2,470	4,593	
CNY	2,700	Foxconn Industrial Internet Co. Ltd.	7,703	6,379	
USD	176	GDS Holdings Ltd., ADR	18,144	10,484	
CNY	676	GigaDevice Semiconductor (Beijing) Inc.	18,808	23,560	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
INFORMATION TECHNOLOGY (cont'd)					
CNY	1,200	Glodon Co. Ltd.	13,699	15,216	
CNY	3,300	Goertek Inc.	19,165	35,383	
CNY	1,600	GRG Banking Equipment Co. Ltd.	3,225	3,774	
CNY	400	Guangzhou Shiyuan Electronic Technology Co. Ltd.	8,420	6,453	
CNY	360	Hangzhou First Applied Material Co. Ltd.	4,604	9,315	
CNY	300	Hangzhou Lion Electronics Co. Ltd.	8,042	7,135	
CNY	1,200	Hangzhou Silan Microelectronics Co. Ltd.	4,273	12,890	
CNY	2,100	Hengtong Optic-Electric Co. Ltd.	5,938	6,293	
HKD	1,000	Hua Hong Semiconductor Ltd.	6,437	6,967	
CNY	1,635	Hundsun Technologies Inc.	20,139	20,139	
CNY	2,700	iFlytek Co. Ltd.	19,917	28,099	
CNY	100	Ingenic Semiconductor Co. Ltd.	1,814	2,656	
CNY	1,300	Inspur Electronic Information Industry Co. Ltd.	7,347	9,232	
CNY	1,500	JCET Group Co. Ltd.	9,074	9,222	
HKD	1,000	Kingboard Holdings Ltd.	4,807	6,149	
HKD	1,500	Kingboard Laminates Holding Ltd.	3,212	3,223	
HKD	3,000	Kingdee International Software Group Co. Ltd.	9,701	11,665	
USD	132	Kingsoft Cloud Holdings Ltd., ADR	5,173	2,626	
HKD	8,000	Lenovo Group Ltd.	8,732	11,613	
CNY	1,900	Lens Technology Co. Ltd.	10,538	8,653	
CNY	2,400	Lingyi iTech (Guangdong) Co.	4,923	3,501	
CNY	5,460	LONGi Green Energy Technology Co. Ltd.	47,520	93,280	
CNY	5,996	Luxshare Precision Industry Co. Ltd.	53,114	58,467	
CNY	260	Maxscend Microelectronics Co. Ltd.	17,335	16,840	
CNY	571	Montage Technology Co. Ltd.	9,315	9,491	
CNY	300	NAURA Technology Group Co. Ltd.	7,585	20,633	
CNY	900	Ninestar Corp.	5,081	8,519	
CNY	3,300	OFILM Group Co. Ltd.	8,466	6,344	
CNY	399	Qi An Xin Technology Group Inc.	7,473	6,953	
CNY	100	Rockchip Electronics Co. Ltd.	2,703	2,713	
CNY	3,100	Sanan Optoelectronics Co. Ltd.	13,628	23,077	
CNY	300	Sangfor Technologies Inc.	13,592	11,356	
CNY	200	SG Micro Corp.	9,854	12,248	
CNY	390	Shanghai Baosight Software Co. Ltd.	3,565	4,702	
USD	130	Shanghai Baosight Software Co. Ltd., Class 'B'	445	793	
CNY	1,800	Shengyi Technology Co. Ltd.	7,870	8,401	
CNY	240	Shennan Circuits Co. Ltd.	5,499	5,794	
CNY	300	Shenzhen Goodix Technology Co. Ltd.	9,222	6,408	
CNY	200	Shenzhen SC New Energy Technology Corp.	5,972	4,531	
CNY	350	Shenzhen Transsion Holdings Co. Ltd.	10,649	10,884	
HKD	1,000	Sunny Optical Technology Group Co. Ltd.	24,201	39,954	
CNY	1,300	Sunwoda Electronic Co. Ltd.	6,721	10,862	
CNY	1,800	Suzhou Dongshan Precision Manufacturing Co. Ltd.	8,109	9,668	
CNY	300	Thunder Software Technology Co. Ltd.	6,271	8,230	
CNY	3,000	Tianjin Zhonghuan Semiconductor Co. Ltd.	12,061	24,824	
CNY	1,500	Tianma Microelectronics Co. Ltd.	4,447	3,871	
CNY	3,300	Tianshui Huatian Technology Co. Ltd.	8,274	8,313	
CNY	900	TongFu Microelectronics Co. Ltd.	4,170	3,466	
CNY	1,101	Trina Solar Co. Ltd.	17,850	17,217	
CNY	600	Unigroup Guoxin Microelectronics Co. Ltd.	10,458	26,756	
CNY	2,216	Unisplendour Corp. Ltd.	11,063	10,036	
CNY	600	Universal Scientific Industrial (Shanghai) Co Ltd	2,722	1,910	
CNY	600	Venustech Group Inc.	4,019	3,393	
CNY	700	Westone Information Industry Inc.	7,227	7,761	
CNY	700	Will Semiconductor Ltd.	30,221	43,115	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
INFORMATION TECHNOLOGY (cont'd)					
CNY	700	Wingtech Technology Co. Ltd.	15,959	17,938	
CNY	840	Wuhan Guide Infrared Co. Ltd.	3,732	4,030	
CNY	150	Wuhan Raycus Fiber Laser Technologies Co. Ltd.	2,047	1,757	
CNY	1,980	WUS Printed Circuit (Kunshan) Co. Ltd.	6,710	6,506	
CNY	1,320	Wuxi Lead Intelligent Equipment Co. Ltd.	12,931	19,456	
CNY	100	Xiamen Faratronic Co. Ltd.	4,472	4,606	
HKD	23,400	Xiaomi Corp., Class 'B'	104,358	71,655	
HKD	6,000	Xinyi Solar Holdings Ltd.	11,663	12,851	
CNY	400	Yealink Network Technology Corp. Ltd.	5,347	6,457	
CNY	2,714	Yonyou Network Technology Co. Ltd.	18,387	19,300	
CNY	2,700	Zhejiang Dahua Technology Co. Ltd.	10,661	12,565	
CNY	700	Zhejiang Jingsheng Mechanical & Electrical Co. Ltd	4,367	9,642	
CNY	300	Zhongji Innolight Co. Ltd.	2,785	2,527	
HKD	1,800	ZTE Corp.	6,414	6,226	
CNY	3,900	ZTE Corp.	24,684	25,894	
			1,020,261	1,171,471	13.18
MATERIALS					
CNY	10,800	Aluminum Corporation of China Ltd.	7,522	13,036	
HKD	6,000	Aluminum Corporation of China Ltd., Class 'H'	2,700	4,190	
CNY	3,140	Angang Steel Co. Ltd.	1,954	2,334	
CNY	3,100	Anhui Conch Cement Co. Ltd.	32,328	24,760	
HKD	1,500	Anhui Conch Cement Co. Ltd., Class 'H'	13,452	9,466	
CNY	300	Anhui Honglu Steel Construction Group Co. Ltd.	2,971	3,183	
CNY	12,000	Baoshan Iron & Steel Co. Ltd.	15,010	17,029	
CNY	5,100	BBMG Corp.	3,163	2,871	
CNY	500	Beijing Easpring Material Technology Co. Ltd.	5,463	8,609	
CNY	2,400	Beijing Oriental Yuhong Waterproof Technology Co Ltd	16,078	25,058	
CNY	900	Chengxin Lithium Group Co. Ltd.	10,739	10,337	
CNY	1,500	Chifeng Jilong Gold Mining Co. Ltd.	5,046	4,430	
HKD	1,500	China Hongqiao Group Ltd.	1,840	2,000	
CNY	3,771	China Jushi Co. Ltd.	10,140	13,602	
CNY	900	China Minmetals Rare Earth Co. Ltd.	2,745	6,960	
CNY	11,700	China Molybdenum Co. Ltd.	10,484	12,939	
HKD	6,000	China Molybdenum Co. Ltd., Class 'H'	3,773	3,995	
HKD	6,000	China National Building Material Co. Ltd., Class 'H'	9,858	9,293	
CNY	2,900	China Northern Rare Earth (Group) High-Tech Co. Ltd	8,004	26,324	
HKD	4,000	China Resources Cement Holding Ltd.	6,536	3,817	
CNY	1,200	Citic Pacific Special Steel Group Co. Ltd.	4,772	4,871	
CNY	1,700	CNNC Hua Yuan Titanium Dioxide Co. Ltd.	5,647	4,242	
CNY	3,420	CSG Holding Co. Ltd.	3,855	6,731	
CNY	800	Do-Fluoride New Materials Co. Ltd.	7,033	7,133	
CNY	900	ENN Ecological Holdings Co. Ltd.	2,233	3,275	
CNY	1,900	Fushun Special Steel Co. Ltd.	9,226	9,328	
CNY	1,100	Ganfeng Lithium Co. Ltd.	13,709	31,143	
HKD	400	Ganfeng Lithium Co. Ltd., Class 'H'	10,125	7,952	
CNY	6,000	GEM Co. Ltd.	7,283	12,308	
CNY	810	Guangzhou Tinci Materials Technology Co. Ltd.	11,820	18,405	
CNY	600	Hangjin Technology Co. Ltd.	2,513	4,413	
CNY	600	Hangzhou Oxygen Plant Group Co. Ltd.	3,252	3,569	
CNY	2,700	Hengli Petrochemical Co. Ltd.	12,264	12,292	
CNY	2,590	Hengyi Petrochemical Co. Ltd.	6,475	5,451	
CNY	7,500	Hesteel Co. Ltd.	3,432	3,657	
CNY	200	Hoshine Silicon Industry Co. Ltd.	4,049	5,231	
HKD	1,000	Huabao International Holdings Ltd.	2,870	2,333	
CNY	1,500	Huafon Chemical Co. Ltd.	2,773	3,104	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		MATERIALS (cont'd)			
CNY	1,120	Huaxin Cement Co. Ltd.	5,307	4,284	
CNY	900	Hubei Xingfa Chemicals Group Co. Ltd.	7,484	6,757	
CNY	2,540	Hunan Valin Steel Co. Ltd.	2,880	2,572	
CNY	33,300	Inner Mongolia BaoTou Steel Union Co. Ltd.	9,191	18,414	
CNY	5,100	Inner Mongolia Junzheng Energy & Chemical Group Co Ltd	5,329	5,286	
CNY	241	Jiangsu Cnano Technology Co. Ltd.	6,616	7,131	
CNY	1,900	Jiangsu Eastern Shenghong Co. Ltd.	6,952	7,283	
CNY	300	Jiangsu Yangnong Chemical Co. Ltd.	5,362	7,801	
CNY	100	Jiangsu Yoke Technology Co. Ltd.	1,163	1,609	
CNY	1,500	Jiangxi Copper Co. Ltd.	5,401	6,638	
HKD	2,000	Jiangxi Copper Co. Ltd., Series 'H'	4,035	4,044	
CNY	1,500	Jinduicheng Molybdenum Group Co. Ltd.	1,925	2,036	
CNY	3,000	Kingfa Sci. & Tech. Co. Ltd.	9,075	7,480	
CNY	1,500	LB Group Co. Ltd.	7,295	8,500	
CNY	1,800	Luxi Chemical Group Co. Ltd.	4,023	5,444	
CNY	4,200	Maanshan Iron & Steel Co. Ltd.	2,365	3,072	
CNY	200	Nanjing Hanrui Cobalt Co. Ltd.	3,420	3,178	
CNY	4,200	Nanjing Iron & Steel Co. Ltd.	2,754	3,080	
HKD	3,000	Nine Dragons Paper Holdings Ltd.	4,963	4,068	
CNY	1,680	Ningbo Shanshan Co. Ltd.	4,196	10,911	
CNY	2,700	Ningxia Baofeng Energy Group Co. Ltd.	8,808	9,290	
CNY	6,900	Pangang Group Vanadium Titanium & Resources Co. Ltd	3,280	5,319	
CNY	3,600	Rongsheng Petrochemical Co. Ltd., Class 'A'	9,434	12,957	
CNY	840	Satellite Chemical Co. Ltd.	3,064	6,664	
HKD	750	Shandong Gold Mining Co. Ltd.	2,438	1,621	
CNY	2,284	Shandong Gold Mining Co. Ltd.	11,732	8,519	
CNY	2,340	Shandong Hualu Hengsheng Chemical Co. Ltd.	9,400	14,516	
CNY	9,900	Shandong Nanshan Aluminum Co. Ltd.	5,301	9,242	
CNY	100	Shandong Shida Shenghua Chemical Group Co. Ltd.	3,838	3,924	
CNY	1,000	Shandong Sinocera Functional Material Co. Ltd.	8,146	8,437	
CNY	2,100	Shandong Sun Paper Industry Joint Stock Co. Ltd.	5,357	4,782	
CNY	420	Shanghai Putailai New Energy Technology Co. Ltd.	6,132	13,369	
CNY	2,500	Shanxi Meijin Energy Co. Ltd.	8,207	8,042	
CNY	3,300	Shanxi Taigang Stainless Steel Co. Ltd.	2,615	4,604	
CNY	1,500	Shenghe Resources Holding Co. Ltd.	3,213	5,833	
CNY	300	Shenzhen Capchem Technology Co. Ltd.	5,342	6,719	
CNY	800	Shenzhen Senior Technology Material Co. Ltd.	6,256	5,824	
CNY	300	Shenzhen YUTO Packaging Technology Co. Ltd.	1,922	2,003	
CNY	1,000	Sichuan New Energy Power Co. Ltd.	5,293	5,258	
CNY	1,300	Sichuan Yahua Industrial Group Co. Ltd.	5,722	7,384	
CNY	900	Sinoma Science & Technology Co. Ltd.	3,852	6,068	
CNY	3,000	SINOPEC Shanghai Petrochemical Co. Ltd.	2,083	2,479	
CNY	100	Skshu Paint Co. Ltd.	3,260	2,758	
CNY	1,420	Tianqi Lithium Corp.	7,931	30,113	
CNY	1,800	Tongkun Group Co. Ltd.	5,963	7,556	
CNY	10,800	Tongling Nonferrous Metals Group Holdings Co. Ltd.	5,167	7,449	
CNY	900	Transfar Zhilian Co. Ltd.	1,179	1,552	
CNY	2,000	Wanhua Chemical Group Co. Ltd.	31,505	40,035	
CNY	300	Weihai Guangwei Composites Co. Ltd.	4,345	5,023	
CNY	2,700	Western Mining Co. Ltd.	5,034	7,283	
CNY	301	Western Superconducting Technologies Co. Ltd.	5,516	5,783	
CNY	1,200	Xiamen Tungsten Co. Ltd.	3,541	5,382	
CNY	2,100	Yintai Gold Co. Ltd.	3,961	3,654	
CNY	200	YongXing Special Materials Technology Co. Ltd.	3,591	5,867	
CNY	1,800	Yunnan Aluminium Co. Ltd.	2,531	3,985	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
MATERIALS (cont'd)					
CNY	3,900	Yunnan Chihong Zinc&Germanium Co. Ltd.	3,324	3,857	
CNY	1,500	Yunnan Copper Co. Ltd.	4,023	3,975	
CNY	600	Yunnan Energy New Material Co. Ltd.	18,556	29,776	
CNY	1,500	Yunnan Tin Co. Ltd.	3,191	5,806	
CNY	1,300	Yunnan Yuntianhua Co. Ltd.	5,851	5,055	
CNY	1,200	Zhejiang Hailiang Co. Ltd.	1,966	2,956	
CNY	1,060	Zhejiang Huayou Cobalt Co. Ltd.	12,246	23,174	
CNY	1,000	Zhejiang Juhua Co. Ltd.	1,480	2,559	
CNY	4,200	Zhejiang Longsheng Group Co. Ltd.	11,746	10,513	
CNY	800	Zhejiang Yongtai Technology Co. Ltd.	8,861	8,120	
CNY	3,000	Zhongjin Gold Corp. Ltd.	5,235	4,893	
CNY	2,400	Zhuzhou Kibing Group Co. Ltd.	5,588	8,134	
CNY	1,260	Zibo Qixiang Tengda Chemical Co. Ltd.	1,464	2,622	
HKD	8,000	Zijin Mining Group Co. Ltd.	8,854	12,028	
CNY	20,100	Zijin Mining Group Co. Ltd.	28,156	38,642	
			708,373	910,663	10.25
REAL ESTATE					
HKD	8,000	China Jinmao Holdings Group Ltd.	2,793	3,124	
CNY	4,800	China Merchants Shekou Industrial Zone Holdings Co Ltd	14,580	12,691	
HKD	5,000	China Overseas Land & Investment Ltd.	15,146	14,954	
HKD	4,000	China Resources Land Ltd.	25,011	21,257	
HKD	800	China Resources Mixc Lifestyle Services Ltd.	6,039	4,712	
CNY	9,600	China Vanke Co. Ltd.	56,787	37,596	
HKD	2,700	China Vanke Co. Ltd.	13,455	7,935	
HKD	6,000	CIFI Holdings Group Co. Ltd.	6,643	4,559	
HKD	12,000	Country Garden Holdings Co. Ltd.	21,316	13,454	
HKD	3,000	Country Garden Services Holdings Co. Ltd.	25,897	22,699	
HKD	1,800	ESR Cayman Ltd.	6,892	7,685	
CNY	6,300	Gemdale Corp.	16,847	16,195	
CNY	5,040	Greenland Holdings Corp. Ltd.	5,814	4,335	
HKD	990	Hopson Development Holdings Ltd.	4,915	2,608	
USD	710	KE Holdings Inc., ADR	29,900	18,044	
HKD	3,000	Logan Property Holdings Co. Ltd.	6,254	2,897	
HKD	2,500	Longfor Group Holdings Ltd.	17,590	14,865	
CNY	10,500	Poly Developments and Holdings Group Co. Ltd.	31,847	32,526	
CNY	1,500	Seazen Holdings Co. Ltd.	11,476	8,660	
CNY	720	Shanghai Lingang Holdings Co. Ltd.	2,522	2,122	
CNY	1,060	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	2,465	2,282	
HKD	1,500	Shimao Group Holdings Ltd.	7,309	1,239	
HKD	3,000	Sunac China Holdings Ltd.	18,431	5,726	
HKD	1,000	Sunac Services Holdings Ltd.	4,024	1,288	
CNY	4,040	Youngor Group Co. Ltd.	5,764	5,517	
CNY	3,900	Zhejiang China Commodities City Group Co. Ltd.	3,656	3,749	
			363,373	272,719	3.07
UTILITIES					
HKD	1,000	Beijing Enterprises Holdings Ltd.	4,737	4,358	
CNY	2,800	Beijing OriginWater Technology Co. Ltd.	4,348	3,990	
CNY	8,800	CGN Power Co. Ltd.	5,082	5,459	
HKD	15,000	CGN Power Co. Ltd.	4,054	5,760	
HKD	3,600	China Gas Holdings Ltd.	16,285	9,449	
CNY	7,600	China National Nuclear Power Co. Ltd.	7,308	12,502	
HKD	2,000	China Resources Gas Group Ltd.	16,190	14,274	
HKD	4,000	China Resources Power Holdings Co. Ltd.	6,288	16,915	
CNY	9,300	China Three Gorges Renewables (Group) Co. Ltd.	13,879	13,842	
CNY	14,100	China Yangtze Power Co. Ltd.	51,963	63,435	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		UTILITIES (cont'd)			
CNY	11,600	GD Power Development Co. Ltd.	4,909	7,288	
HKD	4,000	Guangdong Investment Ltd.	9,482	6,422	
CNY	2,400	Guangxi Guiguan Electric Power Co. Ltd.	2,343	3,054	
CNY	5,400	Huadian Power International Co. Ltd.	3,689	5,726	
CNY	3,000	Huaneng Lancang River Hydropower Inc.	2,661	3,918	
CNY	7,200	Huaneng Power International Inc.	7,101	13,828	
HKD	6,000	Huaneng Power International Inc., Series 'H'	3,156	5,065	
CNY	3,300	Hubei Energy Group Co. Ltd.	2,493	3,427	
HKD	6,000	Kunlun Energy Co. Ltd.	6,118	7,106	
CNY	4,200	SDIC Power Holdings Co. Ltd.	7,468	9,548	
CNY	3,300	Shenergy Co. Ltd.	3,575	4,820	
CNY	2,240	Shenzhen Energy Group Co. Ltd.	2,841	3,596	
CNY	2,700	Sichuan Chuantou Energy Co. Ltd.	5,446	6,689	
CNY	6,000	Zhejiang Zheneng Electric Power Co. Ltd.	4,389	4,804	
			195,805	235,275	2.65
Total Equities			8,969,543	8,849,147	99.60
Adjustment for transaction costs			(9,799)		
Total Investments			8,959,744	8,849,147	99.60
Other Net Assets (Liabilities)				35,339	0.40
Net Assets Attributable to Holders of Redeemable Units				8,884,486	100.00

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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	8	4
Soft dollar commissions [†]	-	-

Redeemable Unit Transactions (Note 4)

for the years ended December 31

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

[†]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

Management Fee Rate (Note 5)

as at December 31, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.550

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2021	2020
Loaned	45	13
Collateral (non-cash)	48	14

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	1	-
Charges	-	-
Securities lending revenue	1	-
Charges as a % of gross securities lending revenue	40.2	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	297
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

Credit Risk

As at December 31, 2021 and 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 December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
S&P China 500 Net Total Return Index	878,086

as at December 31, 2020

Benchmark	(\$)
S&P China 500 Net Total Return Index	657,829

Currency Risk

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

as at December 31, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Chinese Renminbi	5,703	-	5,703	64.2
Hong Kong Dollar	2,323	-	2,323	26.2
U.S. Dollar	845	-	845	9.5
Singapore Dollar	6	-	6	0.1
Total	8,877	-	8,877	100.0

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
Total	6,662	-	6,662	100.1

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

As at December 31, 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 \$888,000 (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 December 31, 2021 and 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 December 31, 2021

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	8,849	-	-	8,849
Total	8,849	-	-	8,849

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	5,612	1,035	-	6,647
Total	5,612	1,035	-	6,647

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI ONE North American Core Plus Bond ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	88,559	86,429
Investments pledged as collateral	-	-
Cash	2,144	269
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	7	9
Cash collateral on deposit for short sale	-	-
Dividends receivable	-	113
Interest receivable	388	216
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	38
	91,098	87,074
Liabilities		
Current liabilities		
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	43	21
Accounts payable and accrued liabilities	7	5
Foreign capital gains tax	-	-
	50	488
Net assets attributable to holders of redeemable units	91,048	86,586

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
ETF Units	91,048	86,586	50.58	52.48	1,800,000	1,650,000

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

CI ONE North American Core Plus Bond ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	1,264	832
Income distributions from investments	983	1,626
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	515	475
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(3,649)	1,451
Total net gain (loss) on investments and derivatives	(887)	4,384
Other income		
Foreign exchange gain (loss) on cash	-	-
Securities lending revenue (Note 6)	9	-
Fees rebate	95	100
Miscellaneous foreign income	-	-
Other income	4	-
Total other income	108	100
Total income	(779)	4,484
Expenses		
Management fees (Note 5)	487	476
Commissions and other portfolio transaction costs	6	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	-	-
Harmonized sales tax	42	41
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	536	519
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	(1,315)	3,965

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	(1,315)	3,965	(0.76)	2.40	1,720,000	1,654,372

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

CI ONE North American Core Plus Bond ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	ETF Units	
	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	86,586	92,437
Increase (decrease) in net assets attributable to holders of redeemable units	(1,315)	3,965
Distributions to holders of redeemable units		
From net investment income	(1,895)	(2,250)
From net realized gains	(482)	(37)
Return of capital	-	(15)
Total distributions to holders of redeemable units	(2,377)	(2,302)
Redeemable unit transactions		
Proceeds from redeemable units issued	12,887	2,638
Reinvestment of distributions to holders of redeemable units	427	38
Redemption of redeemable units	(5,160)	(10,190)
Net increase (decrease) from redeemable unit transactions	8,154	(7,514)
Net increase (decrease) in net assets attributable to holders of redeemable units	4,462	(5,851)
Net assets attributable to holders of redeemable units at the end of year	91,048	86,586

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

CI ONE North American Core Plus Bond ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(1,315)	3,965
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(515)	(475)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	6	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	3,649	(1,451)
Proceeds from sale and maturity of investments and derivatives	25,460	82,675
Purchase of investments and derivatives	(23,130)	(74,951)
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	76
(Increase) decrease in interest receivable	(171)	(60)
Increase (decrease) in management fees payable	21	(9)
Change in other accounts receivable and payable	3	(4)
Amortization interest earned	-	-
Net cash from (used in) operating activities	4,121	9,767
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2,412)	(2,075)
Proceeds from issuance of redeemable units	592	(2)
Amounts paid on redemption of redeemable units	(426)	(10,190)
Net cash from (used in) financing activities	(2,246)	(12,267)
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	1,875	(2,500)
Cash (bank overdraft), beginning of year	269	2,769
Cash (bank overdraft), end of year	2,144	269
Supplementary Information:		
Dividends received, net of withholding tax*	1,096	76
Interest received, net of withholding tax*	1,093	772
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 December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS					
COMMUNICATION SERVICES					
	882,000	Bell Canada, 4.7%, September 11, 2023	933,128	922,405	
	950,000	Bell Canada, Series 'M-26', 3.35%, March 22, 2023	955,553	969,466	
	285,000	TELUS Corp., Series 'CJ', 3.35%, March 15, 2023	286,387	290,446	
			2,175,068	2,182,317	2.40
CONSUMER DISCRETIONARY					
	3,270,000	Dollarama Inc., 3.55%, November 06, 2023	3,447,586	3,383,984	
	2,240,000	VW Credit Canada Inc., 2.65%, June 27, 2022	2,272,628	2,261,330	
			5,720,214	5,645,314	6.20
CONSUMER STAPLES					
	750,000	Alimentation Couche-Tard Inc., 3.06%, July 26, 2024	738,440	772,936	
	1,390,000	Alimentation Couche-Tard Inc., Series '5', 3.6%, June 02, 2025	1,416,039	1,462,079	
	3,270,000	Loblaw Cos. Ltd., 4.86%, September 12, 2023	3,515,065	3,429,187	
	1,124,000	PepsiCo Inc., 2.15%, May 06, 2024	1,144,475	1,140,098	
			6,814,019	6,804,300	7.47
ENERGY					
	1,124,000	Canadian Natural Resources Ltd., 3.31%, February 11, 2022	1,150,847	1,126,825	
	111,000	Enbridge Inc., 3.19%, December 05, 2022	111,526	113,009	
	35,000	Enbridge Inc., 3.94%, June 30, 2023	35,833	36,046	
	1,680,000	Pembina Pipeline Corp., 3.71%, August 11, 2026	1,851,571	1,774,009	
	2,110,000	TransCanada PipeLines Ltd., 3.39%, March 15, 2028	2,294,190	2,215,555	
			5,443,967	5,265,444	5.78
FINANCIALS					
	2,500,000	Bank of America Corp., 3.3%, April 24, 2024	2,631,750	2,561,575	
	802,000	GE Capital Canada Funding Co., 4.6%, January 26, 2022	820,372	803,731	
	566,000	Wells Fargo Financial Canada Corp., 3.46%, January 24, 2023	574,829	580,594	
			4,026,951	3,945,900	4.34
INDUSTRIALS					
	3,270,000	Canadian National Railway Co., 2.8%, September 22, 2025	3,451,734	3,393,405	
	229,000	Greater Toronto Airports Authority, 3.04%, September 21, 2022	232,478	231,425	
	1,141,000	Mullen Group Ltd, 5.75%, November 30, 2026	1,318,968	1,277,920	
	1,125,000	Toromont Industries Ltd., 3.84%, October 27, 2027	1,148,187	1,210,696	
			6,151,367	6,113,446	6.71
INFORMATION TECHNOLOGY					
	2,644,000	Apple Inc., 2.51%, August 19, 2024	2,777,373	2,709,328	2.98
MATERIALS					
	973,000	CCL Industries Inc., Series '1', 3.86%, April 13, 2028	1,028,397	1,040,941	1.14
UTILITIES					
	2,180,000	AltaGas Ltd., 3.84%, January 15, 2025	2,340,432	2,286,505	
	2,190,000	AltaGas Ltd., 3.98%, October 04, 2027	2,340,212	2,352,366	
	3,770,000	Capital Power Corp., 4.28%, September 18, 2024	4,075,153	3,988,493	
			8,755,797	8,627,364	9.48
PROVINCIAL GOVERNMENT & GUARANTEED					
	147,000	Province of Alberta, 2.9%, September 20, 2029	145,863	157,162	0.17
Total Bonds			43,039,016	42,491,516	46.67

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EXCHANGE-TRADED FUND(S)				
81,132	CI Yield Enhanced Canada Aggregate Bond Index ETF	3,968,429	4,065,524	
865,039	CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	41,970,923	42,001,969	
Total Exchange-Traded Fund(s)		45,939,352	46,067,493	50.60
Adjustment for transaction costs		(5,824)		
Total Investments		88,972,544	88,559,009	97.27
Other Net Assets (Liabilities)			2,489,265	2.73
Net Assets Attributable to Holders of Redeemable Units			91,048,274	100.00

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

Interest in Unconsolidated Structured Entities (Note 2)

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

as at December 31, 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) (%)
Unconsolidated Structured Entities			
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	104,433	42,002	40.2
CI Yield Enhanced Canada Aggregate Bond Index ETF	82,365	4,066	4.9

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) (%)
Unconsolidated Structured Entities			
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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	5	1
Soft dollar commissions [†]	-	-

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	ETF Units	
	2021	2020
Number of redeemable units at the beginning of year	1,650,000	1,800,000
Redeemable units issued for cash	250,000	50,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(100,000)	(200,000)
Number of redeemable units at the end of year	1,800,000	1,650,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 2021 (%)

	Annual management fee rate:
ETF Units	0.550

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2021	2020
Loaned	398	-
Collateral (non-cash)	418	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	15	-
Charges	(6)	-
Securities lending revenue	9	-
Charges as a % of gross securities lending revenue	40.0	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	-
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

Related Party Investments (Note 9)

as at December 31 (in \$000's)

Investments	2021
CI Yield Enhanced Canada Aggregate Bond Index ETF	4,066
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	42,002

Investments	2020
CI Yield Enhanced Canada Aggregate Bond Index ETF	3,949
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	56,182

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

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 December 31, 2021

Credit Rating ^{^*}	Net Assets (%)
AA/Aa/A+	3.0
A	8.2
BBB/Baa/B++	34.1
Not Rated	1.4
Total	46.7

as at December 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AA/Aa/A+	0.4
A	5.8
BBB/Baa/B++	24.2
Total	30.4

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

As at December 31, 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 \$4,607,000 (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 December 31, 2021 and 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 December 31, 2021

	Less than	1 - 3	3 - 5	Greater	Total
	1 Year	Years	Years	than	
	(in \$000's)	(in \$000's)	(in \$000's)	5 Years	(in \$000's)
Interest Rate Exposure	4,536	20,785	10,194	6,977	42,492

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)	5 Years	(in \$000's)
Interest Rate Exposure	3,940	11,351	4,371	6,636	26,298

As at December 31, 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 \$296,000 (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 December 31, 2021

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Bonds	-	42,492	-	42,492
Exchange-Traded Fund(s)	46,067	-	-	46,067
Total	46,067	42,492	-	88,559

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	-	26,298	-	26,298
Exchange-Traded Fund(s)	60,131	-	-	60,131
Total	60,131	26,298	-	86,429

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI ONE Global Equity ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	48,329	43,966
Investments pledged as collateral	-	-
Cash	115	722
Unrealized gain on futures and foreign currency forward contracts	178	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	32	56
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	48,658	44,762
Liabilities		
Current liabilities		
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	-	284
Management fees payable	35	16
Accounts payable and accrued liabilities	7	5
Foreign capital gains tax	-	-
	42	305
Net assets attributable to holders of redeemable units	48,616	44,457

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
ETF Units	48,616	44,457	34.73	28.68	1,400,000	1,550,000

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

CI ONE Global Equity ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	573	850
Interest for distribution purposes	-	-
Income distributions from investments	456	26
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	3,289	916
Change in unrealized appreciation (depreciation) in value of investments and derivatives	6,020	1,701
Total net gain (loss) on investments and derivatives	10,338	3,493
Other income		
Foreign exchange gain (loss) on cash	51	(9)
Securities lending revenue (Note 6)	42	-
Fees rebate	48	38
Miscellaneous foreign income	-	-
Other income	2	1
Total other income	143	30
Total income	10,481	3,523
Expenses		
Management fees (Note 5)	423	352
Commissions and other portfolio transaction costs	6	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	65	57
Harmonized sales tax	34	28
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	529	439
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	9,952	3,084

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	9,952	3,084	6.47	1.89	1,537,397	1,629,645

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

CI ONE Global Equity ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	ETF Units	
	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	44,457	45,946
Increase (decrease) in net assets attributable to holders of redeemable units	9,952	3,084
Distributions to holders of redeemable units		
From net investment income	(594)	(563)
From net realized gains	(1,454)	-
Return of capital	-	(1)
Total distributions to holders of redeemable units	(2,048)	(564)
Redeemable unit transactions		
Proceeds from redeemable units issued	4,602	1,225
Reinvestment of distributions to holders of redeemable units	1,583	-
Redemption of redeemable units	(9,930)	(5,234)
Net increase (decrease) from redeemable unit transactions	(3,745)	(4,009)
Net increase (decrease) in net assets attributable to holders of redeemable units	4,159	(1,489)
Net assets attributable to holders of redeemable units at the end of year	48,616	44,457

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

CI ONE Global Equity ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	9,952	3,084
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(3,289)	(916)
Unrealized foreign exchange (gain) loss on cash	1	(9)
Commissions and other portfolio transaction costs	6	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(6,020)	(1,701)
Proceeds from sale and maturity of investments and derivatives	2,569	11,883
Purchase of investments and derivatives	(3,035)	(10,689)
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	23	60
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	19	(6)
Change in other accounts receivable and payable	2	1
Amortization interest earned	-	-
Net cash from (used in) operating activities	228	1,708
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(749)	(486)
Proceeds from issuance of redeemable units	61	1,225
Amounts paid on redemption of redeemable units	(146)	(2,512)
Net cash from (used in) financing activities	(834)	(1,773)
Unrealized foreign exchange gain (loss) on cash	(1)	9
Net increase (decrease) in cash	(606)	(65)
Cash (bank overdraft), beginning of year	722	778
Cash (bank overdraft), end of year	115	722
Supplementary Information:		
Dividends received, net of withholding tax*	987	853
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 ONE Global Equity ETF

Schedule of Investment Portfolio as at December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
BRAZIL					
USD	4,988	PagSeguro Digital Ltd.	192,201	165,437	0.34
CANADA					
	9,126	Alimentation Couche-Tard Inc.	298,019	483,678	
	8,101	BCE Inc.	471,724	533,127	
	14,425	Canada Goose Holdings Inc.	473,965	676,244	
	4,823	Canadian National Railway Co.	491,744	749,398	
	19,090	Canadian Natural Resources Ltd.	713,245	1,020,361	
	2,477	Canadian Tire Corp. Ltd., Class 'A'	368,952	449,427	
	4,800	CCL Industries Inc., Class 'B'	262,030	325,584	
	3,846	CGI Inc.	334,845	430,175	
	5,997	Emera Inc.	290,240	379,130	
	9,650	Enbridge Inc.	392,067	476,807	
	6,047	Fortis Inc.	271,107	369,048	
	9,205	Loblaw Cos. Ltd.	528,243	954,006	
	25,230	Manulife Financial Corp.	588,265	608,295	
	6,750	Royal Bank of Canada	639,798	906,188	
	10,417	Sun Life Financial Inc.	517,794	733,461	
	28,992	Suncor Energy Inc.	962,585	917,597	
	21,124	Teck Resources Ltd., Class 'B'	519,708	769,547	
	10,355	TELUS Corp.	236,038	308,475	
	4,629	Toromont Industries Ltd.	249,550	529,372	
	9,149	Toronto-Dominion Bank (The)	695,248	887,270	
	16,320	Transcontinental Inc., Class 'A'	242,567	331,459	
	6,379	West Fraser Timber Co. Ltd.	412,361	769,818	
			9,960,095	13,608,467	27.99
GERMANY					
USD	1,402	SAP SE, ADR	202,233	248,480	0.51
NETHERLANDS					
USD	3,535	Koninklijke Philips NV, ADR	179,069	164,778	0.34
SWITZERLAND					
USD	4,473	Roche Holding AG, ADR	180,952	292,468	0.60
U.K.					
USD	3,968	BAE Systems PLC, ADR	163,934	149,500	
USD	3,812	BP PLC, ADR	176,960	128,410	
USD	2,364	Unilever PLC, ADR	166,444	160,851	
			507,338	438,761	0.90
U.S.A.					
USD	4,607	Aflac Inc.	238,826	340,275	
USD	230	Alphabet Inc., Class 'C'	328,306	841,857	
USD	107	Amazon.com Inc.	497,477	451,302	
USD	1,318	Amgen Inc.	321,800	375,071	
USD	3,337	Apple Inc.	212,582	749,548	
USD	9,231	Bank of America Corp.	321,263	519,499	
USD	1,094	Boeing Co. (The)	198,967	278,598	
USD	1,145	Cigna Corp.	250,710	332,589	
USD	4,788	Cisco Systems Inc.	228,225	383,806	
USD	3,446	Citigroup Inc.	302,526	263,241	
USD	5,685	DuPont de Nemours Inc.	540,252	580,908	
USD	929	Home Depot Inc. (The)	213,489	487,694	
USD	3,646	Intel Corp.	193,280	237,518	
USD	2,253	Johnson & Johnson	389,024	487,538	
USD	1,548	Meta Platforms Inc., Class 'A'	362,665	658,621	
USD	2,146	Microsoft Corp.	269,844	912,968	
USD	3,233	NVIDIA Corp.	217,300	1,202,787	
USD	4,164	Pfizer Inc.	187,548	311,031	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		U.S.A. (cont'd)			
USD	2,561	Procter & Gamble Co. (The)	308,408	529,923	
USD	630	Regeneron Pharmaceuticals Inc.	303,384	503,270	
USD	3,693	RPM International Inc.	269,173	471,818	
USD	1,716	Target Corp.	184,946	502,376	
USD	540	Visa Inc., Class 'A'	129,112	148,029	
			6,469,107	11,570,267	23.80
Total Equities			17,690,995	26,488,658	54.48
EXCHANGE-TRADED FUND(S)					
	206,375	CI WisdomTree International Quality Dividend Growth Index ETF	5,030,188	6,905,308	
	56,281	CI WisdomTree U.S. MidCap Dividend Index ETF	1,388,377	1,734,018	
USD	23,086	iShares Core MSCI Emerging Markets ETF	1,543,924	1,748,070	
USD	23,760	iShares Global REIT ETF	763,192	919,990	
USD	32,573	iShares MSCI EAFE Small-Cap ETF	2,754,295	3,011,543	
USD	3,106	iShares Russell 2000 Growth ETF	737,029	1,151,374	
USD	7,075	iShares Russell 2000 Value Index Fund	1,077,957	1,486,068	
USD	9,588	iShares Russell Microcap Index Fund	1,143,377	1,694,693	
	14,955	iShares S&P/TSX Capped REIT Index ETF	246,075	313,307	
	91,823	iShares S&P/TSX Completion Index Fund	2,315,356	2,875,896	
Total Exchange-Traded Fund(s)			16,999,770	21,840,267	44.93
Adjustment for transaction costs			(8,968)		
Total Investments			34,681,797	48,328,925	99.41
Unrealized gain (loss) on forward foreign currency contract(s)				177,701	0.37
Other Net Assets (Liabilities)				109,867	0.22
Net Assets Attributable to Holders of Redeemable Units				48,616,493	100.00

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		
National Bank of Canada, Toronto	A-1	January 21, 2022	CAD	8,400,000	USD	6,499,988	1.29	177,701
Total Foreign Currency Forward Contract(s) Value								177,701

*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

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 December 31, 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	178	-	-	178
Derivative assets - Swaps and swaptions	-	-	-	-
Total	178	-	-	178
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

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	14	-	-	14
Derivative assets - Swaps and swaptions	-	-	-	-
Total	14	-	-	14
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

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

CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements

Interest in Unconsolidated Structured Entities (Note 2)

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

as at December 31, 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	43,625	6,905	15.8
CI WisdomTree U.S. MidCap Dividend Index ETF	41,681	1,734	4.2
iShares S&P/TSX Completion Index Fund	187,920	2,876	1.5
iShares Russell Microcap Index Fund	1,581,926	1,695	0.1
iShares Global REIT ETF	4,623,182	920	0.0
iShares MSCI EAFE Small-Cap ETF	19,304,645	3,012	0.0
iShares S&P/TSX Capped REIT Index ETF	1,449,740	313	0.0
iShares Russell 2000 Growth ETF	15,661,805	1,151	0.0
iShares Russell 2000 Value Index Fund	20,227,328	1,486	0.0
iShares Core MSCI Emerging Markets ETF	96,906,337	1,748	-

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	-
iSharesw 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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	1	1
Soft dollar commissions [†]	-	-

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	ETF Units	
	2021	2020
Number of redeemable units at the beginning of year	1,550,000	1,700,000
Redeemable units issued for cash	150,000	50,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(300,000)	(200,000)
Number of redeemable units at the end of year	1,400,000	1,550,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 2021 (%)

	Annual management fee rate:
ETF Units	0.850

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2021	2020
Loaned	1,540	1,801
Collateral (non-cash)	1,622	1,891

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	78	-
Charges	(36)	-
Securities lending revenue	42	-
Charges as a % of gross securities lending revenue	46.2	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	-
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

Related Party Investments (Note 9)

as at December 31 (in \$000's)

Investments	2021
CI WisdomTree International Quality Dividend Growth Index ETF	6,905
CI WisdomTree U.S. MidCap Dividend Index ETF	1,734

Investments	2020
CI WisdomTree International Quality Dividend Growth Index ETF	6,567
CI WisdomTree U.S. MidCap Dividend Index ETF	1,528

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

CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

Credit Risk

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

Other Price Risk

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

As at December 31, 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 \$4,833,000 (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 December 31, 2021~

Currency	Financial Instruments		Net Exposure (in \$000's)	Net Assets (%)
	Exposure (in \$000's)	Derivatives (in \$000's)		
U.S. Dollar	23,007	(8,222)	14,785	30.4
Total	23,007	(8,222)	14,785	30.4

as at December 31, 2020~

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

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

Currency Risk (cont'd)

As at December 31, 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 \$1,479,000 (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 December 31, 2021 and 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 December 31, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	26,489	-	-	26,489
Exchange-Traded Fund(s)	21,840	-	-	21,840
Derivatives, net	-	178	-	178
Total	48,329	178	-	48,507

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
Total	42,487	1,493	-	43,980

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	389,298	279,642
Investments pledged as collateral	-	-
Cash	683	729
Unrealized gain on futures and foreign currency forward contracts	1,407	462
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	87	52
Cash collateral on deposit for short sale	-	-
Dividends receivable	540	322
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	25	41
Receivable for unit subscriptions	-	979
	392,040	282,227
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	768	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	25	41
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	1,792
Management fees payable	114	69
Accounts payable and accrued liabilities	106	50
Foreign capital gains tax	-	-
	1,013	2,009
Net assets attributable to holders of redeemable units	391,027	280,218

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Hedged Units	60,747	24,079	38.74	31.93	1,568,008	754,175
Non-Hedged						
Units	330,280	256,139	39.25	32.42	8,413,865	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

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	7,180	2,553
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	34,224	6,084
Change in unrealized appreciation (depreciation) in value of investments and derivatives	26,170	634
Total net gain (loss) on investments and derivatives	67,574	9,271
Other income		
Foreign exchange gain (loss) on cash	(558)	7
Securities lending revenue (Note 6)	2	-
Fees rebate	821	94
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	265	101
Total income	67,839	9,372
Expenses		
Management fees (Note 5)	1,100	343
Commissions and other portfolio transaction costs	123	33
Independent review committee fees	2	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	1
Withholding taxes	1,067	382
Harmonized sales tax	36	20
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	2,328	780
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	65,511	8,592

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	8,648	1,370	6.49	1.56	1,331,936	878,355
Non-Hedged						
Units	56,863	7,222	7.58	2.93	7,500,386	2,465,437

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

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Financial Statements

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

for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	24,079	32,096	256,139	84,624	280,218	116,720
Increase (decrease) in net assets attributable to holders of redeemable units	8,648	1,370	56,863	7,222	65,511	8,592
Distributions to holders of redeemable units						
From net investment income	(1,462)	(157)	(5,818)	(1,475)	(7,280)	(1,632)
From net realized gains	(777)	(247)	(4,777)	(924)	(5,554)	(1,171)
Return of capital	(39)	(5)	(244)	(41)	(283)	(46)
Total distributions to holders of redeemable units	(2,278)	(409)	(10,839)	(2,440)	(13,117)	(2,849)
Redeemable unit transactions						
Proceeds from redeemable units issued	1,868	3,586	174,829	224,808	176,697	228,394
Reinvestment of distributions to holders of redeemable units	1,597	54	6,422	924	8,019	978
Acquisition of assets from terminated funds	42,550	-	7,491	-	50,041	-
Redemption of redeemable units	(15,717)	(12,618)	(160,625)	(58,999)	(176,342)	(71,617)
Net increase (decrease) from redeemable unit transactions	30,298	(8,978)	28,117	166,733	58,415	157,755
Net increase (decrease) in net assets attributable to holders of redeemable units	36,668	(8,017)	74,141	171,515	110,809	163,498
Net assets attributable to holders of redeemable units at the end of year	60,747	24,079	330,280	256,139	391,027	280,218

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

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	65,511	8,592
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(34,224)	(6,084)
Unrealized foreign exchange (gain) loss on cash	6	(2)
Commissions and other portfolio transaction costs	123	33
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(26,170)	(634)
Proceeds from sale and maturity of investments and derivatives	138,296	129,878
Purchase of investments and derivatives	(284,044)	(82,279)
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	(218)	(192)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	45	56
Change in other accounts receivable and payable	21	(1)
Amortization interest earned	-	-
Net cash from (used in) operating activities	(140,654)	49,367
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(6,890)	(464)
Proceeds from issuance of redeemable units	150,968	13,970
Amounts paid on redemption of redeemable units	(3,762)	(62,217)
Acquisition of assets from terminated funds	298	-
Net cash from (used in) financing activities	140,614	(48,711)
Unrealized foreign exchange gain (loss) on cash	(6)	2
Net increase (decrease) in cash	(40)	656
Cash (bank overdraft), beginning of year	729	71
Cash (bank overdraft), end of year	683	729
Supplementary Information:		
Dividends received, net of withholding tax*	5,895	1,979
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
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 U.S. Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
COMMUNICATION SERVICES					
USD	7,567	Activision Blizzard Inc.	751,555	636,817	
USD	43	Cable One Inc.	95,037	95,919	
USD	104,415	Comcast Corp., Class 'A'	6,972,013	6,647,574	
USD	1,819	Electronic Arts Inc.	321,230	303,495	
USD	8,762	Fox Corp., Class 'A'	405,456	408,981	
USD	1,168	New York Times Co. (The), Class 'A'	67,054	71,361	
USD	882	Nexstar Media Group Inc., Class 'A'	144,826	168,446	
USD	67,088	Sirius XM Holdings Inc.	544,282	538,880	
USD	4,928	TEGNA Inc.	120,929	115,697	
			9,422,382	8,987,170	2.30
CONSUMER DISCRETIONARY					
USD	1,303	Advance Auto Parts Inc.	358,302	395,377	
USD	5,505	American Eagle Outfitters Inc.	168,604	176,317	
USD	7,713	Best Buy Co. Inc.	1,119,808	991,266	
USD	4,406	BorgWarner Inc.	244,982	251,192	
USD	1,303	Brunswick Corp.	162,029	166,026	
USD	1,176	Carter's Inc.	156,462	150,573	
USD	134	Churchill Downs Inc.	31,650	40,833	
USD	832	Columbia Sportswear Co.	105,230	102,550	
USD	3,711	D.R. Horton Inc.	394,682	509,089	
USD	4,757	Darden Restaurants Inc.	911,814	906,456	
USD	2,094	Dollar General Corp.	577,447	624,668	
USD	310	Domino's Pizza Inc.	208,520	221,293	
USD	7,970	eBay Inc.	624,420	670,430	
USD	12,710	Gap Inc. (The)	269,968	283,768	
USD	3,913	Gentex Corp.	163,168	172,499	
USD	9,640	H&R Block Inc.	292,207	287,293	
USD	15,075	Hanesbrands Inc.	345,379	318,836	
USD	4,523	Hasbro Inc.	537,365	582,321	
USD	20,039	Home Depot Inc. (The)	10,360,900	10,519,813	
USD	1,251	Lear Corp.	283,015	289,510	
USD	6,433	Leggett & Platt Inc.	340,054	334,936	
USD	3,194	Lennar Corp., Class 'A'	369,934	469,315	
USD	10,280	Lowe's Cos. Inc.	2,444,020	3,361,193	
USD	725	Marriott Vacations Worldwide Corp.	144,706	154,970	
USD	19,616	McDonald's Corp.	6,620,928	6,651,691	
USD	10,858	Nike Inc., Class 'B'	1,963,120	2,289,184	
USD	1,628	Polaris Inc.	282,353	226,342	
USD	279	Pool Corp.	142,239	199,753	
USD	3,236	PulteGroup Inc.	206,948	233,978	
USD	1,367	Ralph Lauren Corp.	205,341	205,531	
USD	4,359	Ross Stores Inc.	614,187	630,130	
USD	349	Shutterstock Inc.	49,011	48,950	
USD	24,512	Starbucks Corp.	3,614,358	3,626,825	
USD	7,992	Tapestry Inc.	436,234	410,445	
USD	8,261	Target Corp.	2,173,364	2,418,491	
USD	1,882	Tempur Sealy International Inc.	111,075	111,961	
USD	1,608	Texas Roadhouse Inc., Class 'A'	175,733	181,599	
USD	20,979	TJX Cos. Inc. (The)	1,967,580	2,014,718	
USD	1,438	Toll Brothers Inc.	98,069	131,677	
USD	1,231	Tractor Supply Co.	264,206	371,537	
USD	12,501	V.F. Corp.	1,182,181	1,157,838	
USD	515	Vail Resorts Inc.	215,447	213,610	
USD	5,934	Wendy's Co. (The)	172,150	179,023	
USD	1,808	Whirlpool Corp.	539,236	536,674	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
CONSUMER DISCRETIONARY (cont'd)					
USD	1,364	Williams-Sonoma Inc.	243,105	291,816	
USD	1,816	Wyndham Hotels & Resorts Inc.	186,473	205,939	
USD	5,569	Yum! Brands Inc.	945,105	978,200	
			43,023,109	45,296,436	11.58
CONSUMER STAPLES					
USD	178,548	Altria Group Inc.	10,712,989	10,703,235	
USD	5,776	Brown-Forman Corp., Class 'B'	553,143	532,341	
USD	12,890	Campbell Soup Co.	765,032	708,624	
USD	3,166	Church & Dwight Co. Inc.	355,356	410,495	
USD	4,019	Clorox Co. (The)	983,622	886,417	
USD	160,720	Coca-Cola Co. (The)	10,897,132	12,037,557	
USD	15	Coca-Cola Consolidated Inc.	10,347	11,749	
USD	23,434	Colgate-Palmolive Co.	2,474,839	2,529,720	
USD	2,617	Constellation Brands Inc., Class 'A'	731,119	830,805	
USD	3,130	Costco Wholesale Corp.	1,536,193	2,247,691	
USD	1,966	Estee Lauder Cos. Inc. (The), Class 'A'	716,885	920,647	
USD	3,458	Hershey Co. (The)	708,250	846,276	
USD	15,658	Hormel Foods Corp.	944,193	966,760	
USD	2,179	Ingredion Inc.	241,637	266,371	
USD	13,447	Kimberly-Clark Corp.	2,387,833	2,431,038	
USD	42,802	PepsiCo Inc.	7,858,604	9,405,075	
USD	103,270	Philip Morris International Inc.	12,206,438	12,409,981	
USD	66,610	Procter & Gamble Co. (The)	11,783,100	13,782,976	
USD	16,331	Sysco Corp.	1,543,642	1,622,678	
			67,410,354	73,550,436	18.81
ENERGY					
USD	31,064	Baker Hughes Co.	961,923	945,423	
USD	3,728	Civitas Resources Inc.	260,823	230,929	
USD	23,855	Coterra Energy Inc.	581,802	573,332	
USD	4,053	Diamondback Energy Inc.	379,285	552,930	
USD	32,086	Equitrans Midstream Corp.	393,216	419,672	
USD	8,684	Halliburton Co.	251,062	251,223	
USD	8,385	HollyFrontier Corp.	342,264	347,685	
USD	761	Matador Resources Co.	35,929	35,540	
USD	3,454	Murphy Oil Corp.	118,119	114,078	
USD	4,058	Pioneer Natural Resources Co.	754,198	933,621	
USD	84	Texas Pacific Land Corp.	132,951	132,700	
			4,211,572	4,537,133	1.16
FINANCIALS					
USD	2,066	Ameriprise Financial Inc.	581,656	788,354	
USD	8,340	Apollo Global Management Inc.	734,932	764,114	
USD	1,206	Assurant Inc.	220,699	237,769	
USD	26,257	Blackstone Inc.	4,276,698	4,297,533	
USD	6,289	Cadence Bank	237,494	236,988	
USD	19,708	Charles Schwab Corp. (The)	2,047,325	2,096,582	
USD	1,156	Cohen & Steers Inc.	112,901	135,276	
USD	1,237	Erie Indemnity Co., Class 'A'	335,551	301,463	
USD	937	Evercore Inc., Class 'A'	146,140	161,017	
USD	313	FactSet Research Systems Inc.	133,277	192,426	
USD	25	First Citizens Bancshares Inc.	24,813	26,243	
USD	1,064	Globe Life Inc.	127,240	126,138	
USD	583	Hamilton Lane Inc., Class 'A'	77,385	76,416	
USD	932	Hanover Insurance Group Inc.	156,796	154,511	
USD	9,326	Hartford Financial Services Group Inc. (The)	669,371	814,460	
USD	57	Kinsale Capital Group Inc.	15,921	17,152	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		FINANCIALS (cont'd)			
USD	601	LPL Financial Holdings Inc.	92,099	121,706	
USD	340	MarketAxess Holdings Inc.	203,051	176,880	
USD	7,636	Marsh & McLennan Cos. Inc.	1,233,240	1,678,955	
USD	8,755	MGIC Investment Corp.	148,418	159,696	
USD	1,420	Moody's Corp.	715,533	701,571	
USD	204	Morningstar Inc.	58,592	88,250	
USD	674	MSCI Inc.	512,156	522,365	
USD	599	Primerica Inc.	109,770	116,133	
USD	2,911	Progressive Corp. (The)	357,394	377,985	
USD	2,655	Raymond James Financial Inc.	329,071	337,188	
USD	1,930	S&P Global Inc.	919,485	1,152,148	
USD	2,042	SEI Investments Co.	155,606	157,410	
USD	525	Signature Bank	130,963	214,816	
USD	10,982	State Street Corp.	1,300,403	1,291,926	
USD	5,885	T. Rowe Price Group Inc.	1,301,796	1,463,834	
USD	518	Walker & Dunlop Inc.	94,180	98,863	
USD	1,638	Western Alliance Bancorp	166,400	223,050	
			17,726,356	19,309,218	4.94
		HEALTH CARE			
USD	2,014	Agilent Technologies Inc.	335,651	406,726	
USD	23,227	Amgen Inc.	6,957,320	6,609,842	
USD	3,293	Anthem Inc.	1,459,211	1,930,867	
USD	8,519	Baxter International Inc.	876,119	925,021	
USD	130	Bio-Techne Corp.	61,093	85,073	
USD	363	Bruker Corp.	29,144	38,530	
USD	13,951	Cardinal Health Inc.	877,836	908,660	
USD	4,283	Cerner Corp.	418,383	503,149	
USD	56	Chemed Corp.	33,723	37,476	
USD	7,865	CIGNA Corp.	2,190,032	2,284,550	
USD	9	Cooper Cos. Inc. (The)	4,230	4,769	
USD	15,703	Eli Lilly and Co.	3,946,060	5,486,699	
USD	2,250	Encompass Health Corp.	186,959	185,739	
USD	181	Ensign Group Inc. (The)	18,478	19,223	
USD	3,078	HCA Healthcare Inc.	970,036	1,000,322	
USD	1,011	Humana Inc.	564,759	593,214	
USD	83,047	Johnson & Johnson	16,817,403	17,970,955	
USD	112,719	Merck & Co. Inc.	11,041,041	10,927,630	
USD	1,139	ResMed Inc.	320,229	375,294	
USD	4,566	Stryker Corp.	1,434,895	1,544,554	
USD	247	Teleflex Inc.	114,496	102,631	
USD	14,417	UnitedHealth Group Inc.	6,803,143	9,157,419	
USD	145	West Pharmaceutical Services Inc.	59,696	86,025	
USD	2,512	Zoetis Inc.	555,307	775,419	
			56,075,244	61,959,787	15.85
		INDUSTRIALS			
USD	23,438	3M Co.	5,597,256	5,266,357	
USD	2,167	A. O. Smith Corp.	174,547	235,327	
USD	297	AAON Inc.	23,893	29,841	
USD	627	AGCO Corp.	93,017	92,018	
USD	2,445	Air Lease Corp.	133,779	136,795	
USD	1,576	AMETEK Inc.	249,694	293,133	
USD	481	Armstrong World Industries Inc.	55,862	70,652	
USD	1,933	BWX Technologies Inc.	137,942	117,074	
USD	571	Carlisle Cos. Inc.	122,415	179,214	
USD	14,399	Caterpillar Inc.	3,678,288	3,765,565	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		INDUSTRIALS (cont'd)			
USD	1,090	Cintas Corp.	498,584	611,041	
USD	1,221	Crane Co.	155,994	157,122	
USD	27,395	CSX Corp.	1,064,372	1,302,964	
USD	4,533	Cummins Inc.	1,347,512	1,250,819	
USD	258	Curtiss-Wright Corp.	38,752	45,256	
USD	4,421	Deere & Co.	1,768,474	1,917,559	
USD	2,323	Donaldson Co. Inc.	174,586	174,134	
USD	2,044	Dover Corp.	350,984	469,537	
USD	16,096	Emerson Electric Co.	1,822,913	1,892,928	
USD	798	Equifax Inc.	209,281	295,551	
USD	417	Exponent Inc.	46,130	61,573	
USD	12,703	Fastenal Co.	810,963	1,029,358	
USD	3,924	FedEx Corp.	1,366,966	1,283,802	
USD	1,596	Fortive Corp.	151,863	154,019	
USD	1,613	Fortune Brands Home & Security Inc.	191,497	218,115	
USD	434	Franklin Electric Co. Inc.	41,144	51,912	
USD	7,974	General Dynamics Corp.	1,787,609	2,102,777	
USD	4,491	General Electric Co.	531,845	536,674	
USD	2,004	Graco Inc.	184,284	204,368	
USD	193	HEICO Corp.	32,485	35,209	
USD	431	Herc Holdings Inc.	90,639	85,350	
USD	15,724	Honeywell International Inc.	4,217,654	4,147,280	
USD	1,339	Hubbell Inc.	292,781	352,761	
USD	1,238	Huntington Ingalls Industries Inc.	311,918	292,436	
USD	853	IDEX Corp.	225,088	254,990	
USD	7,698	Illinois Tool Works Inc.	2,096,524	2,403,236	
USD	661	Ingersoll Rand Inc.	49,366	51,731	
USD	721	Insperty Inc.	79,921	107,720	
USD	934	ITT Inc.	119,679	120,734	
USD	779	J.B. Hunt Transport Services Inc.	148,815	201,415	
USD	95	John Bean Technologies Corp.	14,234	18,453	
USD	4,477	L3Harris Technologies Inc.	1,150,334	1,207,617	
USD	269	Landstar System Inc.	50,894	60,915	
USD	505	Lennox International Inc.	210,393	207,201	
USD	1,164	Lincoln Electric Holdings Inc.	180,972	205,356	
USD	10,972	Lockheed Martin Corp.	4,875,375	4,932,748	
USD	1,749	ManpowerGroup Inc.	209,357	215,333	
USD	3,957	Masco Corp.	346,627	351,480	
USD	573	MSA Safety Inc.	112,201	109,418	
USD	540	Nordson Corp.	144,747	174,368	
USD	4,473	Norfolk Southern Corp.	1,406,751	1,684,479	
USD	3,299	Northrop Grumman Corp.	1,427,360	1,615,270	
USD	303	Old Dominion Freight Line Inc.	89,099	137,360	
USD	1,073	Oshkosh Corp.	144,908	152,980	
USD	6,534	PACCAR Inc.	725,128	729,485	
USD	2,056	Parker Hannifin Corp.	750,185	827,347	
USD	359	Quanta Services Inc.	51,122	52,069	
USD	44,639	Raytheon Technologies Corp.	4,792,099	4,859,473	
USD	667	Regal Rexnord Corp.	114,730	143,585	
USD	5,109	Republic Services Inc.	662,012	901,214	
USD	1,864	Robert Half International Inc.	199,569	262,949	
USD	1,783	Rockwell Automation Inc.	597,965	786,798	
USD	7,345	Rollins Inc.	324,712	317,847	
USD	418	Simpson Manufacturing Co. Inc.	54,504	73,533	
USD	1,714	Snap-On Inc.	433,786	466,971	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
INDUSTRIALS (cont'd)					
USD	3,355	Stanley Black & Decker Inc.	819,346	800,486	
USD	278	Tetra Tech Inc.	41,396	59,711	
USD	289	Textron Inc.	27,179	28,222	
USD	1,601	Timken Co. (The)	133,744	140,325	
USD	1,321	Toro Co. (The)	169,229	166,950	
USD	766	TransUnion	99,218	114,898	
USD	13,570	Union Pacific Corp.	3,658,781	4,324,472	
USD	17,574	United Parcel Service Inc., Class 'B'	4,198,505	4,764,828	
USD	204	Valmont Industries Inc.	53,163	64,641	
USD	999	Verisk Analytics Inc.	236,165	289,043	
USD	174	Vertiv Holdings Co.	5,447	5,496	
USD	805	W.W. Grainger Inc.	424,318	527,716	
USD	6,990	Waste Management Inc.	1,139,161	1,475,730	
USD	177	Watts Water Technologies Inc., Class 'A'	28,810	43,474	
USD	456	Woodward Governor Co.	64,057	63,138	
USD	2,027	Xylem Inc.	278,138	307,481	
			60,921,037	65,669,207	16.80
INFORMATION TECHNOLOGY					
USD	6,945	Amphenol Corp., Class 'A'	611,005	768,343	
USD	9,728	Analog Devices Inc.	2,033,180	2,162,926	
USD	89,831	Apple Inc.	14,907,748	20,177,586	
USD	7,048	Applied Materials Inc.	1,040,951	1,402,922	
USD	9,042	Automatic Data Processing Inc.	2,150,992	2,820,303	
USD	436	Azenta Inc.	46,283	56,867	
USD	2,732	Booz Allen Hamilton Holding Corp.	297,613	293,021	
USD	2,073	Broadridge Financial Solutions Inc.	410,142	479,398	
USD	1,679	CDW Corp.	334,071	434,922	
USD	131,635	Cisco Systems Inc.	8,221,292	10,551,847	
USD	2,774	Citrix Systems Inc.	374,911	331,914	
USD	724	Cognex Corp.	72,260	71,214	
USD	7,615	Cognizant Technology Solutions Corp., Class 'A'	736,572	854,604	
USD	889	Dolby Laboratories Inc., Class 'A'	104,269	107,079	
USD	347	Entergris Inc.	47,009	60,828	
USD	36,395	HP Inc.	1,666,406	1,734,246	
USD	1,409	Intuit Inc.	756,534	1,146,420	
USD	1,049	Jack Henry & Associates Inc.	215,965	221,584	
USD	1,884	KLA Corp.	698,789	1,025,023	
USD	1,514	Lam Research Corp.	1,169,941	1,377,269	
USD	2,715	Leidos Holdings Inc.	337,831	305,313	
USD	2,803	Marvell Technology Inc.	307,384	310,209	
USD	7,033	Mastercard Inc., Class 'A'	3,147,201	3,196,652	
USD	1,050	Maximus Inc.	108,189	105,817	
USD	6,500	Micron Technology Inc.	696,085	765,896	
USD	45,009	Microsoft Corp.	14,073,199	19,148,089	
USD	241	Monolithic Power Systems Inc.	107,840	150,393	
USD	2,551	Motorola Solutions Inc.	851,180	876,745	
USD	5,889	NetApp Inc.	576,959	685,260	
USD	14,294	NortonLifeLock Inc.	426,618	469,749	
USD	1,546	NVIDIA Corp.	327,964	575,165	
USD	47,021	Oracle Corp.	4,284,634	5,187,182	
USD	9,422	Paychex Inc.	1,195,394	1,626,856	
USD	106	Pegasystems Inc.	15,228	14,993	
USD	20,465	QUALCOMM Inc.	3,661,117	4,733,993	
USD	2,940	Skyworks Solutions Inc.	632,167	576,958	
USD	1,364	Switch Inc., Class 'A'	46,530	49,415	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
INFORMATION TECHNOLOGY (cont'd)					
USD	866	SYNNEX Corp.	119,102	125,275	
USD	513	Teradyne Inc.	80,155	106,118	
USD	26,048	Texas Instruments Inc.	5,910,316	6,209,978	
USD	625	TTEC Holdings Inc.	71,180	71,588	
USD	309	Universal Display Corp.	70,610	64,505	
USD	15,127	Visa Inc., Class 'A'	4,185,682	4,146,724	
USD	2,003	Xilinx Inc.	540,175	537,219	
			77,668,673	96,118,408	24.58
MATERIALS					
USD	5,459	Air Products and Chemicals Inc.	2,007,625	2,101,025	
USD	860	Albemarle Corp.	169,811	254,308	
USD	998	AptarGroup Inc.	168,086	154,621	
USD	790	Ashland Global Holdings Inc.	104,289	107,586	
USD	1,298	Avery Dennison Corp.	300,117	355,587	
USD	1,839	Avient Corp.	103,916	130,153	
USD	140	Balchem Corp.	21,211	29,858	
USD	3,296	Ball Corp.	391,212	401,376	
USD	6,606	Chemours Co. (The)	270,236	280,436	
USD	1,131	Crown Holdings Inc.	153,308	158,259	
USD	9,767	DuPont de Nemours Inc.	974,928	998,018	
USD	310	Eagle Materials Inc.	64,187	65,275	
USD	2,954	Ecolab Inc.	796,704	876,584	
USD	2,783	FMC Corp.	387,620	386,852	
USD	5,436	Graphic Packaging Holding Co.	118,025	134,087	
USD	442	Martin Marietta Materials Inc.	177,816	246,298	
USD	4,142	PPG Industries Inc.	818,474	903,486	
USD	153	Quaker Chemical Corp.	45,871	44,665	
USD	2,631	RPM International Inc.	298,227	336,136	
USD	1,288	Scotts Miracle-Gro Co. (The), Class 'A'	291,751	262,310	
USD	2,281	Sealed Air Corp.	188,158	194,675	
USD	854	Sensient Technologies Corp.	85,709	108,092	
USD	1,997	Sherwin-Williams Co. (The)	647,807	889,593	
USD	1,751	Silgan Holdings Inc.	86,934	94,887	
			8,672,022	9,514,167	2.43
REAL ESTATE					
USD	819	eXp World Holdings Inc.	34,425	34,903	
USD	9,618	Kite Realty Group Trust	253,100	264,982	
USD	4,960	Public Storage Inc.	2,247,048	2,350,046	
USD	636	Safehold Inc.	58,123	64,240	
USD	858	SBA Communications Corp.	401,051	422,214	
			2,993,747	3,136,385	0.80
UTILITIES					
USD	20,031	AES Corp. (The)	608,251	615,719	
USD	10,323	NRG Energy Inc.	530,115	562,542	
USD	412	Ormat Technologies Inc.	39,426	41,328	
			1,177,792	1,219,589	0.31
Total Equities			349,302,288	389,297,936	99.56
Adjustment for transaction costs			(21,942)		
Total Investments			349,280,346	389,297,936	99.56
Unrealized gain (loss) on forward foreign currency contract(s)				638,662	0.16
Other Net Assets (Liabilities)				1,090,515	0.28
Net Assets Attributable to Holders of Redeemable Units				391,027,113	100.00

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 December 31, 2021 (cont'd)

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	January 5, 2022	CAD	1,205,434	USD	945,000	1.28	10,056
Bank of Montreal	A-1	January 5, 2022	CAD	1,227,279	USD	965,000	1.27	6,603
Goldman Sachs & Co., New York	A-1	January 5, 2022	USD	980,000	CAD	1,257,674	0.78	(18,023)
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	56,398,314	USD	44,110,000	1.28	601,369
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	1,379,600	USD	1,075,000	1.28	19,779
Toronto-Dominion Bank (The)	A-1+	January 5, 2022	USD	46,115,000	CAD	59,083,645	0.78	(750,476)
Toronto-Dominion Bank (The)	A-1+	February 4, 2022	CAD	60,793,130	USD	47,450,000	1.28	769,354
Total Foreign Currency Forward Contract(s) Value								638,662

*Credit rating provided by S&P Global Ratings.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

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 December 31, 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	1,407	(750)	-	657
Derivative assets - Swaps and swaptions	-	-	-	-
Total	1,407	(750)	-	657
Derivative liabilities - Foreign currency forward contracts	(768)	750	-	(18)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(768)	750	-	(18)

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	-	-	-	-
Total	462	(57)	-	405
Derivative liabilities - Foreign currency forward contracts	(57)	57	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	40	21
Soft dollar commissions [†]	14	1

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
Number of redeemable units at the beginning of year	754,175	1,104,175	7,900,000	2,850,000
Redeemable units issued for cash	50,000	150,000	5,050,000	7,150,000
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	(450,000)	(500,000)	(4,750,000)	(2,100,000)
Number of redeemable units at the end of year	1,568,008	754,175	8,413,865	7,900,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 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 December 31 (in \$000's)

	2021	2020
Loaned	2,896	99
Collateral (non-cash)	3,048	104

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	3	-
Charges	(1)	-
Securities lending revenue	2	-
Charges as a % of gross securities lending revenue	41.1	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	-
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

Credit Risk

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

Other Price Risk

As at December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index	38,493,994

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 December 31, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	389,850	(60,024)	329,826	84.3
Total	389,850	(60,024)	329,826	84.3

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
Total	24,054	(23,870)	184	0.8

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
Total	255,878	-	255,878	99.9

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

As at December 31, 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 \$32,983,000 (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 December 31, 2021 and 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 December 31, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	389,298	-	-	389,298
Derivatives, net	-	639	-	639
Total	389,298	639	-	389,937

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

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	279,642	-	-	279,642
Derivatives, net	-	405	-	405
Total	279,642	405	-	280,047

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 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

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	52,018	50,124
Investments pledged as collateral	-	-
Cash	721	364
Unrealized gain on futures and foreign currency forward contracts	858	359
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	74	55
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	4	9
Receivable for unit subscriptions	-	348
	53,675	51,259
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	564	-
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	4	9
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	205
Management fees payable	19	15
Accounts payable and accrued liabilities	4	2
Foreign capital gains tax	-	-
	591	231
Net assets attributable to holders of redeemable units	53,084	51,028

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Variably Hedged						
Units	53,084	51,028	37.92	31.89	1,400,000	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

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	1,238	1,013
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	5,150	3,032
Change in unrealized appreciation (depreciation) in value of investments and derivatives	4,056	1,475
Total net gain (loss) on investments and derivatives	10,444	5,520
Other income		
Foreign exchange gain (loss) on cash	-	2
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	3	-
Total other income	3	2
Total income	10,447	5,522
Expenses		
Management fees (Note 5)	233	172
Commissions and other portfolio transaction costs	23	11
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	184	151
Harmonized sales tax	22	15
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	463	350
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	9,984	5,172

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	9,984	5,172	6.37	3.74	1,566,438	1,384,016

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

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

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Variably Hedged Units	
	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	51,028	38,571
Increase (decrease) in net assets attributable to holders of redeemable units	9,984	5,172
Distributions to holders of redeemable units		
From net investment income	(800)	(657)
From net realized gains	(1,289)	-
Return of capital	-	(8)
Total distributions to holders of redeemable units	(2,089)	(665)
Redeemable unit transactions		
Proceeds from redeemable units issued	3,522	25,561
Reinvestment of distributions to holders of redeemable units	1,338	-
Redemption of redeemable units	(10,699)	(17,611)
Net increase (decrease) from redeemable unit transactions	(5,839)	7,950
Net increase (decrease) in net assets attributable to holders of redeemable units	2,056	12,457
Net assets attributable to holders of redeemable units at the end of year	53,084	51,028

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

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

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	9,984	5,172
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(5,150)	(3,032)
Unrealized foreign exchange (gain) loss on cash	1	(1)
Commissions and other portfolio transaction costs	23	11
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(4,056)	(1,475)
Proceeds from sale and maturity of investments and derivatives	16,168	24,946
Purchase of investments and derivatives	(15,665)	(24,649)
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	(18)	(12)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	4	9
Change in other accounts receivable and payable	2	2
Amortization interest earned	-	-
Net cash from (used in) operating activities	1,293	971
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(957)	(570)
Proceeds from issuance of redeemable units	389	11,663
Amounts paid on redemption of redeemable units	(367)	(11,719)
Net cash from (used in) financing activities	(935)	(626)
Unrealized foreign exchange gain (loss) on cash	(1)	1
Net increase (decrease) in cash	358	345
Cash (bank overdraft), beginning of year	364	18
Cash (bank overdraft), end of year	721	364
Supplementary Information:		
Dividends received, net of withholding tax*	1,036	850
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 December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
COMMUNICATION SERVICES					
USD	1,011	Activision Blizzard Inc.	86,688	85,083	
USD	6	Cable One Inc.	12,007	13,384	
USD	13,952	Comcast Corp., Class 'A'	789,147	888,253	
USD	243	Electronic Arts Inc.	43,360	40,544	
USD	1,171	Fox Corp., Class 'A'	54,183	54,658	
USD	156	New York Times Co. (The), Class 'A'	8,955	9,531	
USD	118	Nexstar Media Group Inc., Class 'A'	14,889	22,536	
USD	8,964	Sirius XM Holdings Inc.	72,720	72,003	
USD	655	TEGNA Inc.	16,076	15,378	
			1,098,025	1,201,370	2.26
CONSUMER DISCRETIONARY					
USD	174	Advance Auto Parts Inc.	46,053	52,798	
USD	731	American Eagle Outfitters Inc.	22,396	23,413	
USD	1,031	Best Buy Co. Inc.	115,803	132,503	
USD	589	BorgWarner Inc.	29,548	33,580	
USD	174	Brunswick Corp.	21,641	22,171	
USD	157	Carter's Inc.	20,893	20,102	
USD	18	Churchill Downs Inc.	3,390	5,485	
USD	111	Columbia Sportswear Co.	14,044	13,682	
USD	496	D.R. Horton Inc.	35,161	68,043	
USD	636	Darden Restaurants Inc.	121,948	121,191	
USD	280	Dollar General Corp.	58,586	83,528	
USD	42	Domino's Pizza Inc.	28,249	29,982	
USD	1,065	eBay Inc.	60,547	89,587	
USD	1,699	Gap Inc. (The)	36,085	37,933	
USD	523	Gentex Corp.	17,692	23,056	
USD	1,288	H&R Block Inc.	39,047	38,385	
USD	2,014	Hanesbrands Inc.	37,060	42,596	
USD	604	Hasbro Inc.	71,909	77,763	
USD	2,678	Home Depot Inc. (The)	1,384,797	1,405,860	
USD	166	Lear Corp.	37,097	38,416	
USD	851	Leggett & Platt Inc.	45,000	44,308	
USD	427	Lennar Corp., Class 'A'	44,433	62,742	
USD	1,374	Lowe's Cos. Inc.	228,023	449,249	
USD	97	Marriott Vacations Worldwide Corp.	19,363	20,734	
USD	2,621	McDonald's Corp.	884,644	888,768	
USD	1,451	Nike Inc., Class 'B'	197,311	305,913	
USD	218	Polaris Inc.	26,455	30,309	
USD	37	Pool Corp.	11,512	26,491	
USD	431	PulteGroup Inc.	20,057	31,163	
USD	183	Ralph Lauren Corp.	27,496	27,514	
USD	583	Ross Stores Inc.	82,156	84,278	
USD	47	Shutterstock Inc.	6,601	6,592	
USD	3,275	Starbucks Corp.	483,029	484,573	
USD	1,068	Tapestry Inc.	58,314	54,849	
USD	1,104	Target Corp.	178,961	323,207	
USD	251	Tempur Sealy International Inc.	14,815	14,932	
USD	214	Texas Roadhouse Inc., Class 'A'	23,389	24,168	
USD	2,803	TJX Cos. Inc. (The)	262,888	269,186	
USD	192	Toll Brothers Inc.	9,859	17,581	
USD	165	Tractor Supply Co.	23,428	49,800	
USD	1,671	V.F. Corp.	158,073	154,767	
USD	69	Vail Resorts Inc.	28,869	28,620	
USD	793	Wendy's Co. (The)	21,213	23,924	
USD	242	Whirlpool Corp.	72,191	71,834	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
CONSUMER DISCRETIONARY (cont'd)					
USD	182	Williams-Sonoma Inc.	18,216	38,937	
USD	242	Wyndham Hotels & Resorts Inc.	24,847	27,443	
USD	744	Yum! Brands Inc.	126,261	130,684	
			5,299,350	6,052,640	11.40
CONSUMER STAPLES					
USD	23,858	Altria Group Inc.	1,497,407	1,430,191	
USD	772	Brown-Forman Corp., Class 'B'	65,410	71,151	
USD	1,722	Campbell Soup Co.	108,906	94,666	
USD	423	Church & Dwight Co. Inc.	40,185	54,845	
USD	537	Clorox Co. (The)	121,572	118,439	
USD	21,476	Coca-Cola Co. (The)	1,469,220	1,608,503	
USD	2	Coca-Cola Consolidated Inc.	1,380	1,566	
USD	3,131	Colgate-Palmolive Co.	330,644	337,994	
USD	350	Constellation Brands Inc., Class 'A'	88,354	111,113	
USD	418	Costco Wholesale Corp.	160,865	300,171	
USD	263	Estee Lauder Cos. Inc. (The), Class 'A'	87,479	123,159	
USD	462	Hershey Co. (The)	80,170	113,065	
USD	2,092	Hormel Foods Corp.	127,241	129,165	
USD	291	Ingredion Inc.	33,329	35,573	
USD	1,797	Kimberly-Clark Corp.	319,054	324,874	
USD	5,719	PepsiCo Inc.	977,964	1,256,661	
USD	13,799	Philip Morris International Inc.	1,630,901	1,658,229	
USD	8,901	Procter & Gamble Co. (The)	1,385,799	1,841,800	
USD	2,182	Sysco Corp.	206,273	216,808	
			8,732,153	9,827,973	18.51
ENERGY					
USD	4,151	Baker Hughes Co.	128,561	126,334	
USD	494	Civitas Resources Inc.	34,582	30,601	
USD	3,188	Coterra Energy Inc.	78,535	76,621	
USD	542	Diamondback Energy Inc.	40,563	73,942	
USD	4,288	Equitrans Midstream Corp.	52,538	56,085	
USD	1,160	Halliburton Co.	33,541	33,558	
USD	1,120	HollyFrontier Corp.	45,718	46,441	
USD	102	Matador Resources Co.	4,817	4,764	
USD	462	Murphy Oil Corp.	15,806	15,259	
USD	542	Pioneer Natural Resources Co.	92,287	124,697	
USD	11	Texas Pacific Land Corp.	17,410	17,377	
			544,358	605,679	1.14
FINANCIALS					
USD	276	Ameriprise Financial Inc.	68,006	105,317	
USD	1,115	Apollo Global Management Inc.	98,252	102,157	
USD	161	Assurant Inc.	27,420	31,742	
USD	3,508	Blackstone Inc.	571,514	574,162	
USD	835	Cadence Bank	31,540	31,465	
USD	2,633	Charles Schwab Corp. (The)	273,517	280,106	
USD	155	Cohen & Steers Inc.	14,822	18,138	
USD	165	Erie Indemnity Co., Class 'A'	38,534	40,211	
USD	125	Evercore Inc., Class 'A'	17,477	21,480	
USD	42	FactSet Research Systems Inc.	14,369	25,821	
USD	3	First Citizens Bancshares Inc.	2,978	3,149	
USD	142	Globe Life Inc.	15,787	16,834	
USD	78	Hamilton Lane Inc., Class 'A'	10,356	10,224	
USD	125	Hanover Insurance Group Inc.	21,033	20,723	
USD	1,246	Hartford Financial Services Group Inc. (The)	77,674	108,816	
USD	8	Kinsale Capital Group Inc.	2,234	2,407	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		FINANCIALS (cont'd)			
USD	80	LPL Financial Holdings Inc.	8,550	16,200	
USD	46	MarketAxess Holdings Inc.	21,694	23,931	
USD	1,020	Marsh & McLennan Cos. Inc.	135,664	224,272	
USD	1,170	MGIC Investment Corp.	19,073	21,341	
USD	190	Moody's Corp.	95,743	93,872	
USD	27	Morningstar Inc.	5,256	11,680	
USD	90	MSCI Inc.	68,393	69,752	
USD	80	Primerica Inc.	13,875	15,510	
USD	389	Progressive Corp. (The)	48,445	50,511	
USD	355	Raymond James Financial Inc.	44,002	45,085	
USD	258	S&P Global Inc.	89,580	154,018	
USD	273	SEI Investments Co.	20,280	21,044	
USD	70	Signature Bank	12,683	28,642	
USD	1,468	State Street Corp.	173,842	172,696	
USD	787	T. Rowe Price Group Inc.	129,690	195,758	
USD	69	Walker & Dunlop Inc.	12,545	13,169	
USD	219	Western Alliance Bancorp	16,294	29,822	
			2,201,122	2,580,055	4.86
		HEALTH CARE			
USD	269	Agilent Technologies Inc.	34,145	54,324	
USD	3,104	Amgen Inc.	936,939	883,323	
USD	440	Anthem Inc.	165,015	257,996	
USD	1,138	Baxter International Inc.	116,238	123,568	
USD	17	Bio-Techne Corp.	7,101	11,125	
USD	49	Bruker Corp.	2,588	5,201	
USD	1,864	Cardinal Health Inc.	117,282	121,407	
USD	572	Cerner Corp.	55,506	67,196	
USD	7	Chemed Corp.	3,859	4,684	
USD	1,051	CIGNA Corp.	292,520	305,284	
USD	1	Cooper Cos. Inc. (The)	457	530	
USD	2,098	Eli Lilly and Co.	384,012	733,051	
USD	301	Encompass Health Corp.	25,014	24,848	
USD	24	Ensign Group Inc. (The)	2,330	2,549	
USD	411	HCA Healthcare Inc.	129,522	133,571	
USD	135	Humana Inc.	64,017	79,213	
USD	11,097	Johnson & Johnson	2,211,529	2,401,336	
USD	15,062	Merck & Co. Inc.	1,590,710	1,460,197	
USD	152	ResMed Inc.	29,547	50,083	
USD	610	Stryker Corp.	165,543	206,346	
USD	33	Teleflex Inc.	13,190	13,712	
USD	1,926	UnitedHealth Group Inc.	749,247	1,223,361	
USD	19	West Pharmaceutical Services Inc.	4,429	11,272	
USD	336	Zoetis Inc.	56,449	103,718	
			7,157,189	8,277,895	15.60
		INDUSTRIALS			
USD	3,132	3M Co.	732,758	703,739	
USD	290	A. O. Smith Corp.	19,351	31,493	
USD	40	AAON Inc.	3,322	4,019	
USD	84	AGCO Corp.	8,530	12,328	
USD	327	Air Lease Corp.	18,100	18,295	
USD	211	AMETEK Inc.	25,063	39,246	
USD	64	Armstrong World Industries Inc.	6,106	9,401	
USD	258	BWX Technologies Inc.	17,581	15,626	
USD	76	Carlisle Cos. Inc.	12,936	23,853	
USD	1,924	Caterpillar Inc.	377,030	503,156	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		INDUSTRIALS (cont'd)			
USD	146	Cintas Corp.	48,412	81,846	
USD	163	Crane Co.	20,828	20,975	
USD	3,661	CSX Corp.	116,988	174,125	
USD	606	Cummins Inc.	146,832	167,217	
USD	35	Curtiss-Wright Corp.	5,269	6,139	
USD	591	Deere & Co.	158,046	256,340	
USD	309	Donaldson Co. Inc.	20,537	23,163	
USD	273	Dover Corp.	35,608	62,712	
USD	2,151	Emerson Electric Co.	196,018	252,963	
USD	107	Equifax Inc.	22,026	39,629	
USD	56	Exponent Inc.	5,634	8,269	
USD	1,698	Fastenal Co.	83,111	137,594	
USD	524	FedEx Corp.	147,365	171,435	
USD	213	Fortive Corp.	20,270	20,555	
USD	216	Fortune Brands Home & Security Inc.	18,517	29,208	
USD	58	Franklin Electric Co. Inc.	5,210	6,938	
USD	1,066	General Dynamics Corp.	235,911	281,109	
USD	600	General Electric Co.	71,060	71,700	
USD	268	Graco Inc.	19,517	27,331	
USD	26	HEICO Corp.	4,337	4,743	
USD	58	Herc Holdings Inc.	12,200	11,486	
USD	2,101	Honeywell International Inc.	475,141	554,149	
USD	179	Hubbell Inc.	31,375	47,158	
USD	165	Huntington Ingalls Industries Inc.	42,678	38,976	
USD	114	IDEX Corp.	24,386	34,078	
USD	1,029	Illinois Tool Works Inc.	231,607	321,243	
USD	88	Ingersoll Rand Inc.	6,572	6,887	
USD	96	Insperty Inc.	10,476	14,343	
USD	125	ITT Inc.	16,019	16,158	
USD	104	J.B. Hunt Transport Services Inc.	16,115	26,890	
USD	13	John Bean Technologies Corp.	1,788	2,525	
USD	598	L3Harris Technologies Inc.	139,065	161,303	
USD	36	Landstar System Inc.	5,485	8,152	
USD	68	Lennox International Inc.	28,335	27,900	
USD	156	Lincoln Electric Holdings Inc.	19,575	27,522	
USD	1,466	Lockheed Martin Corp.	651,469	659,078	
USD	234	ManpowerGroup Inc.	28,011	28,810	
USD	529	Masco Corp.	46,349	46,988	
USD	77	MSA Safety Inc.	11,975	14,704	
USD	72	Nordson Corp.	15,171	23,249	
USD	598	Norfolk Southern Corp.	147,360	225,200	
USD	441	Northrop Grumman Corp.	181,499	215,924	
USD	41	Old Dominion Freight Line Inc.	7,613	18,587	
USD	143	Oshkosh Corp.	15,256	20,388	
USD	873	PACCAR Inc.	95,934	97,466	
USD	275	Parker Hannifin Corp.	74,996	110,662	
USD	48	Quanta Services Inc.	6,836	6,962	
USD	5,965	Raytheon Technologies Corp.	640,431	649,358	
USD	89	Regal Rexnord Corp.	12,992	19,159	
USD	683	Republic Services Inc.	84,241	120,479	
USD	249	Robert Half International Inc.	20,135	35,126	
USD	238	Rockwell Automation Inc.	63,499	105,024	
USD	982	Rollins Inc.	39,087	42,495	
USD	56	Simpson Manufacturing Co. Inc.	6,146	9,851	
USD	229	Snap-On Inc.	47,994	62,390	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		INDUSTRIALS (cont'd)			
USD	448	Stanley Black & Decker Inc.	90,564	106,891	
USD	37	Tetra Tech Inc.	3,853	7,947	
USD	39	Textron Inc.	3,668	3,809	
USD	214	Timken Co. (The)	17,878	18,757	
USD	177	Toro Co. (The)	17,904	22,369	
USD	102	TransUnion	11,948	15,300	
USD	1,813	Union Pacific Corp.	410,248	577,765	
USD	2,348	United Parcel Service Inc., Class 'B'	411,449	636,612	
USD	27	Valmont Industries Inc.	6,288	8,555	
USD	134	Verisk Analytics Inc.	29,518	38,770	
USD	23	Vertiv Holdings Co.	720	726	
USD	108	W.W. Grainger Inc.	45,287	70,799	
USD	934	Waste Management Inc.	129,579	197,186	
USD	24	Watts Water Technologies Inc., Class 'A'	3,718	5,895	
USD	61	Woodward Governor Co.	7,730	8,446	
USD	271	Xylem Inc.	29,084	41,109	
			7,079,520	8,776,753	16.53
		INFORMATION TECHNOLOGY			
USD	928	Amphenol Corp., Class 'A'	76,192	102,667	
USD	1,300	Analog Devices Inc.	226,581	289,042	
USD	12,004	Apple Inc.	1,315,513	2,696,305	
USD	942	Applied Materials Inc.	80,439	187,507	
USD	1,208	Automatic Data Processing Inc.	242,124	376,789	
USD	44	Azenta Inc.	2,954	5,739	
USD	365	Booz Allen Hamilton Holding Corp.	34,030	39,148	
USD	277	Broadridge Financial Solutions Inc.	45,316	64,059	
USD	224	CDW Corp.	32,911	58,024	
USD	17,590	Cisco Systems Inc.	1,018,041	1,410,013	
USD	369	Citrix Systems Inc.	48,903	44,151	
USD	97	Cognex Corp.	7,505	9,541	
USD	1,018	Cognizant Technology Solutions Corp., Class 'A'	94,243	114,246	
USD	119	Dolby Laboratories Inc., Class 'A'	11,967	14,333	
USD	46	Enterpris Inc.	4,022	8,064	
USD	4,863	HP Inc.	222,638	231,725	
USD	188	Intuit Inc.	68,466	152,965	
USD	140	Jack Henry & Associates Inc.	27,301	29,573	
USD	252	KLA Corp.	60,161	137,105	
USD	202	Lam Research Corp.	81,675	183,757	
USD	361	Leidos Holdings Inc.	45,403	40,596	
USD	375	Marvell Technology Inc.	41,125	41,501	
USD	940	Mastercard Inc., Class 'A'	360,153	427,251	
USD	140	Maximus Inc.	12,749	14,109	
USD	869	Micron Technology Inc.	93,065	102,394	
USD	6,014	Microsoft Corp.	1,298,996	2,558,525	
USD	32	Monolithic Power Systems Inc.	8,819	19,969	
USD	341	Motorola Solutions Inc.	113,784	117,197	
USD	787	NetApp Inc.	65,991	91,577	
USD	1,910	NortonLifeLock Inc.	51,728	62,769	
USD	207	NVIDIA Corp.	23,732	77,011	
USD	6,283	Oracle Corp.	485,671	693,117	
USD	1,259	Paychex Inc.	129,721	217,386	
USD	14	Pegasystems Inc.	2,011	1,980	
USD	2,735	QUALCOMM Inc.	385,229	632,664	
USD	393	Skyworks Solutions Inc.	63,117	77,124	
USD	182	Switch Inc., Class 'A'	6,208	6,594	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
INFORMATION TECHNOLOGY (cont'd)					
USD	116	SYNNEX Corp.	15,955	16,781	
USD	69	Teradyne Inc.	7,799	14,273	
USD	3,481	Texas Instruments Inc.	602,149	829,888	
USD	83	TTEC Holdings Inc.	8,266	9,507	
USD	41	Universal Display Corp.	8,686	8,559	
USD	2,021	Visa Inc., Class 'A'	486,160	554,011	
USD	268	Xilinx Inc.	72,294	71,880	
			8,089,793	12,841,416	24.19
MATERIALS					
USD	729	Air Products and Chemicals Inc.	215,185	280,572	
USD	115	Albemarle Corp.	21,268	34,006	
USD	133	AptarGroup Inc.	19,366	20,606	
USD	106	Ashland Global Holdings Inc.	13,993	14,436	
USD	174	Avery Dennison Corp.	28,718	47,667	
USD	246	Avient Corp.	12,875	17,410	
USD	19	Balchem Corp.	2,797	4,052	
USD	440	Ball Corp.	52,230	53,582	
USD	883	Chemours Co. (The)	36,123	37,485	
USD	151	Crown Holdings Inc.	20,469	21,129	
USD	1,305	DuPont de Nemours Inc.	130,279	133,348	
USD	41	Eagle Materials Inc.	8,490	8,633	
USD	395	Ecolab Inc.	94,398	117,214	
USD	372	FMC Corp.	47,580	51,710	
USD	724	Graphic Packaging Holding Co.	13,801	17,859	
USD	59	Martin Marietta Materials Inc.	18,207	32,877	
USD	553	PPG Industries Inc.	86,854	120,625	
USD	21	Quaker Chemical Corp.	6,296	6,130	
USD	352	RPM International Inc.	33,602	44,972	
USD	172	Scotts Miracle-Gro Co. (The), Class 'A'	30,739	35,029	
USD	305	Sealed Air Corp.	25,159	26,031	
USD	114	Sensient Technologies Corp.	10,785	14,429	
USD	267	Sherwin-Williams Co. (The)	64,986	118,939	
USD	234	Silgan Holdings Inc.	10,966	12,681	
			1,005,166	1,271,422	2.40
REAL ESTATE					
USD	110	eXp World Holdings Inc.	4,623	4,688	
USD	1,285	Kite Realty Group Trust	33,818	35,403	
USD	663	Public Storage Inc.	300,295	314,129	
USD	85	Safehold Inc.	7,768	8,586	
USD	115	SBA Communications Corp.	53,745	56,590	
			400,249	419,396	0.79
UTILITIES					
USD	2,677	AES Corp. (The)	81,293	82,286	
USD	1,379	NRG Energy Inc.	70,810	75,147	
USD	55	Ormat Technologies Inc.	5,722	5,517	
			157,825	162,950	0.31
Total Equities			41,764,750	52,017,549	97.99
Adjustment for transaction costs			(4,703)		
Total Investments			41,760,047	52,017,549	97.99
Unrealized gain (loss) on forward foreign currency contract(s)				294,225	0.56
Other Net Assets (Liabilities)				771,741	1.45
Net Assets Attributable to Holders of Redeemable Units				53,083,515	100.00

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 December 31, 2021 (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		
Goldman Sachs & Co., New York	A-1	January 5, 2022	USD	3,290,000	CAD	4,222,192	0.78	(60,506)
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	49,135,960	USD	38,430,000	1.28	523,931
Royal Bank of Canada	A-1+	January 5, 2022	USD	15,665,000	CAD	20,002,200	0.78	(186,758)
Toronto-Dominion Bank (The)	A-1+	January 5, 2022	USD	19,475,000	CAD	24,951,837	0.78	(316,937)
Toronto-Dominion Bank (The)	A-1+	February 4, 2022	CAD	26,431,239	USD	20,630,000	1.28	334,495
Total Foreign Currency Forward Contract(s) Value								294,225

*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

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 December 31, 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	858	(317)	-	541
Derivative assets - Swaps and swaptions	-	-	-	-
Total	858	(317)	-	541
Derivative liabilities - Foreign currency forward contracts	(564)	317	-	(247)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(564)	317	-	(247)

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	-	-	-	-
Total	359	-	-	359
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	4	4
Soft dollar commissions [†]	2	-

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Variably Hedged Units	
	2021	2020
Number of redeemable units at the beginning of year	1,600,000	1,300,000
Redeemable units issued for cash	100,000	900,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(300,000)	(600,000)
Number of redeemable units at the end of year	1,400,000	1,600,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 2021 (%)

	Annual management fee rate:
Variably Hedged Units	0.430

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2021	2020
Loaned	412	14
Collateral (non-cash)	433	15

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	-
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

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 December 31, 2021

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	(0.3)
AA/Aa/A+	0.9
Total	0.6

as at December 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AA/Aa/A+	0.7
Total	0.7

[^]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 December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index Variably	5,187,668

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 December 31, 2021[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	52,094	(26,097)	25,997	49.0
Total	52,094	(26,097)	25,997	49.0

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	50,174	(24,885)	25,289	49.6
Total	50,174	(24,885)	25,289	49.6

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

As at December 31, 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 \$2,600,000 (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 December 31, 2021 and 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

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 December 31, 2021

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	52,018	-	-	52,018
Derivatives, net	-	294	-	294
Total	52,018	294	-	52,312

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
Total	50,123	359	-	50,482

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	414,724	264,695
Investments pledged as collateral	-	-
Cash	415	1,153
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	38	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	912	799
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	2,133
Receivable for unit subscriptions	-	-
	416,089	268,780
Liabilities		
Current liabilities		
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
Net assets attributable to holders of redeemable units	415,966	265,918

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	415,966	265,918	35.02	29.55	11,879,440	9,000,000

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

CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	10,227	8,417
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	56,573	(9,353)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(5,179)	21,542
Total net gain (loss) on investments and derivatives	61,621	20,606
Other income		
Foreign exchange gain (loss) on cash	-	(2)
Securities lending revenue (Note 6)	3	-
Fees rebate	293	-
Miscellaneous foreign income	-	-
Other income	9	-
Total other income	305	(2)
Total income	61,926	20,604
Expenses		
Management fees (Note 5)	764	510
Commissions and other portfolio transaction costs	243	84
Independent review committee fees	1	4
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	5	-
Harmonized sales tax	54	60
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	1,067	658
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	60,859	19,946

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	60,859	19,946	5.55	2.22	10,964,589	8,974,044

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

CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	265,918	231,232
Increase (decrease) in net assets attributable to holders of redeemable units	60,859	19,946
Distributions to holders of redeemable units		
From net investment income	(9,366)	(8,115)
From net realized gains	(27,929)	-
Return of capital	(46)	(54)
Total distributions to holders of redeemable units	(37,341)	(8,169)
Redeemable unit transactions		
Proceeds from redeemable units issued	332,056	68,830
Reinvestment of distributions to holders of redeemable units	29,335	-
Acquisition of assets from terminated funds	19,058	-
Redemption of redeemable units	(253,919)	(45,921)
Net increase (decrease) from redeemable unit transactions	126,530	22,909
Net increase (decrease) in net assets attributable to holders of redeemable units	150,048	34,686
Net assets attributable to holders of redeemable units at the end of year	415,966	265,918

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

CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	60,859	19,946
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(56,573)	9,353
Unrealized foreign exchange (gain) loss on cash	-	(2)
Commissions and other portfolio transaction costs	243	84
Change in unrealized (appreciation) depreciation in value of investments and derivatives	5,179	(21,542)
Proceeds from sale and maturity of investments and derivatives	385,452	213,791
Purchase of investments and derivatives	(525,013)	(253,169)
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	(112)	(10)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	45	2
Change in other accounts receivable and payable	(4)	16
Amortization interest earned	-	-
Net cash from (used in) operating activities	(129,924)	(31,531)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(10,805)	(5,994)
Proceeds from issuance of redeemable units	175,777	48,675
Amounts paid on redemption of redeemable units	(35,866)	(10,917)
Acquisition of assets from terminated funds	80	-
Net cash from (used in) financing activities	129,186	31,764
Unrealized foreign exchange gain (loss) on cash	-	2
Net increase (decrease) in cash	(738)	233
Cash (bank overdraft), beginning of year	1,153	918
Cash (bank overdraft), end of year	415	1,153
Supplementary Information:		
Dividends received, net of withholding tax*	10,110	8,406
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 December 31, 2021

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES				
COMMUNICATION SERVICES				
51,443	Cogeco Communications Inc.	5,646,929	5,181,853	
367,401	Quebecor Inc., Class 'B'	11,668,627	10,489,299	
360,669	Rogers Communications Inc., Class 'B'	22,326,446	21,723,094	
563,630	Shaw Communications Inc., Class 'B'	20,455,291	21,637,756	
		60,097,293	59,032,002	14.19
CONSUMER DISCRETIONARY				
70,154	Canadian Tire Corp. Ltd., Class 'A'	12,628,185	12,728,742	
46,000	Dollarama Inc.	2,537,150	2,912,260	
61,669	Gildan Activewear Inc.	3,117,024	3,307,308	
213,463	Magna International Inc.	21,575,029	21,847,938	
293,203	Restaurant Brands International Inc.	23,687,140	22,488,670	
		63,544,528	63,284,918	15.21
CONSUMER STAPLES				
22,626	Jamieson Wellness Inc.	930,551	908,208	
130,151	Maple Leaf Foods Inc.	3,575,000	3,808,218	
166,964	Metro Inc.	9,814,902	11,240,016	
86,621	North West Co. Inc. (The)	3,090,412	2,965,903	
447,361	Saputo Inc.	15,195,368	12,749,789	
		32,606,233	31,672,134	7.61
ENERGY				
30,929	Parex Resources Inc.	668,852	668,376	
235,095	Parkland Corp.	7,940,068	8,174,253	
218,114	Tourmaline Oil Corp.	8,989,292	8,907,776	
		17,598,212	17,750,405	4.27
FINANCIALS				
222,443	CI Financial Corp.	4,529,306	5,881,393	
14,969	Equitable Group Inc.	1,076,372	1,031,514	
9,974	goeasy Ltd.	1,366,574	1,788,039	
459,590	IGM Financial Inc.	20,681,467	20,966,496	
16,043	Onex Corp.	1,317,331	1,592,749	
164,129	Royal Bank of Canada	19,631,219	22,034,318	
220,876	Toronto-Dominion Bank (The)	18,562,202	21,420,554	
		67,164,471	74,715,063	17.96
INDUSTRIALS				
128,475	Canadian National Railway Co.	17,354,467	19,962,446	
238,814	Canadian Pacific Railway Ltd.	20,552,560	21,727,296	
16,079	Richelieu Hardware Ltd.	650,315	701,527	
61,961	Ritchie Bros. Auctioneers Inc.	4,498,212	4,796,401	
124,953	Russel Metals Inc.	4,290,118	4,202,169	
44,630	Stantec Inc.	2,858,799	3,171,854	
43,732	TFI International Inc.	4,695,481	6,204,259	
43,183	Toromont Industries Ltd.	4,142,257	4,938,408	
67,219	Waste Connections Inc.	9,627,167	11,588,556	
85,629	Westshore Terminals Investment Corp.	2,199,851	2,296,570	
42,628	WSP Global Inc.	7,053,976	7,827,780	
		77,923,203	87,417,266	21.02
INFORMATION TECHNOLOGY				
2,132	Constellation Software Inc.	3,749,273	5,003,676	
26,464	Enghouse Systems Ltd.	1,439,851	1,281,652	
138,314	Thomson Reuters Corp.	15,562,814	20,922,759	
		20,751,938	27,208,087	6.54

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 December 31, 2021 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)				
	MATERIALS			
1,926,325	B2Gold Corp.	10,688,729	9,593,099	
97,909	CCL Industries Inc., Class 'B'	6,418,514	6,641,167	
161,842	Dundee Precious Metals Inc.	1,317,008	1,265,604	
218,082	Kirkland Lake Gold Ltd.	10,793,234	11,560,527	
761,679	Lundin Mining Corp.	8,480,230	7,525,389	
116,906	Pan American Silver Corp.	4,018,825	3,689,553	
34,648	Stelco Holdings Inc.	1,452,228	1,428,191	
46,802	Stella-Jones Inc.	2,118,609	1,872,548	
138,743	Teck Resources Ltd., Class 'B'	4,039,088	5,054,407	
38,590	West Fraser Timber Co. Ltd.	3,634,148	4,657,041	
9,588	Winpak Ltd.	390,870	356,386	
		53,351,483	53,643,912	12.90
Total Equities		393,037,361	414,723,787	99.70
Adjustment for transaction costs		(95,326)		
Total Investments		392,942,035	414,723,787	99.70
Other Net Assets (Liabilities)			1,242,330	0.30
Net Assets Attributable to Holders of Redeemable Units			415,966,117	100.00

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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	217	76
Soft dollar commissions [†]	76	5

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Non-Hedged Units	
	2021	2020
Number of redeemable units at the beginning of year	9,000,000	8,100,000
Redeemable units issued for cash	10,150,000	2,600,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units issued due to acquisition of assets from terminated funds	579,440	-
Redeemable units redeemed	(7,850,000)	(1,700,000)
Number of redeemable units at the end of year	11,879,440	9,000,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.210

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2021	2020
Loaned	16,295	-
Collateral (non-cash)	17,116	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	6	-
Charges	(3)	-
Securities lending revenue	3	-
Charges as a % of gross securities lending revenue	40.1	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	-
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

Related Party Investments (Note 9)

as at December 31 (in \$000's)

Investments	2021
CI Financial Corp.	5,881

Investments	2020
CI Financial Corp.	4,667

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

Credit Risk

As at December 31, 2021 and 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 December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
WisdomTree Canada Quality Dividend Growth Total Return Index	40,992,225

as at December 31, 2020

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

Currency Risk

As at December 31, 2021 and 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 December 31, 2021 and 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 December 31, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	414,724	-	-	414,724
Total	414,724	-	-	414,724

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
Total	264,695	-	-	264,695

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	16,221	25,191
Investments pledged as collateral	-	-
Cash	48	86
Unrealized gain on futures and foreign currency forward contracts	225	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	-	-
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	183	166
Receivable for unit subscriptions	-	-
	16,677	25,443
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	170	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	110	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	296
Management fees payable	7	12
Accounts payable and accrued liabilities	8	8
Foreign capital gains tax	-	-
	295	358
Net assets attributable to holders of redeemable units	16,382	25,085

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Hedged Units	13,581	13,720	30.18	24.95	450,000	550,000
Non-Hedged						
Units	2,801	11,365	28.01	25.26	100,000	450,000

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

CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	608	1,392
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	3,963	(9,858)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(415)	2,778
Total net gain (loss) on investments and derivatives	4,156	(5,688)
Other income		
Foreign exchange gain (loss) on cash	(7)	(33)
Securities lending revenue (Note 6)	2	-
Fees rebate	-	1
Miscellaneous foreign income	-	-
Other income	22	6
Total other income	17	(26)
Total income	4,173	(5,714)
Expenses		
Management fees (Note 5)	116	231
Commissions and other portfolio transaction costs	45	56
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	-	477
Harmonized sales tax	15	26
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	177	791
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	3,996	(6,505)

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	3,063	(5,198)	6.04	(5.61)	507,260	926,503
Non-Hedged						
Units	933	(1,307)	3.90	(1.62)	239,178	806,967

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

CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	13,720	34,256	11,365	25,620	25,085	59,876
Increase (decrease) in net assets attributable to holders of redeemable units	3,063	(5,198)	933	(1,307)	3,996	(6,505)
Distributions to holders of redeemable units						
From net investment income	(346)	(471)	(122)	(401)	(468)	(872)
From net realized gains	-	-	-	-	-	-
Return of capital	-	-	(1)	-	(1)	-
Total distributions to holders of redeemable units	(346)	(471)	(123)	(401)	(469)	(872)
Redeemable unit transactions						
Proceeds from redeemable units issued	-	1,022	-	10	-	1,032
Reinvestment of distributions to holders of redeemable units	59	-	-	-	59	-
Redemption of redeemable units	(2,915)	(15,889)	(9,374)	(12,557)	(12,289)	(28,446)
Net increase (decrease) from redeemable unit transactions	(2,856)	(14,867)	(9,374)	(12,547)	(12,230)	(27,414)
Net increase (decrease) in net assets attributable to holders of redeemable units	(139)	(20,536)	(8,564)	(14,255)	(8,703)	(34,791)
Net assets attributable to holders of redeemable units at the end of year	13,581	13,720	2,801	11,365	16,382	25,085

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

CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	3,996	(6,505)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(3,963)	9,858
Unrealized foreign exchange (gain) loss on cash	(1)	(9)
Commissions and other portfolio transaction costs	45	56
Change in unrealized (appreciation) depreciation in value of investments and derivatives	415	(2,778)
Proceeds from sale and maturity of investments and derivatives	18,047	44,594
Purchase of investments and derivatives	(5,578)	(17,242)
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	-	238
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	(5)	12
Change in other accounts receivable and payable	-	8
Amortization interest earned	-	-
Net cash from (used in) operating activities	12,956	28,232
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(707)	(754)
Proceeds from issuance of redeemable units	-	1,032
Amounts paid on redemption of redeemable units	(12,288)	(28,446)
Net cash from (used in) financing activities	(12,995)	(28,168)
Unrealized foreign exchange gain (loss) on cash	1	9
Net increase (decrease) in cash	(39)	64
Cash (bank overdraft), beginning of year	86	13
Cash (bank overdraft), end of year	48	86
Supplementary Information:		
Dividends received, net of withholding tax*	608	1,152
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 December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
AUSTRIA					
EUR	982	Andritz AG	65,348	64,013	
EUR	136	Austria Technologie & Systemtechnik AG	7,839	8,459	
			73,187	72,472	0.44
BELGIUM					
EUR	5,105	Anheuser-Busch InBev SA/NV	378,499	389,901	
EUR	700	Bekaert SA	35,771	39,356	
EUR	257	Fagron NV	6,819	5,464	
EUR	269	Melexis NV	29,045	40,495	
EUR	1,118	Solvay SA	154,480	164,129	
EUR	736	UCB SA	84,795	106,093	
			689,409	745,438	4.55
FINLAND					
EUR	397	Cargotec OYJ	20,043	25,001	
EUR	678	Fiskars OYJ Abp	14,484	22,400	
EUR	794	Huhtamaki OYJ	47,800	44,356	
EUR	1,914	Kemira OYJ	32,407	36,649	
EUR	3,992	Kone OYJ, Class 'B'	353,622	361,492	
EUR	555	Konecranes OYJ	25,715	28,031	
EUR	5,733	Metso Outotec OYJ	75,190	76,983	
EUR	778	Neles OYJ	16,561	15,299	
EUR	46	Revenio Group OYJ	2,765	3,671	
EUR	1,736	Valmet Corp.	54,296	94,062	
EUR	2,965	Wartsila OYJ Abp	53,121	52,642	
			696,004	760,586	4.64
FRANCE					
EUR	1,599	Air Liquide SA	258,430	352,159	
EUR	284	Arkema	41,611	50,525	
EUR	80	BioMerieux	11,675	14,353	
EUR	1,062	Bureau Veritas SA	45,446	44,515	
EUR	543	Compagnie Generale des Etablissements Michelin, Series 'B', Registered	95,260	112,436	
EUR	2,785	Danone	257,293	218,389	
EUR	560	Dassault Systemes SE	17,294	42,079	
EUR	670	EssilorLuxottica SA	183,121	180,204	
EUR	2,054	Eutelsat Communications SA	36,976	31,673	
EUR	380	Faurecia SE	25,115	22,833	
EUR	63	Hermes International	54,910	139,003	
EUR	303	Imerys SA	23,057	15,904	
EUR	177	Ipsos	8,610	10,488	
EUR	181	Kering	121,286	183,793	
EUR	31	Lectra	1,598	1,870	
EUR	711	Legrand SA	72,620	105,094	
EUR	993	L'Oreal SA	315,260	594,737	
EUR	583	LVMH Moet Hennessy Louis Vuitton SE	256,702	608,828	
EUR	64	Nexans SA	8,049	7,892	
EUR	431	Pernod-Ricard SA	88,028	130,942	
EUR	1,585	Publicis Groupe	125,921	134,785	
EUR	62	Remy Cointreau SA	12,178	19,059	
EUR	779	Rubis SCA	45,014	29,385	
EUR	193	Safran SA	31,938	29,847	
EUR	4,528	Sanofi SA	547,367	576,149	
EUR	23	Sartorius Stedim Biotech	7,598	15,938	
EUR	1,824	Schneider Electric SE	210,461	451,861	
EUR	114	SEB SA	22,731	22,418	
EUR	289	Societe BIC SA	35,628	19,644	
EUR	69	Teleperformance	18,701	38,853	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
FRANCE (cont'd)					
EUR	350	Valeo	13,221	13,363	
EUR	215	Vicat SA	14,565	11,118	
			3,007,664	4,230,137	25.82
GERMANY					
EUR	244	Adidas AG	103,155	88,745	
EUR	70	Aixtron AG	2,045	1,797	
EUR	5,416	BASF SE	578,759	480,638	
EUR	4,573	Bayer AG, Registered	500,737	308,739	
EUR	1,469	Bayerische Motoren Werke (BMW) AG	167,043	186,727	
EUR	207	Beiersdorf AG	29,416	26,874	
EUR	429	Brenntag SE	30,781	49,040	
EUR	506	Covestro AG	41,162	39,395	
EUR	2,960	Daimler AG, Registered	296,041	287,386	
EUR	20,739	Deutsche Telekom AG, Registered	458,909	485,587	
EUR	61	Duerr AG	3,642	3,515	
EUR	13	Eckert & Ziegler AG	907	1,757	
EUR	2,151	Evonik Industries AG	88,873	87,967	
EUR	1,405	Fresenius SE & Co. KGaA	109,256	71,445	
EUR	631	GEA Group AG	36,266	43,589	
EUR	586	Hannover Rueckversicherungs SE	112,647	140,701	
EUR	572	Hapag-Lloyd AG	115,372	227,598	
EUR	767	HeidelbergCement AG	74,086	65,577	
EUR	749	Henkel AG & Co. KGaA	96,180	73,915	
EUR	449	Hochtief AG	43,445	45,793	
EUR	831	Infineon Technologies AG	23,091	48,655	
EUR	303	Knorr-Bremse AG	48,659	37,823	
EUR	165	Lanxess AG	14,379	12,917	
EUR	152	Merck KGaA	29,052	49,563	
EUR	68	Norma Group SE	3,633	3,309	
EUR	27	Puma SE	4,310	4,169	
EUR	2,047	SAP SE	303,075	367,259	
EUR	2,390	Siemens AG, Registered	393,434	524,170	
EUR	1,715	Siemens Healthineers AG	100,740	162,149	
EUR	172	Software AG	9,518	8,667	
EUR	130	Symrise AG	13,966	24,332	
EUR	116	Wacker Chemie AG	24,435	21,928	
			3,857,014	3,981,726	24.31
IRELAND					
EUR	5,558	CRH PLC	261,699	371,407	
EUR	2,558	Glanbia PLC	41,601	45,196	
EUR	400	Kerry Group PLC, Class 'A'	59,639	65,071	
			362,939	481,674	2.94
ITALY					
EUR	143	Carel Industries SPA	3,989	5,464	
EUR	73	Danieli & C. Officine Meccaniche SPA	3,051	2,836	
EUR	182	Datalogic SPA	4,164	4,000	
EUR	2,300	Davide Campari-Milano NV	33,072	42,471	
EUR	87	DiaSorin	24,204	20,926	
EUR	207	El.En. SPA	5,109	4,633	
EUR	375	Ferrari NV	80,223	122,548	
EUR	567	GVS SpA	10,786	8,593	
EUR	907	Moncler SpA	86,681	83,409	
EUR	5,599	Piaggio & C SPA	23,803	23,115	
EUR	4,470	Pirelli & C. SPA	35,158	39,219	
EUR	1,220	Prismian SPA	58,529	58,024	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
ITALY (cont'd)					
EUR	55	Reply SPA	8,495	14,118	
EUR	7,507	Salini Impregilo SPA	23,084	22,430	
			400,348	451,786	2.76
NETHERLANDS					
EUR	19,237	Aegon NV	119,170	121,392	
EUR	1,122	Akzo Nobel NV	143,318	155,529	
EUR	67	AMG Advanced Metallurgical Group NV	2,411	2,712	
EUR	522	Arcadis NV	31,699	31,748	
EUR	125	ASM International NV	22,033	69,794	
EUR	746	ASML Holding NV	243,077	757,295	
EUR	833	BE Semiconductor Industries NV	59,935	89,766	
EUR	244	Corbion NV	10,887	14,525	
EUR	388	EXOR NV	31,167	44,008	
EUR	1,064	Heineken Holding NV	123,616	124,029	
EUR	1,786	Heineken NV	247,867	253,626	
EUR	136	IMCD Group NV	22,804	38,036	
EUR	9,115	Koninklijke Ahold Delhaize NV	300,519	394,566	
EUR	663	Koninklijke DSM NV	100,922	188,569	
EUR	5,634	Koninklijke Philips NV	330,741	265,167	
EUR	1,273	Koninklijke Vopak NV	80,284	56,321	
EUR	2,991	SBM Offshore NV	65,005	56,262	
EUR	1,816	Signify NV	108,630	106,379	
EUR	1,823	Wolters Kluwer NV	181,937	271,293	
			2,226,022	3,041,017	18.56
SPAIN					
EUR	5,013	Acerinox SA	82,294	81,983	
EUR	815	Applus Services SA	9,455	9,465	
EUR	72,771	Banco Bilbao Vizcaya Argentaria SA	629,435	548,793	
EUR	74,536	Banco Santander SA	347,737	314,832	
EUR	796	CIE Automotive SA	23,549	31,284	
EUR	1,449	Fluidra SA	69,606	73,266	
EUR	2,272	Grifols SA	85,329	55,074	
EUR	63,767	Mapfre SA	176,037	165,381	
EUR	16,417	Prosegur Cash SA	27,380	14,763	
EUR	8,040	Prosegur Compania de Seguridad SA, Registered	35,022	26,678	
EUR	629	Viscofan SA	52,897	51,411	
			1,538,741	1,372,930	8.38
SWITZERLAND					
EUR	1,444	STMicroelectronics NV	42,033	90,769	0.56
U.K.					
EUR	4,374	CNH Industrial NV	96,859	107,252	
EUR	2,014	Linde PLC	659,107	885,263	
			755,966	992,515	6.06
Total Equities			13,649,327	16,221,050	99.02
Adjustment for transaction costs			(27,121)		
Total Investments			13,622,206	16,221,050	99.02
Unrealized gain (loss) on forward foreign currency contract(s)				54,492	0.33
Other Net Assets (Liabilities)				106,850	0.65
Net Assets Attributable to Holders of Redeemable Units				16,382,392	100.00

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 December 31, 2021 (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) (\$)
Bank of Montreal	A-1	January 5, 2022	CAD	13,157,758	EUR	9,125,000	1.44	50,114
JPMorgan Chase Bank, New York	A-1	January 5, 2022	EUR	9,125,000	CAD	13,277,727	0.69	(170,083)
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	13,664,301	EUR	9,385,000	1.46	174,461
Total Foreign Currency Forward Contract(s) Value								54,492

*Credit rating provided by S&P Global Ratings.

CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements

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 December 31, 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	225	(170)	-	55
Derivative assets - Swaps and swaptions	-	-	-	-
Total	225	(170)	-	55
Derivative liabilities - Foreign currency forward contracts	(170)	170	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(170)	170	-	-

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	-	-	-	-
Total	-	-	-	-
Derivative liabilities - Foreign currency forward contracts	(42)	-	-	(42)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	25	30
Soft dollar commissions [†]	9	2

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
Number of redeemable units at the beginning of year	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	(100,000)	(750,000)	(350,000)	(550,000)
Number of redeemable units at the end of year	450,000	550,000	100,000	450,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 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 December 31 (in \$000's)

	2021	2020
Loaned	172	-
Collateral (non-cash)	181	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	3	-
Charges	(1)	-
Securities lending revenue	2	-
Charges as a % of gross securities lending revenue	40.0	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	6,951
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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)
Total	100.0

Credit Risk

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

Other Price Risk

As at December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
WisdomTree Europe Hedged Equity Total Return Index	1,590,778

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 December 31, 2021[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	16,190	(13,490)	2,700	16.5
U.S. Dollar	2	-	2	0.0
Total	16,192	(13,490)	2,702	16.5

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
Total	13,875	(13,843)	32	0.2

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
Total	11,493	-	11,493	101.1

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

As at December 31, 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 \$270,000 (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 December 31, 2021 and 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 December 31, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	16,221	-	-	16,221
Derivatives, net	-	54	-	54
Total	16,221	54	-	16,275

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

CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements

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)
Total	25,190	(42)	-	25,148

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	94,339	41,197
Investments pledged as collateral	-	-
Cash	110	1,142
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	14	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	272	76
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	769
Receivable for unit subscriptions	-	-
	94,735	43,184
Liabilities		
Current liabilities		
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	-	1,692
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	171
Management fees payable	31	13
Accounts payable and accrued liabilities	20	39
Foreign capital gains tax	-	-
	51	1,915
Net assets attributable to holders of redeemable units	94,684	41,269

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Non-Hedged						
Units	94,684	41,269	28.69	27.51	3,300,000	1,500,000

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

CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	3,590	1,606
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	1,641	(3,048)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(473)	3,650
Total net gain (loss) on investments and derivatives	4,758	2,208
Other income		
Foreign exchange gain (loss) on cash	(133)	-
Securities lending revenue (Note 6)	1	-
Fees rebate	84	-
Miscellaneous foreign income	-	-
Other income	45	-
Total other income	(3)	-
Total income	4,755	2,208
Expenses		
Management fees (Note 5)	261	136
Commissions and other portfolio transaction costs	464	91
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	14	-
Audit fees	-	-
Legal fees	-	-
Interest expense	15	3
Withholding taxes	449	207
Harmonized sales tax	49	11
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	1,253	449
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	3,502	1,759

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	3,502	1,759	1.46	1.22	2,396,986	1,440,437

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

CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	41,269	35,476
Increase (decrease) in net assets attributable to holders of redeemable units	3,502	1,759
Distributions to holders of redeemable units		
From net investment income	(2,390)	(1,206)
From net realized gains	-	-
Return of capital	-	(1)
Total distributions to holders of redeemable units	(2,390)	(1,207)
Redeemable unit transactions		
Proceeds from redeemable units issued	52,294	5,241
Reinvestment of distributions to holders of redeemable units	9	-
Redemption of redeemable units	-	-
Net increase (decrease) from redeemable unit transactions	52,303	5,241
Net increase (decrease) in net assets attributable to holders of redeemable units	53,415	5,793
Net assets attributable to holders of redeemable units at the end of year	94,684	41,269

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

CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	3,502	1,759
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(1,641)	3,048
Unrealized foreign exchange (gain) loss on cash	2	(1)
Commissions and other portfolio transaction costs	464	91
Change in unrealized (appreciation) depreciation in value of investments and derivatives	473	(3,650)
Proceeds from sale and maturity of investments and derivatives	36,456	14,943
Purchase of investments and derivatives	(89,816)	(18,929)
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	(196)	(13)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	17	1
Change in other accounts receivable and payable	(33)	39
Amortization interest earned	-	-
Net cash from (used in) operating activities	(50,772)	(2,712)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2,553)	(1,509)
Proceeds from issuance of redeemable units	52,295	5,241
Amounts paid on redemption of redeemable units	-	-
Net cash from (used in) financing activities	49,742	3,732
Unrealized foreign exchange gain (loss) on cash	(2)	1
Net increase (decrease) in cash	(1,030)	1,020
Cash (bank overdraft), beginning of year	1,142	121
Cash (bank overdraft), end of year	110	1,142
Supplementary Information:		
Dividends received, net of withholding tax*	2,945	1,385
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	(15)	(3)
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 December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
BRAZIL					
BRL	5,681	Alupar Investimento SA, Units	29,972	31,049	
BRL	50,887	Ambev SA	169,035	177,947	
BRL	116,599	B3 SA - Brasil Bolsa Balcao	475,222	294,564	
BRL	25,735	Banco Bradesco SA	151,189	94,487	
BRL	28,101	Banco do Brasil SA	223,751	183,852	
BRL	7,720	Banco Santander (Brasil) SA	77,982	52,487	
BRL	12,493	BB Seguridade Participacoes SA	58,828	58,787	
BRL	14,770	CCR SA	53,088	38,821	
BRL	8,377	Centrais Eletricas Brasileiras SA	82,100	63,469	
BRL	6,855	Cia Brasileira de Distribuicao	41,387	33,781	
BRL	8,045	Companhia Energetica de Minas Gerais	31,358	33,788	
BRL	17,144	Companhia Siderurgica Nacional SA	94,150	97,158	
BRL	8,690	Compania de Saneamento do Parana	53,275	37,778	
BRL	6,142	Cosan SA	32,217	30,211	
BRL	12,181	CPFL Energia SA	76,735	74,115	
BRL	26,432	CSN Mineracao SA	34,812	40,401	
BRL	16,683	Cyrela Brazil Realty SA Empreendimentos e Participacoes	86,603	59,701	
BRL	10,444	EDP - Energias do Brasil SA	51,770	49,596	
BRL	6,188	Energisa SA	58,510	62,264	
BRL	9,186	Engie Brasil Energia SA	97,874	80,015	
BRL	13,122	Equatorial Energia SA	76,184	67,282	
BRL	6,967	Fleury SA	30,556	28,423	
BRL	3,881	Getnet Adquirencia E Servicos Para Meios De Pagamento SA	5,204	3,388	
BRL	16,482	Grendene SA	31,886	32,331	
BRL	8,467	Hypera SA	52,919	54,282	
BRL	6,481	Itau Unibanco Holding SA	31,275	28,057	
BRL	17,335	Itausa SA	56,679	36,560	
BRL	24,094	JBS SA	166,579	207,358	
BRL	12,152	Marfrig Frigorificos e Comercio de Alimentos SA	67,189	60,820	
BRL	12,926	Minerva SA	26,396	31,072	
BRL	10,728	OdontoPrev SA	30,078	30,654	
BRL	164,250	Petroleo Brasileiro SA	1,027,838	1,143,519	
BRL	3,183	Porto Seguro SA	22,502	15,101	
BRL	5,749	Rede D'Or Sao Luiz SA	76,989	58,447	
BRL	4,073	Sao Martinho SA	32,572	31,811	
BRL	9,774	Sendas Distribuidora SA	35,179	28,726	
BRL	7,029	Sul America SA	55,409	43,820	
BRL	10,012	Telefonica Brasil SA	99,766	109,415	
BRL	15,487	TIM SA	45,757	46,184	
BRL	13,928	Transmissora Alianca de Energia Eletrica SA	124,913	114,877	
BRL	244,122	Vale SA	4,599,887	4,315,971	
BRL	35,364	Vibra Energia SA	220,978	171,623	
BRL	8,924	WEG SA	62,949	66,744	
			8,959,542	8,320,736	8.79
CHILE					
CLP	559,509	Banco de Chile	71,984	55,212	
CLP	964	Banco de Credito e Inversiones	52,106	35,573	
CLP	1,515,078	Banco Santander Chile	97,543	76,933	
CLP	4,668	CAP SA	55,918	57,441	
CLP	71,827	Cencosud SA	129,024	151,746	
CLP	46,482	Empresas CMPC SA	102,809	98,408	
CLP	240,884	Enel Americas SA	46,597	33,213	
			555,981	508,526	0.54

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
CHINA					
HKD	1,002,115	Agricultural Bank of China Ltd.	475,765	435,129	
HKD	6,953	A-Living Smart City Services Co. Ltd.	31,928	14,983	
HKD	36,192	Anhui Conch Cement Co. Ltd., Class 'H'	266,210	228,395	
HKD	6,268	ANTA Sports Products Ltd.	128,653	118,716	
CNY	83,400	Bank of Beijing Co. Ltd.	80,659	73,390	
HKD	2,977,345	Bank of China Ltd., Class 'H'	1,306,017	1,355,506	
HKD	622,077	Bank of Communications Co. Ltd., Class 'H'	465,611	474,713	
CNY	47,733	Bank of Jiangsu Co. Ltd.	60,970	55,154	
CNY	25,460	Bank of Nanjing Co. Ltd.	47,521	45,212	
CNY	5,088	Bank of Ningbo Co. Ltd.	37,313	38,602	
CNY	36,791	Bank of Shanghai Co. Ltd.	58,681	51,990	
CNY	33,245	Baoshan Iron & Steel Co. Ltd.	45,054	47,177	
CNY	61,532	BOE Technology Group Co. Ltd.	59,116	61,586	
HKD	226,876	China Citic Bank, Class 'H'	127,560	124,243	
HKD	38,494	China Coal Energy Co., Class 'H'	20,514	28,065	
HKD	59,135	China Communications Services Corp. Ltd., Class 'H'	41,334	36,408	
HKD	13,500	China Conch Venture Holdings Ltd.	70,411	83,335	
HKD	3,279,488	China Construction Bank Corp., Class 'H'	3,227,326	2,869,234	
CNY	79,599	China Everbright Bank Co. Ltd.	58,769	52,376	
HKD	42,893	China Feihe Ltd.	119,987	72,692	
HKD	76,865	China Galaxy Securities Co.	57,159	55,792	
HKD	86,634	China Hongqiao Group Ltd.	121,005	115,519	
HKD	180,748	China Life Insurance Co. Ltd., Class 'H'	480,802	378,358	
HKD	19,365	China Longyuan Power Group Corp.	29,899	57,103	
HKD	23,692	China Medical System Holdings Ltd.	55,099	49,978	
HKD	50,768	China Merchants Bank Co. Ltd., Class 'H'	450,716	498,046	
HKD	23,779	China Merchants Securities Co. Ltd., Class 'H'	48,312	46,001	
CNY	13,920	China Merchants Shekou Industrial Zone Holdings Co Ltd	37,058	36,803	
CNY	117,994	China Minsheng Banking Corp. Ltd.	110,478	91,204	
HKD	92,619	China National Building Material Co. Ltd., Class 'H'	130,394	143,458	
HKD	26,369	China Oilfield Services Ltd., Class 'H'	30,621	29,180	
HKD	60,788	China Pacific Insurance (Group) Co. Ltd., Class 'H'	260,370	208,303	
HKD	851,304	China Petroleum & Chemical Corp., Class 'H'	532,704	500,676	
HKD	135,163	China Railway Group Ltd., Class 'H'	83,973	90,224	
HKD	210,921	China Reinsurance (Group) Corp.	27,810	25,630	
HKD	60,576	China Resources Pharmaceutical Group Ltd.	36,883	34,841	
HKD	39,364	China Risun Group Ltd.	30,229	30,167	
HKD	168,203	China Shenhua Energy Co. Ltd.	497,200	498,168	
HKD	84,758	China Vanke Co. Ltd.	318,774	249,106	
HKD	21,000	China Yongda Automobiles Services Holdings Ltd.	41,586	35,521	
HKD	58,647	China Yuhua Education Corp. Ltd.	53,306	26,510	
HKD	143,654	CIFI Holdings Group Co. Ltd.	129,731	109,158	
HKD	155,014	CITIC Ltd.	197,955	193,387	
HKD	30,577	CITIC Securities Co. Ltd., Class 'H'	92,463	100,815	
HKD	193,471	Country Garden Holdings Co. Ltd.	307,213	216,914	
HKD	4,147	Country Garden Services Holdings Co. Ltd.	42,602	31,377	
HKD	65,533	CSPC Pharmaceutical Group Ltd.	111,750	89,931	
HKD	141,177	Datang International Power Generation Co. Ltd., Class 'H'	31,099	40,257	
HKD	9,854	ENN Energy Holdings Ltd.	191,673	234,372	
HKD	35,646	Excellence Commercial Property & Facilities Management Group Ltd	35,157	26,682	
CNY	22,973	Fangda Special Steel Technology Co. Ltd.	36,352	35,514	
CNY	25,985	Focus Media Information Technology Co. Ltd.	37,570	42,179	
HKD	28,771	Fosun International	51,245	39,203	
HKD	35,661	Fu Shou Yuan International Group Ltd.	39,308	35,418	
HKD	6,836	Fuyao Glass Industry Group Co. Ltd.	44,343	44,635	
CNY	29,071	Gemdale Corp.	62,150	74,729	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
CHINA (cont'd)					
HKD	25,971	Great Wall Motor Co. Ltd., Class 'H'	71,013	112,769	
HKD	40,331	Guangzhou Automobile Group Co. Ltd., Class 'H'	47,338	50,250	
HKD	54,597	Guotai Junan Securities Co. Ltd., Class 'H'	96,563	107,034	
HKD	22,346	Haier Smart Home Co. Ltd.	96,819	119,295	
HKD	12,970	Haitian International Holdings Ltd.	46,875	45,495	
HKD	171,118	Haitong Securities Co. Ltd., Class 'H'	193,329	191,576	
CNY	11,027	Henan Shuanghui Investment & Development Co. Ltd.	59,440	68,952	
HKD	16,766	Hengan International Group Co. Ltd.	152,561	109,064	
CNY	6,948	Hengli Petrochemical Co. Ltd.	38,792	31,631	
HKD	119,351	Huadian Power International Corp. Ltd., Class 'H'	56,758	65,746	
CNY	36,965	Huafa Industrial Co. Ltd. Zhuhai	39,772	44,104	
HKD	79,271	Huaneng Power International Inc., Series 'H'	45,631	66,914	
HKD	47,059	Huatai Securities Co. Ltd., Class 'H'	91,376	98,965	
CNY	7,389	Huayu Automotive Systems Co. Ltd.	39,025	41,444	
HKD	2,285,764	Industrial and Commercial Bank of China, Class 'H'	1,828,774	1,629,484	
CNY	48,755	Industrial Bank Co. Ltd.	182,740	183,981	
CNY	11,347	Inner Mongolia Yili Industrial Group Co. Ltd.	72,888	93,239	
HKD	51,105	Jiangsu Expressway Co. Ltd., Class 'H'	73,357	66,157	
CNY	1,029	Jiangsu Yanghe Brewery Joint-Stock Co. Ltd.	39,323	33,595	
CNY	43,557	Jiangsu Zhongnan Construction Group Co. Ltd.	34,939	35,739	
CNY	18,600	Jiangxi Zhengbang Technology Co. Ltd.	36,296	35,610	
CNY	44,554	Jinke Properties Group Co. Ltd.	49,793	39,560	
HKD	4,846	Jinke Smart Services Group Co. Ltd.	36,200	26,656	
HKD	128,661	Kaisa Group Holdings Ltd.	33,920	16,260	
CNY	12,629	Kingfa Sci. & Tech. Co. Ltd.	33,491	31,487	
CNY	531	Kweichow Moutai Co. Ltd.	167,033	215,742	
CNY	6,996	LB Group Co. Ltd.	39,252	39,642	
HKD	113,721	Lenovo Group Ltd.	138,062	165,088	
HKD	4,799	Li Ning Co. Ltd.	52,245	66,362	
HKD	29,823	Longfor Group Holdings Ltd.	195,833	177,331	
HKD	100,939	Lonking Holdings Ltd.	40,481	35,815	
CNY	909	Luzhou Laojiao Co. Ltd.	28,815	45,736	
HKD	9,179	Minth Group Ltd.	46,749	51,084	
CNY	4,900	Muyuan Foodstuff Co. Ltd.	53,762	51,820	
HKD	6,038	NetEase Inc.	149,824	154,078	
HKD	18,203	New China Life Insurance Co. Ltd.	86,720	61,492	
CNY	12,606	Orient Securities Co. Ltd. of China	36,060	36,827	
HKD	220,339	People's Insurance Co. (Group) of China Ltd.	90,209	84,250	
HKD	825,237	PetroChina Co. Ltd., Class 'H'	529,039	463,953	
HKD	126,313	PICC Property and Casualty Co. Ltd., Class 'H'	149,339	130,363	
CNY	9,883	Ping An Bank Co. Ltd.	37,920	32,280	
CNY	29,308	Ping An Insurance (Group) Co. of China Ltd.	363,640	292,813	
HKD	83,971	Ping An Insurance (Group) Co. of China Ltd., Class 'H'	1,114,801	763,915	
CNY	36,246	Poly Developments and Holdings Group Co. Ltd.	93,118	112,281	
HKD	158,188	Postal Savings Bank of China Co. Ltd.	124,167	140,193	
HKD	62,918	Powerlong Real Estate Holdings Ltd.	55,976	41,591	
HKD	53,270	Qingdao Port International Co. Ltd., Class 'H'	34,640	37,285	
CNY	11,204	SAIC Motor Corp. Ltd.	49,403	45,810	
CNY	15,469	SANY Heavy Industry Co. Ltd.	65,774	69,901	
CNY	4,400	Seazen Holdings Co. Ltd.	31,647	25,403	
CNY	17,790	Shaanxi Coal Industry Co. Ltd.	38,541	43,015	
HKD	16,620	Shandong Weigao Group Medical Polymer Co. Ltd.	38,579	26,201	
HKD	15,692	Shanghai Pharmaceuticals Holding Co. Ltd.	41,391	37,577	
CNY	53,744	Shanghai Pudong Development Bank Co. Ltd.	107,659	90,859	
HKD	38,481	Shenzhen Expressway Co. Ltd., Class 'H'	49,887	47,072	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
CHINA (cont'd)					
CNY	411	Shenzhen Mindray Bio-Medical Electronics Co. Ltd.	28,844	31,019	
CNY	27,541	Shenzhen Overseas Chinese Town Co. Ltd.	37,425	38,427	
HKD	4,150	Shenzhen International Group	101,354	100,790	
HKD	179,571	Shui On Land Ltd.	34,348	30,549	
HKD	190,592	Sino-Ocean Group Holding Ltd.	54,623	56,201	
HKD	79,663	Sinopec Engineering (Group) Co. Ltd.	56,228	49,692	
HKD	21,556	Sinopharm Group Co.	73,110	59,233	
HKD	9,940	Smooere International Holdings Ltd.	62,214	64,016	
HKD	2,518	Sunny Optical Technology Group Co. Ltd.	72,268	100,604	
CNY	27,609	TCL Technology Group Corp.	41,161	33,762	
HKD	7,368	Tencent Holdings Ltd.	586,870	545,307	
HKD	40,782	Tingyi (Cayman Islands) Holding Corp.	90,270	105,852	
HKD	42,739	Topsports International Holdings Ltd.	62,150	54,635	
HKD	3,630	Tsingtao Brewery Co. Ltd.	36,547	42,933	
HKD	42,266	Uni-President China Holdings Ltd.	54,851	51,770	
CNY	2,032	Wanhua Chemical Group Co. Ltd.	31,339	40,675	
HKD	98,376	Want Want China Holdings Ltd.	93,216	114,122	
HKD	41,575	Weichai Power Co. Ltd., Class 'H'	101,239	102,791	
CNY	2,027	Wuliangye Yibin Co. Ltd.	75,609	89,451	
HKD	43,488	Xinyi Solar Holdings Ltd.	86,008	93,147	
CNY	51,728	Yango Group Co. Ltd.	38,807	30,961	
HKD	27,631	Yankuang Energy Group Co. Ltd., Class 'H'	61,364	69,390	
CNY	2,334	Yunnan Baiyao Group Co. Ltd.	44,924	48,409	
HKD	3,383	Yuzhou Group Holdings Co. Ltd.	759	351	
HKD	46,946	Zhejiang Expressway Co. Ltd., Class 'H'	52,108	52,863	
CNY	6,265	Zhejiang NHU Co. Ltd.	32,068	38,641	
HKD	4,032	Zhongsheng Group Holdings Ltd.	40,495	39,718	
HKD	48,097	Zijin Mining Group Co. Ltd.	54,105	72,316	
			21,226,271	19,870,476	20.98
HONG KONG					
HKD	8,315	Beijing Enterprises Holdings Ltd.	41,384	36,239	
HKD	124,010	Beijing Enterprises Water Group Ltd.	61,669	60,879	
HKD	18,767	C&D International Investment Group Ltd.	42,416	49,988	
HKD	82,757	China Everbright Environment Group Ltd.	72,008	83,935	
HKD	20,811	China Gas Holdings Ltd.	82,400	54,623	
HKD	7,756	China Mengniu Dairy Co. Ltd.	49,825	55,543	
HKD	47,498	China Merchants Port Holdings Co. Ltd.	100,453	109,277	
HKD	83,533	China Power International Development Ltd.	25,017	71,053	
HKD	5,987	China Resources Beer (Holdings) Co. Ltd.	53,155	61,935	
HKD	12,563	China Resources Gas Group Ltd.	88,730	89,661	
HKD	47,957	China Resources Land Ltd.	259,902	254,855	
HKD	23,572	China Resources Power Holdings Co. Ltd.	43,137	99,679	
HKD	18,937	China Taiping Insurance Holdings Co. Ltd.	38,408	32,829	
HKD	26,786	China Water Affairs Group Ltd.	27,873	48,519	
HKD	24,065	Chow Tai Fook Jewellery Group Ltd.	48,463	54,664	
HKD	75,693	Citic 1616 Holdings Ltd.	33,359	32,254	
HKD	18,031	Geely Automobile Holdings Ltd.	58,727	62,225	
HKD	65,326	Guangdong Investment Ltd.	135,529	104,889	
HKD	15,116	Hopson Development Holdings Ltd.	62,314	39,822	
HKD	19,129	Kingboard Holdings Ltd.	116,819	117,617	
HKD	17,879	Kingboard Laminates Holding Ltd.	37,650	38,411	
HKD	88,038	Kunlun Energy Co. Ltd.	101,116	104,269	
HKD	56,506	Lee & Man Paper Manufacturing Ltd.	53,577	49,620	
HKD	31,912	Nine Dragons Paper Holdings Ltd.	46,709	43,276	
HKD	121,383	Poly Property Group Co. Ltd.	40,835	40,316	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
HONG KONG (cont'd)					
HKD	116,665	Shougang Fushan Resources Group Ltd.	37,879	49,901	
HKD	63,376	Sino Biopharmaceutical Ltd.	67,681	56,064	
HKD	54,887	SITC International Holdings Co. Ltd.	192,969	250,776	
HKD	60,427	Xinyi Glass Holdings Co. Ltd.	205,330	190,911	
HKD	44,008	Yuexiu Transport Infrastructure Ltd.	36,785	32,941	
			2,262,119	2,376,971	2.51
HUNGARY					
HUF	11,297	MOL Hungarian Oil & Gas PLC	122,795	110,953	
HUF	2,307	Richter Gedeon Nyrt.	73,151	78,450	
			195,946	189,403	0.20
INDIA					
INR	1,006	ACC Ltd.	37,147	37,877	
INR	3,712	Adani Ports & Special Economic Zone Ltd.	37,845	46,065	
INR	20,334	Ambuja Cements Ltd.	127,456	130,436	
INR	1,377	Asian Paints Ltd.	56,726	79,157	
INR	1,413	Bajaj Auto Ltd.	87,683	78,016	
INR	247	Bajaj Finance Ltd.	24,251	29,285	
INR	553	Bajaj Holdings and Investment Ltd.	43,505	51,044	
INR	911	Balkrishna Industries Ltd.	30,275	35,967	
INR	17,262	Bharat Electronics Ltd.	44,125	61,584	
INR	54,292	Bharat Petroleum Corp. Ltd.	401,908	355,600	
INR	1,299	Britannia Industries Ltd.	79,912	79,596	
INR	32,702	CESC Ltd.	50,837	48,623	
INR	38,912	Coal India Ltd.	116,819	96,570	
INR	2,079	Colgate-Palmolive (India) Ltd.	57,726	52,331	
INR	7,306	Crompton Greaves Consumer Electricals Ltd.	55,812	54,308	
INR	2,488	Cummins India Ltd.	30,592	39,817	
INR	4,191	Dabur India Ltd.	40,622	41,309	
INR	454	Divi's Laboratories Ltd.	32,000	36,090	
INR	384	Dr. Reddy's Laboratories Ltd.	34,603	32,019	
INR	35,871	Gail (India) Ltd.	87,482	78,752	
INR	1,370	Glaxosmithkline Pharmaceuticals Ltd.	33,375	40,894	
INR	1,436	Grasim Industries Ltd.	28,752	39,585	
INR	1,527	Havells India Ltd.	32,540	36,249	
INR	9,996	HCL Technologies Ltd.	158,118	224,059	
INR	2,443	Hero MotoCorp Ltd.	118,228	102,208	
INR	6,567	Hindalco Industries Ltd.	34,717	53,067	
INR	1,332	Hindustan Aeronautics Ltd.	21,632	27,402	
INR	27,241	Hindustan Petroleum Corp. Ltd.	129,605	135,327	
INR	3,702	Hindustan Unilever Ltd.	146,733	148,468	
INR	6,807	Housing Development Finance Corp. Ltd.	278,759	299,170	
INR	7,334	ICICI Bank Ltd.	91,327	92,240	
INR	1,492	ICICI Lombard General Insurance Co. Ltd.	37,032	35,526	
INR	53,974	Indian Oil Corp. Ltd.	116,845	102,263	
INR	3,887	Indraprastha Gas Ltd.	31,524	31,070	
INR	1,624	IndusInd Bank Ltd.	31,717	24,509	
INR	32,784	Infosys Technologies Ltd.	718,897	1,051,633	
INR	72,239	ITC Ltd.	275,754	267,660	
INR	5,960	JSW Steel Ltd.	51,072	66,432	
INR	327	Larsen & Toubro Infotech Ltd.	22,600	40,741	
INR	4,492	Larsen & Toubro Ltd.	111,782	144,715	
INR	4,641	LIC Housing Finance Ltd.	32,965	29,151	
INR	4,512	Mahindra & Mahindra Ltd.	66,700	64,185	
INR	5,565	Marico Ltd.	44,108	48,478	
INR	432	Maruti Suzuki India Ltd.	54,464	54,516	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
INDIA (cont'd)					
INR	9,066	Mindspace Business Parks REIT	47,772	50,422	
INR	451	Mindtree Ltd.	33,257	36,632	
INR	853	Mphasis Ltd.	23,067	49,234	
INR	27,748	National Aluminium Co. Ltd.	49,559	47,622	
INR	106,930	National Hydroelectric Power Corp. Ltd.	47,430	56,236	
INR	254	Nestle India Ltd.	68,686	85,052	
INR	5,464	Nippon Life India Asset Management Ltd.	40,986	32,668	
INR	30,260	NMDC Ltd.	75,905	68,542	
INR	113,764	NTPC Ltd.	218,521	240,482	
INR	47,549	Oil and Natural Gas Corp. Ltd.	86,945	115,056	
INR	775	Oracle Financial Services Software Ltd.	46,079	52,166	
INR	56	Page Industries Ltd.	34,685	38,464	
INR	19,921	Petronet LNG Ltd.	83,184	73,253	
INR	926	Pidilite Industries Ltd.	35,216	38,752	
INR	756	Piramal Enterprises Ltd.	26,120	33,964	
INR	53,450	Power Finance Corp. Ltd.	124,623	108,763	
INR	99,393	Power Grid Corp. of India Ltd.	278,976	345,218	
INR	33,566	REC Ltd.	79,427	76,316	
INR	3,278	Reliance Industries Ltd.	100,934	131,909	
INR	5,665	State Bank of India	46,927	44,324	
INR	23,637	Steel Authority of India Ltd.	46,166	43,057	
INR	6,487	Sun Pharmaceutical Industries Ltd.	67,175	93,222	
INR	813	Supreme Industries Ltd.	27,173	30,791	
INR	6,309	Tata Consultancy Services Ltd.	311,103	400,773	
INR	9,669	Tata Power Co. Ltd.	16,934	36,302	
INR	8,344	Tata Steel Ltd.	180,866	157,588	
INR	4,359	Tech Mahindra Ltd.	71,942	132,627	
INR	652	Torrent Pharmaceuticals Ltd.	32,396	36,322	
INR	4,092	Torrent Power Ltd.	27,859	38,490	
INR	474	Ultra Tech Cement Ltd.	52,436	61,142	
INR	3,585	UPL Ltd.	43,309	45,512	
INR	42,903	Vedanta Ltd.	247,992	248,745	
INR	1,757	Voltas Ltd.	29,324	36,399	
INR	16,661	YES BANK Ltd.	9,936	3,879	
			6,859,482	7,713,918	8.15
INDONESIA					
IDR	244,045	Bank Pembangunan Daerah Jawa Barat dan Banten TBKPT	30,853	28,875	
IDR	250,087	PT Adaro Energy TBK	38,374	49,870	
IDR	189,620	PT Astra International TBK	95,822	95,791	
IDR	345,141	PT Bank Central Asia TBK	182,526	223,297	
IDR	181,717	PT Bank Mandiri (Persero) TBK	97,103	113,137	
IDR	458,491	PT Bank Rakyat Indonesia (Persero) TBK	153,770	167,008	
IDR	62,065	PT Charoen Pokphand Indonesia TBK	34,236	32,729	
IDR	69,210	PT Indocement Tunggak Prakarsa TBK	78,624	74,220	
IDR	78,419	PT Indofood Sukses Makmur TBK	47,000	43,959	
IDR	353,405	PT Kalbe Farma TBK	46,126	50,584	
IDR	408,455	PT Sarana Menara Nusantara TBK	38,060	40,725	
IDR	53,432	PT Semen Indonesia (Persero)TBK	41,056	34,332	
IDR	1,097,369	PT Telkom Indonesia (Persero) TBK	321,750	392,913	
IDR	112,993	PT Unilever Indonesia TBK	66,719	41,158	
IDR	21,612	PT United Tractors TBK	41,842	42,426	
			1,313,861	1,431,024	1.51

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
MALAYSIA					
MYR	113,482	Astro Malaysia Holdings BHD	39,567	32,688	
MYR	49,903	Axiata Group BHD	50,761	62,944	
MYR	23,202	Bursa Malaysia BHD	57,143	46,079	
MYR	66,791	CIMB Group Holdings BHD	105,472	110,370	
MYR	53,868	DiGi.Com BHD	71,770	71,212	
MYR	5,350	Fraser & Neave Holdings BHD	44,956	40,132	
MYR	18,861	Genting Plantations BHD	41,763	38,316	
MYR	57,396	Hartalega Holdings BHD	104,426	99,718	
MYR	5,880	Heineken Malaysia BHD	39,940	37,154	
MYR	10,940	Hong Leong Bank BHD	59,363	61,764	
MYR	49,801	Inari Amertron BHD	43,612	60,400	
MYR	44,208	IOI Corp. BHD	55,516	49,997	
MYR	63,592	Kossan Rubber Industries BHD	46,088	37,020	
MYR	7,270	Kuala Lumpur Kepong BHD	47,725	48,010	
MYR	226,009	Malayan Banking BHD	550,314	568,773	
MYR	31,354	Maxis BHD	47,457	46,107	
MYR	29,500	MISC BHD	62,577	63,059	
MYR	48,367	Petronas Chemicals Group BHD	121,465	130,812	
MYR	6,255	Petronas Dagangan BHD	37,613	39,069	
MYR	23,140	Petronas Gas BHD	116,232	126,291	
MYR	216,126	Public Bank BHD	270,741	272,605	
MYR	32,623	RHB Capital BHD	55,541	53,117	
MYR	89,973	Sime Darby BHD	62,124	63,290	
MYR	43,582	Sime Darby Plantation BHD	55,515	49,686	
MYR	32,551	Telekom Malaysia BHD	52,651	54,283	
MYR	37,789	Tenaga Nasional BHD	127,755	107,016	
MYR	31,545	TIME dotCom BHD	41,050	43,997	
MYR	42,908	Uchi Technologies BHD	40,518	40,851	
			2,449,655	2,454,760	2.59
MEXICO					
MXN	40,347	Alfa SAB de CV, Series 'A'	41,749	37,429	
MXN	267,667	America Movil SAB de CV, Series 'L'	265,257	358,177	
MXN	12,152	Arca Continental SAB de CV	88,652	97,522	
MXN	23,884	Banco del Bajio SA	59,912	53,881	
MXN	11,798	Coca-Cola FEMSA SAB de CV	76,656	81,930	
MXN	35,361	Concentradora Fibra Danhos SA de CV	50,357	50,395	
MXN	26,008	Corporacion Inmobiliaria Vesta SAB de CV	60,842	65,881	
MXN	108,807	Fibra Uno Administracion SA	140,074	145,465	
MXN	8,682	Fomento Economico Mexicano SAB de CV	87,941	85,467	
MXN	3,368	GRUMA SAB de CV, Class 'B'	46,962	54,400	
MXN	9,398	Grupo Aeroportuario del Pacifico SAB de CV	151,947	164,032	
MXN	1,975	Grupo Aeroportuario del Sureste SAB de CV	49,516	51,458	
MXN	18,188	Grupo Bimbo SAB de CV, Series 'A'	63,563	70,825	
MXN	27,128	Grupo Financiero Banorte SAB de CV	228,736	222,981	
MXN	112,282	Grupo Mexico SAB de CV, Series 'B'	562,283	618,601	
MXN	30,519	Kimberly-Clark de Mexico SAB de CV, Series 'A'	67,213	58,602	
MXN	17,439	Megacable Holdings SAB de CV	72,916	75,336	
MXN	22,827	Orbia Advance Corp. SAB de CV	69,922	73,631	
MXN	6,048	Qualitas Controladora SAB de CV	36,447	38,696	
MXN	5,247	Regional SAB de CV	38,582	34,390	
MXN	58,814	Wal-Mart de Mexico SAB de CV, Series 'V'	236,121	276,690	
			2,495,648	2,715,789	2.87

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
PHILIPPINES					
PHP	30,778	Aboitiz Equity Ventures Inc.	38,068	41,513	
PHP	23,735	Bank of the Philippine Islands	51,407	54,179	
PHP	16,972	BDO Unibank Inc.	52,044	50,744	
PHP	214,233	DMCI Holdings Inc.	44,539	40,916	
PHP	544	Globe Telecom Inc.	28,029	44,766	
PHP	14,420	International Container Terminal Services Inc.	53,292	71,440	
PHP	7,368	Manila Electric Co.	57,960	53,878	
PHP	9,552	Universal Robina Corp.	36,013	30,287	
PHP	1,895	PLDT Inc.	63,185	85,059	
			424,537	472,782	0.50
POLAND					
PLN	1,739	Asseco Poland SA	38,601	47,116	
PLN	2,553	Bank Polska Kasa Opieki SA	98,600	97,615	
PLN	717	CD Projekt SA	40,529	43,347	
PLN	5,206	Cyfrowy Polsat SA	50,832	56,649	
PLN	662	KGHM Polska Miedz SA	32,835	28,922	
PLN	6,485	Polski Koncern Naftowy Orlen SA	179,302	151,091	
PLN	27,708	Polskie Gornictwo Naftowe i Gazownictwo SA	53,395	54,708	
PLN	14,373	Powszechny Zaklad Ubezpieczen SA	177,252	159,237	
			671,346	638,685	0.67
RUSSIA					
USD	68,202	Gazprom PJSC	848,818	796,020	
USD	4,287	Lukoil PJSC, ADR	534,592	486,278	
USD	14,393	Magnit PJSC, GDR	276,218	272,708	
USD	8,752	Magnitogorsk Iron & Steel Works PJSC, GDR, Registered	109,098	133,767	
USD	21,934	MMC Norilsk Nickel PJSC, ADR	816,495	856,944	
USD	22,233	Mobile TeleSystems PJSC, ADR	252,939	223,265	
USD	634	NovaTek PJSC, GDR	163,655	187,556	
USD	7,833	Novolipetsk Steel OJSC, GDR, Registered 'S'	287,492	292,078	
USD	4,614	PhosAgro PJSC, GDR	98,012	125,772	
USD	1,169	PJSC Polyus, GDR	116,195	130,312	
USD	12,181	Rosneft Oil Co., GDR	102,206	123,738	
USD	55,753	Sberbank of Russia PJSC, ADR	1,034,702	1,130,311	
USD	11,326	Severstal	319,560	308,161	
USD	5,276	Surgutneftegaz, ADR	33,347	35,188	
USD	3,595	Tatneft PAO, ADR	248,087	188,498	
USD	22,389	VTB Bank, GDR	34,770	35,634	
			5,276,186	5,326,230	5.63
SOUTH AFRICA					
ZAR	5,201	Absa Group Ltd.	62,184	62,794	
ZAR	4,223	AECI Ltd.	35,265	37,434	
ZAR	4,411	African Rainbow Minerals Ltd.	86,046	80,721	
ZAR	1,604	Anglo American Platinum Ltd.	208,713	230,636	
ZAR	5,212	AngloGold Ashanti Ltd.	125,509	135,590	
ZAR	2,804	Aspen Pharmacare Holdings Ltd.	58,026	49,808	
ZAR	10,516	AVI Ltd.	71,732	61,506	
ZAR	6,405	Bidvest Group Ltd. (The)	102,172	96,036	
ZAR	752	Capitec Bank Holdings Ltd.	108,760	121,402	
ZAR	1,800	Cashbuild Ltd.	40,034	37,179	
ZAR	3,145	Clicks Group Ltd.	72,384	78,539	
ZAR	14,163	Coronation Fund Managers Ltd.	57,765	58,894	
ZAR	23,363	Equites Property Fund Ltd.	36,217	42,510	
ZAR	14,111	Exxaro Resources Ltd.	192,413	170,727	
ZAR	107,831	FirstRand Ltd.	525,291	518,883	
ZAR	14,471	Gold Fields Ltd.	172,430	199,443	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
SOUTH AFRICA (cont'd)					
ZAR	30,392	Impala Platinum Holdings Ltd.	534,716	541,208	
ZAR	7,348	Investec Ltd.	42,085	50,915	
ZAR	31,892	Italtile Ltd.	45,611	42,405	
ZAR	2,355	Kumba Iron Ore Ltd.	111,044	85,754	
ZAR	5,144	Motus Holdings Ltd.	44,973	44,820	
ZAR	3,778	Mr. Price Group Ltd.	64,934	59,652	
ZAR	11,767	MultiChoice Group	122,603	113,646	
ZAR	216	Naspers Ltd., Class 'N'	56,630	42,259	
ZAR	4,296	Nedbank Group Ltd.	62,800	59,508	
ZAR	6,450	Oceana Group Ltd.	33,412	28,352	
ZAR	55,653	Old Mutual Ltd.	72,904	57,701	
ZAR	12,528	Resilient REIT Ltd.	60,519	59,244	
ZAR	8,030	Royal Bafokeng Platinum Ltd.	66,260	99,346	
ZAR	24,244	Sanlam Ltd.	126,243	113,899	
ZAR	8,738	Shoprite Holdings Ltd.	119,901	144,454	
ZAR	105,945	Sibanye Stillwater Ltd.	478,008	411,702	
ZAR	5,184	Spar Group Ltd. (The)	85,293	68,567	
ZAR	16,498	Standard Bank Group Ltd.	189,989	182,815	
ZAR	3,658	Tiger Brands Ltd.	57,780	52,402	
ZAR	17,124	Truworths International Ltd.	78,950	70,813	
ZAR	21,485	Vodacom Group Ltd.	235,793	228,911	
ZAR	8,720	Woolworths Holdings Ltd.	40,724	35,791	
			4,686,113	4,576,266	4.83
SOUTH KOREA					
KRW	5,716	BNK Financial Group Inc.	45,232	51,019	
KRW	2,354	Cheil Worldwide Inc.	62,052	57,155	
KRW	488	Coway Co. Ltd.	42,532	38,580	
KRW	5,115	DB Financial Investment Co. Ltd.	38,897	35,763	
KRW	1,017	DB Insurance Co. Ltd.	63,598	58,355	
KRW	4,235	DGB Financial Group Inc.	38,869	42,211	
KRW	6,876	Dongsung Chemical Co. Ltd.	41,834	35,034	
KRW	1,338	GS Engineering & Construction Corp.	54,888	56,301	
KRW	1,808	GS Holdings Corp.	85,587	75,117	
KRW	980	GS Retail Co. Ltd.	33,159	31,657	
KRW	4,218	Hana Financial Group Inc.	190,427	188,468	
KRW	2,168	Hansol Paper Co. Ltd.	33,932	31,100	
KRW	863	Hyundai Elevator Co. Ltd.	43,258	37,781	
KRW	843	Hyundai Engineering & Construction Co. Ltd.	42,814	39,817	
KRW	200	Hyundai Glovis Co. Ltd.	40,429	35,703	
KRW	1,014	Hyundai Motor Co. Ltd.	220,409	225,190	
KRW	680	Hyundai Steel Co.	32,731	29,625	
KRW	4,211	Industrial Bank of Korea	53,343	46,088	
KRW	4,685	JB Financial Group Co. Ltd.	33,095	41,568	
KRW	5,305	KB Financial Group Inc.	318,984	310,035	
KRW	484	KCG Corp.	32,905	30,806	
KRW	845	KEPCO Plant Service & Engineering Co. Ltd.	35,940	34,614	
KRW	1,849	Kia Corp.	136,895	161,500	
KRW	4,391	Koentec Co. Ltd.	42,364	40,219	
KRW	5,058	Korea Electric Power Corp.	122,924	118,778	
KRW	575	Korea Investment Holdings Co. Ltd.	56,078	49,307	
KRW	138	Korea Zinc Co. Ltd.	68,058	74,931	
KRW	3,483	KT Corp.	109,953	113,250	
KRW	3,524	KT&G Corp.	349,572	295,819	
KRW	189	Kumho Petrochemical Co., Ltd.	35,895	33,338	
KRW	218	LG Chem Ltd.	170,819	142,461	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
SOUTH KOREA (cont'd)					
KRW	1,313	LG Corp.	135,074	112,870	
KRW	438	LG Electronics Inc.	58,178	64,227	
KRW	31	LG Household & Health Care Ltd.	53,237	36,135	
KRW	3,705	LG Uplus Corp.	59,563	53,542	
KRW	155	Lotte Chemical Corp.	39,200	35,740	
KRW	1,186	Lotte Corp.	41,558	37,681	
KRW	12,956	Macquarie Korea Infrastructure Fund	171,417	193,425	
KRW	1,425	Meritz Fire & Marine Insurance Co. Ltd.	29,347	50,801	
KRW	12,982	Meritz Securities Co. Ltd.	65,286	71,042	
KRW	4,048	Mirae Asset Securities Co. Ltd.	38,806	37,207	
KRW	94	NAVER Corp.	31,369	37,806	
KRW	3,680	NH Investment & Securities Co. Ltd.	50,758	48,879	
KRW	126	Nong Shim Co. Ltd.	38,079	42,643	
KRW	1,121	POSCO	371,077	326,972	
KRW	499	S-1 Corp.	47,976	39,184	
KRW	225	Samsung Electro-Mechanics Co. Ltd.	37,099	47,219	
KRW	80,330	Samsung Electronics Co. Ltd.	5,931,429	6,683,499	
KRW	376	Samsung Fire & Marine Insurance	96,572	80,706	
KRW	1,082	Samsung Life Insurance Co. Ltd.	91,859	73,697	
KRW	44	Samsung SDI Co. Ltd.	28,280	30,624	
KRW	253	Samsung SDS Co. Ltd.	54,807	42,073	
KRW	1,642	Samsung Securities Co. Ltd.	73,338	78,340	
KRW	638	Seegene Inc.	35,184	41,354	
KRW	7,080	Shinhan Financial Group Co. Ltd.	299,259	276,851	
KRW	2,565	SK Hynix Inc.	293,856	357,044	
KRW	398	SK Inc.	106,430	106,150	
KRW	938	SK Square Co. Ltd.	82,487	66,181	
KRW	1,514	SK Telecom Co. Ltd.	159,934	93,147	
KRW	372	S-Oil Corp.	41,112	33,876	
KRW	8,411	Woori Financial Group Inc.	112,368	113,505	
			11,352,412	11,874,010	12.54
TAIWAN					
TWD	5,927	Accton Technology Corp.	68,294	70,356	
TWD	74,425	Acer Inc.	83,666	103,466	
TWD	5,215	Advantech Co. Ltd.	72,746	94,404	
TWD	35,189	Alltek Technology Corp.	45,403	47,233	
TWD	58,789	ASE Industrial Holding Co. Ltd.	239,682	285,850	
TWD	94,502	Asia Cement Corp.	196,338	191,134	
TWD	28,582	Asustek Computer Inc.	388,247	490,652	
TWD	65,402	AU Optronics Corp.	49,848	68,378	
TWD	17,262	C Sun Manufacturing Ltd.	35,545	41,060	
TWD	66,938	Capital Securities Corp.	40,176	51,801	
TWD	21,839	Catcher Technology Co. Ltd.	189,648	156,041	
TWD	163,002	Cathay Financial Holding Co. Ltd.	350,444	465,121	
TWD	37,514	Cheng Shin Rubber Industry Co. Ltd.	69,779	61,829	
TWD	24,527	Chicony Electronics Co. Ltd.	87,712	92,159	
TWD	41,867	China Chemical & Pharmaceutical Co. Ltd.	41,244	43,295	
TWD	265,322	China Development Financial Holding Corp.	135,396	211,985	
TWD	6,678	China Steel Chemical Corp.	33,555	36,739	
TWD	45,170	China Steel Corp.	67,708	72,901	
TWD	19,275	ChipMOS TECHNOLOGIES INC.	37,555	42,768	
TWD	5,174	Chroma ATE Inc.	40,344	47,244	
TWD	71,220	Chunghwa Telecom Co. Ltd.	351,140	378,809	
TWD	96,549	Compal Electronics Inc.	89,449	106,673	
TWD	375,179	CTBC Financial Holding Co. Ltd.	354,281	444,497	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		TAIWAN (cont'd)			
TWD	21,638	Darfon Electronics Corp.	39,862	50,086	
TWD	11,006	Daxin Materials Corp.	44,834	77,383	
TWD	23,661	Delta Electronics Inc.	248,991	297,070	
TWD	75,324	E.Sun Financial Holding Co. Ltd.	78,982	96,463	
TWD	2,399	Eclat Textile Co. Ltd.	53,732	69,112	
TWD	7,245	Elan Microelectronics Corp.	45,802	56,232	
TWD	6,119	Elite Material Co. Ltd.	49,582	77,664	
TWD	23,962	Eternal Chemical Co. Ltd.	36,366	44,307	
TWD	42,465	Evergreen Marine Corp.	178,102	276,273	
TWD	2,000	Far Eastern International Bank	931	982	
TWD	66,889	Far Eastern New Century Corp.	91,527	89,478	
TWD	22,895	Far EastOne Telecommunications Co. Ltd.	66,680	67,525	
TWD	13,889	Feng Hsin Iron & Steel Co. Ltd.	41,294	52,948	
TWD	5,195	Feng Tay Enterprise Co. Ltd.	47,397	54,907	
TWD	106,022	First Financial Holding Co. Ltd.	101,943	118,592	
TWD	10,375	Flexium Interconnect Inc.	43,093	49,499	
TWD	14,789	Flytech Technology Co. Ltd.	47,567	53,408	
TWD	63,880	Formosa Chemicals & Fibre Corp.	260,043	235,651	
TWD	6,532	Formosa International Hotels Corp.	42,958	45,031	
TWD	49,067	Formosa Plastics Corp.	225,833	232,978	
TWD	42,463	Formosan Union Chemical Corp.	40,500	44,783	
TWD	134,187	Fubon Financial Holding Co. Ltd.	326,437	467,442	
TWD	1,931	Genius Electronic Optical Co. Ltd.	34,481	46,637	
TWD	15,367	Getac Technology Corp.	34,541	39,078	
TWD	3,842	Giant Manufacturing Co. Ltd.	47,986	60,516	
TWD	9,080	Gigabyte Technology Co. Ltd.	33,135	64,463	
TWD	33,118	Goldsun Building Materials Co. Ltd.	36,053	44,075	
TWD	25,430	Great Wall Enterprise Co. Ltd.	54,237	61,998	
TWD	10,728	Greatek Electronics Inc.	31,963	38,253	
TWD	6,953	Heran Co. Ltd.	34,123	37,458	
TWD	26,238	Highwealth Construction Corp.	52,319	55,403	
TWD	25	Hiwin Technologies Corp.	485	350	
TWD	16,902	Holiday Entertainment Co. Ltd.	46,344	46,609	
TWD	7,274	Holtek Semiconductor Inc.	28,791	37,361	
TWD	8,397	Holy Stone Enterprise Co. Ltd.	42,529	45,813	
TWD	171,429	Hon Hai Precision Industry Co. Ltd.	743,740	813,974	
TWD	3,995	Hotai Motor Co. Ltd.	98,715	111,990	
TWD	33,673	Hsing Ta Cement Co. Ltd.	32,436	31,977	
TWD	54,776	Hua Nan Financial Holdings Co. Ltd.	43,898	53,017	
TWD	81,503	IBF Financial Holdings Co. Ltd.	48,728	59,723	
TWD	78,951	Innolux Corp.	54,070	70,649	
TWD	73,998	Inventec Co. Ltd.	82,375	84,291	
TWD	24,040	I-Sheng Electric Wire & Cable Co. Ltd.	46,701	47,085	
TWD	5,703	ITEQ Corp.	33,332	36,973	
TWD	29,367	Kendra Rubber Industrial Co. Ltd.	40,780	41,698	
TWD	19,994	Kindom Development Co. Ltd.	33,867	34,460	
TWD	35,350	King Yuan Electronics Co. Ltd.	59,472	72,304	
TWD	22,073	King's Town Bank	39,515	40,864	
TWD	16,474	Kinik Co.	53,284	91,008	
TWD	1,643	Largan Precision Co. Ltd.	184,405	184,904	
TWD	16,781	Lien Hwa Industrial Corp.	28,735	47,424	
TWD	102,936	Lite-On Technology Corp.	240,971	299,834	
TWD	3,906	MACHVISION Inc.	40,258	49,754	
TWD	28,791	Macronix International Co. Ltd.	49,341	55,471	
TWD	4,542	Makalot Industrial Co. Ltd.	41,208	51,220	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		TAIWAN (cont'd)			
TWD	35,940	MediaTek Inc.	1,367,595	1,952,621	
TWD	138,411	Mega Financial Holding Co. Ltd.	190,580	224,648	
TWD	2,795	Merida Industry Co. Ltd.	35,797	41,791	
TWD	12,788	Micro-Star International Co. Inc.	70,543	93,707	
TWD	9,211	Nak Sealing Technologies Corp.	36,353	41,254	
TWD	82,672	Nan Ya Plastics Corp.	293,585	322,336	
TWD	2,218	Nien Made Enterprise Co. Ltd.	36,054	41,771	
TWD	9,275	Novatek Microelectronics Corp. Ltd.	140,104	228,242	
TWD	34,281	Ocean Plastics Co. Ltd.	51,683	54,857	
TWD	26,115	OptoTech Corp.	40,981	84,772	
TWD	46,734	Pegatron Corp.	132,241	147,436	
TWD	24,487	Powertech Technology Inc.	103,982	109,225	
TWD	8,768	President Chain Store Corp.	106,545	109,484	
TWD	46,772	President Securities Corp.	44,907	50,502	
TWD	52,585	Qisda Corp.	62,456	73,104	
TWD	97,708	Quanta Computer Inc.	329,421	422,448	
TWD	8,997	Realtek Semiconductor Corp.	167,936	238,242	
TWD	15,670	Ruentex Development Co. Ltd.	25,671	45,644	
TWD	4,195	Ruentex Industries Ltd.	11,999	18,674	
TWD	25,857	Sampo Corp.	34,416	35,297	
TWD	53,839	Shanghai Commercial & Savings Bank Ltd. (The)	107,621	116,143	
TWD	167,648	Shin Kong Financial Holding Co. Ltd.	67,439	84,577	
TWD	9,957	Shin Zu Shing Co. Ltd.	45,334	43,914	
TWD	18,639	Shinkong Insurance Co. Ltd.	38,078	40,421	
TWD	20,430	Sigurd Microelectronics Corp.	51,385	54,845	
TWD	165,382	SinoPac Financial Holdings Co.	93,403	121,942	
TWD	11,296	Stark Technology Inc.	35,097	37,545	
TWD	23,327	Sunonwealth Electric Machine Industry Co. Ltd.	40,962	47,286	
TWD	46,847	Synnex Technology International Corp.	96,240	141,590	
TWD	8,823	System Corp.	32,133	34,159	
TWD	14,064	TA-I Technology Co. Ltd.	39,579	41,993	
TWD	17,759	Taiflex Scientific Co. Ltd.	37,378	38,513	
TWD	152,378	Taishin Financial Holdings Co. Ltd.	95,986	131,833	
TWD	29,255	Taisun Enterprise Co. Ltd.	36,959	36,463	
TWD	120,676	Taiwan Cement Corp.	241,094	264,457	
TWD	92,594	Taiwan Cooperative Financial Holding	83,084	107,588	
TWD	16,268	Taiwan Fertilizer Co. Ltd.	40,325	51,991	
TWD	26,950	Taiwan Fu Hsing Industrial Co. Ltd.	51,127	51,062	
TWD	27,935	Taiwan High Speed Rail Corp.	39,911	37,751	
TWD	11,130	Taiwan Hon Chuan Enterprise Co. Ltd.	32,323	36,383	
TWD	21,645	Taiwan Mobile Co. Ltd.	100,958	98,821	
TWD	17,725	Taiwan PCB Techvest Co. Ltd.	35,816	39,289	
TWD	12,861	Taiwan Sakura Corp.	40,080	40,515	
TWD	10,913	Taiwan Secom	45,983	51,817	
TWD	190,340	Taiwan Semiconductor Manufacturing Co. Ltd.	3,766,241	5,344,390	
TWD	6,937	Topco Scientific Co. Ltd.	35,344	50,041	
TWD	12,014	Tripod Technology Corp.	64,060	68,289	
TWD	14,265	Tung Ho Steel Enterprise Corp.	40,423	43,701	
TWD	7,821	TXC Corp.	35,104	37,671	
TWD	7,077	Unimicron Technology Corp.	30,829	74,637	
TWD	96,212	Uni-President Enterprises Corp.	306,440	301,333	
TWD	25,159	Unitech Computer Co. Ltd.	41,626	42,787	
TWD	10,450	United Integrated Services Co. Ltd.	91,886	86,594	
TWD	178,482	United Microelectronics Corp.	294,763	529,664	
TWD	18,711	USI Corp.	23,238	26,952	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
TAIWAN (cont'd)					
TWD	6,932	Visual Photonics Epitaxy Co. Ltd.	39,836	45,574	
TWD	465	Voltronic Power Technology Corp.	15,482	32,800	
TWD	223	Wah Lee Industrial Corp.	699	1,089	
TWD	33,328	Walsin Lihwa Corp.	32,863	40,323	
TWD	8,001	Walsin Technology Corp.	64,232	61,003	
TWD	4,973	Wan Hai Lines Ltd.	31,216	45,068	
TWD	31,083	Weikeng Industrial Co. Ltd.	37,560	45,341	
TWD	73,221	Wistron Corp.	94,525	97,447	
TWD	12,308	Wistron NeWeb Corp.	38,537	43,830	
TWD	1,431	WiWynn Corp.	44,205	72,846	
TWD	31,384	WPG Holdings Co. Ltd.	67,961	75,368	
TWD	3,321	Yageo Corp.	67,203	72,703	
TWD	31,543	YFY Inc.	44,531	51,196	
TWD	171,684	Yuanta Financial Holding Co. Ltd.	171,210	198,309	
TWD	5,427	Yulon Finance Corp.	26,609	43,360	
TWD	39,229	Zenitron Corp.	50,192	62,327	
TWD	18,502	Zero One Technology Co. Ltd.	36,112	37,168	
TWD	2,786	Zero One Technology Co. Ltd., Rights	-	509	
TWD	48,073	Zippy Technology Corp.	85,330	99,315	
			18,142,875	22,837,431	24.12
THAILAND					
THB	21,602	Advanced Info Service PCL	149,392	187,873	
THB	274,369	Asia Plus Group Holdings PCL	38,445	35,897	
THB	9,111	Bangkok Bank PCL	41,058	41,859	
THB	68,573	Bangkok Dusit Medical Services PCL	59,507	59,638	
THB	152,391	Bangkok Expressway and Metro PCL	50,306	48,692	
THB	133,246	BTS Group Holdings PCL	49,811	47,110	
THB	7,256	BTS Group Holdings PCL, Warrants, September 05, 2022	-	198	
THB	14,512	BTS Group Holdings PCL, Warrants, November 07, 2024	-	351	
THB	29,025	BTS Group Holdings PCL, Warrants, November 20, 2026	-	549	
THB	27,241	Central Retail Corp. PCL	35,721	32,962	
THB	51,103	Charoen Pokphand Foods PCL	53,926	49,275	
THB	28,211	CP All PCL	66,370	62,938	
THB	331,961	Dynasty Ceramic PCL	36,657	35,649	
THB	25,698	Gulf Energy Development PCL	36,945	44,456	
THB	164,295	Gunkul Engineering PCL	33,075	34,790	
THB	27,548	Indorama Ventures PCL	45,712	45,053	
THB	20,313	Intouch Holdings PCL	47,880	61,640	
THB	276,872	IRPC Public Co. Ltd.	47,446	40,203	
THB	10,296	Kasikornbank PCL	53,818	55,284	
THB	25,097	Kiatnakin Bank Public Co. Ltd.	54,695	56,703	
THB	90,287	Krung Thai Bank Public Co. Ltd.	39,358	45,065	
THB	205,020	Land and Houses Public Co. Ltd.	63,263	68,222	
THB	19,637	Mega Lifesciences PCL	32,926	37,498	
THB	22,557	PTT Exploration and Production Public Co. Ltd.	90,942	100,648	
THB	35,248	PTT Global Chemical PCL	85,770	78,304	
THB	33,414	PTT Oil & Retail Business PCL	34,195	34,114	
THB	144,968	PTT PCL	213,960	208,305	
THB	4,754	Siam Cement Public Co. Ltd. (The)	73,087	69,389	
THB	16,597	Siam Commercial Bank PCL, NVDR	55,141	79,703	
THB	33,673	Sri Trang Agro-Industry PCL	44,157	39,472	
THB	48,916	Sri Trang Gloves (Thailand) PCL	57,820	55,953	
THB	20,978	Thai Oil Public Co. Ltd.	45,138	39,266	
THB	48,358	Thai Union Frozen Products Public Co. Ltd.	34,798	35,657	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
THAILAND (cont'd)					
THB	18,736	Tisco Financial Group Public Co. Ltd.	60,587	68,013	
THB	1,157,121	TMBThanachart Bank PCL	48,401	64,319	
			1,880,307	1,965,048	2.08
TURKEY					
TRY	50,250	Akbank TAS	34,893	34,414	
TRY	43,747	Aksigorta AS	40,535	44,108	
TRY	9,321	Arcelik AS	40,829	42,911	
TRY	12,106	BIM Birlesik Magazalar AS	97,809	70,587	
TRY	32,361	Enka Insaat ve Sanayi A.S.	40,362	46,357	
TRY	54,811	Eregli Demir ve Celik Fabrikalari TAS	130,080	146,813	
TRY	1,510	Ford Otomotiv Sanayi AS	29,982	34,198	
TRY	17,267	KOC Holding AS	47,870	46,612	
TRY	6,428	Tofas Turk Otomobil Fabrikasi AS	30,336	46,285	
TRY	62,647	Turkcell Iletisim Hizmetleri AS	145,133	110,001	
			637,829	622,286	0.66
U.K.					
GBP	35,178	Evrax PLC	374,544	362,074	0.38
U.S.A.					
USD	1,317	Yum China Holdings Inc.	98,072	82,912	0.09
Total Equities			89,862,726	94,339,327	99.64
Adjustment for transaction costs			(82,826)		
Total Investments			89,779,900	94,339,327	99.64
Other Net Assets (Liabilities)				344,899	0.36
Net Assets Attributable to Holders of Redeemable Units				94,684,226	100.00

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

Interest in Unconsolidated Structured Entities (Note 2)

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

as at December 31, 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 years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	149	44
Soft dollar commissions [†]	52	3

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Non-Hedged Units	
	2021	2020
Number of redeemable units at the beginning of year	1,500,000	1,300,000
Redeemable units issued for cash	1,800,000	200,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	-	-
Number of redeemable units at the end of year	3,300,000	1,500,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 2021 (%)

	Annual management fee rate:
Non-Hedged Units	0.380

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2021	2020
Loaned	316	52
Collateral (non-cash)	334	54

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	2	-
Charges	(1)	-
Securities lending revenue	1	-
Charges as a % of gross securities lending revenue	46.2	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	1,536
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

CI WisdomTree Emerging Markets Dividend Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

Credit Risk

As at December 31, 2021 and 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 December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
WisdomTree Emerging Markets Dividend Total Return Index	9,062,592

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 December 31, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Taiwan Dollar	22,858	-	22,858	24.1
Hong Kong Dollar	19,460	-	19,460	20.6
Korean Won	12,005	-	12,005	12.7
Brazilian Real	8,351	-	8,351	8.8
Indian Rupee	7,751	-	7,751	8.2
U.S. Dollar	5,476	-	5,476	5.8
South Africa Rand	4,576	-	4,576	4.8
Chinese Renminbi	2,826	-	2,826	3.0
Mexican Peso	2,716	-	2,716	2.9
Malaysian Ringgit	2,460	-	2,460	2.6
Indonesian Rupiah	1,441	-	1,441	1.5
Polish Zloty	639	-	639	0.7
Turkish Lira	626	-	626	0.7
Chilean Peso	511	-	511	0.5
Philippine Peso	474	-	474	0.5
British Pound	366	-	366	0.4
Hungarian Forint	191	-	191	0.2
Czech Koruna	1	-	1	0.0
Total	92,728	-	92,728	98.0

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
Total	40,461	-	40,461	98.1

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

As at December 31, 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 \$9,273,000 (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

Interest Rate Risk

As at December 31, 2021 and 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 December 31, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	94,338	1	-	94,339
Total	94,338	1	-	94,339

Level 3 Reconciliation

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

for the year ended December 31, 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 Dec. 31, 2021 (in \$000's)
Long Positions/Assets:								
Equities	15	5	(9)	-	-	(12)	1	-
Total	15	5	(9)	-	-	(12)	1	-

*Change in unrealized gain (loss) related to investments held at December 31, 2021 was \$2,000.

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)
Long Positions/Assets:								
Equities	-	23	(6)	-	-	(1)	(1)	15
Total	-	23	(6)	-	-	(1)	(1)	15

**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 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
Total	38,058	3,123	15	41,196

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	232,317	79,860
Investments pledged as collateral	-	-
Cash	1,657	204
Unrealized gain on futures and foreign currency forward contracts	1,048	105
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	56	3
Cash collateral on deposit for short sale	-	-
Dividends receivable	80	72
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	669	-
Receivable for unit subscriptions	-	-
	235,827	80,244
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	846	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	1,604	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	282
Management fees payable	93	24
Accounts payable and accrued liabilities	88	8
Foreign capital gains tax	-	-
	2,631	660
Net assets attributable to holders of redeemable units	233,196	79,584

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Hedged Units	56,743	42,952	33.38	28.63	1,700,000	1,500,000
Non-Hedged						
Units	176,453	36,632	30.58	28.18	5,770,000	1,300,000

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

CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	5,441	1,581
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	4,856	499
Change in unrealized appreciation (depreciation) in value of investments and derivatives	9,202	6,138
Total net gain (loss) on investments and derivatives	19,499	8,218
Other income		
Foreign exchange gain (loss) on cash	(22)	(100)
Securities lending revenue (Note 6)	7	-
Fees rebate	371	13
Miscellaneous foreign income	-	-
Other income	63	5
Total other income	419	(82)
Total income	19,918	8,136
Expenses		
Management fees (Note 5)	794	336
Commissions and other portfolio transaction costs	847	136
Independent review committee fees	1	1
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	7	3
Withholding taxes	349	273
Harmonized sales tax	53	32
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	2,051	781
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	17,867	7,355

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	8,903	3,328	5.42	2.41	1,643,014	1,380,055
Non-Hedged						
Units	8,964	4,027	2.47	3.81	3,631,479	1,056,831

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

CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	42,952	37,515	36,632	20,131	79,584	57,646
Increase (decrease) in net assets attributable to holders of redeemable units	8,903	3,328	8,964	4,027	17,867	7,355
Distributions to holders of redeemable units						
From net investment income	(1,700)	(507)	(2,907)	(494)	(4,607)	(1,001)
From net realized gains	(3,149)	-	(498)	-	(3,647)	-
Return of capital	-	(2)	-	-	-	(2)
Total distributions to holders of redeemable units	(4,849)	(509)	(3,405)	(494)	(8,254)	(1,003)
Redeemable unit transactions						
Proceeds from redeemable units issued	6,149	5,304	137,162	12,968	143,311	18,272
Reinvestment of distributions to holders of redeemable units	3,588	-	-	-	3,588	-
Redemption of redeemable units	-	(2,686)	(2,900)	-	(2,900)	(2,686)
Net increase (decrease) from redeemable unit transactions	9,737	2,618	134,262	12,968	143,999	15,586
Net increase (decrease) in net assets attributable to holders of redeemable units	13,791	5,437	139,821	16,501	153,612	21,938
Net assets attributable to holders of redeemable units at the end of year	56,743	42,952	176,453	36,632	233,196	79,584

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

CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	17,867	7,355
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(4,856)	(499)
Unrealized foreign exchange (gain) loss on cash	1	(2)
Commissions and other portfolio transaction costs	847	136
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(9,202)	(6,138)
Proceeds from sale and maturity of investments and derivatives	135,841	49,533
Purchase of investments and derivatives	(274,593)	(64,795)
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	(8)	70
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	68	22
Change in other accounts receivable and payable	27	5
Amortization interest earned	-	-
Net cash from (used in) operating activities	(134,008)	(14,313)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(4,947)	(1,123)
Proceeds from issuance of redeemable units	143,309	18,272
Amounts paid on redemption of redeemable units	(2,900)	(2,686)
Net cash from (used in) financing activities	135,462	14,463
Unrealized foreign exchange gain (loss) on cash	(1)	2
Net increase (decrease) in cash	1,454	150
Cash (bank overdraft), beginning of year	204	52
Cash (bank overdraft), end of year	1,657	204
Supplementary Information:		
Dividends received, net of withholding tax*	5,084	1,378
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	(7)	(3)
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 December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
AUSTRALIA					
AUD	21,038	AP Eagers Ltd.	295,594	259,671	
AUD	3,206	ARB Corp. Ltd.	125,286	154,605	
AUD	9,098	Aristocrat Leisure Ltd.	406,771	364,043	
AUD	101,171	Beach Energy Ltd.	134,003	117,070	
GBP	260,837	BHP Group PLC	8,384,181	9,815,470	
AUD	3,499	Breville Group Ltd.	94,786	101,864	
AUD	16,394	carsales.com Ltd.	385,444	377,750	
AUD	2,282	Cochlear Ltd.	486,040	452,929	
AUD	11,676	Codan Ltd.	136,569	100,045	
AUD	135,469	Coles Group Ltd.	2,198,460	2,231,935	
AUD	14,315	CSL Ltd.	3,842,936	3,821,954	
AUD	3,078	Domino's Pizza Enterprises Ltd.	286,068	333,642	
AUD	176,700	Evolution Mining Ltd.	714,304	658,843	
AUD	8,066	Netwealth Group Ltd.	128,755	131,040	
AUD	10,405	OZ Minerals Ltd.	231,352	269,661	
AUD	3,233	REA Group Ltd.	500,033	497,740	
AUD	11,246	Technology One Ltd.	99,459	132,302	
AUD	1,315	Wisetech Global Ltd.	51,812	70,745	
			18,501,853	19,891,309	8.53
BELGIUM					
EUR	2,909	Melexis NV	393,623	437,922	0.19
CHILE					
GBP	76,389	Antofagasta PLC	1,777,860	1,749,311	0.75
CHINA					
HKD	76,154	BYD Electronic (International) Co. Ltd.	296,884	352,262	
HKD	380,233	China Nonferrous Mining Corp. Ltd.	190,545	190,976	
HKD	1,407,415	Lenovo Group Ltd.	1,876,068	2,043,132	
			2,363,497	2,586,370	1.11
DENMARK					
DKK	451	A.P. Moller - Maersk AS, Class 'B'	1,752,395	2,042,584	
DKK	10,473	Coloplast AS, Class 'B'	2,049,032	2,328,129	
DKK	1,725	DSV AS	435,263	508,898	
DKK	1,648	GN Store Nord AS	140,977	130,911	
DKK	8,849	H. Lundbeck AS	334,432	288,573	
DKK	75,973	Novo Nordisk AS, Class 'B'	8,105,631	10,784,678	
DKK	2,601	Royal Unibrew A/S	365,187	370,328	
DKK	1,294	SimCorp AS	191,101	178,640	
DKK	17,594	Vestas Wind Systems AS	732,187	679,603	
			14,106,205	17,312,344	7.42
FINLAND					
EUR	10,286	Kesko OYJ, Class 'A'	404,488	401,150	
EUR	22,235	Kesko OYJ, Series 'B'	944,678	937,107	
EUR	37,820	Neste OYJ	2,562,086	2,355,606	
EUR	14,374	Nokian Renkaat OYJ	694,903	687,565	
EUR	13,437	Orion OYJ, Class 'B'	750,693	704,896	
EUR	6,610	Tokmanni Group Corp.	191,823	186,576	
EUR	5,055	Uponor OYJ	158,177	152,051	
EUR	11,167	Valmet Corp.	506,263	605,062	
			6,213,111	6,030,013	2.58
FRANCE					
EUR	837	ALTEN	179,730	190,566	
EUR	5,092	Arkema	845,645	905,892	
EUR	2,220	BioMerieux	361,345	398,297	
EUR	16,469	Bureau Veritas SA	704,839	690,310	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
FRANCE (cont'd)					
EUR	8,371	Compagnie Generale des Etablissements Michelin, Series 'B', Registered	1,663,748	1,733,340	
EUR	969	Hermes International	1,419,483	2,137,996	
EUR	4,236	Kering	3,973,631	4,301,359	
EUR	10,837	La Francaise des Jeux SAEM	714,484	606,173	
EUR	11,669	LVMH Moet Hennessy Louis Vuitton SE	10,071,495	12,185,962	
EUR	423	Sartorius Stedim Biotech	271,404	293,116	
EUR	2,583	SEB SA	497,406	507,948	
EUR	1,084	Teleperformance	570,768	610,390	
EUR	1,794	Trigano SA	416,575	440,667	
EUR	10,861	Verallia	469,024	483,017	
			22,159,577	25,485,033	10.93
GERMANY					
EUR	5,915	Adidas AG	2,501,142	2,151,346	
EUR	1,229	CompuGroup Medical SE & Co. KGaA	134,739	125,608	
EUR	14,010	Covestro AG	1,093,226	1,090,760	
EUR	8,701	CropEnergies AG	154,429	153,233	
EUR	1,774	Dermapharm Holding SE	158,844	227,560	
EUR	85,653	Deutsche Post AG, Registered	7,083,416	6,956,491	
EUR	4,757	Fielmann AG	415,678	404,185	
EUR	4,827	Hamburger Hafen und Logistik AG	141,668	142,558	
EUR	9,700	Hapag-Lloyd AG	3,065,715	3,859,609	
EUR	1,883	Instone Real Estate Group S.E.	65,529	45,009	
EUR	7,272	Knorr-Bremse AG	1,087,396	907,748	
EUR	1,193	Nemetschek SE	109,644	193,304	
EUR	660	Puma SE	105,488	101,916	
EUR	2,214	Varta AG	413,708	364,145	
EUR	702	VERBIO Vereinigte BioEnergie AG	38,196	60,806	
			16,568,818	16,784,278	7.20
HONG KONG					
HKD	63,790	Beijing Tong Ren Tang Chinese Medicine Co. Ltd.	104,968	138,698	
HKD	266,550	Sun Hung Kai & Co. Ltd.	173,929	179,655	
HKD	54,450	Techtronic Industries Co. Ltd.	1,032,620	1,369,166	
HKD	58,158	Vitasoy International Holdings Ltd.	214,943	148,313	
			1,526,460	1,835,832	0.79
IRELAND					
EUR	2,114	Kingspan Group PLC	322,142	318,850	0.14
ISRAEL					
ILS	12,886	Altshuler Shaham Provident Funds & Pension Ltd.	93,829	87,859	
ILS	30,911	Delek Automotive Systems Ltd.	517,221	551,983	
ILS	970	Hilan Ltd.	75,377	82,080	
ILS	5,606	Matrix IT Ltd.	187,311	214,889	
ILS	4,566	Maytronics Ltd.	119,854	142,317	
ILS	5,266	One Software Technologies Ltd.	119,732	132,291	
ILS	11,125	Strauss Group Ltd.	416,201	437,957	
			1,529,525	1,649,376	0.71
ITALY					
EUR	3,676	Amplifon SPA	237,275	250,555	
EUR	6,581	De'Longhi SpA	332,176	297,968	
EUR	932	DiaSorin	232,249	224,178	
EUR	2,352	Ferrari NV	554,810	768,618	
EUR	1,224	Gruppo MutuiOnline SPA	77,882	77,889	
EUR	6,572	GVS SpA	124,771	99,596	
EUR	1,327	Interpump Group SPA	82,640	122,853	
EUR	5,559	Moncler SpA	530,885	511,216	
EUR	36,560	RAI Way SPA	284,204	274,138	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
ITALY (cont'd)					
EUR	12,949	Recordati Industria Chimica e Farmaceutica SPA	956,218	1,050,936	
EUR	462	Reply SPA	81,055	118,593	
EUR	292	SeSa SPA	77,643	72,732	
EUR	12,429	Technogym SPA	165,387	150,953	
EUR	994	Tinexta SPA	60,399	54,486	
			3,797,594	4,074,711	1.75
JAPAN					
JPY	9,297	Anritsu Corp.	204,897	181,218	
JPY	10,283	Asahi Holdings Inc.	244,675	231,231	
JPY	138,697	Astellas Pharma Inc.	3,010,229	2,845,753	
JPY	214	BayCurrent Consulting Inc.	88,283	104,459	
JPY	2,668	Benefit One Inc.	101,221	144,426	
JPY	3,065	BML Inc.	136,071	120,193	
JPY	10,634	Capcom Co. Ltd.	362,343	315,877	
JPY	530	COSMOS Pharmaceutical Corp.	106,712	98,425	
JPY	2,651	CREATE SD HOLDINGS Co. Ltd.	105,112	92,617	
JPY	14,369	Daiwabo Holdings Co. Ltd.	314,682	290,012	
JPY	2,677	Disco Corp.	928,523	1,032,157	
JPY	4,447	DTS Corp.	126,788	123,120	
JPY	6,437	ELECOM Co. Ltd.	129,189	106,830	
JPY	1,347	en Japan Inc.	59,921	48,020	
JPY	1,534	eRex Co. Ltd.	42,386	34,343	
JPY	4,206	FANCL Corp.	174,490	158,247	
JPY	1,959	Fast Retailing Co. Ltd.	1,729,004	1,403,415	
JPY	1,715	Food & Life Cos. Ltd.	85,514	81,832	
JPY	1,993	Fujimi Inc.	161,555	169,426	
JPY	2,505	Funai Soken Holdings Inc.	73,515	71,882	
JPY	5,262	Future Architect Inc.	107,524	101,182	
JPY	1,378	GOLDWIN Inc.	112,652	100,669	
JPY	38,899	Haseko Corp.	656,148	608,457	
JPY	6,108	Hoya Corp.	1,026,789	1,146,360	
JPY	3,489	INFOCOM CORP.	90,589	83,508	
JPY	536	IR Japan Holdings Ltd.	65,038	40,392	
JPY	6,518	Japan Lifeline Co. Ltd.	100,120	78,360	
JPY	3,733	Japan Material Co. Ltd.	66,088	77,555	
JPY	2,316	JCR Pharmaceuticals Co. Ltd.	68,495	56,500	
JPY	1,237	JCU Corp.	63,130	74,221	
JPY	7,360	Kakaku.com Inc.	259,318	247,850	
JPY	4,920	Kaken Pharmaceutical Co. Ltd.	263,253	227,206	
JPY	3,534	Kanematsu Electronics Ltd.	156,024	153,897	
JPY	2,127	KATITAS Co. Ltd.	88,508	103,241	
JPY	2,297	Keyence Corp.	1,502,463	1,821,174	
JPY	2,587	KH Neochem Co. Ltd.	86,659	90,239	
JPY	3,529	KOBE BUSSAN CO. LTD.	143,971	172,453	
JPY	9,427	KOEI TECMO HOLDINGS CO. LTD.	535,390	467,912	
JPY	895	Lasertec Corp.	181,884	346,455	
JPY	3,578	M3 Inc.	260,761	227,361	
JPY	3,898	Maruwa Unyu Kikan Co. Ltd.	66,516	62,255	
JPY	8,326	MCJ Co. Ltd.	115,491	98,909	
JPY	2,497	Meitec Corp.	177,106	185,430	
JPY	1,039	Millbon Co. Ltd.	76,090	64,962	
JPY	5,868	Monotaro Co. Ltd.	154,370	133,432	
JPY	4,168	Nihon M&A Center Inc.	140,012	128,974	
JPY	2,584	Nippon Shinyaku Co. Ltd.	262,674	227,037	
JPY	7,605	Nissan Chemical Corp.	513,197	557,247	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
JAPAN (cont'd)					
JPY	2,380	Nojima Corp.	70,821	62,865	
JPY	17,683	Nomura Research Institute Ltd.	805,431	957,228	
JPY	6,498	NSD CO. LTD.	152,065	148,970	
JPY	19,788	Olympus Corp.	536,976	575,093	
JPY	12,167	OTSUKA Corp.	759,410	732,703	
JPY	1,822	PILOT CORP.	83,682	87,937	
JPY	14,409	Recruit Holdings Co. Ltd.	807,459	1,101,954	
JPY	3,330	Seria Co. Ltd.	141,095	121,818	
JPY	14,496	Shionogi & Co.	1,107,359	1,291,944	
JPY	1,200	SHOEI CO. LTD.	68,804	59,628	
JPY	5,163	Solasto Corp.	81,594	69,943	
JPY	3,514	Systemex Corp.	507,046	599,383	
JPY	15,479	Systema Corp.	86,141	73,010	
JPY	4,235	Taiyo Yuden Co. Ltd.	264,388	307,527	
JPY	5,495	TechnoPro Holdings Inc.	173,094	210,361	
JPY	516	TOEI ANIMATION Co. Ltd.	61,242	64,808	
JPY	9,653	Tokyo Electron Ltd.	4,930,406	7,018,058	
JPY	10,751	Trend Micro Inc.	749,396	753,567	
JPY	1,187	ValueCommerce Co. Ltd.	55,092	58,201	
JPY	10,469	Wacom Co. Ltd.	95,817	105,190	
JPY	1,311	West Holdings Corp.	90,297	82,400	
JPY	2,462	WORKMAN CO. LTD.	184,965	148,533	
JPY	10,038	ZOZO Inc.	393,314	395,288	
			27,731,264	30,363,130	13.02
JORDAN					
GBP	7,669	Hikma Pharmaceuticals PLC	315,169	291,148	0.12
MEXICO					
GBP	39,648	Fresnillo PLC	593,159	605,610	0.26
NETHERLANDS					
EUR	891	ASM International NV	278,612	497,490	
EUR	5,114	ASML Holding NV	3,425,848	5,191,437	
EUR	5,877	BE Semiconductor Industries NV	544,073	633,322	
EUR	853	IMCD Group NV	161,058	238,565	
EUR	26,104	Randstad NV	2,412,057	2,251,332	
EUR	11,402	Signify NV	682,108	667,913	
			7,503,756	9,480,059	4.06
NORWAY					
NOK	10,271	AF Gruppen ASA	297,182	284,832	
NOK	31,678	Aker BP ASA	1,566,072	1,232,416	
NOK	16,489	Europris ASA	146,837	166,515	
NOK	2,395	Tomra Systems ASA	199,742	216,474	
			2,209,833	1,900,237	0.81
PORTUGAL					
EUR	28,771	Altri SGPS SA	233,923	231,851	
EUR	28,968	Jeronimo Martins SGPS SA	719,282	836,386	
			953,205	1,068,237	0.46
SINGAPORE					
SGD	96,310	Japfa Ltd.	57,733	54,594	
SGD	194,455	Sheng Siong Group Ltd.	265,995	266,004	
SGD	109,950	Singapore Exchange Ltd.	1,026,654	958,065	
			1,350,382	1,278,663	0.55

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
SPAIN					
EUR	7,112	CIE Automotive SA	250,666	279,511	
EUR	52,084	Faes Farma SA	252,121	260,211	
EUR	193,851	Industria de Diseno Textil SA	8,990,750	7,944,409	
EUR	1,217	Laboratorios Farmaceuticos Rovi SA	110,802	129,015	
			9,604,339	8,613,146	3.69
SWEDEN					
SEK	1,783	AddLife AB, Class 'B'	97,140	94,875	
SEK	5,326	AddTech AB, 'B' Shares	92,367	160,501	
SEK	44,640	Assa Abloy AB, Class 'B'	1,679,991	1,720,163	
SEK	30,270	Atlas Copco AB, Class 'A'	2,207,885	2,642,831	
SEK	15,731	Atlas Copco AB, Class 'B'	937,181	1,168,027	
SEK	2,393	Beijer Alma AB	80,283	91,645	
SEK	3,770	Beijer Ref AB	68,629	104,090	
SEK	11,238	Bilia AB	244,134	251,173	
SEK	1,633	Biotage AB	68,102	59,691	
SEK	26,325	Epiroc Aktiebolag, Class 'A'	825,115	841,792	
SEK	13,666	Epiroc Aktiebolag, Class 'B'	294,643	365,498	
SEK	16,558	EQT AB	803,548	1,138,876	
SEK	2,677	Evolution AB	385,119	480,373	
SEK	22,999	Hexpol AB	348,852	389,217	
SEK	26,525	Husqvarna AB, 'B' Shares	492,063	536,038	
SEK	6,087	Husqvarna AB, Class 'A'	111,228	122,459	
SEK	7,478	Indutrade AB	278,473	289,201	
SEK	1,122	Instalco AB	52,335	67,999	
SEK	6,875	JM AB	365,610	391,916	
SEK	6,469	Lagercrantz Group AB, Class 'B'	89,677	120,126	
SEK	6,071	Lifco AB, Class 'B'	143,166	229,282	
SEK	4,645	Mycronic AB	140,364	136,738	
SEK	15,931	NIBE Industrier AB, Class 'B'	306,945	303,943	
SEK	9,812	Nolato AB, Class 'B'	171,125	147,707	
SEK	6,919	Nordnet AB	185,026	167,577	
SEK	67,739	Samhallsbyggnadsbolaget i Norden AB	591,731	627,710	
SEK	68,285	Sandvik AB	2,200,370	2,406,469	
SEK	34,310	SKF AB, Series 'B'	1,047,270	1,026,762	
SEK	4,745	Thule Group AB (The)	358,589	362,776	
			14,666,961	16,445,455	7.05
SWITZERLAND					
GBP	24,971	Coca-Cola HBC AG	1,085,541	1,091,553	
CHF	1,299	Ems-Chemie Holding AG, Registered	1,651,159	1,838,653	
GBP	162,243	Ferrexpo PLC	923,709	831,066	
CHF	5,009	Kuehne + Nagel International AG, Registered	1,691,372	2,044,344	
CHF	5,654	Logitech International SA, Registered	625,587	602,607	
CHF	1,433	Partners Group Holding AG	2,285,168	3,004,738	
CHF	21,521	Roche Holding AG Genussscheine	10,178,814	11,310,486	
CHF	4,454	Roche Holding AG-BR	2,093,858	2,524,214	
CHF	1,852	Schindler Holding AG	647,784	630,315	
CHF	2,919	Schindler Holding AG, Registered	981,874	989,009	
CHF	1,473	SFS Group AG	228,976	257,708	
CHF	1,670	Sonova Holding AG, Registered	909,059	828,365	
EUR	15,323	STMicroelectronics NV	765,014	963,192	
CHF	156	Straumann AG, Registered	441,959	418,909	
CHF	1,796	Temenos AG	336,670	313,844	
CHF	891	VAT Group AG	570,888	561,282	
			25,417,432	28,210,285	12.10

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		U.K.			
GBP	16,231	AJ Bell PLC	116,942	105,356	
GBP	183,297	Anglo American PLC	8,545,242	9,458,116	
GBP	6,010	Ashtead Group PLC	434,159	610,977	
GBP	16,931	Auto Trader Group PLC	174,988	214,354	
GBP	6,132	Bellway PLC	335,032	349,982	
GBP	16,802	Burberry Group PLC	557,774	522,460	
GBP	5,053	Computacenter PLC	229,062	251,571	
GBP	2,263	Cranswick PLC	144,400	143,331	
GBP	2,978	Croda International PLC	343,051	515,612	
GBP	95,985	Diageo PLC	6,126,651	6,627,846	
GBP	10,343	Dunelm Group PLC	232,790	244,376	
GBP	12,824	Electrocomponents PLC	261,872	264,599	
GBP	3,969	EMIS Group PLC	91,572	92,350	
GBP	1,755	Fevertree Drinks PLC	75,382	81,220	
GBP	951	Games Workshop Group PLC	146,997	162,216	
GBP	16,850	Howden Joinery Group PLC	274,049	259,800	
GBP	6,857	IMI PLC	172,812	203,658	
GBP	3,315	Impax Asset Management Group PLC	63,789	83,485	
GBP	6,366	Intertek Group PLC	609,726	613,187	
GBP	11,051	James Halstead PLC	93,966	108,525	
GBP	3,131	Kainos Group PLC	106,593	102,689	
GBP	5,618	PageGroup PLC	64,408	60,890	
GBP	11,025	Polar Capital Holdings PLC	155,814	149,579	
GBP	75,498	RELX PLC	2,426,611	3,102,604	
GBP	19,830	Rightmove PLC	236,054	269,717	
GBP	108,313	Rio Tinto PLC	10,124,441	9,065,358	
GBP	6,665	Softcat PLC	224,775	205,710	
GBP	1,090	Spirax-Sarco Engineering PLC	219,084	299,309	
GBP	32,977	Synthomer PLC	283,269	225,452	
GBP	371,729	Taylor Wimpey PLC	984,048	1,116,147	
GBP	4,726	Victrex PLC	183,480	197,612	
GBP	87,825	Vivo Energy PLC	157,728	198,039	
Total Equities			34,196,561	35,906,127	15.40
Adjustment for transaction costs			(462,495)		
Total Investments			213,802,326	232,317,446	99.62
Unrealized gain (loss) on forward foreign currency contract(s)				201,794	0.09
Other Net Assets (Liabilities)				677,233	0.29
Net Assets Attributable to Holders of Redeemable Units				233,196,473	100.00

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 December 31, 2021 (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) (\$)
			Position	Position	Position	Position		
Bank of Montreal	A-1	January 5, 2022	CAD	17,461,967	EUR	12,110,000	1.44	66,507
Bank of Montreal	A-1	January 5, 2022	CAD	11,466,188	GBP	6,740,000	1.70	(65,099)
Bank of Montreal	A-1	January 5, 2022	CAD	60,064	HKD	370,000	0.16	117
Bank of Montreal	A-1	January 5, 2022	CAD	464,839	NOK	3,290,000	0.14	(6,426)
Canadian Imperial Bank of Commerce	A-1	January 5, 2022	AUD	2,560,000	CAD	2,379,567	1.08	(28,531)
Canadian Imperial Bank of Commerce	A-1	January 5, 2022	CAD	3,803,635	SEK	26,980,000	0.14	39,514
Canadian Imperial Bank of Commerce	A-1	January 5, 2022	CHF	4,250,000	CAD	5,959,639	0.71	(67,757)
Canadian Imperial Bank of Commerce	A-1	February 4, 2022	CAD	2,449,378	AUD	2,635,000	0.93	29,158
Canadian Imperial Bank of Commerce	A-1	February 4, 2022	CAD	6,139,663	CHF	4,375,000	1.40	69,477
HSBC Bank, Toronto	A-1	January 5, 2022	CAD	2,490,628	AUD	2,735,000	0.91	(21,123)
HSBC Bank, Toronto	A-1	January 5, 2022	CAD	5,880,481	CHF	4,250,000	1.38	(11,400)
HSBC Bank, Toronto	A-1	January 5, 2022	CAD	1,035,947	HKD	6,320,000	0.16	11,986
JPMorgan Chase Bank, New York	A-1	January 5, 2022	DKK	20,980,000	CAD	4,105,690	5.11	(53,721)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	EUR	12,110,000	CAD	17,621,181	0.69	(225,721)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	GBP	7,185,000	CAD	12,416,963	0.58	(124,337)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	HKD	360,000	CAD	59,758	6.02	(1,431)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	JPY	661,815,000	CAD	7,386,959	89.59	(127,425)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	NOK	3,180,000	CAD	463,705	6.86	(8,196)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	SEK	26,980,000	CAD	3,826,779	7.05	(62,658)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	SGD	330,000	CAD	312,611	1.06	(3,417)
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	4,140,570	DKK	21,145,000	0.20	53,943
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	17,668,225	EUR	12,135,000	1.46	225,582
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	12,157,286	GBP	7,035,000	1.73	121,792
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	7,389,039	JPY	661,855,000	0.01	127,107
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	461,997	NOK	3,170,000	0.15	8,161
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	3,999,307	SEK	28,190,000	0.14	65,275
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	307,810	SGD	325,000	0.95	3,352
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	745,026	GBP	445,000	1.67	(16,313)
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	388,184	ILS	960,000	0.40	(1,426)
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	7,450,200	JPY	661,815,000	0.01	190,666
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	35,696	NOK	255,000	0.14	(831)
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	NOK	200,000	CAD	28,986	6.90	(337)
Royal Bank of Canada	A-1+	January 5, 2022	AUD	175,000	CAD	160,650	1.09	65
Royal Bank of Canada	A-1+	January 5, 2022	CAD	307,865	SGD	330,000	0.93	(1,329)
Royal Bank of Canada	A-1+	January 5, 2022	HKD	6,330,000	CAD	1,039,935	6.09	(14,354)
Royal Bank of Canada	A-1+	January 5, 2022	NOK	165,000	CAD	23,277	7.09	357
Royal Bank of Canada	A-1+	February 4, 2022	CAD	1,058,066	HKD	6,440,000	0.16	14,573
Toronto-Dominion Bank (The)	A-1+	January 5, 2022	CAD	4,068,012	DKK	20,980,000	0.19	16,044
Toronto-Dominion Bank (The)	A-1+	January 5, 2022	ILS	960,000	CAD	393,557	2.44	(3,947)
Toronto-Dominion Bank (The)	A-1+	February 4, 2022	CAD	391,540	ILS	955,000	0.41	3,897
Total Foreign Currency Forward Contract(s) Value								201,794

*Credit rating provided by S&P Global Ratings.

CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

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 December 31, 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	1,048	(818)	-	230
Derivative assets - Swaps and swaptions	-	-	-	-
Total	1,048	(818)	-	230
Derivative liabilities - Foreign currency forward contracts	(846)	818	-	(28)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(846)	818	-	(28)

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	-	-	-	-
Total	105	(20)	-	85
Derivative liabilities - Foreign currency forward contracts	(346)	20	-	(326)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	733	123
Soft dollar commissions [†]	256	7

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
Number of redeemable units at the beginning of year	1,500,000	1,400,000	1,300,000	800,000
Redeemable units issued for cash	200,000	200,000	4,570,000	500,000
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	-	(100,000)	(100,000)	-
Number of redeemable units at the end of year	1,700,000	1,500,000	5,770,000	1,300,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 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 December 31 (in \$000's)

	2021	2020
Loaned	3,856	-
Collateral (non-cash)	4,371	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	12	-
Charges	(5)	-
Securities lending revenue	7	-
Charges as a % of gross securities lending revenue	40.0	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	-
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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)
Total	100.0

Credit Risk

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

Other Price Risk

As at December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index	21,318,336

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 December 31, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	73,258	(17,443)	55,815	23.9
British Pound	50,310	(12,035)	38,275	16.4
Japanese Yen	30,399	(7,262)	23,137	9.9
Swiss Franc	25,327	(6,070)	19,257	8.3
Danish Krone	17,313	(4,087)	13,226	5.7
Swedish Krona	16,449	(3,934)	12,515	5.4
Australian Dollar	10,077	(2,420)	7,657	3.3
Hong Kong Dollar	4,423	(1,043)	3,380	1.4
Israeli Shekel	1,677	(388)	1,289	0.6
Norwegian Krone	1,901	(454)	1,447	0.6
Singapore Dollar	1,280	(304)	976	0.4
New Zealand Dollar	3	-	3	0.0
U.S. Dollar	3	-	3	0.0
Total	232,420	(55,440)	176,980	75.9

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

Currency Risk (cont'd)

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	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)
Total	43,164	(42,574)	590	1.4

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	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
Total	36,812	-	36,812	100.3

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

As at December 31, 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 \$17,698,000 (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 December 31, 2021 and 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 December 31, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	232,317	-	-	232,317
Derivatives, net	-	202	-	202
Total	232,317	202	-	232,519

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)
Total	79,860	(241)	-	79,619

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	39,989	30,182
Investments pledged as collateral	-	-
Cash	32	147
Unrealized gain on futures and foreign currency forward contracts	644	51
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	14	26
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	768	-
Receivable for unit subscriptions	3,116	-
	44,563	30,406
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	509	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	395	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	91
Management fees payable	21	16
Accounts payable and accrued liabilities	13	15
Foreign capital gains tax	-	-
	938	257
Net assets attributable to holders of redeemable units	43,625	30,149

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Variably Hedged						
Units	43,625	30,149	31.16	27.41	1,400,000	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

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	1,195	527
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	3,279	316
Change in unrealized appreciation (depreciation) in value of investments and derivatives	1,648	1,692
Total net gain (loss) on investments and derivatives	6,122	2,535
Other income		
Foreign exchange gain (loss) on cash	(14)	(6)
Securities lending revenue (Note 6)	1	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	8	5
Total other income	(5)	(1)
Total income	6,117	2,534
Expenses		
Management fees (Note 5)	223	134
Commissions and other portfolio transaction costs	139	62
Independent review committee fees	1	-
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	1	2
Withholding taxes	81	99
Harmonized sales tax	32	18
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	477	315
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	5,640	2,219

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	5,640	2,219	4.78	2.59	1,181,096	855,738

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

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Variably Hedged Units	
	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	30,149	23,001
Increase (decrease) in net assets attributable to holders of redeemable units	5,640	2,219
Distributions to holders of redeemable units		
From net investment income	(855)	(303)
From net realized gains	(1,578)	-
Return of capital	-	(1)
Total distributions to holders of redeemable units	(2,433)	(304)
Redeemable unit transactions		
Proceeds from redeemable units issued	9,027	7,802
Reinvestment of distributions to holders of redeemable units	1,242	-
Redemption of redeemable units	-	(2,569)
Net increase (decrease) from redeemable unit transactions	10,269	5,233
Net increase (decrease) in net assets attributable to holders of redeemable units	13,476	7,148
Net assets attributable to holders of redeemable units at the end of year	43,625	30,149

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

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	5,640	2,219
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(3,279)	(316)
Unrealized foreign exchange (gain) loss on cash	1	(1)
Commissions and other portfolio transaction costs	139	62
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(1,648)	(1,692)
Proceeds from sale and maturity of investments and derivatives	24,638	19,397
Purchase of investments and derivatives	(30,249)	(24,464)
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	34
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	5	10
Change in other accounts receivable and payable	(3)	15
Amortization interest earned	-	-
Net cash from (used in) operating activities	(4,744)	(4,736)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(1,282)	(370)
Proceeds from issuance of redeemable units	5,912	7,801
Amounts paid on redemption of redeemable units	-	(2,569)
Net cash from (used in) financing activities	4,630	4,862
Unrealized foreign exchange gain (loss) on cash	(1)	1
Net increase (decrease) in cash	(114)	126
Cash (bank overdraft), beginning of year	147	20
Cash (bank overdraft), end of year	32	147
Supplementary Information:		
Dividends received, net of withholding tax*	1,126	462
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	(1)	(2)
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 December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
AUSTRALIA					
AUD	3,648	AP Eagers Ltd.	50,773	45,027	
AUD	553	ARB Corp. Ltd.	18,550	26,668	
AUD	1,577	Aristocrat Leisure Ltd.	70,102	63,101	
AUD	17,610	Beach Energy Ltd.	25,183	20,377	
GBP	44,871	BHP Group PLC	1,453,981	1,688,526	
AUD	609	Breville Group Ltd.	15,679	17,730	
AUD	2,842	carsales.com Ltd.	66,905	65,485	
AUD	396	Cochlear Ltd.	83,810	78,598	
AUD	2,033	Codan Ltd.	21,111	17,420	
AUD	23,305	Coles Group Ltd.	378,219	383,964	
AUD	2,463	CSL Ltd.	639,326	657,595	
AUD	534	Domino's Pizza Enterprises Ltd.	40,147	57,883	
AUD	30,398	Evolution Mining Ltd.	134,773	113,342	
AUD	1,390	Netwealth Group Ltd.	22,358	22,582	
AUD	1,804	OZ Minerals Ltd.	40,438	46,753	
AUD	561	REA Group Ltd.	86,735	86,369	
AUD	1,940	Technology One Ltd.	16,363	22,823	
AUD	229	Wisetech Global Ltd.	9,154	12,320	
			3,173,607	3,426,563	7.85
BELGIUM					
EUR	503	Melexis NV	64,547	75,722	0.17
CHILE					
GBP	13,141	Antofagasta PLC	306,215	300,929	0.69
CHINA					
HKD	13,137	BYD Electronic (International) Co. Ltd.	52,289	60,767	
HKD	65,591	China Nonferrous Mining Corp. Ltd.	32,926	32,944	
HKD	242,115	Lenovo Group Ltd.	323,087	351,476	
			408,302	445,187	1.02
DENMARK					
DKK	76	A.P. Moller - Maersk AS, Class 'B'	296,329	344,205	
DKK	1,802	Coloplast AS, Class 'B'	335,696	400,581	
DKK	299	DSV AS	63,248	88,209	
DKK	284	GN Store Nord AS	21,983	22,560	
DKK	1,533	H. Lundbeck AS	56,167	49,992	
DKK	13,069	Novo Nordisk AS, Class 'B'	1,291,260	1,855,198	
DKK	451	Royal Unibrew A/S	56,627	64,213	
DKK	224	SimCorp AS	31,429	30,924	
DKK	3,027	Vestas Wind Systems AS	103,777	116,924	
			2,256,516	2,972,806	6.81
FINLAND					
EUR	1,782	Kesko OYJ, Class 'A'	70,019	69,498	
EUR	3,825	Kesko OYJ, Series 'B'	162,513	161,207	
EUR	6,507	Neste OYJ	384,943	405,286	
EUR	2,473	Nokian Renkaat OYJ	119,447	118,293	
EUR	2,311	Orion OYJ, Class 'B'	130,946	121,233	
EUR	1,145	Tokmanni Group Corp.	30,964	32,319	
EUR	876	Uponor OYJ	22,067	26,350	
EUR	1,935	Valmet Corp.	70,019	104,844	
			990,918	1,039,030	2.38

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
FRANCE					
EUR	145	ALTEN	31,156	33,013	
EUR	877	Arkema	145,878	156,023	
EUR	384	BioMerieux	64,211	68,895	
EUR	2,833	Bureau Veritas SA	120,979	118,747	
EUR	1,440	Compagnie Generale des Etablissements Michelin, Series 'B', Registered	286,514	298,173	
EUR	166	Hermes International	187,818	366,261	
EUR	728	Kering	686,158	739,233	
EUR	1,864	La Francaise des Jeux SAEM	121,537	104,264	
EUR	2,007	LVMH Moet Hennessy Louis Vuitton SE	1,478,495	2,095,915	
EUR	72	Sartorius Stedim Biotech	42,572	49,892	
EUR	448	SEB SA	86,371	88,099	
EUR	188	Teleperformance	99,170	105,861	
EUR	311	Trigano SA	65,986	76,392	
EUR	1,881	Verallia	77,063	83,653	
			3,493,908	4,384,421	10.05
GERMANY					
EUR	1,017	Adidas AG	426,029	369,893	
EUR	212	CompuGroup Medical SE & Co. KGaA	23,721	21,667	
EUR	2,410	Covestro AG	187,368	187,633	
EUR	1,508	CropEnergies AG	26,738	26,557	
EUR	308	Dermapharm Holding SE	23,023	39,509	
EUR	14,735	Deutsche Post AG, Registered	1,212,516	1,196,734	
EUR	823	Fielmann AG	71,750	69,927	
EUR	829	Hamburger Hafen und Logistik AG	24,279	24,483	
EUR	1,668	Hapag-Lloyd AG	528,175	663,694	
EUR	328	Instone Real Estate Group S.E.	11,196	7,840	
EUR	1,251	Knorr-Bremse AG	191,153	156,160	
EUR	208	Nemetschek SE	19,573	33,703	
EUR	114	Puma SE	18,163	17,604	
EUR	383	Varta AG	70,914	62,994	
EUR	122	VERBIO Vereinigte BioEnergie AG	5,113	10,567	
			2,839,711	2,888,965	6.62
HONG KONG					
HKD	11,072	Beijing Tong Ren Tang Chinese Medicine Co. Ltd.	18,320	24,074	
HKD	45,980	Sun Hung Kai & Co. Ltd.	30,091	30,991	
HKD	9,367	Techtronic Industries Co. Ltd.	177,718	235,537	
HKD	10,032	Vitasoy International Holdings Ltd.	37,336	25,583	
			263,465	316,185	0.73
IRELAND					
EUR	341	Kingspan Group PLC	51,963	51,432	0.12
ISRAEL					
ILS	2,180	Altshuler Shaham Provident Funds & Pension Ltd.	15,864	14,864	
ILS	5,318	Delek Automotive Systems Ltd.	89,882	94,964	
ILS	164	Hilan Ltd.	12,792	13,877	
ILS	964	Matrix IT Ltd.	32,230	36,952	
ILS	766	Maytronics Ltd.	19,093	23,875	
ILS	883	One Software Technologies Ltd.	20,076	22,183	
ILS	1,915	Strauss Group Ltd.	72,636	75,388	
			262,573	282,103	0.65
ITALY					
EUR	637	Amplifon SPA	40,899	43,418	
EUR	1,140	De'Longhi SpA	56,937	51,616	
EUR	161	DiaSorin	38,483	38,726	
EUR	404	Ferrari NV	88,019	132,025	
EUR	213	Gruppo MutuiOnline SPA	13,499	13,554	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
ITALY (cont'd)					
EUR	1,141	GVS SpA	21,399	17,291	
EUR	228	Interpump Group SPA	11,626	21,108	
EUR	963	Moncler SpA	91,890	88,559	
EUR	6,332	RAI Way SPA	49,034	47,479	
EUR	2,228	Recordati Industria Chimica e Farmaceutica SPA	158,314	180,824	
EUR	79	Reply SPA	10,789	20,279	
EUR	51	SeSa SPA	13,539	12,703	
EUR	2,153	Technogym SPA	28,440	26,149	
EUR	173	Tinexta SPA	10,426	9,483	
			633,294	703,214	1.61
JAPAN					
JPY	1,609	Anritsu Corp.	35,221	31,363	
JPY	1,780	Asahi Holdings Inc.	41,510	40,026	
JPY	23,860	Astellas Pharma Inc.	502,885	489,554	
JPY	38	BayCurrent Consulting Inc.	14,013	18,549	
JPY	462	Benefit One Inc.	16,438	25,009	
JPY	529	BML Inc.	23,346	20,745	
JPY	1,841	Capcom Co. Ltd.	61,818	54,686	
JPY	91	COSMOS Pharmaceutical Corp.	18,784	16,899	
JPY	459	CREATE SD HOLDINGS Co. Ltd.	18,937	16,036	
JPY	2,488	Daiwabo Holdings Co. Ltd.	52,860	50,216	
JPY	461	Disco Corp.	154,373	177,745	
JPY	770	DTS Corp.	21,858	21,318	
JPY	1,124	ELECOM Co. Ltd.	22,058	18,654	
JPY	233	en Japan Inc.	7,755	8,306	
JPY	265	eRex Co. Ltd.	7,343	5,933	
JPY	728	FANCL Corp.	30,875	27,390	
JPY	337	Fast Retailing Co. Ltd.	286,816	241,425	
JPY	297	Food & Life Cos. Ltd.	13,773	14,172	
JPY	346	Fujimi Inc.	28,203	29,414	
JPY	433	Funai Soken Holdings Inc.	13,172	12,425	
JPY	912	Future Architect Inc.	18,648	17,537	
JPY	239	GOLDWIN Inc.	20,203	17,460	
JPY	6,733	Haseko Corp.	113,233	105,317	
JPY	1,051	Hoya Corp.	166,132	197,254	
JPY	605	INFOCOM CORP.	15,866	14,480	
JPY	92	IR Japan Holdings Ltd.	10,794	6,933	
JPY	1,129	Japan Lifeline Co. Ltd.	17,481	13,573	
JPY	647	Japan Material Co. Ltd.	12,399	13,442	
JPY	401	JCR Pharmaceuticals Co. Ltd.	11,748	9,783	
JPY	215	JCU Corp.	11,089	12,900	
JPY	1,275	Kakaku.com Inc.	43,108	42,936	
JPY	851	Kaken Pharmaceutical Co. Ltd.	45,530	39,299	
JPY	612	Kanematsu Electronics Ltd.	28,573	26,651	
JPY	368	KATITAS Co. Ltd.	16,047	17,862	
JPY	394	Keyence Corp.	243,342	312,382	
JPY	448	KH Neochem Co. Ltd.	15,035	15,627	
JPY	614	KOBE BUSSAN CO. LTD.	22,946	30,005	
JPY	1,632	KOEI TECMO HOLDINGS CO. LTD.	92,530	81,005	
JPY	155	Lasertec Corp.	25,874	60,001	
JPY	619	M3 Inc.	42,391	39,334	
JPY	675	Maruwa Unyu Kikan Co. Ltd.	11,633	10,780	
JPY	1,443	MCJ Co. Ltd.	19,811	17,142	
JPY	431	Meitec Corp.	29,656	32,006	
JPY	180	Milbon Co. Ltd.	13,116	11,254	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
JAPAN (cont'd)					
JPY	1,015	Monotaro Co. Ltd.	25,381	23,080	
JPY	721	Nihon M&A Center Inc.	23,174	22,311	
JPY	448	Nippon Shinyaku Co. Ltd.	44,786	39,362	
JPY	1,317	Nissan Chemical Corp.	90,755	96,502	
JPY	413	Nojima Corp.	12,774	10,909	
JPY	3,042	Nomura Research Institute Ltd.	140,141	164,671	
JPY	1,124	NSD CO. LTD.	27,422	25,768	
JPY	3,425	Olympus Corp.	94,418	99,540	
JPY	2,092	OTSUKA Corp.	128,543	125,981	
JPY	316	PILOT CORP.	15,186	15,251	
JPY	2,480	Recruit Holdings Co. Ltd.	125,076	189,662	
JPY	582	Seria Co. Ltd.	25,146	21,291	
JPY	2,495	Shionogi & Co.	195,978	222,365	
JPY	208	SHOEI CO. LTD.	11,912	10,336	
JPY	895	Solasto Corp.	14,279	12,124	
JPY	609	Sysmex Corp.	81,058	103,877	
JPY	2,696	Systema Corp.	14,341	12,716	
JPY	732	Taiyo Yuden Co. Ltd.	44,759	53,155	
JPY	951	TechnoPro Holdings Inc.	28,029	36,406	
JPY	89	TOEI ANIMATION Co. Ltd.	8,376	11,178	
JPY	1,659	Tokyo Electron Ltd.	744,949	1,206,149	
JPY	1,850	Trend Micro Inc.	131,186	129,672	
JPY	206	ValueCommerce Co. Ltd.	10,083	10,101	
JPY	1,814	Wacom Co. Ltd.	17,137	18,227	
JPY	227	West Holdings Corp.	15,689	14,268	
JPY	426	WORKMAN CO. LTD.	33,149	25,701	
JPY	1,739	ZOZO Inc.	61,130	68,480	
			4,584,080	5,233,911	12.00
JORDAN					
GBP	1,330	Hikma Pharmaceuticals PLC	54,379	50,493	0.12
MEXICO					
GBP	6,822	Fresnillo PLC	105,217	104,204	0.24
NETHERLANDS					
EUR	154	ASM International NV	30,689	85,986	
EUR	880	ASML Holding NV	393,670	893,325	
EUR	1,017	BE Semiconductor Industries NV	79,892	109,595	
EUR	148	IMCD Group NV	26,457	41,392	
EUR	4,490	Randstad NV	411,514	387,239	
EUR	1,961	Signify NV	117,159	114,872	
			1,059,381	1,632,409	3.74
NORWAY					
NOK	1,767	AF Gruppen ASA	50,835	49,002	
NOK	5,450	Aker BP ASA	267,049	212,030	
NOK	2,905	Europris ASA	25,833	29,336	
NOK	412	Tomra Systems ASA	34,475	37,239	
			378,192	327,607	0.75
PORTUGAL					
EUR	4,982	Altri SGPS SA	40,280	40,147	
EUR	4,982	Jeronimo Martins SGPS SA	122,451	143,844	
			162,731	183,991	0.42
SINGAPORE					
SGD	16,805	Japfa Ltd.	10,042	9,526	
SGD	33,485	Sheng Siong Group Ltd.	44,718	45,806	
SGD	19,016	Singapore Exchange Ltd.	168,790	165,698	
			223,550	221,030	0.51

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
SPAIN					
EUR	1,231	CIE Automotive SA	43,639	48,380	
EUR	9,022	Faes Farma SA	43,447	45,074	
EUR	33,347	Industria de Diseno Textil SA	1,534,020	1,366,628	
EUR	210	Laboratorios Farmaceuticos Rovi SA	19,173	22,262	
			1,640,279	1,482,344	3.40
SWEDEN					
SEK	311	AddLife AB, Class 'B'	16,733	16,549	
SEK	917	AddTech AB, 'B' Shares	12,872	27,634	
SEK	7,681	Assa Abloy AB, Class 'B'	288,853	295,981	
SEK	5,207	Atlas Copco AB, Class 'A'	353,078	454,616	
SEK	2,706	Atlas Copco AB, Class 'B'	128,948	200,921	
SEK	417	Beijer Alma AB	14,053	15,970	
SEK	655	Beijer Ref AB	8,329	18,085	
SEK	1,926	Bilia AB	41,692	43,047	
SEK	284	Biotage AB	11,719	10,381	
SEK	4,528	Epiroc Aktiebolag, Class 'A'	141,965	144,791	
SEK	2,337	Epiroc Aktiebolag, Class 'B'	42,952	62,503	
SEK	2,848	EQT AB	122,333	195,888	
SEK	461	Evolution AB	41,180	82,724	
SEK	3,958	Hexpol AB	60,283	66,982	
SEK	4,565	Husqvarna AB, 'B' Shares	84,981	92,253	
SEK	1,050	Husqvarna AB, Class 'A'	19,260	21,124	
SEK	1,289	Indutrade AB	47,889	49,850	
SEK	195	Instalco AB	7,294	11,818	
SEK	1,183	JM AB	63,132	67,438	
SEK	1,125	Lagercrantz Group AB, Class 'B'	14,685	20,891	
SEK	1,046	Lifco AB, Class 'B'	17,873	39,504	
SEK	800	Mycronic AB	21,382	23,550	
SEK	2,742	NIBE Industrier AB, Class 'B'	52,562	52,314	
SEK	1,691	Nolato AB, Class 'B'	29,128	25,456	
SEK	1,193	Nordnet AB	31,644	28,894	
SEK	11,584	Samhallsbyggnadsbolaget i Norden AB	101,624	107,344	
SEK	11,747	Sandvik AB	378,750	413,982	
SEK	5,902	SKF AB, Series 'B'	179,165	176,623	
SEK	816	Thule Group AB (The)	61,374	62,387	
			2,395,733	2,829,500	6.49
SWITZERLAND					
GBP	4,297	Coca-Cola HBC AG	185,916	187,834	
CHF	224	Ems-Chemie Holding AG, Registered	284,954	317,058	
GBP	27,910	Ferrexpo PLC	116,682	142,965	
CHF	861	Kuehne + Nagel International AG, Registered	217,824	351,403	
CHF	971	Logitech International SA, Registered	86,274	103,490	
CHF	246	Partners Group Holding AG	296,283	515,817	
CHF	3,702	Roche Holding AG Genussscheine	1,728,343	1,945,608	
CHF	767	Roche Holding AG-BR	321,990	434,682	
CHF	319	Schindler Holding AG	104,216	108,569	
CHF	502	Schindler Holding AG, Registered	168,658	170,086	
CHF	253	SFS Group AG	32,493	44,263	
CHF	287	Sonova Holding AG, Registered	154,804	142,360	
EUR	2,636	STMicroelectronics NV	132,134	165,697	
CHF	27	Straumann AG, Registered	76,481	72,503	
CHF	309	Temenos AG	53,620	53,997	
CHF	153	VAT Group AG	97,796	96,382	
			4,058,468	4,852,714	11.12

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		U.K.			
GBP	2,816	AJ Bell PLC	19,765	18,279	
GBP	31,532	Anglo American PLC	1,473,785	1,627,049	
GBP	1,033	Ashtead Group PLC	51,636	105,015	
GBP	2,936	Auto Trader Group PLC	30,764	37,171	
GBP	1,064	Bellway PLC	58,107	60,728	
GBP	2,914	Burberry Group PLC	96,094	90,611	
GBP	877	Computacenter PLC	39,811	43,663	
GBP	392	Cranswick PLC	23,037	24,828	
GBP	516	Croda International PLC	52,601	89,340	
GBP	16,512	Diageo PLC	1,057,085	1,140,168	
GBP	1,779	Dunelm Group PLC	40,017	42,033	
GBP	2,223	Electrocomponents PLC	45,281	45,867	
GBP	688	EMIS Group PLC	15,777	16,008	
GBP	305	Fevertree Drinks PLC	10,385	14,115	
GBP	164	Games Workshop Group PLC	18,088	27,974	
GBP	2,922	Howden Joinery Group PLC	47,194	45,053	
GBP	1,189	IMI PLC	24,373	35,314	
GBP	575	Impax Asset Management Group PLC	11,203	14,481	
GBP	1,104	Intertek Group PLC	105,982	106,340	
GBP	1,918	James Halstead PLC	15,664	18,836	
GBP	543	Kainos Group PLC	18,339	17,809	
GBP	975	PageGroup PLC	11,126	10,567	
GBP	1,913	Polar Capital Holdings PLC	26,862	25,954	
GBP	12,989	RELX PLC	394,095	533,785	
GBP	3,439	Rightmove PLC	41,171	46,775	
GBP	18,633	Rio Tinto PLC	1,527,499	1,559,506	
GBP	1,156	Softcat PLC	38,682	35,679	
GBP	189	Spirax-Sarco Engineering PLC	31,063	51,899	
GBP	5,718	Synthomer PLC	48,403	39,092	
GBP	63,947	Taylor Wimpey PLC	170,041	192,006	
GBP	818	Victrex PLC	31,928	34,204	
GBP	15,231	Vivo Energy PLC	27,842	34,345	
			5,603,700	6,184,494	14.18
Total Equities			35,010,729	39,989,254	91.67
Adjustment for transaction costs			(83,918)		
Total Investments			34,926,811	39,989,254	91.67
Unrealized gain (loss) on forward foreign currency contract(s)				135,188	0.31
Other Net Assets (Liabilities)				3,500,977	8.02
Net Assets Attributable to Holders of Redeemable Units				43,625,419	100.00

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 December 31, 2021 (cont'd)

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	January 5, 2022	CAD	9,718,717	EUR	6,740,000	1.44	37,015
Bank of Montreal	A-1	January 5, 2022	CAD	6,379,556	GBP	3,750,000	1.70	(36,220)
Bank of Montreal	A-1	January 5, 2022	CAD	103,141	NOK	730,000	0.14	(1,426)
Canadian Imperial Bank of Commerce	A-1	January 5, 2022	AUD	1,940,000	CAD	1,803,265	1.08	(21,621)
Canadian Imperial Bank of Commerce	A-1	January 5, 2022	CAD	2,115,402	SEK	15,005,000	0.14	21,976
Canadian Imperial Bank of Commerce	A-1	January 5, 2022	CHF	3,095,000	CAD	4,340,019	0.71	(49,343)
Canadian Imperial Bank of Commerce	A-1	February 4, 2022	CAD	1,784,746	AUD	1,920,000	0.93	21,246
Canadian Imperial Bank of Commerce	A-1	February 4, 2022	CAD	4,462,658	CHF	3,180,000	1.40	50,500
HSBC Bank, Toronto	A-1	January 5, 2022	CAD	1,661,936	AUD	1,825,000	0.91	(14,095)
HSBC Bank, Toronto	A-1	January 5, 2022	CAD	3,922,627	CHF	2,835,000	1.38	(7,605)
HSBC Bank, Toronto	A-1	January 5, 2022	CAD	576,164	HKD	3,515,000	0.16	6,666
HSBC Bank, Toronto	A-1	January 5, 2022	CAD	104,119	NOK	740,000	0.14	(1,880)
HSBC Bank, Toronto	A-1	January 5, 2022	HKD	1,380,000	CAD	226,977	6.08	(3,390)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	DKK	12,785,000	CAD	2,501,966	5.11	(32,737)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	EUR	7,185,000	CAD	10,454,846	0.69	(133,924)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	GBP	4,240,000	CAD	7,327,477	0.58	(73,374)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	JPY	395,890,000	CAD	4,418,792	89.59	(76,224)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	NOK	1,630,000	CAD	237,685	6.86	(4,201)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	SEK	16,240,000	CAD	2,303,443	7.05	(37,715)
JPMorgan Chase Bank, New York	A-1	January 5, 2022	SGD	110,000	CAD	104,204	1.06	(1,139)
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	2,506,469	DKK	12,800,000	0.20	32,654
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	10,708,677	EUR	7,355,000	1.46	136,726
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	7,379,049	GBP	4,270,000	1.73	73,923
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	4,485,192	JPY	401,750,000	0.01	77,155
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	224,440	NOK	1,540,000	0.15	3,964
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	2,423,844	SEK	17,085,000	0.14	39,561
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	108,917	SGD	115,000	0.95	1,186
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	127,373	ILS	315,000	0.40	(468)
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	4,149,751	JPY	368,630,000	0.01	106,201
Royal Bank of Canada	A-1+	January 5, 2022	CAD	105,126	AUD	115,000	0.91	(487)
Royal Bank of Canada	A-1+	January 5, 2022	CAD	361,689	CHF	260,000	1.39	1,245
Royal Bank of Canada	A-1+	January 5, 2022	CAD	218,162	DKK	1,120,000	0.19	1,851
Royal Bank of Canada	A-1+	January 5, 2022	CAD	644,775	EUR	445,000	1.45	5,553
Royal Bank of Canada	A-1+	January 5, 2022	CAD	833,121	GBP	490,000	1.70	(5,207)
Royal Bank of Canada	A-1+	January 5, 2022	CAD	40,897	HKD	250,000	0.16	393
Royal Bank of Canada	A-1+	January 5, 2022	CAD	16,364	ILS	40,000	0.41	130
Royal Bank of Canada	A-1+	January 5, 2022	CAD	307,964	JPY	27,260,000	0.01	8,946
Royal Bank of Canada	A-1+	January 5, 2022	CAD	22,572	NOK	160,000	0.14	(347)
Royal Bank of Canada	A-1+	January 5, 2022	CAD	173,677	SEK	1,235,000	0.14	1,376
Royal Bank of Canada	A-1+	January 5, 2022	CAD	102,622	SGD	110,000	0.93	(443)
Royal Bank of Canada	A-1+	January 5, 2022	HKD	2,385,000	CAD	391,824	6.09	(5,408)
Royal Bank of Canada	A-1+	February 4, 2022	CAD	385,274	HKD	2,345,000	0.16	5,306
Toronto-Dominion Bank (The)	A-1+	January 5, 2022	CAD	2,261,838	DKK	11,665,000	0.19	8,920
Toronto-Dominion Bank (The)	A-1+	January 5, 2022	ILS	355,000	CAD	145,534	2.44	(1,459)
Toronto-Dominion Bank (The)	A-1+	February 4, 2022	CAD	141,446	ILS	345,000	0.41	1,408
Total Foreign Currency Forward Contract(s) Value								135,188

*Credit rating provided by S&P Global Ratings.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

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 December 31, 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	644	(488)	-	156
Derivative assets - Swaps and swaptions	-	-	-	-
Total	644	(488)	-	156
Derivative liabilities - Foreign currency forward contracts	(509)	488	-	(21)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(509)	488	-	(21)

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	-	-	-	-
Total	51	(14)	-	37
Derivative liabilities - Foreign currency forward contracts	(135)	14	-	(121)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	98	47
Soft dollar commissions [†]	34	3

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Variably Hedged Units	
	2021	2020
Number of redeemable units at the beginning of year	1,100,000	900,000
Redeemable units issued for cash	300,000	300,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	-	(100,000)
Number of redeemable units at the end of year	1,400,000	1,100,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 2021 (%)

	Annual management fee rate:
Variably Hedged Units	0.630

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2021	2020
Loaned	737	-
Collateral (non-cash)	821	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	1	-
Charges	-	-
Securities lending revenue	1	-
Charges as a % of gross securities lending revenue	39.9	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	-
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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)
Total	100.0

Credit Risk

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

Other Price Risk

As at December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index Variably (CAD-Hedged)	3,943,138

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 December 31, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	12,609	(10,572)	2,037	4.7
British Pound	8,665	(7,305)	1,360	3.1
Japanese Yen	5,241	(4,408)	833	1.9
Danish Krone	2,974	(2,474)	500	1.1
Swedish Krona	2,831	(2,384)	447	1.0
Hong Kong Dollar	762	(380)	382	0.9
Israeli Shekel	288	(140)	148	0.3
Singapore Dollar	222	(108)	114	0.3
Norwegian Krone	329	(220)	109	0.2
U.S. Dollar	2	-	2	0.0
New Zealand Dollar	1	-	1	0.0
Australian Dollar	1,740	(1,764)	(24)	(0.1)
Swiss Franc	4,358	(4,412)	(54)	(0.1)
Total	40,022	(34,167)	5,855	13.3

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

Currency Risk (cont'd)

as at December 31, 2020[~]

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
Total	30,252	(17,908)	12,344	41.0

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

As at December 31, 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 \$586,000 (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 December 31, 2021 and 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 December 31, 2021

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	39,989	-	-	39,989
Derivatives, net	-	135	-	135
Total	39,989	135	-	40,124

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)
Total	30,182	(84)	-	30,098

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI WisdomTree Japan Equity Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	396,294	19,882
Investments pledged as collateral	-	-
Cash	168	276
Unrealized gain on futures and foreign currency forward contracts	116	17
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	157	2
Cash collateral on deposit for short sale	-	-
Dividends receivable	1,090	52
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	5	-
Receivable for unit subscriptions	-	-
	397,830	20,229
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	46	-
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	5	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	92
Management fees payable	164	8
Accounts payable and accrued liabilities	215	21
Foreign capital gains tax	-	-
	430	121
Net assets attributable to holders of redeemable units	397,400	20,108

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Hedged Units	2,782	2,393	27.82	23.93	100,000	100,000
Non-Hedged						
Units	394,618	17,715	26.13	25.31	15,100,000	700,000

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

CI WisdomTree Japan Equity Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	8,589	521
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	1,301	(489)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	897	1,058
Total net gain (loss) on investments and derivatives	10,787	1,090
Other income		
Foreign exchange gain (loss) on cash	(115)	(4)
Securities lending revenue (Note 6)	102	-
Fees rebate	1,224	4
Miscellaneous foreign income	-	-
Other income	176	3
Total other income	1,387	3
Total income	12,174	1,093
Expenses		
Management fees (Note 5)	1,300	80
Commissions and other portfolio transaction costs	547	24
Independent review committee fees	1	-
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	5	-
Withholding taxes	1,287	76
Harmonized sales tax	26	12
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	3,166	192
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	9,008	901

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	589	(213)	3.57	(1.25)	164,932	171,038
Non-Hedged						
Units	8,419	1,114	0.83	1.85	10,147,397	601,913

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

CI WisdomTree Japan Equity Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	2,393	4,827	17,715	12,259	20,108	17,086
Increase (decrease) in net assets attributable to holders of redeemable units	589	(213)	8,419	1,114	9,008	901
Distributions to holders of redeemable units						
From net investment income	(27)	(29)	(6,279)	(299)	(6,306)	(328)
From net realized gains	-	-	-	-	-	-
Return of capital	(40)	(23)	(70)	(2)	(110)	(25)
Total distributions to holders of redeemable units	(67)	(52)	(6,349)	(301)	(6,416)	(353)
Redeemable unit transactions						
Proceeds from redeemable units issued	5,246	-	411,945	4,643	417,191	4,643
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-
Redemption of redeemable units	(5,379)	(2,169)	(37,112)	-	(42,491)	(2,169)
Net increase (decrease) from redeemable unit transactions	(133)	(2,169)	374,833	4,643	374,700	2,474
Net increase (decrease) in net assets attributable to holders of redeemable units	389	(2,434)	376,903	5,456	377,292	3,022
Net assets attributable to holders of redeemable units at the end of year	2,782	2,393	394,618	17,715	397,400	20,108

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

CI WisdomTree Japan Equity Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	9,008	901
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(1,301)	489
Unrealized foreign exchange (gain) loss on cash	17	-
Commissions and other portfolio transaction costs	547	24
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(897)	(1,058)
Proceeds from sale and maturity of investments and derivatives	108,041	6,628
Purchase of investments and derivatives	(482,854)	(8,803)
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	(1,038)	(7)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	156	(1)
Change in other accounts receivable and payable	40	18
Amortization interest earned	-	-
Net cash from (used in) operating activities	(368,281)	(1,809)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(6,509)	(395)
Proceeds from issuance of redeemable units	417,190	4,644
Amounts paid on redemption of redeemable units	(42,491)	(2,169)
Net cash from (used in) financing activities	368,190	2,080
Unrealized foreign exchange gain (loss) on cash	(17)	-
Net increase (decrease) in cash	(91)	271
Cash (bank overdraft), beginning of year	276	5
Cash (bank overdraft), end of year	168	276
Supplementary Information:		
Dividends received, net of withholding tax*	6,264	438
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 December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
COMMUNICATION SERVICES					
JPY	12,901	Capcom Co. Ltd.	462,438	383,216	
JPY	20,399	Dentsu Group Inc.	887,420	917,413	
JPY	11,432	KOEI TECMO HOLDINGS CO. LTD.	635,060	567,431	
JPY	7,516	Konami Holdings Corp.	540,914	455,091	
JPY	15,542	Marvelous Inc.	133,770	124,622	
JPY	18,553	Nintendo Co. Ltd.	11,947,419	10,918,325	
JPY	5,322	Square Enix Holdings Co. Ltd.	365,292	344,428	
JPY	645	TOEI ANIMATION Co. Ltd.	96,722	81,010	
			15,069,035	13,791,536	3.47
CONSUMER DISCRETIONARY					
JPY	9,783	ABC-Mart Inc.	672,197	529,043	
JPY	14,695	AISAN INDUSTRY CO. LTD.	136,459	123,473	
JPY	43,752	Aisin Corp.	2,044,729	2,116,453	
JPY	9,743	Asics Corp.	242,906	272,524	
JPY	11,428	Bandai Namco Holdings Inc.	1,035,733	1,127,445	
JPY	78,376	Bridgestone Corp.	4,102,422	4,254,737	
JPY	27,469	Casio Computer Co. Ltd.	564,916	445,639	
JPY	18,318	Daikyonishikawa Corp.	153,495	117,546	
JPY	54,802	DENSO Corp.	4,556,534	5,728,170	
JPY	15,357	Eagle Industry Co. Ltd.	210,103	185,972	
JPY	9,497	Exedy Corp.	185,874	173,449	
JPY	8,409	F.C.C. Co. Ltd.	160,622	138,082	
JPY	2,720	Fast Retailing Co. Ltd.	2,623,222	1,948,591	
JPY	5,073	Fujitsu General Ltd.	166,666	151,970	
JPY	8,344	G-TEKT Corp.	137,352	130,791	
JPY	223,013	Honda Motor Co. Ltd.	8,449,197	7,901,414	
JPY	2,305	H-ONE Co. Ltd.	20,792	17,092	
JPY	98,601	Isuzu Motors Ltd.	1,417,708	1,547,722	
JPY	5,893	Koito Manufacturing Co. Ltd.	473,216	393,664	
JPY	2,487	KOMATSU MATERE Co. Ltd.	27,127	34,810	
JPY	6,735	KURABO INDUSTRIES Ltd.	147,564	144,577	
JPY	4,854	KYB Corp.	164,476	171,712	
JPY	7,773	Musashi Seimitsu Industry Co. Ltd.	181,354	163,279	
JPY	33,088	NGK Spark Plug Co. Ltd.	700,265	726,982	
JPY	28,500	NHK Spring Co. Ltd.	274,374	305,743	
JPY	7,221	NIFCO Inc.	312,178	285,941	
JPY	29,144	Nikon Corp.	415,551	396,409	
JPY	19,865	Nok Corp.	322,620	272,813	
JPY	30,122	Onward Kashiyama Co. Ltd.	107,692	98,793	
JPY	10,471	Pacific Industrial Co. Ltd.	146,092	139,552	
JPY	172,423	Panasonic Corp.	2,584,839	2,392,533	
JPY	40,182	PRESS KOGYO Co. Ltd.	158,643	171,897	
JPY	2,295	Rinnai Corp.	297,564	261,308	
JPY	4,810	Roland Corp.	249,995	207,353	
JPY	20,063	Ryohin Keikaku Co. Ltd.	517,564	386,009	
JPY	10,573	Sanyo Trading Co. Ltd.	136,886	120,616	
JPY	25,095	Sega Sammy Holdings Inc.	464,306	497,413	
JPY	4,529	Seiko Corp.	107,577	111,430	
JPY	4,636	Seiren Co. Ltd.	105,741	127,997	
JPY	49,051	Sekisui Chemical Co. Ltd.	1,104,399	1,034,126	
JPY	52,163	Sharp Corp.	892,144	755,853	
JPY	3,558	Shimano Inc.	1,084,868	1,196,603	
JPY	2,543	SHOEI CO. LTD.	131,625	126,362	
JPY	22,851	Sony Group Corp.	2,923,594	3,628,239	
JPY	12,264	Stanley Electric Co. Ltd.	427,039	387,299	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
CONSUMER DISCRETIONARY (cont'd)					
JPY	72,883	Subaru Corp.	1,795,260	1,644,495	
JPY	82,547	Sumitomo Electric Industries Ltd.	1,525,261	1,357,750	
JPY	22,377	Sumitomo Forestry Co.	581,865	546,386	
JPY	64,117	Sumitomo Rubber Industries Ltd.	1,003,392	824,277	
JPY	36,517	Suzuki Motor Corp.	1,972,767	1,774,079	
JPY	14,235	TOKAI RIKA CO. LTD.	285,115	241,713	
JPY	15,109	Toyo Tire & Rubber Co. Ltd.	341,508	297,324	
JPY	15,663	Toyoda Gosei Co. Ltd.	444,324	429,867	
JPY	33,652	Toyota Boshoku Corp.	792,833	832,764	
JPY	898,788	Toyota Motor Corp.	17,649,548	20,757,958	
JPY	8,342	TPR Co. Ltd.	144,255	130,485	
JPY	17,234	TS TECH Co. Ltd.	310,764	267,305	
JPY	25,080	VT HOLDINGS CO. LTD.	129,548	128,474	
JPY	5,576	Wacoal Corp.	152,371	130,585	
JPY	6,963	Yamaha Corp.	499,315	433,064	
JPY	71,352	Yamaha Motor Co. Ltd.	2,386,881	2,159,385	
JPY	32,293	Yokohama Rubber Co. Ltd. (The)	727,507	652,839	
JPY	6,929	Zojirushi Corp.	129,144	109,599	
			72,211,878	74,167,775	18.66
CONSUMER STAPLES					
JPY	45,881	Ajinomoto Co. Inc.	1,479,230	1,759,951	
JPY	1,652	Ariake Japan Co. Ltd.	126,420	113,075	
JPY	41,430	Asahi Group Holdings Ltd.	2,288,039	2,033,214	
JPY	695	COSMOS Pharmaceutical Corp.	136,554	129,067	
JPY	7,116	Fuji Oil Holdings Inc.	235,792	181,091	
JPY	729,312	Japan Tobacco Inc.	18,030,065	18,579,807	
JPY	5,128	KAGOME CO. LTD.	177,554	168,299	
JPY	40,390	Kao Corp.	3,221,834	2,666,676	
JPY	3,925	Kikkoman Corp.	322,419	416,330	
JPY	113,876	Kirin Holdings Co. Ltd.	2,714,631	2,307,126	
JPY	22,555	Nippon Suisan Kaisha Ltd.	144,198	134,343	
JPY	24,065	Nisshin Seifun Group Inc.	493,569	437,666	
JPY	5,376	Nissin Foods Holdings Co. Ltd.	494,766	494,759	
JPY	14,457	Pigeon Corp.	488,255	348,560	
JPY	4,202	ROHTO Pharmaceutical Co. Ltd.	143,712	160,171	
JPY	3,731	SAKATA SEED CORP.	148,386	134,441	
JPY	71,613	Seven & I Holdings Co. Ltd.	3,728,254	3,971,651	
JPY	8,511	Shiseido Co. Ltd.	756,200	598,800	
JPY	21,065	Suntory Beverage & Food Ltd.	973,405	961,229	
JPY	11,328	Takara Holdings Inc.	188,658	151,719	
JPY	8,261	Toyo Suisan Kaisha Ltd.	432,577	441,753	
JPY	18,607	Uni-Charm Corp.	932,482	1,020,309	
JPY	6,622	Yakult Honsha Co. Ltd.	424,096	435,825	
			38,081,096	37,645,862	9.47
ENERGY					
JPY	882,365	ENEOS Holdings Inc.	4,709,526	4,164,777	
JPY	63,892	Idemitsu Kosan Co. Ltd.	2,064,385	2,058,366	
JPY	191,462	Inpex Corp.	1,772,224	2,104,371	
JPY	75,369	MINING Co. Ltd.	121,937	109,129	
JPY	4,854	Modec Inc.	85,515	73,317	
			8,753,587	8,509,960	2.14

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
FINANCIALS					
JPY	95,029	Acom Co. Ltd.	479,831	345,030	
JPY	20,405	AEON Financial Services Co. Ltd.	327,195	277,991	
JPY	110,592	Dai-ichi Life Holdings Inc.	2,572,150	2,821,059	
JPY	250,038	Mitsubishi HC Capital Inc.	1,784,863	1,560,596	
JPY	2,091,810	Mitsubishi UFJ Financial Group Inc.	14,576,550	14,338,538	
JPY	480,019	Mizuho Financial Group Inc.	8,781,524	7,703,266	
JPY	17,393	Monex Group Inc.	163,114	133,741	
JPY	98,763	MS&AD Insurance Group Holdings Inc.	4,045,567	3,844,788	
JPY	37,923	SBI Holdings Inc.	1,288,177	1,304,104	
JPY	85,401	Sompo Holdings Inc.	4,436,252	4,551,788	
JPY	43,048	SPARX Group Co. Ltd.	147,501	141,187	
JPY	267,802	Sumitomo Mitsui Financial Group Inc.	12,090,715	11,582,778	
JPY	91,396	Tokio Marine Holdings Inc.	5,735,140	6,408,200	
			56,428,579	55,013,066	13.84
HEALTH CARE					
JPY	169,279	Astellas Pharma Inc.	3,405,667	3,473,225	
JPY	101,586	Chugai Pharmaceutical Co. Ltd.	4,902,840	4,161,947	
JPY	11,132	Hoya Corp.	1,804,236	2,089,274	
JPY	25,768	Kyowa Kirin Co. Ltd.	967,786	886,116	
JPY	4,357	M3 Inc.	362,492	276,862	
JPY	5,878	MANI INC.	143,598	102,840	
JPY	6,823	NAKANISHI Inc.	181,469	158,516	
JPY	3,691	Nihon Kohden Corp.	138,508	127,737	
JPY	3,197	Nippon Shinyaku Co. Ltd.	328,462	280,897	
JPY	18,707	Nipro Corp.	253,665	223,462	
JPY	24,118	Olympus Corp.	625,486	700,934	
JPY	46,175	Ono Pharmaceutical Co. Ltd.	1,394,778	1,446,562	
JPY	46,382	Otsuka Holdings Co. Ltd.	2,398,891	2,121,063	
JPY	17,788	Shionogi & Co.	1,239,916	1,585,341	
JPY	23,186	Sumitomo Dainippon Pharma Co. Ltd.	522,738	336,987	
JPY	4,272	Sysmex Corp.	560,071	728,675	
JPY	4,425	TAKARA BIO INC.	148,855	128,335	
JPY	343,417	Takeda Pharmaceutical Co. Ltd.	14,389,850	11,817,033	
JPY	17,479	Terumo Corp.	840,580	931,805	
JPY	4,660	Towa Pharmaceutical Co. Ltd.	149,264	146,397	
			34,759,152	31,724,008	7.98
INDUSTRIALS					
JPY	8,022	Aica Kogyo Co. Ltd.	357,713	292,581	
JPY	9,798	Aida Engineering Ltd.	107,366	114,891	
JPY	39,400	Amada Co. Ltd.	550,385	492,257	
JPY	16,329	Bando Chemical Industries Ltd.	158,411	159,950	
JPY	7,276	Central Glass Co. Ltd.	182,150	170,158	
JPY	4,560	CKD Corp.	117,944	116,895	
JPY	4,077	Daifuku Co. Ltd.	472,443	420,379	
JPY	3,789	DAIHEN Corp.	201,753	198,459	
JPY	7,538	Daikin Industries Ltd.	1,943,181	2,157,259	
JPY	5,874	DMG Mori Seiki Co. Ltd.	123,527	127,383	
JPY	10,038	Ebara Corp.	606,712	703,591	
JPY	13,944	FANUC Corp.	3,796,087	3,729,007	
JPY	9,836	Fuji Electric Co. Ltd.	543,195	677,564	
JPY	9,085	Fujitec Co. Ltd.	253,762	251,129	
JPY	11,334	Furukawa Co. Ltd.	163,955	157,892	
JPY	6,703	Furukawa Electric Co. Ltd.	217,559	170,728	
JPY	7,687	GLORY LTD.	210,713	184,576	
JPY	8,868	GS Yuasa Corp.	281,092	248,827	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		INDUSTRIALS (cont'd)			
JPY	3,742	HANWA Co. Ltd.	142,159	133,812	
JPY	28,606	Hino Motors Ltd.	349,477	297,466	
JPY	5,788	Hitachi Transport System Ltd.	247,982	342,842	
JPY	10,855	Hitachi Zosen Corp.	102,963	95,018	
JPY	3,187	Hoshizaki Corp.	357,836	302,392	
JPY	4,039	IDEC CORP.	94,968	123,476	
JPY	7,206	IHI Corp.	216,805	183,065	
JPY	26,661	Iino Kaiun Kaisha Ltd.	161,560	159,677	
JPY	16,873	Inabata & Co. Ltd.	321,011	310,383	
JPY	256,334	ITOCHU Corp.	9,771,104	9,891,774	
JPY	3,801	Japan Steel Works Ltd. (The)	114,017	160,938	
JPY	21,878	JTEKT Corp.	275,004	241,182	
JPY	78,231	Kajima Corp.	1,350,222	1,133,584	
JPY	6,102	Kawasaki Heavy Industries Ltd.	157,602	139,088	
JPY	9,575	Kintetsu World Express Inc.	291,647	314,038	
JPY	6,274	KITO CORP.	127,270	136,677	
JPY	75,416	Komatsu Ltd.	2,729,008	2,228,192	
JPY	77,889	Kubota Corp.	2,170,959	2,181,645	
JPY	5,848	Kurita Water Industries Ltd.	320,815	350,245	
JPY	31,809	Lixil Group Corp.	1,090,306	1,069,431	
JPY	2,346	Mabuchi Motor Co. Ltd.	122,191	97,788	
JPY	13,264	Makita Corp.	757,165	710,450	
JPY	275,664	Marubeni Corp.	2,894,177	3,385,137	
JPY	4,874	Meidensha Corp.	133,470	146,490	
JPY	16,655	MinebeaMitsumi Inc.	520,316	596,486	
JPY	8,919	MISUMI Group Inc.	428,095	461,775	
JPY	215,674	Mitsubishi Corp.	7,779,596	8,639,740	
JPY	208,471	Mitsubishi Electric Corp.	3,878,158	3,335,218	
JPY	52,268	Mitsubishi Heavy Industries Ltd.	1,897,392	1,524,496	
JPY	5,984	Mitsuboshi Belting Ltd.	127,846	141,518	
JPY	46,484	Mitsui O.S.K. Lines Ltd.	3,617,563	4,354,452	
JPY	5,460	MITSUI-SOKO Co. Ltd.	145,230	148,890	
JPY	4,376	Miura Co. Ltd.	265,644	190,084	
JPY	8,675	Nabtesco Corp.	456,384	324,010	
JPY	12,330	Nagase & Co. Ltd.	246,736	251,970	
JPY	31,847	NGK Insulators Ltd.	714,688	679,105	
JPY	9,798	Nichicon Corp.	120,918	135,742	
JPY	10,989	Nidec Corp.	1,576,320	1,629,697	
JPY	9,996	Nippon Express Co. Ltd.	924,656	757,664	
JPY	4,731	Nippon Pillar Packing Co. Ltd.	119,090	193,049	
JPY	6,576	Nippon Steel Trading Corp.	342,993	362,108	
JPY	48,326	Nippon Yusen Kabushiki Kaisha	3,602,026	4,643,624	
JPY	24,868	Nisshinbo Holdings Inc.	243,298	238,683	
JPY	15,773	Nissin Electric Co. Ltd.	235,757	272,673	
JPY	4,557	Nitta Corp.	137,895	147,310	
JPY	5,931	Noritz Corp.	119,268	109,167	
JPY	4,077	NS United Kaiun Kaisha Ltd.	122,703	156,300	
JPY	3,337	Obara Group Inc.	140,352	126,650	
JPY	7,446	Oiles Corp.	138,546	137,951	
JPY	20,030	OKABE CO. LTD.	157,143	159,291	
JPY	1,766	Okuma Corp.	122,352	99,182	
JPY	20,082	Osaki Electric Co. Ltd.	123,574	103,092	
JPY	6,068	OSG Corp.	133,713	118,877	
JPY	33,231	Penta-Ocean Construction Co. Ltd.	309,895	236,935	
JPY	10,426	Persol Holdings Co. Ltd.	268,698	381,976	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		INDUSTRIALS (cont'd)			
JPY	2,659	PILOT CORP.	113,740	128,334	
JPY	19,714	Recruit Holdings Co. Ltd.	1,209,438	1,507,663	
JPY	287	Sansei Technologies Inc.	2,601	2,449	
JPY	32,314	Sanwa Shutter Corp.	519,419	434,918	
JPY	4,726	SATO HOLDINGS CO.	144,694	114,100	
JPY	4,876	Shibaura Machine Co.	152,336	201,105	
JPY	3,188	SHIBUYA Corp.	114,653	104,559	
JPY	3,294	Shinsho Corp.	127,257	125,379	
JPY	2,309	SMC Corp.	1,721,884	1,965,178	
JPY	12,253	Sodick Co. Ltd.	128,784	110,077	
JPY	31,087	Sojitz Corp.	585,793	589,243	
JPY	9,194	STAR MICRONICS Co. Ltd.	164,425	156,217	
JPY	209,943	Sumitomo Corp.	3,736,746	3,916,067	
JPY	15,448	Sumitomo Heavy Industries Ltd.	529,081	472,599	
JPY	4,442	Taikisha Ltd.	155,414	152,509	
JPY	4,124	Takeuchi Mfg. Co. Ltd.	136,184	123,451	
JPY	19,149	TATSUTA ELECTRIC WIRE AND CABLE CO. LTD.	120,795	100,403	
JPY	9,822	Tocalo Co. Ltd.	147,769	158,915	
JPY	2,180	Torishima Pump Mfg. Co. Ltd.	21,510	22,884	
JPY	38,114	Toshiba Corp.	2,086,758	1,977,506	
JPY	9,643	Toto Ltd.	660,353	559,551	
JPY	34,263	Toyota Tsusho Corp.	1,863,297	1,991,927	
JPY	6,166	TSUBAKI NAKASHIMA Co. Ltd.	111,048	99,357	
JPY	4,967	Tsubakimoto Chain Co.	179,725	172,168	
JPY	8,555	YAMABIKO CORP.	120,129	116,926	
JPY	12,139	Yushin Precision Equipment Co. Ltd.	107,378	100,132	
			78,565,722	80,569,648	20.28
		INFORMATION TECHNOLOGY			
JPY	15,330	Advantest Corp.	1,646,014	1,832,908	
JPY	5,859	Ai Holdings Corp.	143,029	123,652	
JPY	8,087	Amano Corp.	255,776	234,808	
JPY	11,622	Anritsu Corp.	291,463	226,538	
JPY	27,743	Brother Industries Ltd.	740,036	672,844	
JPY	7,172	Canon Electronics Inc.	137,957	124,772	
JPY	153,748	Canon Inc.	4,432,460	4,723,835	
JPY	30,843	Citizen Watch Co. Ltd.	168,936	168,484	
JPY	10,550	Dexerials Corp.	255,294	480,834	
JPY	3,282	Disco Corp.	1,201,617	1,265,424	
JPY	2,988	EIZO Corp.	143,617	132,250	
JPY	8,716	Elematec Corp.	111,260	103,255	
JPY	5,114	ESPEC Corp.	125,071	125,207	
JPY	2,244	Ferrotec Corp.	63,121	104,243	
JPY	34,615	Fujifilm Holdings Corp.	2,923,899	3,237,291	
JPY	7,835	Fujitsu Ltd.	1,511,062	1,695,658	
JPY	11,011	Furuno Electric Co. Ltd.	155,484	146,266	
JPY	6,641	Hakuto Co. Ltd.	140,768	192,896	
JPY	4,612	Hamamatsu Photonics K.K.	333,451	371,328	
JPY	1,297	HIOKI E.E. Corp.	120,978	124,913	
JPY	2,036	Hirose Electric Co. Ltd.	393,600	431,923	
JPY	61,651	Hitachi Ltd.	3,851,197	4,213,086	
JPY	2,538	Horiba Ltd.	207,615	188,196	
JPY	3,285	Ibiden Co. Ltd.	187,939	246,470	
JPY	7,732	INNOTECH CORP.	123,505	127,474	
JPY	7,245	Japan Aviation Electronics Industry Ltd.	148,958	158,227	
JPY	4,296	KAGA ELECTRONICS CO. LTD.	128,204	154,093	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		INFORMATION TECHNOLOGY (cont'd)			
JPY	2,806	Keyence Corp.	1,711,730	2,224,733	
JPY	100,567	Konica Minolta Inc.	565,186	578,041	
JPY	1,631	Lasertec Corp.	327,298	631,361	
JPY	8,587	Macnica Fuji Electronics Holdings Inc.	227,668	259,216	
JPY	10,857	MCJ Co. Ltd.	127,978	128,976	
JPY	55,523	Murata Manufacturing Co. Ltd.	5,497,348	5,576,969	
JPY	16,843	NEC Corp.	1,189,164	981,039	
JPY	13,625	Nippon Electric Glass Co. Ltd.	406,647	440,741	
JPY	45,512	NTT Data Corp.	917,247	1,231,094	
JPY	6,437	Omron Corp.	650,741	809,171	
JPY	4,574	OPTORUN Co. Ltd.	136,966	119,211	
JPY	7,034	Restar Holdings Corp.	156,670	155,548	
JPY	5,864	Rohm Co. Ltd.	695,266	673,462	
JPY	4,299	Ryosan Co. Ltd.	114,394	107,186	
JPY	1,995	SCREEN Holdings Co. Ltd.	235,072	270,698	
JPY	45,423	Seiko Epson Corp.	1,003,437	1,031,877	
JPY	13,584	Shimadzu Corp.	648,212	723,418	
JPY	6,929	Shinko Electric Industries Co. Ltd.	276,832	417,268	
JPY	13,966	SUMCO Corp.	399,617	359,855	
JPY	7,711	Taiyo Yuden Co. Ltd.	477,071	559,939	
JPY	23,788	TDK Corp.	1,258,217	1,171,592	
JPY	3,249	TOA Corp.	33,735	28,796	
JPY	1,664	Tokyo Electron Device Ltd.	102,951	119,920	
JPY	17,664	Tokyo Electron Ltd.	8,982,900	12,842,326	
JPY	4,834	TOKYO SEIMITSU CO. LTD.	274,855	270,426	
JPY	5,069	TOPCON CORP.	121,296	92,245	
JPY	12,925	Trend Micro Inc.	817,900	905,949	
JPY	3,062	ULVAC Inc.	172,743	241,830	
JPY	3,357	Uniden Corp.	120,988	134,589	
JPY	2,107	V Technology Co. Ltd.	108,914	83,087	
JPY	13,811	Wacom Co. Ltd.	119,214	138,769	
JPY	5,827	YAMAICHI ELECTRONICS Co. Ltd.	108,059	148,671	
JPY	8,091	YASKAWA Electric Corp.	479,345	500,557	
JPY	16,335	Yokogawa Electric Corp.	378,527	371,621	
			48,786,499	55,937,056	14.08
		MATERIALS			
JPY	13,241	ADEKA Corp.	324,483	372,837	
JPY	32,417	AGC Inc.	1,811,406	1,952,168	
JPY	12,738	Asahi Holdings Inc.	312,183	286,436	
JPY	150,527	Asahi Kasei Corp.	2,098,356	1,784,893	
JPY	13,199	Chugoku Marine Paints Ltd.	141,251	137,542	
JPY	44,255	Daicel Corp.	438,982	385,924	
JPY	3,707	Daido Steel Co. Ltd.	204,936	169,563	
JPY	4,675	DAIKEN CORP.	128,696	111,330	
JPY	7,422	DAIKI Aluminium Industry Co. Ltd.	98,518	130,016	
JPY	11,809	Denka Co. Ltd.	557,342	487,050	
JPY	12,193	DIC Corp.	407,935	387,330	
JPY	5,015	DOWA HOLDINGS CO. LTD.	262,816	265,974	
JPY	3,761	Fuji Seal International Inc.	104,905	87,378	
JPY	3,644	Fujimi Inc.	195,059	309,779	
JPY	22,361	Hokuetsu Corp.	148,475	176,357	
JPY	99,165	JFE Holdings Inc.	1,934,248	1,595,735	
JPY	7,483	JSP Corp.	140,114	134,204	
JPY	13,715	JSR Corp.	537,825	658,182	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		MATERIALS (cont'd)			
JPY	9,316	Kaneka Corp.	464,251	385,761	
JPY	12,359	Kansai Paint Co. Ltd.	392,356	338,919	
JPY	3,746	KH Neochem Co. Ltd.	121,243	130,667	
JPY	44,508	Kobe Steel Ltd.	327,813	281,699	
JPY	2,218	KROSAKI HARIMA Corp.	112,866	107,415	
JPY	50,883	Kuraray Co. Ltd.	697,994	557,584	
JPY	2,159	KUREHA Corp.	187,066	194,669	
JPY	8,982	KYOEI STEEL LTD.	156,716	139,413	
JPY	14,314	Lintec Corp.	408,717	413,727	
JPY	11,805	Maruichi Steel Tube Ltd.	353,746	329,812	
JPY	145,719	Mitsubishi Chemical Holdings Corp.	1,428,926	1,361,846	
JPY	26,114	Mitsubishi Gas Chemical Co. Inc.	749,030	558,000	
JPY	17,611	Mitsubishi Materials Corp.	465,753	381,525	
JPY	23,999	Mitsui Chemicals Inc.	970,351	813,437	
JPY	6,072	Mitsui Mining & Smelting Co. Ltd.	239,328	208,805	
JPY	13,873	Nihon Parkerizing Co. Ltd.	179,089	171,197	
JPY	3,254	Nippon Carbon Co. Ltd.	163,617	148,842	
JPY	26,270	Nippon Kayaku Co. Ltd.	339,065	341,180	
JPY	16,370	Nippon Paper Industries Co. Ltd.	213,647	195,007	
JPY	20,786	Nippon Sanso Holdings Corp.	517,307	572,975	
JPY	3,508	Nippon Shokubai Co. Ltd.	240,660	204,712	
JPY	4,741	Nippon Soda Co. Ltd.	185,921	172,135	
JPY	123,071	Nippon Steel Corp.	2,768,662	2,535,941	
JPY	3,597	Nippon Yakin Kogyo Co. Ltd.	92,727	89,447	
JPY	9,349	Nissan Chemical Corp.	638,641	685,037	
JPY	15,145	Nitto Denko Corp.	1,521,814	1,476,873	
JPY	7,176	NOF Corp.	470,779	457,331	
JPY	97,174	Oji Holdings Corp.	752,104	593,714	
JPY	3,881	Osaka Soda Co. Ltd.	116,148	129,416	
JPY	23,886	Riken Technos Corp.	146,129	136,245	
JPY	11,019	Sakata Inx Corp.	133,281	120,144	
JPY	3,093	Sanyo Chemical Industries Ltd.	193,283	181,173	
JPY	6,848	Sanyo Special Steel Co. Ltd.	149,358	152,862	
JPY	24,414	Shin-Etsu Chemicals Co. Ltd.	5,099,192	5,334,582	
JPY	10,805	Shin-Etsu Polymer Co. Ltd.	124,214	131,203	
JPY	16,265	Showa Denko K.K.	523,997	430,867	
JPY	5,750	Sumitomo Bakelite Co. Ltd.	320,854	367,713	
JPY	211,104	Sumitomo Chemical Co. Ltd.	1,372,470	1,255,070	
JPY	43,678	Sumitomo Metal Mining Co. Ltd.	2,201,014	2,084,127	
JPY	4,090	T. HASEGAWA CO. LTD.	104,755	121,312	
JPY	12,468	Taiheiyo Cement Corp.	380,597	310,863	
JPY	5,641	Taiyo Ink Manufacturing Co.	181,872	215,331	
JPY	4,203	Takasago International Corp.	134,602	133,238	
JPY	25,550	Teijin Ltd.	526,620	396,570	
JPY	18,756	Tokai Carbon Co. Ltd.	355,927	248,530	
JPY	10,389	Tokuyama Corp.	273,860	208,316	
JPY	3,345	TOKYO OHKA KOGYO CO. Ltd.	260,001	249,504	
JPY	112,129	Toray Industries Inc.	913,813	838,585	
JPY	40,499	Tosoh Corp.	921,110	757,871	
JPY	11,167	Toyo Ink Mfg. Co. Ltd.	259,709	235,798	
JPY	35,274	Toyo Seikan Group Holdings Ltd.	563,771	531,248	
JPY	11,768	Toyobo Co. Ltd.	188,014	162,130	
JPY	17,302	Ube Industries Ltd.	457,738	379,196	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		MATERIALS (cont'd)			
JPY	7,261	VALQUA LTD.	188,384	216,002	
JPY	22,443	Zeon Corp.	382,747	326,681	
			41,481,179	38,934,945	9.80
Total Equities			394,136,727	396,293,856	99.72
Adjustment for transaction costs			(257,378)		
Total Investments			393,879,349	396,293,856	99.72
Unrealized gain (loss) on forward foreign currency contract(s)				70,564	0.02
Other Net Assets (Liabilities)				1,035,110	0.26
Net Assets Attributable to Holders of Redeemable Units				397,399,530	100.00

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	January 5, 2022	JPY	237,545,000	CAD	2,651,398	89.59	(45,737)
JPMorgan Chase Bank, New York	A-1	February 4, 2022	CAD	2,782,493	JPY	249,235,000	0.01	47,865
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	2,674,097	JPY	237,545,000	0.01	68,436
Total Foreign Currency Forward Contract(s) Value								70,564

*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

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 December 31, 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	116	(46)	-	70
Derivative assets - Swaps and swaptions	-	-	-	-
Total	116	(46)	-	70
Derivative liabilities - Foreign currency forward contracts	(46)	46	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(46)	46	-	-

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	17	-	-	17
Derivative assets - Swaps and swaptions	-	-	-	-
Total	17	-	-	17
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

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

CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	412	4
Soft dollar commissions [†]	144	-

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
Number of redeemable units at the beginning of year	100,000	200,000	700,000	500,000
Redeemable units issued for cash	200,000	-	15,800,000	200,000
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	(200,000)	(100,000)	(1,400,000)	-
Number of redeemable units at the end of year	100,000	100,000	15,100,000	700,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 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 December 31 (in \$000's)

	2021	2020
Loaned	48,517	229
Collateral (non-cash)	54,657	241

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	170	-
Charges	(68)	-
Securities lending revenue	102	-
Charges as a % of gross securities lending revenue	40.0	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	200
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

Credit Risk

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

Other Price Risk

As at December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
WisdomTree Japan Equity Total Return Index	25,984,224

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 December 31, 2021~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Japanese Yen	397,385	(2,735)	394,650	99.3
Total	397,385	(2,735)	394,650	99.3

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)
Total	2,373	(2,379)	(6)	(0.3)

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
Total	17,566	-	17,566	99.2

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

As at December 31, 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 \$39,465,000 (December 31, 2020 - \$1,758,000). In practice, the actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at December 31, 2021 and 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 December 31, 2021

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	396,294	-	-	396,294
Derivatives, net	-	70	-	70
Total	396,294	70	-	396,364

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

CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements

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
Total	19,881	17	-	19,898

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements

Statements of Financial Position

as at December 31

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

	2021	2020
Assets		
Current assets		
Investments	41,351	19,456
Investments pledged as collateral	-	-
Cash	109	234
Unrealized gain on futures and foreign currency forward contracts	400	240
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	6	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	67	33
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	8	-
Receivable for unit subscriptions	-	-
	41,941	19,963
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	230	-
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	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	176
Management fees payable	12	5
Accounts payable and accrued liabilities	10	2
Foreign capital gains tax	-	-
	260	183
Net assets attributable to holders of redeemable units	41,681	19,780

Statements of Financial Position (cont'd)

as at December 31

(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:	
	2021	2020	2021	2020	2021	2020
Hedged Units	16,656	14,482	30.78	24.50	541,082	591,082
Non-Hedged						
Units	25,025	5,298	33.37	26.49	750,000	200,000

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

CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

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

	2021	2020
Income		
Net gain (loss) on investments and derivatives		
Dividends	1,027	595
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	2,680	(1,203)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	3,676	(461)
Total net gain (loss) on investments and derivatives	7,383	(1,069)
Other income		
Foreign exchange gain (loss) on cash	(54)	5
Securities lending revenue (Note 6)	2	-
Fees rebate	37	-
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	(15)	5
Total income	7,368	(1,064)
Expenses		
Management fees (Note 5)	111	57
Commissions and other portfolio transaction costs	35	9
Independent review committee fees	1	-
Securities borrowing fees (Note 2)	-	-
Custody fees	-	-
Unitholders reporting costs	-	-
Audit fees	-	-
Legal fees	-	-
Interest expense	-	-
Withholding taxes	134	91
Harmonized sales tax	10	5
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Other expenses	-	-
Total expenses	291	162
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	7,077	(1,226)

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(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	3,917	(1,677)	7.07	(2.90)	553,959	577,967
Non-Hedged						
Units	3,160	451	6.60	3.67	478,904	122,814

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

CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2021	2020	2021	2020	2021	2020
Net assets attributable to holders of redeemable units at the beginning of year	14,482	16,349	5,298	1,487	19,780	17,836
Increase (decrease) in net assets attributable to holders of redeemable units	3,917	(1,677)	3,160	451	7,077	(1,226)
Distributions to holders of redeemable units						
From net investment income	(312)	(312)	(441)	(126)	(753)	(438)
From net realized gains	-	-	-	-	-	-
Return of capital	-	(1)	-	-	-	(1)
Total distributions to holders of redeemable units	(312)	(313)	(441)	(126)	(753)	(439)
Redeemable unit transactions						
Proceeds from redeemable units issued	-	1,054	18,448	4,692	18,448	5,746
Reinvestment of distributions to holders of redeemable units	-	-	156	-	156	-
Redemption of redeemable units	(1,431)	(931)	(1,596)	(1,206)	(3,027)	(2,137)
Net increase (decrease) from redeemable unit transactions	(1,431)	123	17,008	3,486	15,577	3,609
Net increase (decrease) in net assets attributable to holders of redeemable units	2,174	(1,867)	19,727	3,811	21,901	1,944
Net assets attributable to holders of redeemable units at the end of year	16,656	14,482	25,025	5,298	41,681	19,780

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

CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2021	2020
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	7,077	(1,226)
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(2,680)	1,203
Unrealized foreign exchange (gain) loss on cash	1	(1)
Commissions and other portfolio transaction costs	35	9
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(3,676)	461
Proceeds from sale and maturity of investments and derivatives	17,866	12,051
Purchase of investments and derivatives	(31,721)	(15,503)
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	(34)	(1)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in management fees payable	8	1
Change in other accounts receivable and payable	2	2
Amortization interest earned	-	-
Net cash from (used in) operating activities	(13,122)	(3,004)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(773)	(399)
Proceeds from issuance of redeemable units	13,838	4,571
Amounts paid on redemption of redeemable units	(67)	(959)
Net cash from (used in) financing activities	12,998	3,213
Unrealized foreign exchange gain (loss) on cash	(1)	1
Net increase (decrease) in cash	(124)	209
Cash (bank overdraft), beginning of year	234	24
Cash (bank overdraft), end of year	109	234
Supplementary Information:		
Dividends received, net of withholding tax*	860	503
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 December 31, 2021

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
COMMUNICATION SERVICES					
USD	21	Cable One Inc.	45,895	46,844	
USD	7,085	Interpublic Group of Cos. Inc. (The)	240,992	335,634	
USD	581	New York Times Co. (The), Class 'A'	30,549	35,497	
USD	3,133	News Corp., Class 'A'	80,054	88,417	
USD	652	Nexstar Media Group Inc., Class 'A'	99,032	124,520	
USD	4,945	Omnicom Group Inc.	458,508	458,317	
USD	3,583	TEGNA Inc.	76,452	84,120	
USD	1,024	Warner Music Group Corp., Class 'A'	53,569	55,931	
			1,085,051	1,229,280	2.95
CONSUMER DISCRETIONARY					
USD	772	Acushnet Holdings Corp.	44,064	51,835	
USD	624	Advance Auto Parts Inc.	165,405	189,344	
USD	2,575	American Eagle Outfitters Inc.	78,890	82,473	
USD	1,838	Aramark	80,886	85,675	
USD	2,107	BorgWarner Inc.	118,219	120,123	
USD	623	Brunswick Corp.	65,277	79,382	
USD	563	Carter's Inc.	74,923	72,086	
USD	296	Choice Hotels International Inc.	54,335	58,407	
USD	97	Churchill Downs Inc.	18,999	29,558	
USD	588	Columbia Sportswear Co.	74,394	72,475	
USD	894	Dick's Sporting Goods Inc.	86,924	130,038	
USD	45	Dillard's Inc., Class 'A'	14,708	13,947	
USD	1,636	Foot Locker Inc.	98,084	90,290	
USD	5,981	Gap Inc. (The)	127,030	133,534	
USD	2,838	Gentex Corp.	109,461	125,109	
USD	4,550	H&R Block Inc.	122,804	135,600	
USD	7,004	Hanesbrands Inc.	151,996	148,134	
USD	1,434	Harley-Davidson Inc.	70,561	68,367	
USD	2,201	Hasbro Inc.	283,965	283,371	
USD	1,706	Kohl's Corp.	108,591	106,584	
USD	598	Lear Corp.	133,329	138,391	
USD	3,028	Leggett & Platt Inc.	175,780	157,654	
USD	83	Lithia Motors Inc., Class 'A'	28,756	31,177	
USD	2,957	LKQ Corp.	214,283	224,540	
USD	3,800	Macy's Inc.	125,996	125,842	
USD	338	Marriott Vacations Worldwide Corp.	67,473	72,248	
USD	92	Murphy USA Inc.	15,691	23,187	
USD	10,114	Newell Brands Inc.	291,886	279,415	
USD	348	Papa John's International Inc.	57,335	58,754	
USD	1,206	Penske Automotive Group Inc.	101,932	163,567	
USD	788	Polaris Inc.	116,041	109,556	
USD	1,520	PulteGroup Inc.	105,272	109,903	
USD	61	PVH Corp.	7,702	8,229	
USD	633	Ralph Lauren Corp.	95,111	95,173	
USD	1,922	Service Corp. International	120,907	172,593	
USD	167	Shutterstock Inc.	23,454	23,423	
USD	3,758	Tapestry Inc.	205,193	192,999	
USD	1,327	Tempur Sealy International Inc.	78,325	78,944	
USD	737	Texas Roadhouse Inc., Class 'A'	80,549	83,233	
USD	505	Thor Industries Inc.	65,136	66,288	
USD	676	Toll Brothers Inc.	41,415	61,901	
USD	1,366	Travel + Leisure Co.	84,537	95,502	
USD	244	Vail Resorts Inc.	102,087	101,206	
USD	2,798	Wendy's Co. (The)	76,063	84,413	
USD	865	Whirlpool Corp.	258,038	256,762	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
CONSUMER DISCRETIONARY (cont'd)					
USD	1,018	Williams-Sonoma Inc.	158,359	217,792	
USD	74	Wingstop Inc.	14,127	16,175	
USD	1,284	Wyndham Hotels & Resorts Inc.	121,539	145,609	
			4,915,832	5,270,808	12.65
CONSUMER STAPLES					
USD	5,287	Albertsons Cos. Inc., Class 'A'	118,996	201,904	
USD	6,264	Campbell Soup Co.	346,792	344,361	
USD	150	Casey's General Stores Inc.	33,739	37,446	
USD	11	Coca-Cola Consolidated Inc.	7,588	8,616	
USD	10,921	Conagra Brands Inc.	456,551	471,766	
USD	6,002	Flowers Foods Inc.	176,584	208,559	
USD	1,043	Ingredion Inc.	123,809	127,501	
USD	1,896	J.M. Smucker Co. (The)	329,512	325,743	
USD	334	Lancaster Colony Corp.	73,792	69,965	
USD	3,690	Reynolds Consumer Products Inc.	140,564	146,565	
USD	2	Seaboard Corp.	10,187	9,955	
USD	396	Spectrum Brands Holdings Inc.	39,779	50,954	
			1,857,893	2,003,335	4.81
ENERGY					
USD	26,175	Antero Midstream Corp.	302,243	320,506	
USD	4,066	APA Corp.	118,773	138,303	
USD	1,983	Chesapeake Energy Corp.	157,399	161,842	
USD	2,408	Civitas Resources Inc.	168,569	149,163	
USD	5,752	Continental Resources Inc.	317,766	325,673	
USD	11,984	Coterra Energy Inc.	252,656	288,024	
USD	2,838	DT Midstream Inc.	169,116	172,245	
USD	15,347	Equitrans Midstream Corp.	188,035	200,732	
USD	3,946	HollyFrontier Corp.	161,073	163,621	
USD	6,931	Marathon Oil Corp.	86,383	143,960	
USD	547	Matador Resources Co.	25,830	25,546	
USD	1,652	Murphy Oil Corp.	56,517	54,562	
USD	3,646	NOV Inc.	62,718	62,493	
USD	3,806	Ovintiv Inc.	157,267	162,245	
USD	800	PDC Energy Inc.	49,163	49,363	
USD	1,521	Targa Resources Corp.	77,196	100,509	
USD	59	Texas Pacific Land Corp.	93,382	93,206	
			2,444,086	2,611,993	6.27
FINANCIALS					
USD	8	Affiliated Managers Group Inc.	1,195	1,665	
USD	4,200	Ally Financial Inc.	259,644	252,942	
USD	1,191	American Financial Group Inc.	162,331	206,880	
USD	2,227	Ares Management Corp., Class 'A'	150,655	228,941	
USD	569	Assurant Inc.	97,118	112,181	
USD	2,822	Bank OZK	126,604	166,098	
USD	4,866	Blue Owl Capital Inc.	90,837	91,775	
USD	1,174	BOK Financial Corp.	119,449	156,658	
USD	2,919	Cadence Bank	110,258	109,996	
USD	887	CBOE Global Markets Inc.	123,361	146,310	
USD	1,625	CIT Group Inc.	98,024	105,532	
USD	5,403	CNA Financial Corp.	292,629	301,266	
USD	828	Cohen & Steers Inc.	85,386	96,893	
USD	2,434	Comerica Inc.	262,045	267,863	
USD	1,516	Commerce Bancshares Inc.	123,543	131,820	
USD	846	Cullen/Frost Bankers Inc.	107,755	134,914	
USD	2,068	East West Bancorp Inc.	155,611	205,820	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		FINANCIALS (cont'd)			
USD	569	Erie Indemnity Co., Class 'A'	138,344	138,668	
USD	671	Evercore Inc., Class 'A'	102,485	115,307	
USD	2,504	First American Financial Corp.	184,115	247,788	
USD	12	First Citizens Bancshares Inc.	9,404	12,596	
USD	1,416	First Financial Bankshares Inc.	74,311	91,063	
USD	11,144	First Horizon National Corp.	213,586	230,198	
USD	9,912	Franklin Resources Inc.	354,737	419,904	
USD	1,400	Glacier Bancorp Inc.	85,835	100,412	
USD	501	Globe Life Inc.	59,089	59,394	
USD	413	Hamilton Lane Inc., Class 'A'	54,834	54,134	
USD	1,091	Hancock Whitney Corp.	68,126	69,031	
USD	659	Hanover Insurance Group Inc.	104,929	109,252	
USD	2,117	Home Bancshares Inc.	58,049	65,207	
USD	700	Houlihan Lokey Inc.	66,494	91,663	
USD	293	Interactive Brokers Group Inc., Class 'A'	21,491	29,435	
USD	5,430	Jefferies Financial Group Inc.	203,377	266,505	
USD	40	Kinsale Capital Group Inc.	10,657	12,037	
USD	2,795	Lincoln National Corp.	238,664	241,336	
USD	646	Loews Corp.	47,108	47,199	
USD	284	LPL Financial Holdings Inc.	37,971	57,512	
USD	158	MarketAxess Holdings Inc.	80,325	82,197	
USD	4,127	MGIC Investment Corp.	68,509	75,279	
USD	148	Morningstar Inc.	37,766	64,025	
USD	14,678	New York Community Bancorp Inc.	206,950	226,702	
USD	9,485	Old Republic International Corp.	270,923	294,912	
USD	6,043	OneMain Holdings Inc.	388,428	382,509	
USD	2,257	PacWest Bancorp	127,966	128,960	
USD	10,180	People's United Financial Inc.	205,050	229,472	
USD	328	Pinnacle Financial Partners Inc.	30,165	39,623	
USD	1,565	Popular Inc.	124,906	162,410	
USD	424	Primerica Inc.	74,874	82,205	
USD	1,474	Prosperity Bancshares Inc.	129,711	134,806	
USD	1,087	Reinsurance Group of America Inc.	164,352	150,549	
USD	364	RLI Corp.	45,313	51,616	
USD	963	SEI Investments Co.	74,531	74,234	
USD	735	Selective Insurance Group Inc.	68,447	76,183	
USD	452	ServisFirst Bancshares Inc.	46,948	48,565	
USD	3,990	SLM Corp.	75,486	99,277	
USD	970	South State Corp.	98,382	98,295	
USD	1,231	Sterling Bancorp	33,303	40,159	
USD	746	Stifel Financial Corp.	50,025	66,452	
USD	2,332	Synovus Financial Corp.	112,038	141,210	
USD	9,934	TFS Financial Corp.	234,463	224,555	
USD	196	Tradeweb Markets Inc., Class 'A'	18,895	24,828	
USD	587	UMB Financial Corp.	58,865	78,789	
USD	7,797	Umpqua Holdings Corp.	169,663	189,761	
USD	2,851	United Bankshares Inc.	125,601	130,839	
USD	5,908	Unum Group	204,810	183,620	
USD	7,205	Valley National Bancorp	105,155	125,317	
USD	797	Voya Financial Inc.	59,911	66,851	
USD	991	W.R. Berkley Corp.	103,825	103,281	
USD	366	Walker & Dunlop Inc.	66,545	69,853	
USD	1,501	Webster Financial Corp.	92,470	106,023	
USD	1,151	Western Alliance Bancorp	108,558	156,734	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		FINANCIALS (cont'd)			
USD	450	Wintrust Financial Corp.	39,238	51,697	
USD	2,123	Zions Bancorporation NA	169,989	169,615	
			8,572,437	9,607,598	23.05
		HEALTH CARE			
USD	261	Bruker Corp.	20,094	27,703	
USD	6,711	Cardinal Health Inc.	422,287	437,103	
USD	40	Chemed Corp.	23,522	26,768	
USD	1,075	Dentsply Sirona Inc.	73,847	75,864	
USD	1,057	Encompass Health Corp.	95,235	87,256	
USD	87	Ensign Group Inc. (The)	9,002	9,240	
USD	8,409	Organon & Co.	312,043	323,896	
USD	2,237	Premier Inc., Class 'A'	100,552	116,498	
USD	115	Teleflex Inc.	46,985	47,784	
USD	273	Universal Health Services Inc., Class 'B'	44,891	44,776	
			1,148,458	1,196,888	2.87
		INDUSTRIALS			
USD	1,053	A. O. Smith Corp.	82,439	114,352	
USD	213	AAON Inc.	16,905	21,401	
USD	53	Acuity Brands Inc.	10,732	14,194	
USD	7,509	ADT Inc.	77,714	79,882	
USD	300	AGCO Corp.	39,777	44,028	
USD	1,147	Air Lease Corp.	58,557	64,173	
USD	338	Armstrong World Industries Inc.	38,388	49,647	
USD	925	BWX Technologies Inc.	67,751	56,023	
USD	1,567	C.H. Robinson Worldwide Inc.	208,747	213,342	
USD	274	Carlisle Cos. Inc.	55,827	85,997	
USD	867	Crane Co.	92,604	111,568	
USD	124	Curtiss-Wright Corp.	18,192	21,751	
USD	1,637	Donaldson Co. Inc.	120,319	122,711	
USD	127	EMCOR Group Inc.	16,113	20,465	
USD	299	Exponent Inc.	32,279	44,150	
USD	785	Fortune Brands Home & Security Inc.	104,678	106,150	
USD	311	Franklin Electric Co. Inc.	29,222	37,200	
USD	1,438	Graco Inc.	146,736	146,648	
USD	199	Herc Holdings Inc.	41,859	39,408	
USD	646	Hubbell Inc.	134,959	170,189	
USD	592	Huntington Ingalls Industries Inc.	149,908	139,840	
USD	517	Insperty Inc.	58,272	77,241	
USD	437	ITT Inc.	44,257	56,489	
USD	46	John Bean Technologies Corp.	7,204	8,935	
USD	655	Knight-Swift Transportation Holdings Inc.	36,110	50,491	
USD	208	Korn Ferry	20,433	19,925	
USD	193	Landstar System Inc.	34,043	43,705	
USD	238	Lennox International Inc.	88,273	97,651	
USD	844	Lincoln Electric Holdings Inc.	124,638	148,901	
USD	837	ManpowerGroup Inc.	108,896	103,049	
USD	2,908	Masco Corp.	254,692	258,303	
USD	275	MSA Safety Inc.	49,729	52,513	
USD	388	Nordson Corp.	131,976	125,287	
USD	513	Oshkosh Corp.	65,832	73,140	
USD	655	Owens Corning	66,309	74,983	
USD	172	Quanta Services Inc.	15,505	24,947	
USD	479	Regal Rexnord Corp.	75,557	103,114	
USD	1,365	Robert Half International Inc.	129,306	192,557	
USD	3,538	Rollins Inc.	147,151	153,103	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
INDUSTRIALS (cont'd)					
USD	1,336	Ryder System Inc.	115,443	139,304	
USD	300	Simpson Manufacturing Co. Inc.	37,577	52,775	
USD	840	Snap-On Inc.	202,629	228,855	
USD	199	Tetra Tech Inc.	26,348	42,743	
USD	138	Textron Inc.	12,978	13,476	
USD	766	Timken Co. (The)	66,929	67,139	
USD	948	Toro Co. (The)	113,222	119,809	
USD	147	Valmont Industries Inc.	37,539	46,580	
USD	125	Vertiv Holdings Co.	3,631	3,948	
USD	733	Watsco Inc.	226,032	290,106	
USD	127	Watts Water Technologies Inc., Class 'A'	21,076	31,193	
USD	218	Woodward Governor Co.	28,461	30,185	
USD	233	Zurn Water Solutions Corp.	12,886	10,728	
			3,906,640	4,444,294	10.66
INFORMATION TECHNOLOGY					
USD	1,217	Amkor Technology Inc.	30,018	38,163	
USD	163	Azenta Inc.	14,917	21,260	
USD	395	Bentley Systems Inc., Class 'B'	23,863	24,148	
USD	1,326	Booz Allen Hamilton Holding Corp.	143,407	142,220	
USD	1,001	CDK Global Inc.	65,408	52,852	
USD	1,327	Citrix Systems Inc.	141,859	158,778	
USD	347	Cognex Corp.	33,637	34,132	
USD	263	Concentrix Corp.	56,947	59,424	
USD	649	Dolby Laboratories Inc., Class 'A'	71,237	78,171	
USD	661	Jabil Inc.	38,298	58,822	
USD	496	Jack Henry & Associates Inc.	103,534	104,772	
USD	4,786	Juniper Networks Inc.	160,224	216,190	
USD	782	KBR Inc.	33,057	47,105	
USD	1,299	Leidos Holdings Inc.	147,433	146,078	
USD	145	Littelfuse Inc.	40,840	57,718	
USD	502	Maximus Inc.	50,254	50,591	
USD	177	MKS Instruments Inc.	32,514	38,996	
USD	2,003	National Instruments Corp.	107,902	110,646	
USD	6,915	NortonLifeLock Inc.	209,043	227,249	
USD	51	Pegasystems Inc.	6,897	7,214	
USD	349	Power Integration Inc.	35,386	41,008	
USD	565	Science Applications International Corp.	63,029	59,742	
USD	653	Switch Inc., Class 'A'	22,273	23,657	
USD	414	SYNNEX Corp.	56,941	59,889	
USD	299	TTEC Holdings Inc.	33,870	34,248	
USD	148	Universal Display Corp.	34,322	30,896	
USD	469	Vontier Corp.	18,318	18,231	
			1,775,428	1,942,200	4.66
MATERIALS					
USD	142	Advanced Drainage Systems Inc.	17,552	24,452	
USD	963	Alcoa Corp.	62,486	72,577	
USD	478	AptarGroup Inc.	78,006	74,057	
USD	378	Ashland Global Holdings Inc.	38,863	51,478	
USD	880	Avient Corp.	49,060	62,281	
USD	101	Balchem Corp.	15,212	21,540	
USD	1,083	Celanese Corp.	222,220	230,232	
USD	2,527	CF Industries Holdings Inc.	139,849	226,250	
USD	3,099	Chemours Co. (The)	118,858	131,558	
USD	541	Crown Holdings Inc.	73,337	75,701	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		MATERIALS (cont'd)			
USD	223	Eagle Materials Inc.	46,179	46,956	
USD	1,964	Eastman Chemical Co.	292,577	300,384	
USD	1,981	Element Solutions Inc.	51,182	60,842	
USD	1,331	FMC Corp.	179,026	185,016	
USD	2,600	Graphic Packaging Holding Co.	54,377	64,133	
USD	2,912	Huntsman Corp.	92,051	128,482	
USD	763	Louisiana Pacific Corp.	42,351	75,620	
USD	1,865	Mosaic Co. (The)	60,369	92,690	
USD	2,058	Olin Corp.	93,578	149,740	
USD	1,618	Packaging Corp. of America	271,755	278,657	
USD	74	Quaker Chemical Corp.	22,564	21,602	
USD	968	Reliance Steel & Aluminum Co.	156,627	198,634	
USD	542	Royal Gold Inc.	75,174	72,132	
USD	1,259	RPM International Inc.	156,765	160,850	
USD	607	Scotts Miracle-Gro Co. (The), Class 'A'	120,832	123,620	
USD	1,091	Sealed Air Corp.	69,614	93,113	
USD	602	Sensient Technologies Corp.	60,430	76,196	
USD	838	Silgan Holdings Inc.	40,209	45,412	
USD	1,702	Sonoco Products Co.	132,436	124,634	
USD	1,990	Steel Dynamics Inc.	117,636	156,246	
USD	475	UFP Industries Inc.	38,845	55,284	
USD	1,358	United States Steel Corp.	38,655	40,901	
USD	2,234	Valvoline Inc.	76,165	105,378	
USD	918	Westlake Chemical Corp.	93,814	112,790	
USD	3,358	WestRock Co.	187,676	188,428	
			3,386,330	3,927,866	9.42
		REAL ESTATE			
USD	561	Agree Realty Corp.	48,002	50,640	
USD	1,019	American Campus Communities Inc.	56,851	73,846	
USD	996	American Homes 4 Rent, Class 'A'	43,588	54,944	
USD	1,484	Americold Realty Trust	66,873	61,553	
USD	1,082	Apartment Income REIT Corp.	73,532	74,826	
USD	3,687	Brixmor Property Group Inc.	90,521	118,509	
USD	2,100	Broadstone Net Lease Inc., Class 'A'	66,228	65,932	
USD	984	Cousins Properties Inc.	45,329	50,137	
USD	2,151	CubeSmart	106,863	154,847	
USD	1,195	Douglas Emmett Inc.	53,042	50,639	
USD	215	EastGroup Properties Inc.	38,814	61,967	
USD	977	Equity Lifestyle Properties Inc.	82,927	108,335	
USD	140	eXp World Holdings Inc.	5,884	5,966	
USD	532	Federal Realty Investment Trust	87,609	91,737	
USD	8,530	Fidelity National Financial Inc.	461,847	563,023	
USD	687	First Industrial Realty Trust Inc.	39,595	57,529	
USD	4,275	Gaming and Leisure Properties Inc.	225,496	263,137	
USD	1,151	Healthcare Realty Trust Inc.	45,057	46,066	
USD	2,603	Healthcare Trust of America Inc., Class 'A'	93,887	109,942	
USD	1,472	Highwoods Properties Inc.	84,099	83,027	
USD	116	Innovative Industrial Properties Inc.	28,277	38,578	
USD	4,725	Iron Mountain Inc.	229,824	312,771	
USD	1,111	Kilroy Realty Corp.	96,458	93,400	
USD	5,588	Kimco Realty Corp.	137,305	174,240	
USD	1,648	Kite Realty Group Trust	43,371	45,403	
USD	952	Lamar Advertising Co., Class 'A'	120,650	146,073	
USD	633	Life Storage Inc.	69,960	122,653	

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 December 31, 2021 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		REAL ESTATE (cont'd)			
USD	2,736	LXP Industrial Trust	39,761	54,059	
USD	1,435	Macerich Co. (The)	31,363	31,367	
USD	2,528	National Retail Properties Inc.	144,374	153,718	
USD	786	National Storage Affiliates Trust	64,552	68,802	
USD	4,640	Omega Healthcare Investors Inc.	166,316	173,675	
USD	2,275	Physicians Realty Trust	52,466	54,188	
USD	200	PS Business Parks Inc.	36,376	46,593	
USD	1,246	Rayonier Inc.	52,885	63,613	
USD	1,212	Regency Centers Corp.	111,988	115,521	
USD	413	Rexford Industrial Realty Inc.	26,315	42,374	
USD	109	Safehold Inc.	10,291	11,010	
USD	1,031	SL Green Realty Corp.	103,684	93,509	
USD	2,144	Spirit Realty Capital Inc.	122,338	130,694	
USD	1,762	STAG Industrial Inc.	78,390	106,895	
USD	3,851	STORE Capital Corp.	156,804	167,573	
USD	401	Terreno Realty Corp. REIT	31,025	43,263	
USD	3,088	WP Carey Inc.	313,558	320,500	
			4,084,375	4,757,074	11.41
		UTILITIES			
USD	9,534	AES Corp. (The)	289,519	293,059	
USD	4,015	Alliant Energy Corp.	307,390	312,192	
USD	2,202	Atmos Energy Corp.	275,032	291,828	
USD	1,309	Black Hills Corp.	108,515	116,851	
USD	8,926	CenterPoint Energy Inc.	319,369	315,130	
USD	3,715	Clearway Energy Inc.	141,120	169,315	
USD	3,144	Essential Utilities Inc.	177,986	213,525	
USD	6,758	Evergy Inc.	583,775	586,516	
USD	2,154	Hawaiian Electric Industries Inc.	108,200	113,075	
USD	1,206	IDACORP Inc.	148,862	172,858	
USD	5,352	MDU Resources Group Inc.	193,462	208,787	
USD	2,332	National Fuel Gas Co.	149,040	188,614	
USD	7,809	NiSource Inc.	246,280	272,731	
USD	4,835	NRG Energy Inc.	225,158	263,479	
USD	7,771	OGE Energy Corp.	332,887	377,274	
USD	197	Ormat Technologies Inc.	18,558	19,761	
USD	1,728	Portland General Electric Co.	101,049	115,674	
USD	5,666	UGI Corp.	309,991	329,046	
			4,036,193	4,359,715	10.46
Total Equities			37,212,723	41,351,051	99.21
Adjustment for transaction costs			(5,043)		
Total Investments			37,207,680	41,351,051	99.21
Unrealized gain (loss) on forward foreign currency contract(s)				169,756	0.41
Other Net Assets (Liabilities)				160,095	0.38
Net Assets Attributable to Holders of Redeemable Units				41,680,902	100.00

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 December 31, 2021 (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	January 5, 2022	CAD	350,788	USD	275,000	1.28	2,926
Bank of Montreal	A-1	January 5, 2022	USD	600,000	CAD	776,147	0.77	(17,177)
HSBC Bank, Toronto	A-1	January 5, 2022	CAD	326,445	USD	255,000	1.28	3,883
Morgan Stanley & Co. International PLC	A-1	January 5, 2022	CAD	16,417,011	USD	12,840,000	1.28	175,053
Royal Bank of Canada	A-1+	January 5, 2022	CAD	374,486	USD	290,000	1.29	7,650
Toronto-Dominion Bank (The)	A-1+	January 5, 2022	USD	330,000	CAD	422,897	0.78	(5,463)
Toronto-Dominion Bank (The)	A-1+	January 5, 2022	USD	12,730,000	CAD	16,309,982	0.78	(207,169)
Toronto-Dominion Bank (The)	A-1+	February 4, 2022	CAD	16,597,998	USD	12,955,000	1.28	210,053
Total Foreign Currency Forward Contract(s) Value								169,756

*Credit rating provided by S&P Global Ratings.

CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements

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 December 31, 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	400	(213)	-	187
Derivative assets - Swaps and swaptions	-	-	-	-
Total	400	(213)	-	187
Derivative liabilities - Foreign currency forward contracts	(230)	213	-	(17)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(230)	213	-	(17)

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	-	-	-	-
Total	240	-	-	240
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

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

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2021	2020
Brokerage commissions	9	5
Soft dollar commissions [†]	3	-

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2021	2020	2021	2020
Number of redeemable units at the beginning of year	591,082	591,082	200,000	50,000
Redeemable units issued for cash	-	50,000	600,000	200,000
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	(50,000)	(50,000)	(50,000)	(50,000)
Number of redeemable units at the end of year	541,082	591,082	750,000	200,000

[†]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

Management Fee Rate (Note 5)

as at December 31, 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 December 31 (in \$000's)

	2021	2020
Loaned	2,310	314
Collateral (non-cash)	2,426	330

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2021	2020
Gross securities lending revenue	5	-
Charges	(3)	-
Securities lending revenue	2	-
Charges as a % of gross securities lending revenue	54.2	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2021
Capital loss carried forward:	788
Non-capital losses expiring:	
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
2041	-
Total	-

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

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 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
Total	100.0

Credit Risk

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

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

as at December 31, 2020

Credit Rating [^] *	Net Assets (%)
AA/Aa/A+	1.2
Total	1.2

[^]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 December 31, 2021 and 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 December 31, 2021

Benchmark	(\$)
WisdomTree U.S. MidCap Dividend Total Return Index	4,020,633

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 December 31, 2021[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	41,429	(16,388)	25,041	60.1
Total	41,429	(16,388)	25,041	60.1

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	14,270	(14,129)	141	1.0
Total	14,270	(14,129)	141	1.0

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	5,220	-	5,220	98.5
Total	5,220	-	5,220	98.5

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

As at December 31, 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 \$2,504,000 (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 December 31, 2021 and 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

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 December 31, 2021

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	41,351	-	-	41,351
Derivatives, net	-	170	-	170
Total	41,351	170	-	41,521

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
Total	19,455	240	-	19,695

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2021 and 2020.

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

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements

1. THE FUNDS

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

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

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

On July 1, 2020, CI ETF Investment Management Inc. amalgamated with CI Investments Inc. (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 August 1, 2021, the Funds' registered address changed 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 March 11, 2022. 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).

ETF	TSX Ticker Symbol	Hedged Units	Non-Hedged Units	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 / EHE.B	12-Jul-16	08-Aug-17	-
CI WisdomTree International Quality Dividend Growth Index ETF	IQD / IQD.B	12-Jul-16	12-Jul-16	-
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF	DQI	-	-	12-Jul-16
CI WisdomTree Japan Equity Index ETF	JAPN / JAPN.B	01-Aug-18	01-Aug-18	-
CI WisdomTree U.S. MidCap Dividend Index ETF	UMI / UMI.B	19-Sep-17	19-Sep-17	-
CI WisdomTree U.S. Quality Dividend Growth Index ETF	DGR / DGR.B	12-Jul-16	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	In respect of the Hedged Units, 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. In respect of the Non-Hedged Units, the Fund seeks to track, to the extent reasonably possible, the performance of the S&P China 500 Index before fees and expenses.
CI ONE Global Equity ETF	The Fund seeks to provide a 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 WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

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

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

Effective as of close of business on April 16, 2021, the following Funds merged:

Terminating Fund	Continuing Fund
CI 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 (NAV) 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

The Statements of Financial Position are as at December 31, 2021 and 2020, as applicable. The Statements of Comprehensive Income, Changes in Net Assets Attributable to Holders of Redeemable Units and Cash Flows are for the years ended December 31, 2021 and 2020, except for Funds established during either year, in which case the information provided relates to the years from inception to December 31, 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 that 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 NAV 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.

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

c. Cash

Cash comprises 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, which is 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

NAV per unit of each class is calculated at the end of each valuation 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.

The NAV of each class is computed by calculating the value of that class's proportionate share of the Fund's assets less that class's 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 December 31, 2021 and 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 year 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 year end is disclosed in the Fund Specific Notes to Financial Statements of each of the Funds, as applicable.

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

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/funds' 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).

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 that are puttable at the holder's option and entitle the holder to a proportional stake in each ETF's NAV. 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 year's financial statements. Certain balances have been combined or disaggregated in order to conform to the current year'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 year. 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.

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

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 NAV 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.

Each Fund manages its capital in accordance with its investment objectives and strategies outlined in Note 1 and the risk management practices disclosed in Note 10 and endeavours 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 (IRC) 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 the Manager.

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

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

the reporting year, a Fund may have received a management and/or administration fee rebate from the underlying fund's/funds' 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, which 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 the 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 year are required to be distributed to unitholders such that no income tax is payable by each of the Funds. As a result, the Funds do not record income taxes. Since the Funds do not record income taxes, the tax benefit of capital and non-capital losses has not been reflected in the Statements of Financial Position as a deferred income tax asset. Income tax on net realized capital gains not paid or payable will generally be recoverable by virtue of refunding provisions contained in the *Income Tax Act* (Canada) and provincial income tax legislation, as redemptions occur. Occasionally, the Funds may distribute more than they earn. This excess distribution is a return of capital and is not taxable to unitholders.

Refer to the Loss Carry Forwards table in the Fund Specific Notes to Financial Statements for further information relating to loss carry forwards.

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.

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 years ended December 31, 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 years.

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 years ended December 31, 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 years.

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 years ended December 31, 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.

Interbank offered rate transition

Effective December 31, 2021, the publication of London Interbank Offered Rate (LIBOR) has ceased for all Sterling, Japanese yen, Swiss franc, and Euro settings as well as the 1-week and 2-month U.S. LIBOR settings. In addition, the overnight one-month, three-month, six-month and 12-month U.S. LIBOR settings will cease to be published after June 30, 2023.

The global benchmark rate reform initiative to transition from LIBOR to alternative reference rates may impact Funds that hold investments that are referenced to LIBOR. Market risks arise as the new reference rates are likely to differ from the existing LIBOR rates, which may impact the volatility or liquidity in markets for instruments that currently rely on U.S. LIBOR settings. In order to manage these risks, the Manager continues to closely monitor the industry development and is taking all necessary steps to identify, measure and manage the risks relating to the Funds' LIBOR exposure from their portfolio holdings.

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

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.

Credit Rating as per Credit Risk Table

AAA/Aaa/A++
AA/Aa/A+
A
BBB/Baa/B++
BB/Ba/B+
B
CCC/Caa/C++
CC/Ca/C+
C and Lower
Not Rated

Credit Rating as per Derivatives Schedules

A-1+
A-1, A-2, A-3
B, B-1
B-2
B-3
C
-
-
D
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 December 31, 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.

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.

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

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, which is 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.

11. SUBSEQUENT EVENTS

Mergers

On December 10, 2021, CI Investments Inc. announced Funds' mergers. The mergers, subject to receiving all necessary unitholder and regulatory approvals, as applicable, will take effect on or about April 8, 2022.

Terminating Fund

CI Active Canadian Dividend ETF

CI MSCI Canada Low Risk Weighted ETF

CI Core Canadian Equity Income Class ETF

CI MSCI USA Low Risk Weighted ETF

Continuing Fund

CI WisdomTree Canada Quality Dividend Growth Index ETF

CI WisdomTree Canada Quality Dividend Growth Index ETF

CI WisdomTree Canada Quality Dividend Growth Index ETF

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Ukraine-Russian Federation conflict

Subsequent to December 31, 2021, the escalating conflict between Ukraine and the Russian Federation has resulted in significant volatility and uncertainty in financial markets. NATO, EU and G7 member countries, including Canada, have imposed severe and coordinated sanctions against Russia. Restrictive measures have also been imposed by Russia and some securities have materially declined in value and/or may no longer be tradable. These actions have resulted in significant disruptions to investing activities and businesses with operations in Russia. The longer-term impact to geopolitical norms, supply chains and investment valuations is uncertain.

While the situation remains fluid, the Manager continues to monitor ongoing developments and the impact to investment strategies.

CI WisdomTree Exchange-Traded Funds

Legal Notice

Certain names, words, phrases, graphics or designs in this document may constitute trade names, registered or unregistered trademarks or service marks of CI Global Asset Management. CI Funds, CI Financial, CI Investments and CI Investments design are registered trademarks of CI Global Asset Management. The CI and CI Icon logo trademarks and names are owned by CI Global Asset Management and used under license. CI Global Asset Management is a registered business name of CI Investments Inc.

The Manager is licensed by WisdomTree Investments, Inc. to use and refer to certain WisdomTree indices (the **"WisdomTree Indices"**) and WisdomTree marks in the Funds (other than CI Yield Enhanced Canada Aggregate Bond Index ETF, CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF and CI ICBCCS S&P China 500 Index ETF) (the **"WisdomTree Licensed Funds"**).

"WisdomTree[®]" and "Variably Hedged[®]" are registered trademarks of WisdomTree Investments, Inc., and WisdomTree Investments, Inc. has patent applications pending on the methodology and operation of its indices. The WisdomTree Licensed Funds are not sponsored, endorsed, sold or promoted by WisdomTree Investments, Inc. or its affiliates (**"WisdomTree"**). WisdomTree makes no representation or warranty, express or implied, regarding the advisability, legality (including the accuracy or adequacy of descriptions and disclosures relating to, the WisdomTree Licensed Funds) or suitability of investing in or purchasing securities or other financial instruments or products generally, or of the WisdomTree Licensed Funds in particular, or regarding use of the WisdomTree Indices or any data included therein. WisdomTree has only licensed certain rights to the Manager to use the WisdomTree Indices, which are determined, composed and calculated by WisdomTree and/or other third parties without regard to the Manager, the WisdomTree Licensed Funds, or investors of the WisdomTree Licensed Funds and neither the WisdomTree Licensed Funds nor any investor enters into any relationship of any kind whatsoever with WisdomTree in relation to the WisdomTree Licensed Funds. WISDOMTREE SHALL HAVE NO LIABILITY IN ANY WAY IN RESPECT OF THE WISDOMTREE LICENSED FUNDS, INCLUDING, WITHOUT LIMITATION, FOR THE ISSUANCE, OPERATION, ADMINISTRATION, MANAGEMENT, PERFORMANCE, MARKETING OR DISTRIBUTION OF THE WISDOMTREE LICENSED FUNDS OR THE FAILURE OF THE WISDOMTREE LICENSED FUNDS TO ACHIEVE THEIR RESPECTIVE INVESTMENT OBJECTIVE. WISDOMTREE SHALL NOT BE LIABLE IN ANY WAY IN RESPECT OF THE ACCURACY, QUALITY, COMPLETENESS, RELIABILITY, SEQUENCE, TIMELINESS OR OTHERWISE OF THE WISDOMTREE INDICES OR ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL WISDOMTREE HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE, INDIRECT, INCIDENTAL, CONSEQUENTIAL DAMAGES, OR LOST PROFITS, EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

BLOOMBERG[®] is a trademark and service mark of Bloomberg Finance L.P. and its affiliates (collectively **"Bloomberg"**). BARCLAYS[®] is a trademark and service mark of Barclays Bank Plc (collectively with its affiliates, **"Barclays"**), used under license. Bloomberg or Bloomberg's licensors, including Barclays, own all proprietary rights in the Bloomberg Barclays Canadian Aggregate Enhanced Yield IndexSM and the Bloomberg Barclays Canadian Short Aggregate Enhanced Yield IndexSM (collectively, the **"Bloomberg Barclays Indices"**). Neither Bloomberg nor Barclays is affiliated with CI Investments Inc., and neither approves, endorses, reviews or recommends CI Yield Enhanced Canada Aggregate Bond Index ETF or the CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF. Neither Bloomberg nor Barclays guarantees the timeliness, accurateness or completeness of any data or information relating to the Bloomberg Barclays Indices, and neither shall be liable in any way to the, investors in CI Yield Enhanced Canada Aggregate Bond Index ETF or the CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF or other third parties in respect of the use or accuracy of the Bloomberg Barclays Indices or any data included therein.

The "S&P China 500 Index CAD" (the **"Index"**) is a product of S&P Dow Jones Indices LLC or its affiliates (**"SPDJ"**) and ICBC Credit Suisse Asset Management (International) Company Limited ("ICBCCS"), and has been licensed for use by CI Investments Inc. Standard & Poor's[®] and S&P[®] are registered trademarks of Standard & Poor's Financial Services LLC (**"S&P"**); Dow Jones[®] is a registered trademark of Dow Jones Trademark Holdings LLC (**"Dow Jones"**). The CI ICBCCS S&P China 500 Index ETF is not sponsored, endorsed, sold or promoted by SPDJ, Dow Jones, S&P, any of their respective affiliates or ICBCCS and none of such parties make any representation regarding the advisability of investing in such product(s) nor do they have any liability for any errors, omissions, or interruptions of the Index.

You can get additional copies of these Financial Statements at your request, and at no cost, by calling 1-877-642-1289, by emailing service@ci.com, or by asking your representative.

This document, and other information about the Funds, is available at www.firstasset.com, or at www.sedar.com.

For more information, please visit www.firstasset.com.

AR_E 03/22