

# CI Canadian Aggregate Bond Index ETF (formerly CI Yield Enhanced Canada Aggregate Bond Index ETF)

TSX TICKER : CAGG



AS AT MARCH 31, 2024

## FUND OVERVIEW

The CI Canadian Aggregate Bond Index ETF seeks to track, to the extent reasonably possible, the price and yield performance of a Canadian investment grade bond index, before fees and expenses. Currently, the CI ETF seeks to track the FTSE Canada Universe Bond Index™ (the "Index") or any successor thereto.

## FUND DETAILS

Inception date	June 2017
Total net assets (\$CAD) As at 2024-03-28	\$15.5 million
NAVPS	\$43.3158
Market price	\$43.2700
MER (%) As at 2023-12-31	0.21
Management fee (%)	0.07
Units outstanding As at 2024-04-26	2,158,163
Asset class	Canadian Fixed Income
Currency	CAD
CUSIP	17167D104
Distribution frequency	Monthly
Last distribution	\$0.1274
Average Duration (ex-CDX)	7.58
Average Credit Rating	A+

## Risk rating<sup>1</sup>



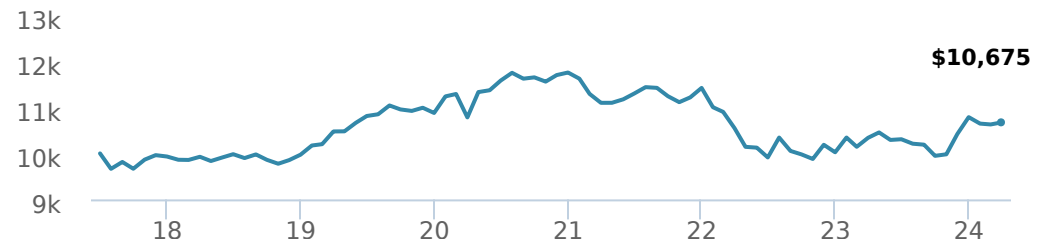
## INVESTOR SUITABILITY

For Those Who:

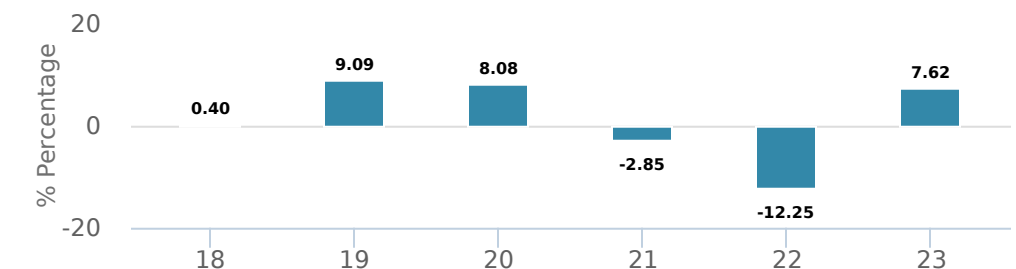
- Want To Invest In A Broad Range Of Fixed Income Securities Which Are Canadian Dollar Denominated
- Can Handle The Ups And Downs Of The Stock Market

## PERFORMANCE<sup>2</sup>

Growth of \$10,000 (since inception date)



## Calendar year performance



## Average annual compound returns

YTD	1 Mo	3 Mo	6 Mo	1 Y	3 Y	5 Y	10 Y	Inception*
-1.05%	0.43%	-1.05%	7.32%	3.25%	-1.29%	0.38%	-	0.97%

\* Since inception date

## DISTRIBUTION HISTORY<sup>3</sup>

Payable date	Total	Payable date	Total
2024-03-21	0.1274	2023-10-24	0.1150
2024-02-22	0.1258	2023-09-22	0.1264
2024-01-24	0.0846	2023-08-24	0.1111
2023-12-20	0.1900	2023-07-24	0.1303
2023-11-23	0.1398	2023-06-23	0.1095

## RATING SUMMARY (%)

AAA	21.30
AA	33.60
A	15.20
BBB	30.00
Average Credit Rating	A+

\*Corporate and Government bonds only.

## FUND CHARACTERISTICS

Average Coupon %	3.61
Average Duration (ex-CDX)	7.58
Current Yield %	3.77
Yield to Worst %	4.51
Years to Maturity	11.20
Issuer Federal %	13.70
Issuer Government Related %	44.80
Issuer Corporate %	41.50
Average price	87.60

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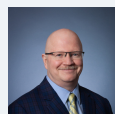
## PORTFOLIO ALLOCATIONS<sup>4</sup>

Asset allocation	(%)	Sector allocation	(%)	Geographic allocation	(%)
Canadian Government Bonds	57.24	Fixed Income	98.98	Canada	99.77
Canadian Corporate Bonds	41.52	Cash and Cash Equivalent	1.01	United States	0.20
Cash and Equivalents	1.01	Other	0.01	Philippines	0.02
Foreign Government Bonds	0.22			Other	0.01
Other	0.01				

## TOP HOLDINGS

	Sector	(%)
1. Canadian Imperial Bank Commrce 2.75% 07-Mar-2025	Fixed Income	1.52%
2. Ontario Province 4.60% 02-Jun-2039	Fixed Income	1.50%
3. Canada Housing Trust No 1 4.25% 15-Mar-2034	Fixed Income	1.31%
4. Ontario Province 2.70% 02-Jun-2029	Fixed Income	1.21%
5. Canada Government 0.25% 01-Mar-2026	Fixed Income	1.14%
6. Ontario Province 3.45% 02-Jun-2045	Fixed Income	1.06%
7. Canada Government 0.50% 01-Sep-2025	Fixed Income	1.01%
8. Ontario Province 2.80% 02-Jun-2048	Fixed Income	0.98%
9. Ontario Province 4.70% 02-Jun-2037	Fixed Income	0.94%
10. Ontario Province 2.90% 02-Jun-2049	Fixed Income	0.94%
11. Quebec Province 2.75% 01-Sep-2028	Fixed Income	0.90%
12. Hydro-Quebec 5.00% 15-Feb-2050	Fixed Income	0.86%
13. Ontario Province 1.90% 02-Dec-2051	Fixed Income	0.85%
14. Quebec Province 5.00% 01-Dec-2041	Fixed Income	0.84%
15. Ontario Province 3.50% 02-Jun-2043	Fixed Income	0.82%

## MANAGEMENT TEAM



Craig Allardyce

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<sup>1</sup> The risk level of a fund has been determined in accordance with a standardized risk classification methodology in National Instrument 81-102, that is based on the fund's historical volatility as measured by the 10-year standard deviation of the fund's returns. Where a fund has offered securities to the public for less than 10 years, the standardized methodology requires that the standard deviation of a reference mutual fund or index that reasonably approximates the fund's standard deviation be used to determine the fund's risk rating. Please note that historical performance may not be indicative of future returns and a fund's historical volatility may not be indicative of future volatility.

<sup>2</sup> Commissions, management fees and expenses all may be associated with an investment in exchange-traded funds (ETFs). You will usually pay brokerage fees to your dealer if you purchase or sell units of an ETF on recognized Canadian exchanges. If the units are purchased or sold on these Canadian exchanges, investors may pay more than the current net asset value when buying units of the ETF and may receive less than the current net asset value when selling them. Please read the prospectus before investing. Important information about an exchange-traded fund is contained in its prospectus. The indicated rates of return are the historical annual compounded total returns net of fees and expenses payable by the fund (except for figures of one year or less, which are simple total returns) including changes in security value and reinvestment of all dividends/distributions and do not take into account sales, redemption, distribution or optional charges or income taxes payable by any securityholder that would have reduced returns. ETFs are not guaranteed; their values change frequently, and past performance may not be repeated.

<sup>3</sup> Please refer to the fund's simplified prospectus for distribution information.

<sup>4</sup> Portfolio allocations will fluctuate over the life of the ETF as the portfolio holdings and market value of each security changes. The portfolio manager(s) may change the portfolio allocations in some or all of the sectors.

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The rates of return are used only to illustrate the effects of the compound growth rate and are not intended to reflect future values or returns on investment in an investment fund.

The "Growth of \$10,000 invested" chart shows the final value of a hypothetical \$10,000 investment in securities in this class/series of the fund as at the end of the investment period indicated and is not intended to reflect future values or returns on investment in such securities.

Management Expense Ratio ("MER") represents the trailing 12-month management expense ratio, which reflects the cost of running the fund, inclusive of applicable taxes including HST, GST and QST (excluding commissions and other portfolio transaction costs) as a percentage of daily average net asset value the period, including the fund's proportionate share of any underlying fund(s) expenses, if applicable. The MER is reported in each fund's Management Report of Fund Performance ("MRFP"). MRFPs can be found within the Documents tab on ci.com.

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