

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



TSX TICKER : CAGS

AS AT MAY 31, 2024

## FUND OVERVIEW

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

## FUND DETAILS

Inception date	June 2017
Total net assets (\$CAD) As at 2024-05-31	\$53.2 million
NAVPS	\$46.2917
Market price	\$46.3000
MER (%) As at 2023-12-31	0.19
Management fee (%)	0.07
Units outstanding As at 2024-06-14	1,150,000
Asset class	Canadian Fixed Income
Currency	CAD
CUSIP	17166P108
Distribution frequency	Monthly
Last distribution	\$0.0909
Average Duration (ex-CDX)	2.63
Average Credit Rating	AA

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



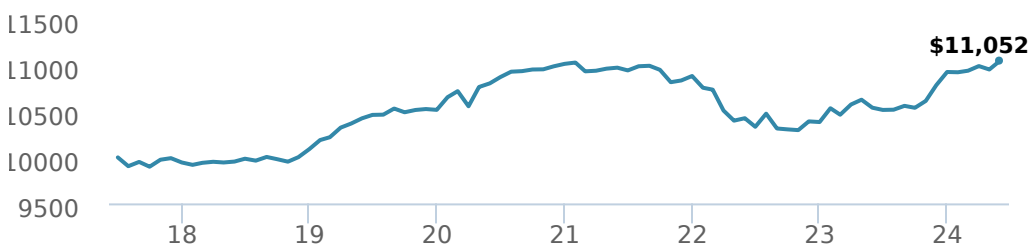
## INVESTOR SUITABILITY

For Those Who:

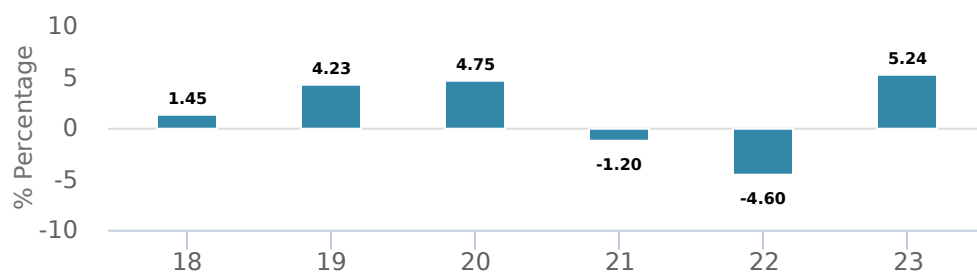
- Want To Invest In A Broad Range Of Fixed Income Securities Which Are Canadian Dollar Denominated
- Can Handle The Ups And Downs Of The Stock Market

## 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*
1.13%	0.88%	1.00%	2.48%	4.86%	0.23%	1.18%	-	1.45%

\*Since inception date

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

Payable date	Total	Payable date	Total
2024-05-23	0.0909	2023-12-20	0.1300
2024-04-23	0.1080	2023-11-23	0.1109
2024-03-21	0.1134	2023-10-24	0.1026
2024-02-22	0.1124	2023-09-22	0.1137
2024-01-24	0.0796	2023-08-24	0.0990

## RATING SUMMARY (%)

AAA	50.47
AA	18.87
A	17.70
BBB	12.95
Average Credit Rating	AA

\*Corporate and Government bonds only.

## FUND CHARACTERISTICS

Average Coupon %	3.14
Average Duration (ex-CDX)	2.63
Current Yield %	3.19
Yield to Worst %	4.36
Years to Maturity	2.86
Issuer Federal %	31.60
Issuer Government Related %	35.20
Issuer Corporate %	33.10
Average price	97.51

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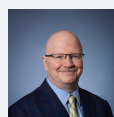
## PORTFOLIO ALLOCATIONS<sup>4</sup>

Asset allocation	(%)	Sector allocation	(%)	Geographic allocation	(%)
Canadian Government Bonds	<b>65.34</b>	Fixed Income	<b>98.96</b>	Canada	<b>99.44</b>
Canadian Corporate Bonds	<b>32.79</b>	Cash and Cash Equivalent	<b>0.83</b>	United States	<b>0.39</b>
Cash and Equivalents	<b>0.83</b>	Other	<b>0.17</b>	Other	<b>0.17</b>
Foreign Government Bonds	<b>0.39</b>	Financial Services	<b>0.04</b>		
Mortgages	<b>0.24</b>				
Canadian Bonds - Other	<b>0.24</b>				
Other	<b>0.17</b>				

## TOP HOLDINGS

	Sector	(%)
1. Canada Government 4.00% 01-Mar-2029	Fixed Income	<b>3.05%</b>
2. Canada Government 4.00% 01-May-2026	Fixed Income	<b>2.88%</b>
3. Canada Government 4.50% 01-Feb-2026	Fixed Income	<b>2.58%</b>
4. Canada Government 0.50% 01-Sep-2025	Fixed Income	<b>2.29%</b>
5. Canada Government 4.50% 01-Nov-2025	Fixed Income	<b>2.20%</b>
6. Canada Government 3.25% 01-Sep-2028	Fixed Income	<b>2.19%</b>
7. Canada Government 3.50% 01-Aug-2025	Fixed Income	<b>1.99%</b>
8. Canada Government 2.75% 01-Sep-2027	Fixed Income	<b>1.73%</b>
9. Canada Government 1.25% 01-Mar-2027	Fixed Income	<b>1.66%</b>
10. Canada Housing Trust No 1 3.60% 15-Dec-2027	Fixed Income	<b>1.66%</b>
11. Canada Government 3.50% 01-Mar-2028	Fixed Income	<b>1.66%</b>
12. Ontario Province 2.60% 02-Jun-2025	Fixed Income	<b>1.54%</b>
13. Canada Government 1.00% 01-Sep-2026	Fixed Income	<b>1.52%</b>
14. Canada Housing Trust No 1 1.90% 15-Sep-2026	Fixed Income	<b>1.43%</b>
15. Canada Government 0.25% 01-Mar-2026	Fixed Income	<b>1.39%</b>

## 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 "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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