

# CI U.S. Treasury Inflation-Linked Bond Index ETF

NEO TICKER : CTIP



AS AT OCTOBER 31, 2023

## FUND OVERVIEW

CTIP seeks to replicate, to the extent reasonably possible, the performance of a Canadian-dollar hedged, U.S. treasury inflation-protected securities ("TIPS") index, net of expenses. Currently, CTIP seeks to replicate the performance of the Solactive U.S. Treasury Inflation-Linked Bond Hedged to CAD TR Index (the "Index"). The Index is a rules-based, market value-weighted index engineered to measure the performance of TIPS issued by the U.S.

## FUND DETAILS

Inception date	<b>August 2021</b>
Total net assets (\$CAD) As at 2023-10-31	<b>\$24.7 million</b>
NAVPS	<b>\$15.6058</b>
Market price	<b>\$15.6500</b>
MER (%) As at 2022-12-31	<b>0.16</b>
Management fee (%)	<b>0.15</b>
Units outstanding As at 2023-11-10	<b>1,687,500</b>
Asset class	<b>Global Fixed Income</b>
Currency	<b>CAD</b>
CUSIP	<b>12566K106</b>
Distribution frequency	<b>Monthly</b>
Last distribution	<b>\$0.0463</b>
Average Duration (ex-CDX)	<b>6.50</b>
Yield to Maturity %	<b>2.66</b>
Average Credit Rating	<b>AAA</b>

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



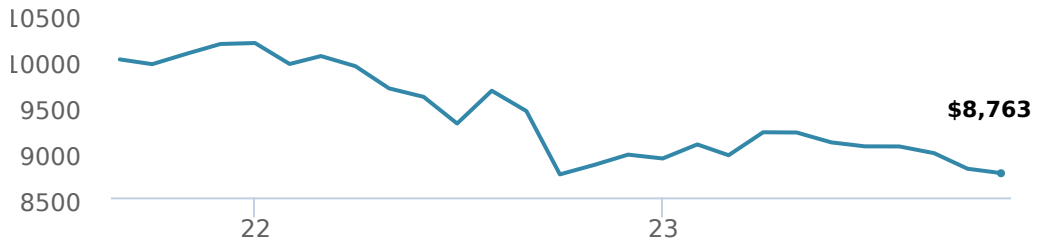
## INVESTOR SUITABILITY

For Those Who:

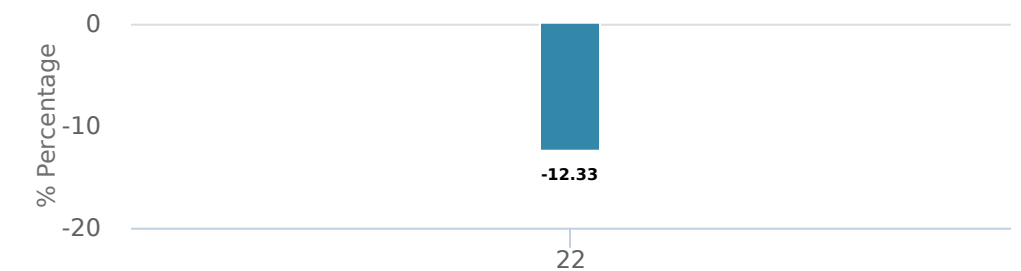
- Want Exposure To Treasury Inflation-protected Securities (TIPS) Issued By The U.S.
- Are Investing For The Medium And/Or Long Term
- Can Tolerate Low Risk

## 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*
-1.80%	-0.56%	-3.22%	-4.81%	-1.03%	-	-	-	-5.88%

\*Since inception date

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

Payable date	Total	Payable date	Total
2023-10-24	<b>0.0463</b>	2023-05-24	<b>0.0975</b>
2023-09-22	<b>0.0645</b>	2023-04-21	<b>0.0928</b>
2023-08-24	<b>0.0479</b>	2023-01-24	<b>0.0392</b>
2023-07-24	<b>0.0999</b>	2022-12-21	<b>0.0501</b>
2023-06-23	<b>0.0617</b>	2022-09-22	<b>0.1962</b>

## FUND CHARACTERISTICS

Average Coupon %	<b>0.55</b>
Average Duration (ex-CDX)	<b>6.50</b>
Current Yield %	<b>0.63</b>
Years to Maturity	<b>7.04</b>
Yield to Maturity %	<b>2.66</b>

## RATING SUMMARY (%)

AAA	<b>100.00</b>
Average Credit Rating	<b>AAA</b>

\*Corporate and Government bonds only.

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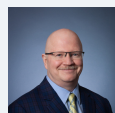
## PORTFOLIO ALLOCATIONS<sup>4</sup>

Asset allocation	(%)	Sector allocation	(%)	Geographic allocation	(%)
Foreign Government Bonds	<b>102.81</b>	Fixed Income	<b>99.99</b>	United States	<b>103.00</b>
Other	<b>0.01</b>	Other	<b>0.01</b>	Other	<b>0.01</b>
Cash and Equivalents	<b>-2.82</b>	Cash and Cash Equivalent	<b>-2.82</b>	Canada	<b>-3.01</b>

## TOP HOLDINGS

	Sector	(%)
1. United States Treasury 0.50% 15-Jan-2028	Fixed Income	<b>5.76%</b>
2. United States Treasury 0.25% 15-Jan-2025	Fixed Income	<b>5.55%</b>
3. United States Treasury 0.88% 15-Jan-2029	Fixed Income	<b>5.22%</b>
4. United States Treasury 0.63% 15-Jan-2026	Fixed Income	<b>4.44%</b>
5. United States Treasury 0.38% 15-Jan-2027	Fixed Income	<b>4.13%</b>
6. United States Treasury 0.13% 15-Jul-2031	Fixed Income	<b>3.81%</b>
7. United States Treasury 1.13% 15-Jan-2033	Fixed Income	<b>3.74%</b>
8. United States Treasury 0.63% 15-Jul-2032	Fixed Income	<b>3.71%</b>
9. United States Treasury 0.38% 15-Jul-2025	Fixed Income	<b>3.56%</b>
10. United States Treasury 1.63% 15-Oct-2027	Fixed Income	<b>3.48%</b>
11. United States Treasury 1.25% 15-Apr-2028	Fixed Income	<b>3.29%</b>
12. United States Treasury 0.13% 15-Apr-2027	Fixed Income	<b>3.29%</b>
13. United States Treasury 0.13% 15-Oct-2026	Fixed Income	<b>3.27%</b>
14. United States Treasury 0.13% 15-Oct-2024	Fixed Income	<b>3.20%</b>
15. United States Treasury 0.13% 15-Jan-2031	Fixed Income	<b>3.15%</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](https://www.ci.com).

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