

CI Enhanced Government Bond ETF

TSX TICKER : FGO



AS AT AUGUST 31, 2023

FUND OVERVIEW

The Fund's investment objective is to provide long-term total returns through interest income and capital appreciation. The Fund will primarily invest in government debt, but may also invest in other debt instruments across the credit spectrum including cash, corporate debt, and debt and credit derivatives.

FUND DETAILS

Inception date	July 2018
Total net assets (\$CAD) As at 2023-08-31	\$710.4 million
NAVPS	\$9.8422
Market price	\$9.8300
MER (%) As at 2022-12-31	0.64
Management fee (%)	0.55
Units outstanding As at 2023-09-21	75,704,300
Asset class	Global Fixed Income
Currency	CAD
CUSIP	12558H103
Distribution frequency	Quarterly
Last distribution	\$0.0526
Average Duration (ex-CDX)	7.14
Yield to Maturity %	4.20

Risk rating¹



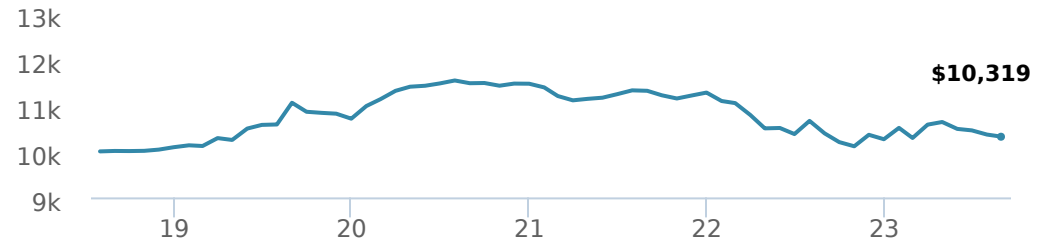
INVESTOR SUITABILITY

For Those Who:

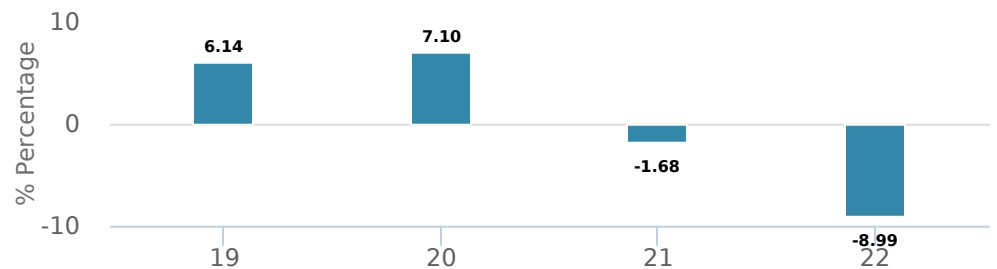
- Want Global Bond Exposure On A USD Hedged Basis
- Want To Receive Regular Quarterly Cash Flows (If Any)
- Can Tolerate Low Risk.

PERFORMANCE²

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*
0.53%	-0.46%	-1.62%	0.26%	-0.70%	-3.50%	0.61%	-	0.62%

*Since inception date

DISTRIBUTION HISTORY³

Payable date	Total	Payable date	Total
2023-06-23	0.0526	2022-03-24	0.0145
2023-03-24	0.0411	2021-12-23	0.0250
2022-12-21	0.0450	2021-09-23	0.0114
2022-09-22	0.0456	2021-06-30	0.0177
2022-06-23	0.0389	2021-03-31	0.0140

RATING SUMMARY (%)^{*}

AAA	85.97
AA	0.53
A	3.34
BBB	8.50
BB	1.32
B	0.13
D	0.00
NR	0.21

*Corporate and Government bonds only.

FUND CHARACTERISTICS

Average Coupon % *	2.74
Average Duration (ex-CDX)	7.14
Cash and Equivalents %	3.23
Current Yield %*	2.95
Years to Maturity	9.76
Yield to Maturity %	4.20

*Corporate and Government bonds only.

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AS AT AUGUST 31, 2023

PORTFOLIO ALLOCATIONS⁴

Asset allocation	(%)	Sector allocation	(%)	Geographic allocation	(%)
Canadian Government Bonds	43.20	Fixed Income	91.31	Canada	54.83
Foreign Government Bonds	40.09	Cash and Cash Equivalent	8.76	United States	43.93
Cash and Equivalents	8.76	Other	-0.07	Multi-National	1.31
Canadian Corporate Bonds	5.76			Other	-0.07
Foreign Corporate Bonds	2.26				
Other	-0.07				

TOP HOLDINGS

	Sector	(%)
1. United States Treasury 3.38% 15-May-2033	Fixed Income	9.40%
2. United States Treasury 4.13% 15-Nov-2032	Fixed Income	8.78%
3. Canada Government 2.75% 01-Jun-2033	Fixed Income	7.61%
4. Canada Government 3.50% 01-Mar-2028	Fixed Income	6.28%
5. United States Treasury 3.63% 15-Feb-2053	Fixed Income	5.59%
6. Canada Government 2.00% 01-Jun-2032	Fixed Income	5.18%
7. Canada Government 0.50% 01-Dec-2030	Fixed Income	3.68%
8. United States Treasury 4.00% 30-Jun-2028	Fixed Income	3.36%
9. Canada Government 0.25% 01-Mar-2026	Fixed Income	2.93%
10. United States Treasury 3.00% 15-Aug-2052	Fixed Income	2.87%
11. Canada Government 1.75% 01-Dec-2053	Fixed Income	2.61%
12. Canada Government 1.50% 01-Dec-2031	Fixed Income	2.31%
13. United States Treasury 2.38% 31-Mar-2029	Fixed Income	2.30%
14. Canada Government 2.00% 01-Dec-2051	Fixed Income	2.14%
15. Canada Government 2.50% 01-Dec-2032	Fixed Income	2.09%

MANAGEMENT TEAM



Marret Asset Management focuses on fixed-income investing and alternative strategies on behalf of institutional, high net worth and retail clients. Marret Asset Management Inc. is a partly owned subsidiary of CI Financial Corp. and an affiliate of CI Investments Inc.



Adam Tuer

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¹ 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.

² 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.

³ Please refer to the fund's simplified prospectus for distribution information.

⁴ 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.

The contents are not to be used or construed as investment advice or as an endorsement or recommendation of any entity of security discussed.

Certain statements contained in this communication are based in whole or in part on information provided by third parties and CI has taken reasonable steps to ensure their accuracy.

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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