

CI Global Green Bond Fund

TSX TICKER : CGRB.U



AS AT FEBRUARY 29, 2024

FUND OVERVIEW

This fund's objective is to provide long-term total return. The fund follows an approach to investing that focuses on sustainable and responsible issuers by primarily investing in labelled green bonds issued by government, government-related and corporate issuers, located anywhere in the world.

FUND DETAILS

| | |
|--|---------------------|
| Inception date | September 2022 |
| Total net assets (\$USD) As at 2024-02-29 | \$1.0 million |
| NAVPS | \$20.9140 |
| MER (%) As at 2023-09-30 | 0.77 |
| Management fee (%) | 0.50 |
| Units outstanding As at 2024-03-20 | 50,000 |
| Asset class | Global Fixed Income |
| Currency | USD |
| CUSIP | 12568M209 |
| Distribution frequency | Monthly |
| Last distribution | \$0.0373 |
| Average Credit Rating | AA |

Risk rating¹



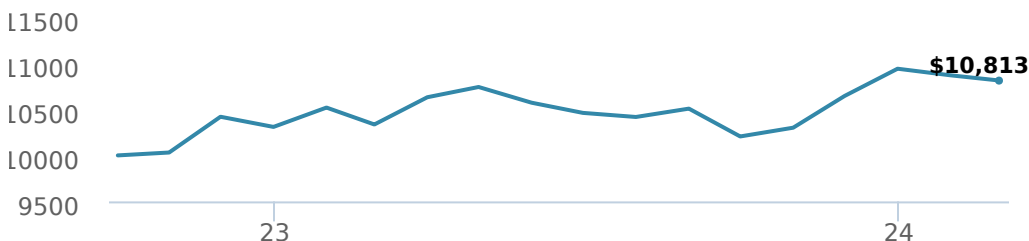
INVESTOR SUITABILITY

For Those Who:

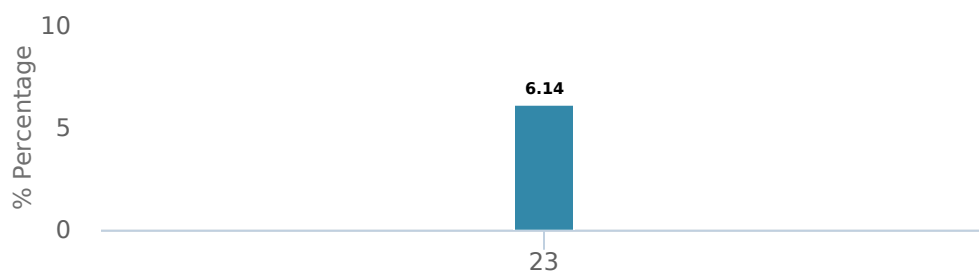
- Want To Invest Primarily In Labelled Green Bonds Issued By Government, government-related And Corporate Issuers, Located Anywhere In The World
- Are Seeking Regular Income And The Potential For Long-term Capital Appreciation
- Can Tolerate Low Risk

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* |
|--------|--------|-------|-------|-------|-----|-----|------|------------|
| -1.18% | -0.53% | 1.57% | 2.90% | 4.61% | - | - | - | 5.58% |

*Since inception date

DISTRIBUTION HISTORY³

| Payable date | Total | Payable date | Total |
|--------------|--------|--------------|--------|
| 2024-02-22 | 0.0373 | 2023-09-22 | 0.0379 |
| 2024-01-24 | 0.0256 | 2023-08-24 | 0.0346 |
| 2023-12-20 | 0.0444 | 2023-07-24 | 0.0375 |
| 2023-11-23 | 0.0356 | 2023-06-23 | 0.0282 |
| 2023-10-24 | 0.0352 | 2023-05-24 | 0.0465 |

FUND CHARACTERISTICS

| | |
|------------------|------|
| Average Coupon % | 2.74 |
| Duration | 6.46 |
| Yield | 4.09 |

RATING SUMMARY (%)

| | |
|-----------------------|-------|
| AAA | 46.49 |
| AA | 33.59 |
| A | 16.32 |
| BBB | 2.11 |
| BB | 1.49 |
| Average Credit Rating | AA |

*Corporate and Government bonds only.

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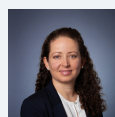
PORTFOLIO ALLOCATIONS⁴

| Asset allocation | (%) | Sector allocation | (%) | Geographic allocation | (%) |
|---------------------------|-------|--------------------------|-------|-----------------------|-------|
| Foreign Government Bonds | 32.12 | Fixed Income | 92.01 | Canada | 44.86 |
| Canadian Government Bonds | 27.74 | Cash and Cash Equivalent | 4.06 | United States | 19.99 |
| Foreign Corporate Bonds | 18.27 | Financial Services | 3.93 | Germany | 15.29 |
| Canadian Corporate Bonds | 13.88 | | | Multi-National | 6.52 |
| Cash and Equivalents | 4.06 | | | France | 4.00 |
| US Equity | 3.93 | | | Norway | 2.93 |
| | | | | Belgium | 2.81 |
| | | | | Netherlands | 2.46 |
| | | | | United Kingdom | 1.11 |
| | | | | Europe | 0.03 |

TOP HOLDINGS

| | Sector | (%) |
|--|--------------|-------|
| 1. KfW 2.00% 15-Nov-2029 | Fixed Income | 7.91% |
| 2. Germany Government 0.00% 15-Aug-2030 | Fixed Income | 7.11% |
| 3. EUROPEAN INVESTMENT BANK 3.75% 14-Feb-2033 | Fixed Income | 6.52% |
| 4. CANADIAN GOVERNMENT BOND 3.50% 01-Mar-2034 | Fixed Income | 5.93% |
| 5. Ontario Province - Debenture | Fixed Income | 5.67% |
| 6. Ontario Province - Debenture | Fixed Income | 5.56% |
| 7. Canada Government 2.25% 01-Dec-2029 | Fixed Income | 5.27% |
| 8. France Government 1.75% 25-Jun-2039 | Fixed Income | 4.00% |
| 9. Bank of America Corp - Pfd | Banking | 3.93% |
| 10. Apple Inc 3.00% 20-Mar-2027 | Fixed Income | 3.81% |
| 11. CDP FINANCIAL INC 3.80% 02-Jun-2027 | Fixed Income | 3.52% |
| 12. Brookfield Finance Inc 2.72% 15-Jan-2031 | Fixed Income | 3.38% |
| 13. Quebec Province 3.65% 20-May-2032 | Fixed Income | 3.31% |
| 14. ONTARIO TEACHERS FINANCE TRUST 4.45% 02-Jun-2032 | Fixed Income | 3.01% |
| 15. KOMMUNALBANKEN AS 3.80% 07-Dec-2027 | Fixed Income | 2.93% |

MANAGEMENT TEAM



Fernanda Fenton

Over 35,000 financial advisors have chosen CI Global Asset Management as a partner. We believe that Canadians have the best opportunity for investments success by using the services of a professional financial advisor. [Learn more at ci.com.](#)

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.

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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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