CI Canadian Fixed Income Private Pool

Series A CAD

AS AT MARCH 31, 2024

FUND OVERVIEW

The pool's investment objective is to provide income and the potential for long-term capital appreciation by investing in a diversified portfolio of primarily Canadian fixed-income securities and other debt instruments. The pool may invest up to 30% of its assets (book value) in foreign securities.

FUND DETAILS

Inception date	**October 2018**
CAD Total net assets ($CAD) As at 2024-02-29	**$14.8 million**
NAVPS	**$8.8127**
MER (%) As at 2023-09-30	**1.20**
Management fee (%)	**0.95**
Asset class	**Canadian Fixed Income**
Currency	**CAD**
Minimum investment	**$5,000 initial/$25 additional**
Distribution frequency	**Monthly**
Last distribution	**$0.0178**
Average Credit Rating	**A+**

Risk rating[1]

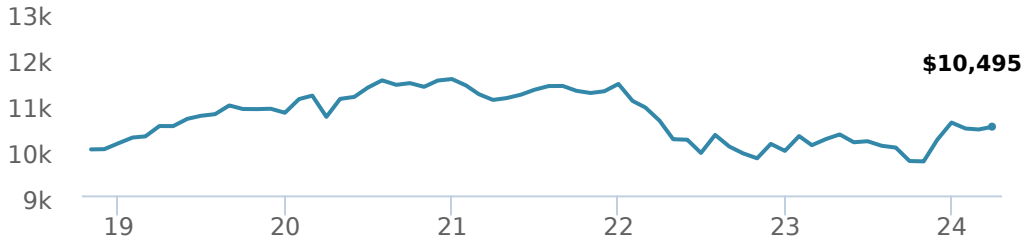
Low | Medium | High

FUND CODES

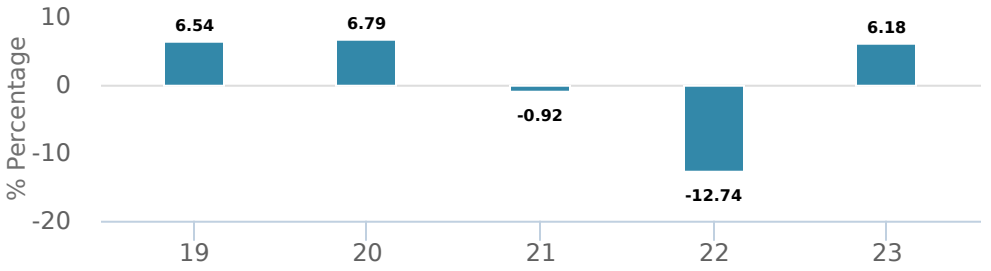
A	**2051**
F	**4051**
I	**5051**
S	**58998**

PERFORMANCE[2]

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*
-0.84%	**0.59%**	**-0.84%**	**7.66%**	**2.63%**	**-1.78%**	**-0.03%**	**-**	**0.89%**

*Since inception date

DISTRIBUTION HISTORY[3]

Payable date	Total	Payable date	Total
2024-03-22	**0.0178**	2023-10-27	**0.0251**
2024-02-23	**0.0167**	2023-09-22	**0.0187**
2024-01-26	**0.0268**	2023-08-25	**0.0176**
2023-12-22	**0.0124**	2023-07-28	**0.0223**
2023-11-24	**0.0155**	2023-06-23	**0.0162**

FUND CHARACTERISTICS

Average Coupon %	**3.85**
Duration	**7.32**
Yield	**4.76**

RATING SUMMARY (%)

AAA	**32.87**
AA	**22.81**
A	**12.56**
BBB	**28.54**
BB	**1.68**
B	**1.13**
NR	**0.27**
Average Credit Rating	**A+**

*Corporate and Government bonds only.

Note: This page is not complete without disclaimers on the next page.

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PORTFOLIO ALLOCATIONS[4]

Asset allocation	(%)
Canadian Government Bonds	**51.06**
Canadian Corporate Bonds	**33.02**
Cash and Equivalents	**6.91**
Foreign Corporate Bonds	**3.94**
Canadian Equity	**2.68**
Foreign Government Bonds	**1.48**
Canadian Bonds - Other	**0.70**
Mortgages	**0.24**
International Equity	**0.05**
Other	**-0.08**

Sector allocation	(%)
Fixed Income	**90.26**
Cash and Cash Equivalent	**6.91**
Financial Services	**1.52**
Energy	**0.48**
Utilities	**0.34**
Telecommunications	**0.24**
Technology	**0.18**
Real Estate	**0.10**
Consumer Services	**0.03**
Other	**-0.06**

Geographic allocation	(%)
Canada	**94.63**
United States	**3.37**
Other	**1.04**
Ireland	**0.48**
Cayman Islands	**0.13**
Mexico	**0.09**
Indonesia	**0.07**
Turkey	**0.07**
Brazil	**0.06**
Qatar	**0.06**

TOP HOLDINGS

	Sector	(%)
1. Canada Government 3.00% 01-Nov-2024	Cash and Cash Equivalent	**3.58%**
2. Ontario Province 3.65% 02-Jun-2033	Fixed Income	**3.12%**
3. Canada Government 2.50% 01-Dec-2032	Fixed Income	**3.10%**
4. Canada Government 3.50% 01-Dec-2045	Fixed Income	**2.47%**
5. Canada Government 1.50% 01-Dec-2031	Fixed Income	**2.22%**
6. Canada Housing Trust No 1 3.65% 15-Jun-2033	Fixed Income	**2.16%**
7. Canada Housing Trust No 1 4.25% 15-Dec-2028	Fixed Income	**2.15%**
8. Canada Government 1.50% 01-May-2024	Cash and Cash Equivalent	**2.15%**
9. Canada Government 1.50% 01-Apr-2025	Fixed Income	**2.03%**
10. Canada Government 5.00% 01-Jun-2037	Fixed Income	**1.95%**
11. CANADA HOUSING TRUST NO 1 3.95% 15-Jun-2028	Fixed Income	**1.76%**
12. Ontario Province 4.65% 02-Jun-2041	Fixed Income	**1.67%**
13. Canada Government 2.00% 01-Dec-2051	Fixed Income	**1.63%**
14. Canada Government 3.25% 01-Dec-2033	Fixed Income	**1.61%**
15. Ontario Province 3.75% 02-Jun-2032	Fixed Income	**1.56%**

MANAGEMENT TEAM

John Shaw

Grant Connor

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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, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. 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. Mutual funds 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 mutual fund 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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Published April 2024