

ANNUAL
FINANCIAL
STATEMENTS
2020

CI WISDOMTREE
EXCHANGE-TRADED FUNDS

DECEMBER 31, 2020

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INDEPENDENT AUDITOR'S REPORT

To the Unitholders of

CI ICBCCS S&P China 500 Index ETF
CI ONE Global Equity ETF
CI ONE North American Core Plus Bond ETF
CI WisdomTree Canada Quality Dividend Growth Index ETF
CI WisdomTree Emerging Markets Dividend Index ETF
CI WisdomTree Europe Hedged Equity Index ETF
CI WisdomTree International Quality Dividend Growth Index ETF
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF
CI WisdomTree Japan Equity Index ETF
CI WisdomTree U.S. MidCap Dividend Index ETF
CI WisdomTree U.S. Quality Dividend Growth Index ETF
CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF
CI Yield Enhanced Canada Aggregate Bond Index ETF
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

(collectively, the "Funds")

Opinion

We have audited the financial statements of the Funds, which comprise the statements of financial position as at December 31, 2020 and 2019, and the statements of comprehensive income, statements of changes in net assets attributable to holders of redeemable units and statements of cash flows for the periods then ended, and notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements present fairly, in all material respects, the financial position of the Funds as at December 31, 2020 and 2019, and their financial performance and their cash flows for the periods then ended in accordance with International Financial Reporting Standards (IFRSs).

Basis for Opinion

We conducted our audit in accordance with Canadian generally accepted auditing standards. Our responsibilities under those standards are further described in the *Auditor's Responsibilities for the Audit of the Financial Statements* section of our report. We are independent of the Funds in accordance with the ethical requirements that are relevant to our audit of the financial statements in Canada, and we have fulfilled our other ethical responsibilities in accordance with these requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Other Information

Management is responsible for the other information. The other information comprises the Management Report of Fund Performance of the Funds. Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information, and in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated.

We obtained the Management Report of Fund Performance of the Funds prior to the date of this auditor's report. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact in this auditor's report. We have nothing to report in this regard.

Responsibilities of Management and Those Charged with Governance for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with IFRSs, and for such internal control as management determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is responsible for assessing the Funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the Funds or to cease operations, or has no realistic alternative but to do so.

Those charged with governance are responsible for overseeing the Funds' financial reporting process.

Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with Canadian generally accepted auditing standards will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with Canadian generally accepted auditing standards, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- ▶ Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- ▶ Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Funds' internal control.
- ▶ Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by management.
- ▶ Conclude on the appropriateness of management's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the Funds to cease to continue as a going concern.
- ▶ Evaluate the overall presentation, structure, and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

The engagement partner on the audit resulting in this independent auditor's report is Queenie Chung.

Toronto, Canada
March 24, 2021

The logo for Ernst & Young LLP, featuring the company name in a stylized, handwritten-style font.

Chartered Professional Accountants
Licensed Public Accountants

CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	143,058	160,979
Investments pledged as collateral	-	-
Cash	403	1,341
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	1	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	-	-
Interest receivable	731	1,023
Advisory fees waiver	-	-
Receivable for investments sold	-	1,336
Receivable for unit subscriptions	2,876	-
	147,069	164,679
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	2,257
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	3,223	325
Management fees payable	19	19
Accounts payable and accrued liabilities	-	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	3,242	2,601
Net assets attributable to holders of redeemable units	143,827	162,078

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	143,827	162,078	53.01	50.44	2,713,163	3,213,163

The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	4,449	4,731
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	4,448	2,094
Change in unrealized appreciation (depreciation) in value of investments and derivatives	3,579	5,059
Total net gain (loss) on investments and derivatives	12,476	11,884
Other income		
Foreign exchange gain (loss) on cash	-	-
Securities lending revenue (Note 6)	-	-
Fees rebate	2	-
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	2	-
Total income	12,478	11,884
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	271	283
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	2	11
Commissions and other portfolio transaction costs	6	-
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	25	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	304	294
Expenses absorbed by the Manager (Note 5)	-	(11)
Increase (decrease) in net assets attributable to holders of redeemable units	12,174	11,601

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	12,174	11,601	4.22	4.03	2,883,245	2,878,642

The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	162,078	115,007
Increase (decrease) in net assets attributable to holders of redeemable units	12,174	11,601
Distributions to holders of redeemable units		
From net investment income	(4,201)	(4,403)
From net realized gains	(2,876)	(742)
Return of capital	(3)	-
Total distributions to holders of redeemable units	(7,080)	(5,145)
Redeemable unit transactions		
Proceeds from redeemable units issued	7,940	55,030
Reinvestment of distributions to holders of redeemable units	2,876	742
Redemption of redeemable units	(34,161)	(15,157)
Net increase (decrease) from redeemable unit transactions	(23,345)	40,615
Net increase (decrease) in net assets attributable to holders of redeemable units	(18,251)	47,071
Net assets attributable to holders of redeemable units at the end of year	143,827	162,078

The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	12,174	11,601
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(4,448)	(2,094)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	6	-
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(3,579)	(5,059)
Proceeds from sale and maturity of investments and derivatives	107,963	59,021
Purchase of investments and derivatives	(78,389)	(70,747)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	-	-
(Increase) decrease in interest receivable	291	(243)
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	-	3
Amortization interest earned	(5)	-
Change in other accounts receivable and payable	-	-
Net cash from (used in) operating activities	34,013	(7,518)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(1,305)	(137)
Proceeds from issuance of redeemable units	516	12,590
Amounts paid on redemption of redeemable units	(34,162)	(4,455)
Net cash from (used in) financing activities	(34,951)	7,998
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(938)	480
Cash (bank overdraft), beginning of year	1,341	861
Cash (bank overdraft), end of year	403	1,341
Supplementary Information:		
Dividends received, net of withholding tax*	-	-
Interest received, net of withholding tax*	4,735	4,489
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS					
Communication Services					
	150,000	AT&T Inc., 2.85%, May 25, 2024	143,395	159,132	
	302,000	AT&T Inc., 4.00%, November 25, 2025	302,316	340,958	
	185,000	Bell Canada, 1.65%, August 16, 2027	185,909	187,443	
	182,000	Bell Canada, 2.50%, May 14, 2030	189,706	190,941	
	81,000	Bell Canada, 2.70%, February 27, 2024	80,415	85,471	
	28,000	Bell Canada, 2.75%, January 29, 2025	28,476	29,935	
	65,000	Bell Canada, 2.90%, August 12, 2026	62,872	70,504	
	100,000	Bell Canada, 2.90%, September 10, 2029	99,397	108,574	
	247,000	Bell Canada, 3.00%, October 3, 2022	256,725	256,801	
	120,000	Bell Canada, 3.35%, March 12, 2025	118,572	131,058	
	114,000	Bell Canada, 3.50%, September 30, 2050	119,292	120,344	
	245,000	Bell Canada, 3.55%, March 2, 2026	247,220	272,279	
	146,000	Bell Canada, 3.60%, September 29, 2027	146,670	165,225	
	205,000	Bell Canada, 3.80%, August 21, 2028	206,594	235,824	
	45,000	Bell Canada, 4.35%, December 18, 2045	53,301	53,675	
	46,000	Bell Canada, 4.45%, February 27, 2047	51,484	55,894	
	66,000	Bell Canada, 4.70%, September 11, 2023	70,523	72,295	
	51,000	Bell Canada, 4.75%, September 29, 2044	62,502	63,849	
	50,000	Bell Canada, 7.30%, February 23, 2032	67,019	71,561	
	36,000	Bell Canada, 7.85%, April 2, 2031	50,470	52,753	
	38,000	Bell Canada, Series '2', 7.65%, December 30, 2031	49,933	54,718	
	50,000	Bell Canada, Series 'M-17', 6.10%, March 16, 2035	61,621	68,022	
	79,000	Bell Canada, Series 'M-26', 3.35%, March 22, 2023	79,620	83,100	
	6,000	British Columbia Telephone Co., Series '51', 9.65%, April 8, 2022	7,176	6,659	
	6,000	Cogeco Cable Inc., 4.93%, February 14, 2022	6,265	6,271	
	24,000	Cogeco Communications Inc., 4.18%, May 26, 2023	25,287	25,592	
	246,000	Rogers Communications Inc., 3.25%, May 1, 2029	249,607	273,332	
	274,000	Rogers Communications Inc., 3.65%, March 31, 2027	309,259	309,266	
	51,000	Rogers Communications Inc., 4.00%, June 6, 2022	52,494	53,417	
	47,000	Rogers Communications Inc., 4.00%, March 13, 2024	49,049	51,285	
	73,000	Rogers Communications Inc., 6.11%, August 25, 2040	103,656	103,560	
	36,000	Rogers Communications Inc., 6.56%, March 22, 2041	53,347	53,720	
	45,000	Rogers Communications Inc., 6.68%, November 4, 2039	66,744	67,124	
	152,000	Shaw Communications Inc., 3.30%, December 10, 2029	152,470	167,985	
	52,000	Shaw Communications Inc., 3.80%, November 2, 2023	52,423	56,211	
	55,000	Shaw Communications Inc., 3.80%, March 1, 2027	55,054	61,953	
	10,000	Shaw Communications Inc., 4.25%, December 9, 2049	10,529	11,374	
	37,000	Shaw Communications Inc., 4.35%, January 31, 2024	39,433	40,614	
	101,000	Shaw Communications Inc., 4.40%, November 2, 2028	101,282	119,533	
	132,000	Shaw Communications Inc., 6.75%, November 9, 2039	190,093	190,545	
	58,000	TELUS Communications Inc., 8.80%, September 22, 2025	74,653	75,914	
	214,000	TELUS Corp., 2.35%, March 28, 2022	217,064	218,442	
	109,000	TELUS Corp., 3.35%, April 1, 2024	115,417	117,071	
	177,000	TELUS Corp., 3.63%, March 1, 2028	174,989	200,656	
	65,000	TELUS Corp., 3.75%, January 17, 2025	68,007	71,728	
	148,000	TELUS Corp., 3.75%, March 10, 2026	150,797	166,055	
	55,000	TELUS Corp., 4.40%, April 1, 2043	63,582	64,259	
	50,000	TELUS Corp., 4.75%, January 17, 2045	54,606	61,612	
	100,000	TELUS Corp., 5.15%, November 26, 2043	122,388	128,762	
	98,000	TELUS Corp., Series 'CAA', 3.15%, February 19, 2030	97,947	108,534	
	41,000	TELUS Corp., Series 'CAB', 3.95%, February 16, 2050	44,759	45,802	
	40,000	TELUS Corp., Series 'CJ', 3.35%, March 15, 2023	40,948	42,025	
	97,000	TELUS Corp., Series 'CP', 4.85%, April 5, 2044	118,505	120,521	
	43,000	TELUS Corp., Series 'CW', 4.70%, March 6, 2048	52,916	53,407	
	246,000	TELUS Corp., Series 'CY', 3.30%, May 2, 2029	249,284	274,699	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Communication Services (cont'd)				
146,000	TELUS Corp., Series 'CZ', 2.75%, July 8, 2026	148,097	157,101	
182,000	Verizon Communications Inc., 2.50%, May 16, 2030	193,746	192,796	
		6,245,905	6,628,181	4.61
Consumer Discretionary				
56,000	Canadian Tire Corp. Ltd., 5.61%, September 4, 2035	65,885	67,223	
73,000	Canadian Tire Corp. Ltd., 6.38%, April 13, 2028	87,405	90,600	
38,000	Canadian Tire Corp. Ltd., Series 'F', 3.17%, July 6, 2023	37,601	40,144	
41,000	Daimler Canada Finance Inc., 1.65%, September 22, 2025	41,578	41,804	
35,000	Daimler Canada Finance Inc., 2.23%, December 16, 2021	35,566	35,577	
35,000	Daimler Canada Finance Inc., 2.54%, August 21, 2023	36,235	36,524	
20,000	Daimler Canada Finance Inc., 2.57%, November 22, 2022	20,578	20,699	
108,000	Daimler Canada Finance Inc., 3.05%, May 16, 2022	111,599	111,578	
30,000	Daimler Canada Finance Inc., 3.30%, August 16, 2022	31,194	31,274	
20,000	Dollarama Inc., 2.20%, November 10, 2022	20,001	20,580	
31,000	Dollarama Inc., 3.55%, November 6, 2023	30,996	33,351	
31,000	General Motors Financial of Canada Ltd., 2.60%, June 1, 2022	31,170	31,768	
32,000	General Motors Financial of Canada Ltd., 5.95%, May 14, 2024	35,734	36,654	
41,000	General Motors Financial of Canada Ltd., Series '5', 3.25%, November 7, 2023	42,433	43,266	
52,000	McDonald's Corp., 3.13%, March 4, 2025	53,778	56,490	
67,000	University of Ottawa, 6.28%, April 15, 2043	108,861	109,323	
40,000	VW Credit Canada Inc., 1.20%, September 25, 2023	40,019	40,375	
		830,633	847,230	0.59
Consumer Staples				
164,000	407 International Inc., 2.84%, March 7, 2050	166,145	173,387	
52,000	407 International Inc., 3.30%, March 27, 2045	51,399	58,921	
58,000	407 International Inc., 3.43%, June 1, 2033	63,797	67,278	
45,000	407 International Inc., 3.60%, May 21, 2047	44,215	53,918	
115,000	407 International Inc., 3.65%, September 8, 2044	129,259	137,002	
117,000	407 International Inc., 3.72%, May 11, 2048	132,292	143,338	
181,000	407 International Inc., 3.83%, May 11, 2046	202,782	223,374	
87,000	407 International Inc., 4.19%, April 25, 2042	100,847	110,075	
80,000	407 International Inc., 4.45%, November 15, 2041	98,475	104,224	
89,000	407 International Inc., 4.68%, October 7, 2053	105,359	128,767	
172,000	407 International Inc., 5.96%, December 3, 2035	237,908	248,270	
56,000	Alimentation Couche-Tard Inc., 3.06%, July 26, 2024	58,823	60,050	
36,000	Alimentation Couche-Tard Inc., Series '3', 3.90%, November 1, 2022	36,801	38,195	
75,000	Alimentation Couche-Tard Inc., Series '5', 3.60%, June 2, 2025	77,263	82,655	
50,000	Anheuser-Busch InBev Finance Inc., 4.32%, May 15, 2047	53,474	56,851	
145,000	Bridging North America G.P., Series 'B', 4.34%, August 31, 2053	169,850	169,242	
70,000	Concordia University, 6.55%, September 2, 2042	106,575	119,057	
30,388	CSS FSCC Partnership, 6.92%, July 31, 2042	39,772	44,329	
16,000	George Weston Ltd., 4.12%, June 17, 2024	16,379	17,461	
194,000	Hospital for Sick Children (The), Series 'B', 3.42%, December 7, 2057	220,869	237,050	
93,730	Hospital Infrastructure Partners (NOH) Partnership, Series 'A', 5.44%, January 31, 2045	120,109	124,482	
115,549	Integrated Team Solutions PCH Partnership, 4.88%, May 31, 2046	129,954	145,971	
73,000	Loblaws Cos. Ltd., 4.86%, September 12, 2023	79,804	80,258	
30,000	Loblaws Cos. Ltd., 5.90%, January 18, 2036	40,074	40,265	
80,000	Loblaws Cos. Ltd., 6.50%, January 22, 2029	95,718	106,806	
101,000	Loblaws Cos. Ltd., Restricted, 2.28%, May 7, 2030	105,584	104,667	
73,000	Loblaws Cos. Ltd., Restricted, 4.49%, December 11, 2028	82,644	88,264	
45,000	McGill University, Series 'A', 6.15%, September 22, 2042	62,883	73,364	
37,000	McGill University, Series 'B', 3.98%, January 29, 2056	49,614	47,409	
56,000	Metro Inc., 2.68%, December 5, 2022	55,474	58,140	
26,000	Metro Inc., 3.20%, December 1, 2021	25,973	26,582	
82,000	Metro Inc., 3.39%, December 6, 2027	82,797	92,267	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Consumer Staples (cont'd)				
36,000	Metro Inc., 3.41%, February 28, 2050	37,839	37,846	
41,000	Metro Inc., 4.27%, December 4, 2047	48,963	49,210	
36,000	Metro Inc., 5.97%, October 15, 2035	43,151	48,749	
52,000	Metro Inc., Series 'D', 5.03%, December 1, 2044	65,330	68,119	
22,000	Molson Coors International L.P., 2.84%, July 15, 2023	21,267	22,986	
111,000	Molson Coors International L.P., 3.44%, July 15, 2026	108,363	119,648	
89,000	Mondelez International Inc., 3.25%, March 7, 2025	87,689	96,829	
29,947	Nouvelle Autoroute 30 Financement Inc., Series 'A', 4.12%, June 30, 2042	30,055	35,705	
30,975	Nouvelle Autoroute 30 Financement Inc., Series 'B', 4.11%, March 31, 2042	31,341	36,897	
2,611	Plenary Health Care Partnerships Humber L.P., 4.90%, May 31, 2039	2,919	3,275	
66,000	Reliance L.P., 2.68%, December 1, 2027	68,864	69,385	
100,000	Reliance L.P., 3.75%, March 15, 2026	101,343	109,724	
61,000	Reliance L.P., 3.84%, March 15, 2025	59,911	66,712	
64,000	Saputo Inc., 1.42%, June 19, 2026	64,167	64,413	
25,000	Saputo Inc., 1.94%, June 13, 2022	25,479	25,481	
128,000	Saputo Inc., 2.24%, June 16, 2027	133,164	133,994	
70,000	Saputo Inc., 3.60%, August 14, 2025	70,318	77,522	
40,000	Sobeys Inc., 4.70%, August 8, 2023	43,780	43,592	
40,000	Sobeys Inc., 6.64%, June 7, 2040	56,017	56,566	
30,000	Sobeys Inc., Series 'D', 6.06%, October 29, 2035	37,811	38,486	
31,000	Sysco Canada Inc., 3.65%, April 25, 2025	32,378	33,867	
15,000	Teranet Holdings L.P., 3.65%, November 18, 2022	15,353	15,633	
50,000	Teranet Holdings L.P., 5.75%, December 17, 2040	54,452	60,890	
150,000	Transurban Finance Co. Pty Ltd., 4.56%, November 14, 2028	160,374	171,780	
46,000	University of Toronto, Series 'B', 5.84%, December 15, 2043	67,919	72,255	
83,000	University of Toronto, Series 'E', 4.25%, December 7, 2051	98,038	113,693	
25,000	University of Western Ontario (The), Series 'A', 4.80%, May 24, 2047	29,760	35,183	
39,000	York University, 6.48%, March 7, 2042	56,160	63,716	
		4,695,117	5,034,075	3.50
Energy				
11,889	Alliance Pipeline L.P., Series 'A', 7.18%, June 30, 2023	13,111	12,996	
39,000	Cameco Corp., 4.19%, June 24, 2024	38,759	41,928	
73,000	Cameco Corp., Series 'H', Restricted, 2.95%, October 21, 2027	72,484	75,206	
41,000	Canadian Natural Resources Ltd., 1.45%, November 16, 2023	41,267	41,561	
55,000	Canadian Natural Resources Ltd., 2.50%, January 17, 2028	55,838	56,958	
79,000	Canadian Natural Resources Ltd., 3.31%, February 11, 2022	80,616	81,242	
133,000	Canadian Natural Resources Ltd., 3.42%, December 1, 2026	132,558	145,621	
41,000	Canadian Natural Resources Ltd., 3.55%, June 3, 2024	43,869	44,138	
27,000	Canadian Natural Resources Ltd., 4.85%, May 30, 2047	31,947	32,345	
202,000	Enbridge Inc., 2.99%, October 3, 2029	207,180	218,344	
127,000	Enbridge Inc., 3.19%, December 5, 2022	131,263	133,078	
248,000	Enbridge Inc., 3.20%, June 8, 2027	262,991	270,959	
40,000	Enbridge Inc., 3.95%, November 19, 2024	42,616	44,131	
70,000	Enbridge Inc., 4.24%, August 27, 2042	72,944	77,567	
60,000	Enbridge Inc., 4.57%, March 11, 2044	69,213	69,829	
23,000	Enbridge Inc., 4.87%, November 21, 2044	27,341	27,859	
50,000	Enbridge Inc., 5.57%, November 14, 2035	58,905	62,633	
51,000	Enbridge Inc., 7.20%, June 18, 2032	65,841	70,466	
36,000	Enbridge Inc., 7.22%, July 24, 2030	48,358	49,378	
25,000	Enbridge Inc., Series '10', 3.94%, January 13, 2023	26,093	26,624	
43,000	Enbridge Pipelines Inc., 2.93%, November 30, 2022	43,495	44,886	
73,000	Enbridge Pipelines Inc., 3.00%, August 10, 2026	71,831	79,612	
75,000	Enbridge Pipelines Inc., 3.45%, September 29, 2025	76,893	82,870	
110,000	Enbridge Pipelines Inc., 3.52%, February 22, 2029	116,601	124,615	
26,000	Enbridge Pipelines Inc., 3.79%, August 17, 2023	26,779	27,878	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Energy (cont'd)				
37,000	Enbridge Pipelines Inc., 4.13%, August 9, 2046	41,150	42,162	
30,000	Enbridge Pipelines Inc., 4.33%, February 22, 2049	34,668	35,494	
37,000	Enbridge Pipelines Inc., 4.55%, September 29, 2045	43,925	44,623	
90,000	Enbridge Pipelines Inc., 5.35%, November 10, 2039	113,891	115,350	
64,000	Gibson Energy Inc., 2.85%, July 14, 2027	66,633	67,584	
91,000	Gibson Energy Inc., 3.60%, September 17, 2029	92,057	99,623	
228,000	Husky Energy Inc., 3.50%, February 7, 2028	228,909	233,084	
60,000	Husky Energy Inc., 3.55%, March 12, 2025	60,165	63,556	
137,000	Husky Energy Inc., 3.60%, March 10, 2027	138,473	144,971	
19,000	Inter Pipeline Ltd., 2.61%, September 13, 2023	18,561	19,697	
40,000	Inter Pipeline Ltd., 2.73%, April 18, 2024	38,900	41,665	
24,000	Inter Pipeline Ltd., 3.17%, March 24, 2025	24,237	25,399	
123,000	Inter Pipeline Ltd., 3.48%, December 16, 2026	120,861	132,452	
30,000	Inter Pipeline Ltd., 3.78%, May 30, 2022	31,325	31,234	
128,000	Inter Pipeline Ltd., 4.23%, June 1, 2027	141,011	142,356	
20,000	Inter Pipeline Ltd., 4.64%, May 30, 2044	20,295	21,474	
148,000	Keyera Corp., 3.93%, June 21, 2028	147,282	164,831	
24,000	North West Redwater Partnership / NWR Financing Co Ltd, 3.20%, April 24, 2026	23,658	26,175	
150,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'A', 3.20%, July 22, 2024	151,321	160,807	
131,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'C', 2.10%, February 23, 2022	127,350	133,014	
100,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'F', 4.25%, June 1, 2029	108,243	118,103	
134,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'H', 4.15%, June 1, 2033	154,444	156,765	
150,000	North West Redwater Partnership / NWR Financing Co Ltd, Series 'J', 2.80%, June 1, 2027	143,182	161,290	
162,652	Northern Courier Pipeline L.P., 3.37%, June 30, 2042	170,724	175,465	
50,000	Pembina Pipeline Corp., 2.56%, June 1, 2023	51,940	52,028	
41,000	Pembina Pipeline Corp., 2.99%, January 22, 2024	40,041	43,334	
123,000	Pembina Pipeline Corp., 3.62%, April 3, 2029	124,453	136,370	
110,000	Pembina Pipeline Corp., 3.71%, August 11, 2026	111,085	121,968	
8,000	Pembina Pipeline Corp., 3.77%, October 24, 2022	8,108	8,436	
91,000	Pembina Pipeline Corp., 4.24%, June 15, 2027	95,156	103,786	
104,000	Pembina Pipeline Corp., 4.54%, April 3, 2049	112,824	116,806	
50,000	Pembina Pipeline Corp., 4.74%, January 21, 2047	56,634	57,478	
61,000	Pembina Pipeline Corp., 4.75%, April 30, 2043	59,603	69,476	
50,000	Pembina Pipeline Corp., Series '4', 4.81%, March 25, 2044	53,837	57,473	
35,000	Pembina Pipeline Corp., Series '5', 3.54%, February 3, 2025	35,513	38,030	
121,000	Pembina Pipeline Corp., Series '10', 4.02%, March 27, 2028	125,775	137,349	
80,000	Pembina Pipeline Corp., Series '11', 4.75%, March 26, 2048	91,025	92,333	
125,000	Pembina Pipeline Corp., Series '15', 3.31%, February 1, 2030	127,032	135,496	
154,000	Suncor Energy Inc., 3.00%, September 14, 2026	165,421	167,304	
74,000	Suncor Energy Inc., 3.10%, May 24, 2029	75,322	80,007	
254,000	Suncor Energy Inc., 5.00%, April 9, 2030	305,520	311,033	
55,000	Suncor Energy Inc., 5.39%, March 26, 2037	67,251	68,240	
26,000	Suncor Energy Inc., Series '5', 4.34%, September 13, 2046	30,158	29,461	
105,000	TransCanada PipeLines Ltd., 3.00%, September 18, 2029	105,889	113,960	
56,000	TransCanada PipeLines Ltd., 3.30%, July 17, 2025	57,234	61,099	
184,000	TransCanada Pipelines Ltd., 3.39%, March 15, 2028	183,687	204,244	
101,000	TransCanada PipeLines Ltd., 3.69%, July 19, 2023	106,634	107,846	
365,000	TransCanada PipeLines Ltd., 3.80%, April 5, 2027	390,393	411,447	
100,000	TransCanada PipeLines Ltd., 4.18%, July 3, 2048	109,613	111,731	
64,000	TransCanada Pipelines Ltd., 4.33%, September 16, 2047	71,078	73,079	
74,000	TransCanada PipeLines Ltd., 4.34%, October 15, 2049	77,240	85,062	
60,000	TransCanada PipeLines Ltd., 4.35%, June 6, 2046	63,487	68,440	
86,000	TransCanada PipeLines Ltd., 4.55%, November 15, 2041	98,728	99,197	
51,000	TransCanada PipeLines Ltd., 6.28%, May 26, 2028	60,769	64,818	
34,000	TransCanada PipeLines Ltd., 6.89%, August 7, 2028	42,282	44,798	

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Energy (cont'd)				
18,000	Westcoast Energy Inc., 3.12%, December 5, 2022	17,940	18,862	
27,000	Westcoast Energy Inc., 3.43%, September 12, 2024	27,498	29,353	
101,000	Westcoast Energy Inc., 3.77%, December 8, 2025	103,562	113,383	
30,000	Westcoast Energy Inc., 7.15%, March 20, 2031	38,707	42,198	
		7,391,497	7,775,823	5.41
Financials				
244,000	55 School Board Trust, Series 'A', 5.90%, June 2, 2033	330,868	353,184	
32,000	Air Lease Corp., 2.63%, December 5, 2024	31,746	32,611	
101,000	Bank of Montreal, 2.08%, June 17, 2030	102,857	104,462	
16,000	Bank of Montreal, 2.57%, June 1, 2027	16,146	16,446	
80,000	Bank of Montreal, 2.88%, September 17, 2029	84,174	85,057	
101,000	Bank of Nova Scotia, 2.58%, March 30, 2027	101,908	103,457	
123,000	Bank of Nova Scotia, 2.84%, July 3, 2029	123,803	130,298	
142,000	Bank of Nova Scotia, 3.89%, January 18, 2029	149,598	154,315	
100,000	Brookfield Asset Management Inc., 5.95%, June 14, 2035	119,019	134,095	
73,000	Brookfield Property Finance ULC, 3.93%, January 15, 2027	75,022	75,826	
21,000	Brookfield Property Finance ULC, 4.30%, March 1, 2024	21,110	21,990	
39,000	Brookfield Property Finance ULC, 4.35%, July 3, 2023	39,929	40,715	
35,000	Canada Life Capital Trust, Series 'B', 7.53%, June 30, 2032	50,749	52,044	
86,000	Canadian Imperial Bank of Commerce, 2.01%, July 21, 2030	87,219	88,554	
119,000	Canadian Imperial Bank of Commerce, 2.95%, June 19, 2029	124,300	126,433	
120,000	Canadian Imperial Bank of Commerce, 3.45%, April 4, 2028	126,685	126,940	
20,000	Canadian Western Bank, Series 'F', 3.67%, June 11, 2029	20,744	21,132	
124,284	Capital City Link G.P., Series 'A', 4.39%, March 31, 2046	132,481	149,309	
23,000	Choice Properties L.P., Series '10', 3.60%, September 20, 2022	23,324	23,966	
26,000	CI Financial Corp., 3.52%, July 20, 2023	27,506	27,328	
115,000	CI Financial Corp., 3.90%, September 27, 2027	119,456	123,549	
91,000	CIBC Capital Trust, 10.25%, June 30, 2039	111,258	99,811	
100,000	Citigroup Inc., 4.09%, June 9, 2025	101,785	110,901	
18,000	Coast Capital Savings Federal Credit Union, 5.00%, May 3, 2028	18,274	19,205	
167,000	CPPIB Capital Inc., 3.00%, June 15, 2028	166,955	190,635	
13,000	Equitable Bank, 1.77%, September 21, 2023	13,175	13,192	
111,000	Fairfax Financial Holdings Ltd., 4.23%, June 14, 2029	111,532	120,689	
118,000	Fairfax Financial Holdings Ltd., 4.25%, December 6, 2027	118,671	129,132	
34,000	Fairfax Financial Holdings Ltd., 4.50%, March 22, 2023	35,100	36,178	
82,000	Fairfax Financial Holdings Ltd., 4.70%, December 16, 2026	84,571	91,679	
38,000	Fairfax Financial Holdings Ltd., 4.95%, March 3, 2025	40,022	42,397	
19,000	Fairfax Financial Holdings Ltd., 5.84%, October 14, 2022	20,619	20,485	
384,000	GE Capital Canada Funding Co., 4.60%, January 26, 2022	399,022	398,757	
19,000	GE Capital Canada Funding Co., 5.73%, October 22, 2037	21,292	22,852	
37,000	Genworth MI Canada Inc., 4.24%, April 1, 2024	37,022	39,924	
91,000	Granite REIT Holdings L.P., Series '4', 3.06%, June 4, 2027	98,575	98,807	
101,000	Great-West Lifeco Inc., 2.98%, July 8, 2050	109,761	103,925	
68,000	Great-West Lifeco Inc., 6.00%, November 16, 2039	93,699	99,281	
93,000	Great-West Lifeco Inc., 6.67%, March 21, 2033	130,220	133,617	
60,000	Great-West Lifeco Inc., 6.74%, November 24, 2031	81,312	85,994	
73,000	iA Financial Corp. Inc., 3.07%, September 24, 2031	73,679	79,208	
57,000	IGM Financial Inc., 4.12%, December 9, 2047	67,294	66,941	
45,000	IGM Financial Inc., 4.17%, July 13, 2048	46,607	53,638	
69,000	IGM Financial Inc., 4.21%, March 21, 2050	72,392	83,300	
55,000	IGM Financial Inc., 4.56%, January 25, 2047	62,519	68,307	
62,000	IGM Financial Inc., 6.00%, December 10, 2040	80,697	86,668	
74,000	IGM Financial Inc., 7.11%, March 7, 2033	101,774	106,618	
68,000	Intact Financial Corp., 5.16%, June 16, 2042	89,365	92,549	
55,000	Intact Financial Corp., 6.40%, November 23, 2039	77,008	83,003	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Financials (cont'd)				
50,000	Laurentian Bank of Canada, 2.55%, June 20, 2022	51,285	51,317	
15,000	Laurentian Bank of Canada, 3.00%, September 12, 2022	14,695	15,541	
137,000	Laurentian Bank of Canada, 3.45%, June 27, 2023	137,836	145,131	
150,000	Manulife Finance Delaware L.P., 5.06%, December 15, 2041	170,820	188,946	
52,000	National Bank of Canada, 3.18%, February 1, 2028	50,592	54,437	
2,072	Original Wempi Inc., Series 'B2', 4.06%, February 13, 2024	2,112	2,097	
92,000	Power Corp. of Canada, 4.46%, July 27, 2048	105,840	116,344	
50,000	Power Corp. of Canada, 4.81%, January 31, 2047	58,802	64,422	
43,000	Power Financial Corp., 6.90%, March 11, 2033	55,359	60,264	
167,000	PSP Capital Inc., 0.90%, June 15, 2026	167,281	167,941	
142,000	PSP Capital Inc., 1.73%, June 21, 2022	138,504	145,080	
140,000	PSP Capital Inc., Series '12', 2.05%, January 15, 2030	142,169	149,674	
93,000	PSP Capital Inc., Series '7', 3.29%, April 4, 2024	96,704	101,373	
111,000	PSP Capital Inc., Series '9', 2.09%, November 22, 2023	108,181	116,233	
164,367	Royal Office Finance L.P., Series 'A', 5.21%, November 12, 2032	197,737	215,029	
53,000	Scotiabank Capital Trust, Series '06-1', 5.65%, December 31, 2056	61,494	64,323	
1,668	SEC L.P. and Arci Ltd., 5.19%, August 29, 2033	1,748	1,811	
45,000	Sun Life Capital Trust, Series 'B', 7.09%, June 30, 2032	62,989	63,070	
125,000	Sun Life Financial Inc., 5.40%, May 29, 2042	154,081	166,058	
128,000	TCHC Issuer Trust, Series 'A', 4.88%, May 11, 2037	159,314	176,091	
1,000	Ventas Canada Finance Ltd., 3.30%, February 1, 2022	1,005	1,025	
66,000	Ventas Canada Finance Ltd., Series 'B', 4.13%, September 30, 2024	67,942	72,338	
		6,379,334	6,707,949	4.66
Health Care				
16,000	Chartwell Retirement Residences, 3.79%, December 11, 2023	15,960	16,702	0.01
Industrials				
24,000	407 International Inc., 2.47%, September 8, 2022	24,637	24,652	
66,000	407 International Inc., 2.59%, May 25, 2032	70,396	71,141	
114,000	407 International Inc., 3.67%, March 8, 2049	124,567	139,179	
92,000	407 International Inc., 3.98%, September 11, 2052	104,886	119,126	
50,000	Aéroports de Montreal, 5.17%, September 17, 2035	62,091	67,574	
45,000	Aéroports de Montreal, 6.55%, October 11, 2033	63,498	66,365	
116,078	Aéroports de Montreal, 6.95%, April 16, 2032	153,290	152,963	
119,000	Aéroports de Montreal, Series 'I', 5.47%, April 16, 2040	155,518	172,279	
150,000	Aéroports de Montreal, Series 'R', 3.03%, April 21, 2050	153,959	165,500	
73,000	British Columbia Ferry Services Inc., Series '08-01', 5.58%, January 11, 2038	100,237	104,312	
48,000	British Columbia Ferry Services Inc., Series '13-1', 4.70%, October 23, 2043	57,343	66,110	
46,000	British Columbia Ferry Services Inc., Series '14-1', 4.29%, April 28, 2044	57,455	60,362	
57,000	British Columbia Ferry Services Inc., Series '19-1, Restricted, 2.79%, October 15, 2049	57,582	60,667	
151,000	British Columbia Ferry Services Inc., Series '2007-1', 5.02%, March 20, 2037	194,582	202,099	
128,000	Canadian National Railway Co., 3.05%, February 8, 2050	136,702	141,197	
96,000	Canadian National Railway Co., 3.60%, August 1, 2047	98,123	115,328	
140,000	Canadian National Railway Co., 3.60%, February 8, 2049	148,693	169,248	
140,000	Canadian National Railway Co., 3.60%, July 31, 2048	151,358	168,886	
149,000	Canadian National Railway Co., 3.95%, September 22, 2045	172,262	186,805	
101,000	Canadian Pacific Railway Co., 3.15%, March 13, 2029	102,346	113,856	
56,000	Finning International Inc., 2.63%, August 14, 2026	56,325	58,600	
20,000	Finning International Inc., 5.08%, June 13, 2042	22,694	25,014	
131,000	Greater Toronto Airports Authority, 3.26%, June 1, 2037	134,529	146,753	
42,857	Greater Toronto Airports Authority, 6.45%, July 30, 2029	51,091	52,775	
150,000	Greater Toronto Airports Authority, Series '19-2', 2.75%, October 17, 2039	147,834	157,681	
150,000	Greater Toronto Airports Authority, Series '2002-3', 6.98%, October 15, 2032	220,089	224,070	
140,000	Greater Toronto Airports Authority, Series '2011-1', 5.30%, February 25, 2041	190,800	202,019	

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CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Industrials (cont'd)				
39,000	Halifax International Airport Authority, 5.50%, July 19, 2041	56,352	57,658	
200,000	Heathrow Funding Ltd., 3.78%, September 4, 2032	217,018	215,220	
100,618	InPower BC G.P., 4.47%, March 31, 2033	104,577	115,635	
150,000	NAV Canada, 2.92%, September 29, 2051	165,293	164,487	
110,000	NAV Canada, 3.21%, September 29, 2050	116,067	127,398	
57,000	NAV Canada, 3.53%, February 23, 2046	59,077	68,550	
66,889	NAV Canada, Series '97-2', 7.56%, March 1, 2027	79,075	80,293	
120,785	Nouvelle Autoroute 30 Financement Inc., Series 'D', 3.74%, December 31, 2032	118,004	133,441	
148,210	Ottawa MacDonald-Cartier International Airport Authority, Series 'E', 3.93%, June 9, 2045	170,220	165,358	
21,000	Penske Truck Leasing Canada Inc., 2.85%, December 7, 2022	20,589	21,749	
258,973	Plenary Properties LTAP L.P., 6.29%, January 31, 2044	350,976	374,457	
192,834	SGTP Highway Bypass L.P., Series 'A', 4.11%, January 31, 2045	212,019	225,322	
181,733	SSL Finance Inc. / SSL Financement Inc., Series 'A', 4.10%, October 31, 2045	205,409	215,409	
55,000	Stantec Inc., Restricted, 2.05%, October 8, 2027	55,003	55,684	
33,000	Toromont Industries Ltd., 3.71%, September 30, 2025	33,431	36,126	
91,000	Toromont Industries Ltd., 3.84%, October 27, 2027	92,111	102,040	
131,000	Vancouver Airport Authority, Series 'F', 3.86%, November 10, 2045	137,157	162,602	
150,000	Vancouver Airport Authority, Series 'H', 2.87%, October 18, 2049	152,553	160,846	
90,000	Waste Management of Canada Corp., 2.60%, September 23, 2026	90,682	96,843	
20,465	Winnipeg Airports Authority Inc., 5.21%, September 28, 2040	23,460	25,326	
		5,471,960	5,839,005	4.06
Information Technology				
132,000	Thomson Reuters Corp., 2.24%, May 14, 2025	137,394	138,094	0.10
Materials				
55,000	CCL Industries Inc., Series '1', 3.86%, April 13, 2028	55,025	61,953	0.04
Real Estate				
11,000	Allied Properties REIT, Series 'B', 3.93%, November 14, 2022	11,115	11,608	
16,000	Allied Properties REIT, Series 'C', 3.64%, April 21, 2025	15,342	17,365	
50,000	Allied Properties REIT, Series 'D', 3.39%, August 15, 2029	50,092	53,876	
35,000	Allied Properties REIT, Series 'E', 3.11%, April 8, 2027	37,389	37,375	
152,000	Allied Properties REIT, Series 'F', 3.12%, February 21, 2030	154,355	159,765	
16,000	Choice Properties REIT, 4.29%, February 8, 2024	16,341	17,501	
16,000	Choice Properties REIT, Series 'B', 4.90%, July 5, 2023	16,792	17,433	
43,000	Choice Properties REIT, Series 'F', 4.06%, November 24, 2025	43,503	48,161	
20,000	Choice Properties REIT, Series 'G', 3.20%, March 7, 2023	20,624	20,976	
24,000	Choice Properties REIT, Series 'I', 3.01%, March 21, 2022	24,135	24,656	
29,000	Choice Properties REIT, Series 'J', 3.55%, January 10, 2025	31,233	31,570	
45,000	Choice Properties REIT, Series 'K', 3.56%, September 9, 2024	46,151	48,813	
137,000	Choice Properties REIT, Series 'L', 4.18%, March 8, 2028	144,588	157,906	
210,000	Choice Properties REIT, Series 'M', 3.53%, June 11, 2029	215,752	233,438	
73,000	Choice Properties REIT, Series 'N', 2.98%, March 4, 2030	77,890	77,793	
45,000	Choice Properties REIT, Series 'P', 2.85%, May 21, 2027	47,602	48,062	
14,000	Crombie REIT, Series 'E', Restricted, 4.80%, January 31, 2025	13,991	15,764	
36,000	Crombie REIT, Series 'F', 3.68%, August 26, 2026	38,491	39,473	
28,000	Crombie REIT, Series 'H', Restricted, 2.69%, March 31, 2028	28,147	29,039	
28,000	Crombie REIT, Series 'I', Restricted, 3.21%, October 9, 2030	28,147	29,419	
5,000	CT REIT, Series 'A', 2.85%, June 9, 2022	4,931	5,142	
16,000	CT REIT, Series 'B', 3.53%, June 9, 2025	15,816	17,412	
36,000	CT REIT, Series 'D', 3.29%, June 1, 2026	34,616	39,041	
47,000	CT REIT, Series 'E', 3.47%, June 16, 2027	43,851	51,764	
37,000	CT REIT, Series 'F', 3.87%, December 7, 2027	35,898	41,731	
20,000	First Capital Realty Inc., Series 'P', 3.95%, December 5, 2022	20,873	20,945	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Real Estate (cont'd)				
24,000	First Capital Realty Inc., Series 'Q', 3.90%, October 30, 2023	25,102	25,491	
23,000	First Capital Realty Inc., Series 'R', 4.79%, August 30, 2024	24,418	25,381	
35,000	First Capital Realty Inc., Series 'S', 4.32%, July 31, 2025	36,784	38,380	
84,000	First Capital Realty Inc., Series 'T', 3.60%, May 6, 2026	85,549	89,347	
8,000	First Capital REIT, Series 'O', 4.43%, January 31, 2022	8,257	8,268	
115,000	First Capital REIT, Series 'U', 3.75%, July 12, 2027	117,501	123,789	
36,000	Granite REIT Holdings L.P., Series '3', 3.87%, November 30, 2023	36,260	38,932	
28,000	H&R REIT, 3.37%, January 30, 2024	27,359	29,086	
30,000	H&R REIT, Series 'L', 2.92%, May 6, 2022	30,398	30,532	
20,000	H&R REIT, Series 'O', 3.42%, January 23, 2023	20,359	20,650	
32,000	H&R REIT, Series 'Q', 4.07%, June 16, 2025	34,036	34,292	
21,000	Morguard Corp., Series 'C', 4.33%, September 15, 2022	20,915	21,336	
74,000	RioCan REIT, Series 'AA', 3.21%, September 29, 2023	75,859	77,682	
39,000	RioCan REIT, Series 'AB', 2.58%, February 12, 2025	38,942	40,392	
64,000	RioCan REIT, Series 'AC', 2.36%, March 10, 2027	63,759	65,245	
40,000	RioCan REIT, Series 'R', 3.72%, December 13, 2021	41,085	41,118	
16,000	RioCan REIT, Series 'T', 3.73%, April 18, 2023	16,697	16,909	
20,000	RioCan REIT, Series 'V', 3.75%, May 30, 2022	20,658	20,787	
22,000	RioCan REIT, Series 'W', 3.29%, February 12, 2024	22,026	23,240	
22,000	RioCan REIT, Series 'Y', 2.83%, October 3, 2022	21,529	22,681	
15,000	SmartCentres REIT, 3.73%, July 22, 2022	15,567	15,710	
20,000	SmartCentres REIT, Series 'N', 3.56%, February 6, 2025	19,485	21,631	
46,000	SmartCentres REIT, Series 'P', 3.44%, August 28, 2026	43,950	49,855	
7,000	SmartCentres REIT, Series 'Q', 2.88%, March 21, 2022	6,892	7,193	
46,000	SmartCentres REIT, Series 'S', 3.83%, December 21, 2027	43,849	51,098	
111,000	SmartCentres REIT, Series 'U', 3.53%, December 20, 2029	111,961	120,658	
27,000	SmartCentres REIT, Series 'V', 3.19%, June 11, 2027	28,768	28,963	
27,000	SmartCentres REIT, Series 'W', 3.65%, December 11, 2030	28,754	29,318	
		2,284,384	2,413,992	1.69
Utilities				
194,860	Alberta PowerLine L.P., 4.07%, December 1, 2053	223,949	238,780	
129,691	Alberta PowerLine L.P., 4.07%, March 1, 2054	136,057	158,953	
131,000	Alectra Inc., Series 'A', 3.96%, July 30, 2042	147,152	163,098	
59,000	Alectra Inc., Series 'B', 5.30%, April 29, 2041	74,055	85,404	
71,000	Algonquin Power Co., 4.09%, February 17, 2027	72,801	80,545	
89,000	Algonquin Power Co., 4.60%, January 29, 2029	92,072	105,890	
13,000	Algonquin Power Co., 4.65%, February 15, 2022	13,483	13,563	
41,000	AltaGas Ltd., 2.61%, December 16, 2022	42,322	42,501	
29,000	AltaGas Ltd., 3.57%, June 12, 2023	28,561	30,705	
24,000	AltaGas Ltd., 3.84%, January 15, 2025	24,900	26,362	
69,000	AltaGas Ltd., 3.98%, October 4, 2027	69,028	78,608	
105,000	AltaGas Ltd., 4.12%, April 7, 2026	118,187	118,595	
16,000	AltaGas Ltd., 4.40%, March 15, 2024	16,618	17,593	
111,000	AltaLink L.P., 3.72%, December 3, 2046	118,085	136,460	
121,000	AltaLink L.P., 3.99%, June 30, 2042	143,721	151,004	
169,000	AltaLink L.P., 4.09%, June 30, 2045	202,787	217,546	
84,000	AltaLink L.P., 4.45%, July 11, 2053	106,526	119,438	
31,000	AltaLink L.P., 4.46%, November 8, 2041	37,162	40,877	
29,000	AltaLink L.P., 4.87%, November 15, 2040	37,520	39,682	
97,000	AltaLink L.P., 4.92%, September 17, 2043	120,985	137,521	
30,000	AltaLink L.P., 5.25%, September 22, 2036	37,212	41,259	
68,000	AltaLink L.P., Series '2014-3', 4.05%, November 21, 2044	72,195	86,715	
63,000	ATCO Ltd., Series '18-1', Restricted, 5.50%, November 1, 2078	62,730	71,491	
35,000	Brookfield Infrastructure Finance ULC, 2.86%, September 1, 2032	35,389	36,121	
187,000	Brookfield Infrastructure Finance ULC, 3.41%, October 9, 2029	191,185	205,854	

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Utilities (cont'd)				
128,000	Brookfield Infrastructure Finance ULC, 4.19%, September 11, 2028	125,476	148,466	
15,000	Brookfield Renewable Partners ULC, 3.33%, August 13, 2050	15,302	15,524	
77,000	Brookfield Renewable Partners ULC, 3.63%, January 15, 2027	76,980	86,690	
35,000	Brookfield Renewable Partners ULC, 3.75%, June 2, 2025	36,133	38,678	
89,000	Brookfield Renewable Partners ULC, 4.25%, January 15, 2029	89,048	105,657	
36,000	Brookfield Renewable Partners ULC, 4.29%, November 5, 2049	36,734	43,802	
144,000	Brookfield Renewable Partners ULC, Series '12', 3.38%, January 15, 2030	145,712	162,137	
74,000	Bruce Power L.P., 3.97%, June 23, 2026	76,663	83,590	
4,000	Bruce Power L.P., Series '17-1', 3.00%, June 21, 2024	3,929	4,270	
132,000	Bruce Power L.P., Series '17-2', 4.01%, June 21, 2029	137,573	153,301	
86,000	Bruce Power L.P., Series '18-1', 4.13%, June 21, 2033	89,027	101,261	
66,000	Bruce Power L.P., Series '20-1', 4.00%, June 21, 2030	76,325	76,531	
45,000	Bruce Power L.P., Series '2019', 4.75%, June 21, 2049	57,983	58,382	
70,000	Capital Power Corp., 3.15%, October 1, 2032	69,606	72,103	
35,000	Capital Power Corp., 4.28%, September 18, 2024	35,556	38,532	
66,000	Capital Power Corp., 4.99%, January 23, 2026	75,271	76,082	
86,097	Comber Wind L.P., 5.13%, November 15, 2030	93,837	99,852	
101,000	CU Inc., 2.96%, September 7, 2049	100,456	109,507	
74,000	CU Inc., 3.55%, November 22, 2047	76,289	88,205	
101,000	CU Inc., 3.76%, November 19, 2046	108,443	123,880	
112,000	CU Inc., 3.81%, September 10, 2042	124,999	135,518	
121,000	CU Inc., 3.83%, September 11, 2062	136,610	157,069	
36,000	CU Inc., 3.95%, November 23, 2048	36,180	45,901	
105,000	CU Inc., 3.96%, July 27, 2045	118,670	131,833	
233,000	CU Inc., 4.09%, September 2, 2044	265,123	296,021	
111,000	CU Inc., 4.21%, October 29, 2055	130,817	151,390	
119,000	CU Inc., 4.54%, October 24, 2041	142,501	157,344	
66,000	CU Inc., 4.56%, November 7, 2053	79,068	93,967	
68,000	CU Inc., 4.59%, October 24, 2061	80,756	100,862	
140,000	CU Inc., 4.72%, September 9, 2043	179,520	191,690	
70,000	CU Inc., 5.03%, November 20, 2036	85,467	94,082	
50,000	CU Inc., 5.56%, October 30, 2037	66,814	71,404	
90,000	CU Inc., 5.90%, November 20, 2034	120,789	127,559	
24,000	Emera Inc., 2.90%, June 16, 2023	23,387	25,188	
73,000	Enbridge Gas Distribution Inc., 4.00%, August 22, 2044	79,497	91,615	
87,000	Enbridge Gas Distribution Inc., 4.95%, November 22, 2050	109,755	130,337	
66,000	Enbridge Gas Distribution Inc., 5.21%, February 25, 2036	81,923	88,815	
39,000	Enbridge Gas Distribution Inc., 6.16%, December 16, 2033	49,677	55,434	
128,000	Enbridge Gas Inc., 3.01%, February 9, 2049	130,904	140,311	
78,000	Enbridge Gas Inc., 3.51%, November 29, 2047	79,616	92,573	
57,000	Enbridge Gas Inc., 3.59%, November 22, 2047	61,451	68,501	
100,000	Enbridge Gas Inc., 3.65%, April 1, 2050	116,558	122,479	
58,000	Enbridge Gas Inc., 3.80%, June 1, 2046	66,248	71,401	
93,000	Enbridge Gas Inc., 4.50%, November 23, 2043	112,552	124,070	
74,000	Energir Inc., 5.70%, July 10, 2036	104,442	105,409	
47,000	Energir Inc., Series 'U', 3.53%, May 16, 2047	46,210	56,171	
119,000	ENMAX Corp., Series '4', 3.84%, June 5, 2028	119,475	134,773	
70,000	EPCOR Utilities Inc., 2.90%, May 19, 2050	75,380	74,926	
71,000	EPCOR Utilities Inc., 3.11%, July 8, 2049	70,964	79,135	
179,000	EPCOR Utilities Inc., 3.55%, November 27, 2047	189,986	213,947	
16,000	EPCOR Utilities Inc., 3.95%, November 26, 2048	16,196	20,473	
70,000	EPCOR Utilities Inc., 4.55%, February 28, 2042	87,143	93,064	
35,000	EPCOR Utilities Inc., 5.75%, November 24, 2039	47,831	51,867	
46,000	EPCOR Utilities Inc., 6.65%, April 15, 2038	69,235	72,556	
112,000	Fortis Inc., 2.85%, December 12, 2023	112,516	118,466	

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Utilities (cont'd)				
85,000	FortisAlberta Inc., 3.34%, September 21, 2046	81,288	97,475	
37,000	FortisAlberta Inc., 3.73%, September 18, 2048	36,945	45,621	
35,000	FortisAlberta Inc., 4.27%, September 22, 2045	45,689	45,888	
89,000	FortisAlberta Inc., 4.85%, September 11, 2043	109,597	123,754	
46,000	FortisAlberta Inc., Series '04-2', 6.22%, October 31, 2034	65,233	66,568	
45,000	FortisBC Energy Inc., 2.54%, July 13, 2050	45,404	45,373	
48,000	FortisBC Energy Inc., 2.82%, February 9, 2049	47,051	51,163	
70,000	FortisBC Energy Inc., 3.38%, April 13, 2045	79,865	80,861	
34,000	FortisBC Energy Inc., 3.67%, April 9, 2046	37,854	41,301	
62,000	FortisBC Energy Inc., 3.69%, October 30, 2047	68,926	76,189	
34,000	FortisBC Energy Inc., 3.78%, March 6, 2047	38,989	42,248	
46,000	FortisBC Energy Inc., 3.85%, December 7, 2048	49,969	58,282	
39,000	FortisBC Energy Inc., 5.90%, February 26, 2035	49,790	55,337	
63,000	FortisBC Energy Inc., 6.00%, October 2, 2037	84,644	93,505	
15,000	FortisBC Energy Inc., 6.50%, May 1, 2034	22,253	22,045	
92,000	Hydro One Inc., 1.69%, January 16, 2031	91,940	93,346	
115,000	Hydro One Inc., 2.71%, February 28, 2050	117,062	119,893	
180,000	Hydro One Inc., 3.63%, June 25, 2049	194,566	220,297	
104,000	Hydro One Inc., 3.72%, November 18, 2047	115,310	128,234	
80,000	Hydro One Inc., 3.91%, February 23, 2046	91,519	100,479	
81,000	Hydro One Inc., 4.17%, June 6, 2044	84,949	104,287	
75,000	Hydro One Inc., 4.39%, September 26, 2041	84,305	97,651	
101,000	Hydro One Inc., 4.59%, October 9, 2043	118,538	136,500	
147,000	Hydro One Inc., 4.89%, March 13, 2037	179,765	196,585	
75,000	Hydro One Inc., 5.00%, October 19, 2046	99,814	109,948	
152,000	Hydro One Inc., 5.49%, July 16, 2040	217,217	221,783	
89,000	Hydro One Inc., 6.35%, January 31, 2034	127,126	130,733	
92,000	Hydro One Inc., 6.59%, April 22, 2043	132,941	155,133	
136,000	Hydro One Inc., 6.93%, June 1, 2032	194,052	205,241	
69,000	Hydro One Inc., Series '17', 6.03%, March 3, 2039	96,147	104,791	
113,000	Hydro One Inc., Series '26', 3.79%, July 31, 2062	141,926	146,933	
100,000	Hydro One Inc., Series '44', 3.64%, April 5, 2050	111,077	122,768	
70,000	Hydro One Ltd., 1.41%, October 15, 2027	70,525	71,009	
12,000	Hydro Ottawa Holding Inc., Restricted, 2.61%, February 3, 2025	11,637	12,807	
49,000	Hydro-Quebec, 2.10%, February 15, 2060	49,338	49,777	
377,000	Hydro-Quebec, 4.00%, February 15, 2055	484,689	557,550	
179,000	Hydro-Quebec, 6.00%, February 15, 2040	261,417	295,877	
5,000	Hydro-Quebec, 6.50%, January 16, 2035	7,549	7,927	
318,000	Hydro-Quebec, Series '19', 6.50%, February 15, 2035	484,812	509,261	
268,000	Hydro-Quebec, Series '1C', 9.63%, July 15, 2022	322,141	306,355	
246,000	Hydro-Quebec, Series 'JM', 5.00%, February 15, 2045	355,777	384,109	
397,000	Hydro-Quebec, Series 'JN', 5.00%, February 15, 2050	598,527	652,753	
2,000	Labrador-Island Link Funding Trust, Series 'B', 3.86%, December 1, 2045	2,286	2,774	
40,000	Lower Mattagami Energy L.P., 4.18%, April 23, 2052	43,312	54,481	
119,000	Lower Mattagami Energy L.P., Series '2014-1', 3.42%, June 20, 2024	122,324	130,216	
77,785	Maritime Link Financing Trust, Series 'A', 3.50%, December 1, 2052	82,112	96,363	
300,000	Muskrat Falls / Labrador Transmission Assets Funding Trust, Series 'A', 3.63%, June 1, 2029	353,550	361,519	
45,000	Newfoundland & Labrador Hydro, 3.60%, December 1, 2045	51,368	54,789	
39,000	Newfoundland & Labrador Hydro, Series 'AB', 6.65%, August 27, 2031	51,768	57,609	
111,000	Ontario Electricity Financial Corp., 8.25%, June 22, 2026	156,914	154,176	
40,000	Ontario Electricity Financial Corp., Series 'FV6', 8.90%, August 18, 2022	53,185	45,531	
80,000	Nova Scotia Power Inc., 3.57%, April 5, 2049	92,734	93,785	
42,500	Nova Scotia Power Inc., 4.15%, March 6, 2042	44,832	52,513	
56,000	Nova Scotia Power Inc., 6.95%, August 25, 2033	76,287	83,424	
27,000	Nova Scotia Power Inc., Series 'X', 5.61%, June 15, 2040	38,412	38,922	

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Utilities (cont'd)				
125,000	Ontario Power Generation Inc., 3.32%, October 4, 2027	128,836	141,942	
79,000	Ontario Power Generation Inc., 3.84%, June 22, 2048	86,121	95,759	
20,000	Ontario Power Generation Inc., 4.25%, January 18, 2049	24,332	25,857	
85,000	Terasen Gas (Vancouver Island) Inc., 6.05%, February 15, 2038	123,184	127,145	
50,000	Toronto Hydro Corp., 4.08%, September 16, 2044	61,481	64,079	
22,000	Toronto Hydro Corp., 5.54%, May 21, 2040	27,822	32,290	
35,000	Toronto Hydro Corp., Series '16', 1.50%, October 15, 2030	34,806	35,134	
57,114	Trillium Windpower L.P., Series '1', 5.80%, February 15, 2033	63,978	70,290	
89,000	TriSummit Utilities Inc., 3.15%, April 6, 2026	89,618	97,357	
75,000	TriSummit Utilities Inc., 4.26%, December 5, 2028	80,741	89,074	
116,000	Union Gas Ltd., 4.20%, June 2, 2044	124,530	149,336	
65,000	Union Gas Ltd., 4.88%, June 21, 2041	79,933	88,685	
58,000	Union Gas Ltd., 5.20%, July 23, 2040	81,786	81,660	
117,000	Union Gas Ltd., 6.05%, September 2, 2038	168,574	175,650	
27,000	Union Gas Ltd., Series '6', 5.46%, September 11, 2036	33,230	37,446	
		15,255,504	16,642,609	11.57
Government of Canada & Guaranteed				
205,000	Canada Housing Trust No. 1, 1.10%, March 15, 2031	205,720	205,524	
311,000	Canada Housing Trust No. 1, 1.15%, December 15, 2021	304,249	313,912	
308,000	Canada Housing Trust No. 1, 1.50%, December 15, 2021	306,002	311,900	
742,000	Canada Housing Trust No. 1, 1.75%, June 15, 2022	740,254	758,447	
1,190,000	Canada Housing Trust No. 1, 1.75%, June 15, 2030	1,271,376	1,268,179	
685,000	Canada Housing Trust No. 1, 1.80%, December 15, 2024	688,332	719,810	
789,000	Canada Housing Trust No. 1, 1.90%, September 15, 2026	769,232	841,916	
830,000	Canada Housing Trust No. 1, 1.95%, December 15, 2025	857,180	883,733	
750,000	Canada Housing Trust No. 1, 2.10%, September 15, 2029	765,863	821,259	
649,000	Canada Housing Trust No. 1, 2.35%, June 15, 2023	671,065	681,089	
751,000	Canada Housing Trust No. 1, 2.35%, June 15, 2027	753,154	825,693	
279,000	Canada Housing Trust No. 1, 2.35%, March 15, 2028	282,779	308,539	
815,000	Canada Housing Trust No. 1, 2.35%, September 15, 2023	860,035	858,777	
1,055,000	Canada Housing Trust No. 1, 2.40%, December 15, 2022	1,087,440	1,099,003	
342,000	Canada Housing Trust No. 1, 2.55%, March 15, 2025	351,118	370,569	
692,000	Canada Housing Trust No. 1, 2.65%, December 15, 2028	713,591	784,950	
458,000	Canada Housing Trust No. 1, 2.65%, March 15, 2022	473,738	471,404	
1,053,000	Canada Housing Trust No. 1, 2.90%, June 15, 2024	1,133,398	1,141,471	
1,000	Canada Housing Trust No. 1, 3.80%, June 15, 2021	1,062	1,016	
248,000	Canada Housing Trust No. 1, Series '55', 3.15%, September 15, 2023	264,639	266,606	
466,000	Canada Housing Trust No. 1, Series '70', 2.25%, December 15, 2025	475,008	502,968	
2,000	Canada Housing Trust No. 1, Series '71', 1.25%, June 15, 2021	1,974	2,010	
493,000	Canada Housing Trust No. 1, Series 'FEB', 2.65%, March 15, 2028	508,672	555,497	
850,000	Canada Housing Trust No. 1, Series 'MAR', 0.95%, June 15, 2025	846,294	864,865	
679,000	Canada Housing Trust No. 1, Series 'SEPT', 2.55%, December 15, 2023	700,978	722,115	
143,000	Canada Post Corp., Series '1', 4.36%, July 16, 2040	180,446	204,008	
30,000	Canada Post Corp., Series '2', 4.08%, July 16, 2025	33,606	34,575	
32,000	Export Development Canada, 1.80%, September 1, 2022	32,093	32,831	
299,000	Government of Canada, 0.25%, April 1, 2024	298,250	298,539	
748,000	Government of Canada, 0.25%, August 1, 2022	747,619	748,884	
423,000	Government of Canada, 0.25%, February 1, 2023	422,700	423,121	
753,000	Government of Canada, 0.25%, March 1, 2026	744,515	745,438	
922,000	Government of Canada, 0.25%, November 1, 2022	921,709	922,822	
160,000	Government of Canada, 0.50%, December 1, 2030	156,725	156,566	
474,000	Government of Canada, 0.50%, March 1, 2022	457,050	475,897	
1,184,000	Government of Canada, 0.50%, September 1, 2025	1,191,252	1,190,021	
802,000	Government of Canada, 1.00%, June 1, 2027	831,362	829,445	
628,000	Government of Canada, 1.00%, September 1, 2022	632,073	636,719	

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Government of Canada & Guaranteed (cont'd)				
2,367,000	Government of Canada, 1.25%, June 1, 2030	2,514,542	2,490,914	
431,000	Government of Canada, 1.25%, March 1, 2025	445,950	447,332	
299,000	Government of Canada, 1.50%, February 1, 2022	304,321	303,331	
354,000	Government of Canada, 1.50%, June 1, 2023	362,218	364,949	
724,800	Government of Canada, 1.50%, June 1, 2026	768,821	767,065	
510,000	Government of Canada, 1.50%, May 1, 2022	520,091	519,016	
480,000	Government of Canada, 1.50%, September 1, 2024	485,471	500,989	
611,000	Government of Canada, 1.75%, March 1, 2023	631,186	630,850	
329,000	Government of Canada, 2.00%, December 1, 2051	402,953	395,761	
726,000	Government of Canada, 2.00%, June 1, 2028	811,168	804,306	
1,010,000	Government of Canada, 2.00%, September 1, 2023	1,061,322	1,056,621	
327,000	Government of Canada, 2.25%, June 1, 2025	357,003	354,407	
662,000	Government of Canada, 2.25%, June 1, 2029	760,199	752,286	
299,000	Government of Canada, 2.25%, March 1, 2024	312,876	317,662	
352,000	Government of Canada, 2.50%, June 1, 2024	375,817	378,556	
159,000	Government of Canada, 2.75%, December 1, 2048	221,856	218,166	
51,000	Government of Canada, 2.75%, December 1, 2064	80,207	77,982	
317,000	Government of Canada, 2.75%, June 1, 2022	328,857	328,587	
174,000	Government of Canada, 3.50%, December 1, 2045	266,929	262,877	
148,000	Government of Canada, 4.00%, June 1, 2041	230,814	228,130	
125,000	Government of Canada, 5.00%, June 1, 2037	204,911	202,286	
574,000	Government of Canada, 5.75%, June 1, 2029	830,121	815,939	
134,000	Government of Canada, 5.75%, June 1, 2033	215,782	211,856	
56,000	Government of Canada, 8.00%, June 1, 2023	67,563	66,442	
206,000	Government of Canada, 8.00%, June 1, 2027	306,135	303,708	
28,000	OPB Finance Trust, Series 'E', 2.95%, February 2, 2026	27,509	30,896	
215,000	OPB Finance Trust, Series 'F', 2.98%, January 25, 2027	227,490	238,347	
61,000	South Coast British Columbia Transportation Authority, 1.60%, July 3, 2030	62,008	62,213	
219,000	South Coast British Columbia Transportation Authority, 3.25%, November 23, 2028	252,293	253,562	
15,000	South Coast British Columbia Transportation Authority, 4.45%, June 9, 2044	20,660	20,785	
		35,139,626	35,685,939	24.81
Provincial Government & Guaranteed				
199,000	City of Montreal, 3.00%, September 1, 2027	200,458	223,588	
79,000	City of Montreal, 3.15%, December 1, 2036	78,445	91,433	
25,000	City of Montreal, 3.50%, September 1, 2023	26,202	27,020	
70,000	City of Montreal, 3.50%, September 1, 2024	72,530	77,341	
105,000	City of Montreal, 4.10%, December 1, 2034	128,114	133,153	
58,000	City of Montreal, 4.25%, December 1, 2032	63,499	73,996	
41,000	City of Montreal, 4.50%, December 1, 2021	43,387	42,594	
50,000	City of Ottawa, 3.10%, July 27, 2048	48,585	58,323	
30,000	City of Toronto, 2.15%, August 25, 2040	29,819	30,213	
101,000	City of Toronto, 2.40%, June 7, 2027	94,823	109,931	
47,000	City of Toronto, 2.45%, February 6, 2025	46,408	50,350	
67,000	City of Toronto, 2.65%, November 9, 2029	74,330	74,810	
12,000	City of Toronto, 3.25%, June 24, 2046	12,078	14,228	
176,000	City of Toronto, 3.40%, May 21, 2024	181,681	192,699	
36,000	City of Toronto, 3.50%, June 2, 2036	39,313	43,509	
110,000	City of Toronto, 3.80%, December 13, 2042	120,802	140,256	
51,000	City of Toronto, 4.15%, March 10, 2044	59,312	68,238	
40,000	City of Toronto, 4.70%, June 10, 2041	49,892	56,628	
125,000	Financement-Quebec, 5.25%, June 1, 2034	161,178	177,881	
40,000	Municipal Finance Authority of British Columbia, 1.10%, June 1, 2025	40,632	40,745	
36,000	Municipal Finance Authority of British Columbia, 2.15%, December 1, 2022	35,969	37,270	
68,000	Municipal Finance Authority of British Columbia, 2.50%, April 19, 2026	66,694	73,958	
100,000	Municipal Finance Authority of British Columbia, 2.55%, October 9, 2029	109,954	111,296	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Provincial Government & Guaranteed (cont'd)				
23,000	Municipal Finance Authority of British Columbia, 2.60%, April 23, 2023	23,096	24,180	
90,000	Municipal Finance Authority of British Columbia, 2.95%, October 14, 2024	95,424	98,002	
37,000	Municipal Finance Authority of British Columbia, 3.05%, October 23, 2028	36,610	42,429	
20,000	Municipal Finance Authority of British Columbia, 3.35%, June 1, 2022	21,030	20,872	
68,000	Municipal Finance Authority of British Columbia, 3.75%, September 26, 2023	73,184	74,124	
40,000	Municipal Finance Authority of British Columbia, 4.95%, December 1, 2027	47,515	50,638	
1,000	Ontario Infrastructure Projects Corp., Series '2007-A1', 4.70%, June 1, 2037	1,182	1,367	
56,000	Province of Alberta, 1.60%, September 1, 2022	57,421	57,240	
826,000	Province of Alberta, 2.05%, June 1, 2030	835,526	873,540	
500,000	Province of Alberta, 2.20%, June 1, 2026	487,389	536,242	
229,000	Province of Alberta, 2.35%, June 1, 2025	230,943	245,707	
134,000	Province of Alberta, 2.55%, December 15, 2022	135,741	139,892	
635,000	Province of Alberta, 2.55%, June 1, 2027	653,275	697,239	
92,000	Province of Alberta, 2.65%, September 1, 2023	95,765	97,444	
390,000	Province of Alberta, 2.90%, December 1, 2028	410,757	440,774	
244,000	Province of Alberta, 2.90%, September 20, 2029	256,293	276,293	
339,000	Province of Alberta, 3.05%, December 1, 2048	345,777	395,280	
85,000	Province of Alberta, 3.10%, June 1, 2024	86,289	92,424	
379,000	Province of Alberta, 3.10%, June 1, 2050	436,299	448,978	
256,000	Province of Alberta, 3.30%, December 1, 2046	277,494	308,414	
10,000	Province of Alberta, 3.40%, December 1, 2023	10,413	10,852	
122,000	Province of Alberta, 3.45%, December 1, 2043	141,381	149,165	
102,000	Province of Alberta, 3.50%, June 1, 2031	105,314	121,597	
172,000	Province of Alberta, 3.90%, December 1, 2033	202,759	215,301	
30,000	Province of Alberta, 4.50%, December 1, 2040	38,596	41,557	
314,000	Province of British Columbia, 2.20%, June 18, 2030	322,952	341,401	
177,000	Province of British Columbia, 2.30%, June 18, 2026	174,516	191,587	
67,000	Province of British Columbia, 2.55%, June 18, 2027	65,411	74,045	
103,000	Province of British Columbia, 2.70%, December 18, 2022	107,695	107,878	
276,000	Province of British Columbia, 2.85%, June 18, 2025	286,412	303,100	
231,000	Province of British Columbia, 2.95%, December 18, 2028	242,999	264,548	
266,000	Province of British Columbia, 2.95%, June 18, 2050	303,168	324,733	
241,000	Province of British Columbia, 3.20%, June 18, 2044	243,559	297,071	
129,000	Province of British Columbia, 3.25%, December 18, 2021	133,105	132,782	
187,000	Province of British Columbia, 4.30%, June 18, 2042	228,856	265,739	
74,000	Province of British Columbia, 4.70%, June 18, 2037	94,196	105,432	
5,000	Province of British Columbia, 4.90%, June 18, 2048	6,765	8,081	
140,000	Province of British Columbia, 5.40%, June 18, 2035	200,284	208,035	
255,000	Province of British Columbia, 5.70%, June 18, 2029	333,565	348,845	
150,000	Province of British Columbia, 6.35%, June 18, 2031	208,158	223,597	
33,000	Province of British Columbia, 9.50%, June 9, 2022	38,265	37,326	
232,000	Province of British Columbia, Series 'BCCD', 3.30%, December 18, 2023	251,889	251,744	
362,000	Province of British Columbia, Series 'BCCD-35', 2.80%, June 18, 2048	339,881	425,622	
58,000	Province of British Columbia, Step Rate	70,545	76,977	
203,000	Province of Manitoba, 2.05%, June 2, 2030	211,142	215,741	
33,000	Province of Manitoba, 2.05%, September 5, 2052	31,806	32,128	
323,000	Province of Manitoba, 2.45%, June 2, 2025	327,625	347,968	
189,000	Province of Manitoba, 2.55%, June 2, 2023	192,119	198,859	
212,000	Province of Manitoba, 2.55%, June 2, 2026	210,824	231,310	
43,000	Province of Manitoba, 2.60%, June 2, 2027	41,529	47,408	
147,000	Province of Manitoba, 2.75%, June 2, 2029	154,281	164,976	
92,000	Province of Manitoba, 2.85%, September 5, 2046	84,515	103,754	
221,000	Province of Manitoba, 3.00%, June 2, 2028	221,264	251,226	
89,000	Province of Manitoba, 3.15%, September 5, 2052	85,537	108,985	
136,000	Province of Manitoba, 3.20%, March 5, 2050	148,491	165,722	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Provincial Government & Guaranteed (cont'd)				
142,000	Province of Manitoba, 3.30%, June 2, 2024	146,917	155,321	
111,000	Province of Manitoba, 3.40%, September 5, 2048	117,402	138,846	
44,000	Province of Manitoba, 3.85%, December 1, 2021	45,917	45,454	
93,000	Province of Manitoba, 4.05%, September 5, 2045	105,094	125,888	
56,000	Province of Manitoba, 4.60%, March 5, 2038	76,749	77,454	
50,000	Province of Manitoba, 4.63%, March 5, 2063	81,834	83,922	
82,000	Province of Manitoba, 4.65%, March 5, 2040	113,266	115,837	
40,000	Province of Manitoba, 5.70%, March 5, 2037	61,104	60,893	
18,000	Province of Manitoba, 6.30%, March 5, 2031	24,166	26,228	
67,000	Province of New Brunswick, 1.55%, May 4, 2022	64,797	68,163	
50,000	Province of New Brunswick, 1.80%, August 14, 2025	52,472	52,472	
116,000	Province of New Brunswick, 2.35%, August 14, 2027	112,860	126,011	
71,000	Province of New Brunswick, 2.60%, August 14, 2026	72,071	77,744	
62,000	Province of New Brunswick, 2.85%, June 2, 2023	64,103	65,663	
83,000	Province of New Brunswick, 3.05%, August 14, 2050	97,933	98,151	
115,000	Province of New Brunswick, 3.10%, August 14, 2028	117,827	131,629	
57,000	Province of New Brunswick, 3.10%, August 14, 2048	65,695	67,320	
98,000	Province of New Brunswick, 3.55%, June 3, 2043	111,312	121,813	
98,000	Province of New Brunswick, 3.55%, June 3, 2055	120,759	128,433	
62,000	Province of New Brunswick, 3.80%, August 14, 2045	78,605	80,595	
40,000	Province of New Brunswick, 4.55%, March 26, 2037	47,317	54,379	
59,000	Province of New Brunswick, 4.80%, September 26, 2039	75,949	84,101	
57,000	Province of New Brunswick, 4.80%, June 3, 2041	80,996	82,331	
185,000	Province of Newfoundland and Labrador, 1.75%, June 2, 2030	185,894	189,504	
193,000	Province of Newfoundland and Labrador, 2.30%, June 2, 2025	186,848	206,034	
475,000	Province of Newfoundland and Labrador, 2.85%, June 2, 2028	507,277	530,496	
43,000	Province of Newfoundland and Labrador, 2.85%, June 2, 2029	43,429	48,126	
70,000	Province of Newfoundland and Labrador, 3.70%, October 17, 2048	77,104	88,004	
12,000	Province of Newfoundland and Labrador, 4.50%, April 17, 2037	13,760	15,842	
12,000	Province of Newfoundland and Labrador, 4.65%, October 17, 2040	14,190	16,531	
5,000	Province of Newfoundland and Labrador, 6.55%, October 17, 2030	6,746	7,265	
26,000	Province of Newfoundland and Labrador, Series '6R', 5.60%, October 17, 2033	33,729	37,054	
100,000	Province of Newfoundland and Labrador, Series '6X', 3.30%, October 17, 2046	96,804	116,490	
254,000	Province of Newfoundland and Labrador, Series '6Z', 3.00%, June 2, 2026	269,234	281,890	
203,000	Province of Newfoundland and Labrador, Series '7B', 1.95%, June 2, 2022	208,138	207,773	
114,000	Province of Newfoundland and Labrador, Series '7H', 2.65%, October 17, 2050	110,683	119,548	
120,000	Province of Nova Scotia, 2.10%, June 1, 2027	112,982	128,719	
92,000	Province of Nova Scotia, 3.15%, December 1, 2051	104,874	113,637	
23,000	Province of Nova Scotia, 3.45%, June 1, 2045	23,836	28,740	
146,000	Province of Nova Scotia, 3.50%, June 2, 2062	179,475	201,901	
3,000	Province of Nova Scotia, 4.40%, June 1, 2042	3,607	4,218	
85,000	Province of Nova Scotia, 4.50%, June 1, 2037	109,720	116,474	
4,000	Province of Nova Scotia, 4.70%, June 1, 2041	4,947	5,781	
12,000	Province of Nova Scotia, 4.90%, June 1, 2035	15,208	16,767	
92,000	Province of Nova Scotia, 5.80%, June 1, 2033	123,596	135,521	
18,000	Province of Nova Scotia, 6.60%, June 1, 2027	23,794	24,323	
13,000	Province of Nova Scotia, Series 'D8', 2.15%, June 1, 2025	12,715	13,841	
458,000	Province of Ontario, 1.35%, March 8, 2022	459,245	464,221	
640,000	Province of Ontario, 1.75%, September 8, 2025	666,668	670,779	
223,000	Province of Ontario, 1.85%, February 1, 2027	235,200	236,129	
89,000	Province of Ontario, 1.90%, December 2, 2051	87,687	87,023	
96,000	Province of Ontario, 1.95%, January 27, 2023	96,111	99,240	
1,103,000	Province of Ontario, 2.05%, June 2, 2030	1,173,332	1,177,086	
203,000	Province of Ontario, 2.30%, September 8, 2024	207,736	215,979	
836,000	Province of Ontario, 2.40%, June 2, 2026	824,556	906,267	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Provincial Government & Guaranteed (cont'd)				
294,000	Province of Ontario, 2.60%, September 8, 2023	301,386	311,098	
842,000	Province of Ontario, 2.60%, June 2, 2025	861,823	912,702	
1,155,000	Province of Ontario, 2.60%, June 2, 2027	1,177,835	1,275,106	
199,000	Province of Ontario, 2.65%, February 5, 2025	204,715	215,569	
696,000	Province of Ontario, 2.65%, December 2, 2050	758,424	795,421	
1,044,000	Province of Ontario, 2.70%, June 2, 2029	1,086,023	1,171,357	
718,000	Province of Ontario, 2.80%, June 2, 2048	728,272	835,387	
750,000	Province of Ontario, 2.85%, June 2, 2023	783,113	794,596	
1,083,000	Province of Ontario, 2.90%, June 2, 2028	1,104,478	1,226,471	
805,000	Province of Ontario, 2.90%, December 2, 2046	801,873	945,761	
584,000	Province of Ontario, 2.90%, June 2, 2049	580,892	694,327	
866,000	Province of Ontario, 3.15%, June 2, 2022	905,884	901,460	
793,000	Province of Ontario, 3.45%, June 2, 2045	854,385	1,010,560	
645,000	Province of Ontario, 3.50%, June 2, 2024	693,628	709,964	
600,000	Province of Ontario, 3.50%, June 2, 2043	712,185	764,478	
580,000	Province of Ontario, 4.60%, June 2, 2039	782,152	827,215	
640,000	Province of Ontario, 4.65%, June 2, 2041	868,117	934,272	
447,000	Province of Ontario, 4.70%, June 2, 2037	569,776	632,691	
292,000	Province of Ontario, 5.60%, June 2, 2035	397,591	438,525	
32,000	Province of Ontario, 5.70%, December 2, 2039	45,749	50,967	
253,000	Province of Ontario, 5.85%, March 8, 2033	357,303	374,478	
151,000	Province of Ontario, 6.20%, June 2, 2031	208,967	221,685	
533,000	Province of Ontario, 6.50%, March 8, 2029	729,613	752,942	
47,000	Province of Ontario, 7.50%, February 7, 2024	60,838	57,016	
147,000	Province of Ontario, 8.00%, June 2, 2026	208,151	202,914	
111,000	Province of Ontario, 8.00%, December 2, 2026	154,149	156,174	
66,000	Province of Ontario, 8.10%, September 8, 2023	82,449	79,470	
39,000	Province of Ontario, 8.50%, December 2, 2025	54,664	53,448	
112,000	Province of Ontario, 9.50%, July 13, 2022	131,504	127,611	
549,000	Province of Ontario, Series 'KJ', 7.60%, June 2, 2027	763,872	776,409	
2,000	Province of Prince Edward Island, 3.60%, January 17, 2053	2,087	2,600	
48,000	Province of Prince Edward Island, 4.60%, May 19, 2041	62,224	66,978	
36,000	Province of Quebec, 1.65%, March 3, 2022	36,692	36,617	
1,070,000	Province of Quebec, 1.90%, September 1, 2030	1,131,332	1,131,734	
724,000	Province of Quebec, 2.30%, September 1, 2029	744,068	792,872	
579,000	Province of Quebec, 2.50%, September 1, 2026	602,743	633,507	
43,000	Province of Quebec, 2.60%, July 6, 2025	44,144	46,825	
510,000	Province of Quebec, 2.75%, September 1, 2025	539,995	558,957	
669,000	Province of Quebec, 2.75%, September 1, 2027	677,630	748,672	
669,000	Province of Quebec, 2.75%, September 1, 2028	713,229	754,388	
395,000	Province of Quebec, 3.00%, September 1, 2023	411,976	422,414	
492,000	Province of Quebec, 3.10%, December 1, 2051	594,862	618,465	
488,000	Province of Quebec, 3.50%, December 1, 2022	513,749	517,931	
467,000	Province of Quebec, 3.50%, December 1, 2045	505,907	603,340	
576,000	Province of Quebec, 3.50%, December 1, 2048	666,211	759,037	
372,000	Province of Quebec, 3.75%, September 1, 2024	400,176	415,786	
445,000	Province of Quebec, 4.25%, December 1, 2021	470,859	461,427	
370,000	Province of Quebec, 4.25%, December 1, 2043	493,310	525,292	
285,000	Province of Quebec, 5.00%, December 1, 2038	371,886	423,098	
453,000	Province of Quebec, 5.00%, December 1, 2041	665,941	693,338	
46,000	Province of Quebec, 5.35%, June 1, 2025	54,340	55,285	
199,000	Province of Quebec, 5.75%, December 1, 2036	294,936	310,251	
415,000	Province of Quebec, 6.25%, June 1, 2032	596,301	623,456	
255,000	Province of Quebec, 8.50%, April 1, 2026	356,716	355,233	
94,000	Province of Quebec, 9.38%, January 16, 2023	126,966	111,164	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Provincial Government & Guaranteed (cont'd)				
15,000	Province of Quebec, Coupon Strip, April 01, 2035	9,294	11,148	
5,000	Province of Quebec, Series 'NG', 9.50%, March 30, 2023	6,397	6,014	
327,000	Province of Quebec, Series 'OS', 6.00%, October 1, 2029	436,038	457,373	
50,000	Province of Quebec, Series 'QV', 2.25%, February 22, 2024	50,415	52,882	
69,000	Province of Saskatchewan, 0.80%, September 2, 2025	69,002	69,305	
152,000	Province of Saskatchewan, 2.20%, June 2, 2030	163,483	163,484	
130,000	Province of Saskatchewan, 2.55%, June 2, 2026	129,550	141,763	
232,000	Province of Saskatchewan, 2.65%, June 2, 2027	229,110	256,355	
107,000	Province of Saskatchewan, 2.75%, December 2, 2046	102,104	119,105	
207,000	Province of Saskatchewan, 3.05%, December 2, 2028	224,200	236,816	
134,000	Province of Saskatchewan, 3.10%, June 2, 2050	150,597	161,225	
80,000	Province of Saskatchewan, 3.20%, June 3, 2024	82,940	87,247	
181,000	Province of Saskatchewan, 3.30%, June 2, 2048	193,185	223,160	
95,000	Province of Saskatchewan, 3.40%, February 3, 2042	98,304	116,462	
35,000	Province of Saskatchewan, 3.75%, March 5, 2054	44,330	48,066	
47,000	Province of Saskatchewan, 3.90%, June 2, 2045	52,812	62,356	
40,000	Province of Saskatchewan, 5.75%, March 5, 2029	48,938	53,902	
20,000	Province of Saskatchewan, Series 'EC', 5.00%, March 5, 2037	27,719	28,584	
39,000	Regional Municipality of Peel, 3.85%, October 30, 2042	42,076	49,926	
60,000	Regional Municipality of Peel, 5.10%, June 29, 2040	88,032	88,164	
122,000	Regional Municipality of York, 1.70%, May 27, 2030	125,386	125,755	
71,000	Regional Municipality of York, 2.35%, June 9, 2027	68,455	76,944	
34,000	Regional Municipality of York, 2.50%, June 2, 2026	36,941	36,934	
89,000	Regional Municipality of York, 2.65%, April 18, 2029	91,214	98,753	
50,000	Regional Municipality of York, Series 'F', 4.00%, May 31, 2032	62,060	62,320	
		51,085,875	54,598,266	37.96
Foreign Bond				
73,000	Asian Development Bank, 4.65%, February 16, 2027	85,423	89,439	
160,000	Inter-American Development Bank, 4.40%, January 26, 2026	175,952	189,078	
95,000	International Bank for Reconstruction and Development, 0.88%, September 28, 2027	95,564	95,099	
91,000	International Bank for Reconstruction and Development, 1.90%, January 16, 2025	92,429	95,880	
45,000	International Bank for Reconstruction and Development, 2.20%, January 18, 2022	46,170	45,937	
62,000	International Bank for Reconstruction and Development, 2.25%, January 17, 2023	62,247	63,849	
13,000	International Finance Corp., 2.38%, July 19, 2023	13,231	13,652	
74,000	Kreditanstalt fuer Wiederaufbau, 2.00%, February 7, 2022	75,787	75,462	
		646,803	668,396	0.46
Total Bonds		135,635,017	143,058,214	99.47
Adjustment for transaction costs				
		-		
Total Investments		135,635,017	143,058,214	99.47
Other Net Assets (Liabilities)			768,675	0.53
Net Assets Attributable to Holders of Redeemable Units			143,826,889	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	-	n/a
Soft dollar commissions [†]	-	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Non-Hedged Units	
	2020	2019
Number of redeemable units at the beginning of year	3,213,163	2,413,163
Redeemable units issued for cash	150,000	1,100,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(650,000)	(300,000)
Number of redeemable units at the end of year	2,713,163	3,213,163

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Non-Hedged Units	0.180

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	-	-
Collateral (non-cash)	-	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

Related Party Investments (Note 9)

as at December 31 (in \$000's)

Investments	2020
CI Financial Corp., 3.52%, July 20, 2023	27
CI Financial Corp., 3.90%, September 27, 2027	124

Investments	2019
	-

The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Aggregate Bond Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Corporate Bonds	42.7
Provincial Bonds	37.3
Federal Bonds	13.7
Foreign Corporate Bonds	2.7
Municipal Bonds	2.4
Other Assets less Liabilities	0.7
Supranational Bonds	0.5
Foreign Government Agencies	0.0
Total	100.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the table below.

as at December 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	29.2
AA/Aa/A+	15.2
A	35.9
BBB/Baa/B++	19.2
Total	99.5

The Fund was invested in fixed income securities, with the following credit ratings, as per table below.

as at December 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	18.0
AA/Aa/A+	14.2
A	32.7
BBB/Baa/B++	29.1
Not Rated	5.3
Total	99.3

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at December 31, 2020 and 2019, the Fund did not invest in equities and therefore was not subject to other price risk.

Currency Risk

As at December 31, 2020 and 2019, the Fund's investments were mostly denominated in Canadian dollars, the functional currency of the Fund. As a result, the Fund did not have a significant exposure to currency risk.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at December 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	1,414	21,206	17,837	102,601	143,058

As at December 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (December 31, 2019 - 1% of net assets), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$3,196,000 (December 31, 2019 - \$14,391,493). In practice, the actual results may differ from this analysis and the difference may be material.

as at December 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	130	17,767	15,581	127,501	160,979

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	143,057	-	143,057
Total	-	143,057	-	143,057

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	160,952	-	160,952
Foreign Government Agencies	-	27	-	27
Total	-	160,979	-	160,979

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	77,053	102,254
Investments pledged as collateral	-	-
Cash	334	1,409
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	30	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	-	-
Interest receivable	406	701
Advisory fees waiver	-	-
Receivable for investments sold	-	6,166
Receivable for unit subscriptions	-	-
	77,823	110,530
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	7,134
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	143	281
Management fees payable	-	12
Accounts payable and accrued liabilities	-	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	143	7,427
Net assets attributable to holders of redeemable units	77,680	103,103

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	77,680	103,103	50.12	49.10	1,550,000	2,100,000

The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	-	-
Interest for distribution purposes	2,504	2,959
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	1,197	536
Change in unrealized appreciation (depreciation) in value of investments and derivatives	661	700
Total net gain (loss) on investments and derivatives	4,362	4,195
Other income		
Foreign exchange gain (loss) on cash	-	-
Securities lending revenue (Note 6)	-	-
Fees rebate	36	-
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	36	-
Total income	4,398	4,195
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	164	190
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	1	7
Commissions and other portfolio transaction costs	2	-
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	8	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	175	197
Expenses absorbed by the Manager (Note 5)	-	(7)
Increase (decrease) in net assets attributable to holders of redeemable units	4,223	4,005

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	4,223	4,005	2.32	2.03	1,823,497	1,976,712

The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	103,103	96,898
Increase (decrease) in net assets attributable to holders of redeemable units	4,223	4,005
Distributions to holders of redeemable units		
From net investment income	(2,378)	(2,746)
From net realized gains	-	-
Return of capital	(6)	-
Total distributions to holders of redeemable units	(2,384)	(2,746)
Redeemable unit transactions		
Proceeds from redeemable units issued	34,814	29,555
Reinvestment of distributions to holders of redeemable units	-	-
Redemption of redeemable units	(62,076)	(24,609)
Net increase (decrease) from redeemable unit transactions	(27,262)	4,946
Net increase (decrease) in net assets attributable to holders of redeemable units	(25,423)	6,205
Net assets attributable to holders of redeemable units at the end of year	77,680	103,103

The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	4,223	4,005
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(1,197)	(536)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	2	-
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(661)	(700)
Proceeds from sale and maturity of investments and derivatives	128,138	48,536
Purchase of investments and derivatives	(97,064)	(50,052)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	-	-
(Increase) decrease in interest receivable	295	(89)
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	(12)	1
Amortization interest earned	-	-
Change in other accounts receivable and payable	(30)	-
Net cash from (used in) operating activities	33,694	1,165
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2,524)	(2,814)
Proceeds from issuance of redeemable units	27,365	3,349
Amounts paid on redemption of redeemable units	(59,610)	(469)
Net cash from (used in) financing activities	(34,769)	66
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(1,075)	1,231
Cash (bank overdraft), beginning of year	1,409	178
Cash (bank overdraft), end of year	334	1,409
Supplementary Information:		
Dividends received, net of withholding tax*	-	-
Interest received, net of withholding tax*	2,799	2,870
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS				
Communication Services				
70,000	Bell Canada, 2.75%, January 29, 2025	74,650	74,838	
583,000	Bell Canada, 3.00%, October 3, 2022	587,879	606,134	
197,000	Bell Canada, 4.70%, September 11, 2023	216,318	215,788	
381,000	Bell Canada, Series 'M-26', 3.35%, March 22, 2023	390,656	400,774	
82,000	British Columbia Telephone Co., Series '51', 9.65%, April 8, 2022	97,936	91,007	
110,000	Cogeco Cable Inc., 4.93%, February 14, 2022	115,208	114,966	
71,000	Cogeco Communications Inc., 4.18%, May 26, 2023	73,989	75,710	
224,000	Rogers Communications Inc., 4.00%, June 6, 2022	233,884	234,616	
205,000	Shaw Communications Inc., 3.80%, November 2, 2023	221,687	221,603	
323,000	TELUS Corp., 2.35%, March 28, 2022	323,057	329,704	
23,000	TELUS Corp., 3.35%, April 1, 2024	24,718	24,703	
177,000	TELUS Corp., Series 'CJ', 3.35%, March 15, 2023	180,518	185,960	
244,000	Walt Disney Co. (The), 2.76%, October 7, 2024	251,412	260,680	
		2,791,912	2,836,483	3.65
Consumer Discretionary				
135,000	Canadian Tire Corp. Ltd., Series 'F', 3.17%, July 6, 2023	142,358	142,617	
190,000	Daimler Canada Finance Inc., 2.23%, December 16, 2021	192,611	193,134	
150,000	Daimler Canada Finance Inc., 2.54%, August 21, 2023	155,296	156,531	
94,000	Daimler Canada Finance Inc., 2.57%, November 22, 2022	96,788	97,285	
142,000	Daimler Canada Finance Inc., 3.05%, May 16, 2022	146,419	146,705	
150,000	Daimler Canada Finance Inc., 3.30%, August 16, 2022	156,023	156,371	
94,000	Dollarama Inc., 2.20%, November 10, 2022	90,598	96,725	
184,000	Dollarama Inc., 3.55%, November 6, 2023	198,111	197,955	
150,000	General Motors Financial of Canada Ltd., 2.60%, June 1, 2022	147,744	153,716	
184,000	General Motors Financial of Canada Ltd., Series '5', 3.25%, November 7, 2023	193,579	194,170	
30,000	Honda Canada Finance Inc., 2.50%, June 4, 2024	30,232	31,681	
89,000	Honda Canada Finance Inc., 3.44%, May 23, 2025	98,097	98,190	
268,000	Toyota Credit Canada Inc., 2.64%, March 27, 2024	284,187	284,159	
187,000	VW Credit Canada Inc., 1.20%, September 25, 2023	187,134	188,751	
89,000	VW Credit Canada Inc., 2.85%, September 26, 2024	91,154	94,816	
		2,210,331	2,232,806	2.87
Consumer Staples				
60,000	407 International Inc., 1.80%, May 22, 2025	62,367	62,624	
40,000	407 International Inc., 3.35%, May 16, 2024	42,568	43,299	
84,000	Alimentation Couche-Tard Inc., Series '3', 3.90%, November 1, 2022	87,812	89,121	
263,000	Loblaw Cos. Ltd., 4.86%, September 12, 2023	290,599	289,148	
112,000	Metro Inc., 2.68%, December 5, 2022	112,391	116,279	
112,000	Metro Inc., 3.20%, December 1, 2021	114,115	114,505	
164,000	Molson Coors International L.P., 2.84%, July 15, 2023	169,542	171,349	
181,000	PepsiCo Inc., 2.15%, May 6, 2024	181,338	189,525	
99,000	Saputo Inc., 1.94%, June 13, 2022	99,975	100,903	
111,000	Saputo Inc., 2.83%, November 21, 2023	117,047	117,047	
168,000	Sobeys Inc., 4.70%, August 8, 2023	184,037	183,086	
88,000	Teranet Holdings L.P., 3.65%, November 18, 2022	87,957	91,714	
		1,549,748	1,568,600	2.02
Energy				
64,149	Alliance Pipeline L.P., Series 'A', 7.18%, June 30, 2023	70,799	70,123	
80,000	BP Capital Markets PLC, 3.47%, May 15, 2025	86,841	88,026	
184,000	Canadian Natural Resources Ltd., 1.45%, November 16, 2023	185,207	186,519	
338,000	Canadian Natural Resources Ltd., 3.31%, February 11, 2022	340,329	347,592	
20,000	Canadian Natural Resources Ltd., 3.55%, June 3, 2024	21,382	21,531	
22,000	Enbridge Inc., 2.44%, June 2, 2025	23,062	23,191	
205,000	Enbridge Inc., 3.19%, December 5, 2022	206,663	214,811	
152,000	Enbridge Inc., 3.94%, June 30, 2023	163,224	162,677	
110,000	Enbridge Inc., 4.85%, February 22, 2022	116,601	115,235	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Energy (cont'd)				
239,000	Enbridge Inc., Series '10', 3.94%, January 13, 2023	251,500	254,523	
109,000	Enbridge Pipelines Inc., 2.93%, November 30, 2022	108,846	113,781	
25,000	Enbridge Pipelines Inc., 3.45%, September 29, 2025	27,459	27,623	
92,000	Enbridge Pipelines Inc., 3.79%, August 17, 2023	98,650	98,646	
5,000	Gibson Energy Inc., 2.45%, July 14, 2025	5,143	5,197	
30,000	Husky Energy Inc., 3.55%, March 12, 2025	31,139	31,778	
131,000	Inter Pipeline Ltd., 2.61%, September 13, 2023	134,626	135,806	
30,000	Inter Pipeline Ltd., 3.17%, March 24, 2025	31,487	31,749	
150,000	Inter Pipeline Ltd., 3.78%, May 30, 2022	155,469	156,169	
250,000	Pembina Pipeline Corp., 2.56%, June 1, 2023	259,817	260,141	
122,000	Pembina Pipeline Corp., 3.77%, October 24, 2022	125,908	128,650	
20,000	Pembina Pipeline Corp., Series '5', 3.54%, February 3, 2025	21,583	21,732	
30,000	TransCanada PipeLines Ltd., 3.30%, July 17, 2025	32,478	32,732	
256,000	TransCanada PipeLines Ltd., 3.69%, July 19, 2023	272,911	273,353	
115,000	Union Gas Ltd., 3.19%, September 17, 2025	126,399	126,949	
100,000	Westcoast Energy Inc., 3.12%, December 5, 2022	104,468	104,790	
20,000	Westcoast Energy Inc., 3.43%, September 12, 2024	21,676	21,743	
		3,023,667	3,055,067	3.93
Financials				
42,000	AIMCo Realty Investors L.P., Series '1', 2.27%, June 26, 2024	42,017	43,912	
55,000	Athene Global Funding, 2.10%, September 24, 2025	55,083	55,700	
180,000	Bank of America Corp., 2.93%, April 25, 2025	190,390	191,502	
164,000	Bank of America Corp., 3.41%, September 20, 2025	170,080	177,819	
124,000	Bank of Montreal, 2.28%, July 29, 2024	129,470	130,305	
242,000	Bank of Montreal, 2.37%, January 17, 2025	247,503	255,929	
215,000	Bank of Montreal, 2.57%, June 1, 2027	215,573	220,999	
464,000	Bank of Montreal, 2.70%, September 11, 2024	482,242	497,661	
381,000	Bank of Montreal, 2.85%, March 6, 2024	387,818	405,793	
193,000	Bank of Montreal, 4.61%, September 10, 2025	226,882	226,713	
265,000	Bank of Nova Scotia, 2.16%, February 3, 2025	266,239	278,389	
262,000	Bank of Nova Scotia, 2.29%, June 28, 2024	264,753	276,598	
186,000	Bank of Nova Scotia, 2.49%, September 23, 2024	187,118	197,229	
467,000	Bank of Nova Scotia, 2.58%, March 30, 2027	467,576	478,362	
126,413	Bankers Hall L.P., 4.38%, November 20, 2023	129,912	132,133	
55,000	BCI QuadReal Realty, Series '1', 1.68%, March 3, 2025	56,390	56,766	
69,000	Bow Centre Street L.P., Series 'C', 3.80%, June 13, 2023	66,983	70,894	
151,000	Brookfield Asset Management Inc., 5.04%, March 8, 2024	164,352	168,357	
20,000	Brookfield Property Finance ULC, 3.93%, August 24, 2025	20,682	20,773	
200,000	Brookfield Property Finance ULC, 4.35%, July 3, 2023	205,900	208,797	
884	Canadian Imperial Bank of Commerce, 1.64%, July 12, 2021	859	890	
341,000	Canadian Imperial Bank of Commerce, 2.00%, April 17, 2025	345,193	355,826	
258,000	Canadian Imperial Bank of Commerce, 2.35%, August 28, 2024	257,490	271,748	
235,000	Canadian Imperial Bank of Commerce, 3.29%, January 15, 2024	241,630	252,717	
365,000	Canadian Imperial Bank of Commerce, 3.30%, May 26, 2025	401,664	404,677	
655,000	Canadian Imperial Bank of Commerce, 3.45%, April 4, 2028	675,901	692,880	
100,000	Canadian Western Bank, 2.61%, January 30, 2025	103,009	105,635	
122,000	CI Financial Corp., 3.52%, July 20, 2023	127,795	128,233	
20,000	CI Financial Corp., 3.76%, May 26, 2025	21,378	21,423	
76,000	Coast Capital Savings Federal Credit Union, 5.00%, May 3, 2028	77,413	81,089	
74,000	Equitable Bank, 1.77%, September 21, 2023	75,057	75,093	
67,000	Equitable Bank, 2.95%, September 26, 2022	67,336	69,319	
252,000	Fairfax Financial Holdings Ltd., 4.50%, March 22, 2023	263,411	268,140	
168,000	Fairfax Financial Holdings Ltd., 5.84%, October 14, 2022	184,015	181,131	
117,000	Federation des Caisses Desjardins du Quebec, 2.42%, October 4, 2024	119,284	123,612	
170,000	Federation des Caisses Desjardins du Quebec, 2.86%, May 26, 2030	172,023	180,961	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Financials (cont'd)				
280,000	GE Capital Canada Funding Co., 4.60%, January 26, 2022	290,735	290,761	
133,000	Goldman Sachs Group Inc. (The), 3.31%, October 31, 2025	140,225	143,973	
180,000	HSBC Holdings PLC, 3.20%, December 5, 2023	178,733	192,157	
206,000	Kreditanstalt Fuer Wiederaufbau, 5.05%, February 4, 2025	246,838	243,756	
100,000	Laurentian Bank of Canada, 2.55%, June 20, 2022	100,848	102,634	
203,000	Laurentian Bank of Canada, 3.00%, September 12, 2022	202,399	210,323	
116,000	Laurentian Bank of Canada, 3.45%, June 27, 2023	121,642	122,885	
165,000	Manulife Bank of Canada, 1.50%, June 25, 2025	168,189	169,255	
32,000	Manulife Bank of Canada, 2.38%, November 19, 2024	33,761	33,916	
200,000	Manulife Financial Corp., 2.24%, May 12, 2030	207,112	208,745	
164,000	Manulife Financial Corp., 3.05%, August 20, 2029	168,927	175,713	
112,000	MCAP Commercial L.P., 5.00%, December 14, 2022	112,542	120,637	
157,000	Morgan Stanley, 3.00%, February 7, 2024	157,592	167,525	
128,000	National Bank of Canada, 1.57%, August 18, 2026	129,178	130,744	
242,000	National Bank of Canada, 2.55%, July 12, 2024	244,849	256,388	
128,000	National Bank of Canada, 2.58%, February 3, 2025	135,736	136,485	
143,000	National Bank of Canada, 2.98%, March 4, 2024	146,080	152,860	
275,000	National Bank of Canada, 3.18%, February 1, 2028	277,078	287,889	
86,000	OMERS Realty Corp., Series '7', 2.86%, February 23, 2024	88,987	91,673	
151,845	Original Wempi Inc., Series 'B2', 4.06%, February 13, 2024	156,055	153,697	
211,000	PSP Capital Inc., 1.73%, June 21, 2022	206,565	215,577	
198,000	PSP Capital Inc., Series '7', 3.29%, April 4, 2024	210,464	215,827	
217,000	PSP Capital Inc., Series '9', 2.09%, November 22, 2023	216,442	227,229	
187,000	PSP Capital Inc., Series '11', 3.00%, November 5, 2025	206,899	207,200	
234,000	Royal Bank of Canada, 1.94%, May 1, 2025	241,823	243,972	
213,000	Royal Bank of Canada, 2.09%, June 30, 2030	216,808	220,707	
144,000	Royal Bank of Canada, 2.33%, December 5, 2023	143,063	151,228	
430,000	Royal Bank of Canada, 2.35%, July 2, 2024	436,474	452,890	
300,000	Royal Bank of Canada, 2.61%, November 1, 2024	305,829	319,782	
325,000	Royal Bank of Canada, 2.74%, July 25, 2029	325,672	344,084	
256,000	Royal Bank of Canada, 2.88%, December 23, 2029	257,942	273,247	
125,000	Royal Bank of Canada, 4.93%, July 16, 2025	149,044	148,001	
221,000	Sun Life Financial Inc., Floating Rate, 2.38%, August 13, 2029	222,373	232,183	
555	TD Capital Trust IV, 6.63%, June 30, 2021	611	571	
274,000	Toronto-Dominion Bank (The), 1.94%, March 13, 2025	279,180	285,768	
179,000	Toronto-Dominion Bank (The), 2.50%, December 2, 2024	182,191	190,364	
306,000	Toronto-Dominion Bank (The), 2.85%, March 8, 2024	318,841	326,170	
511,000	Toronto-Dominion Bank (The), 3.11%, April 22, 2030	525,870	552,017	
214,000	Toronto-Dominion Bank (The), 3.22%, July 25, 2029	221,668	230,239	
313,000	Toronto-Dominion Bank (The), 3.23%, July 24, 2024	332,611	341,017	
94,000	Ventas Canada Finance Ltd., 3.30%, February 1, 2022	94,469	96,379	
104,000	Ventas Canada Finance Ltd., Series 'D', 2.55%, March 15, 2023	103,050	107,483	
175,000	Wells Fargo & Co., 2.57%, May 1, 2026	176,470	184,924	
180,000	Wells Fargo & Co., 3.18%, February 8, 2024	185,712	191,912	
178,000	Wells Fargo & Co., 3.87%, May 21, 2025	187,610	195,725	
		16,165,608	16,654,517	21.44
Industrials				
130,000	407 International Inc., 2.47%, September 8, 2022	130,456	133,529	
63,000	Canadian National Railway Co., 2.80%, September 22, 2025	68,255	68,638	
63,000	John Deere Financial Inc., 2.41%, January 14, 2025	66,839	66,985	
55,000	John Deere Financial Inc., 2.46%, April 4, 2024	55,255	58,056	
194,000	Penske Truck Leasing Canada Inc., 2.85%, December 7, 2022	191,882	200,920	
189,000	United Parcel Service Inc., 2.13%, May 21, 2024	187,945	197,210	
		700,632	725,338	0.93

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Information Technology				
426,000	Apple Inc., 2.51%, August 19, 2024	441,934	453,038	
22,000	Teranet Holdings L.P., Series '2020', 3.54%, June 11, 2025	23,512	23,694	
35,000	Thomson Reuters Corp., 2.24%, May 14, 2025	36,595	36,616	
		502,041	513,348	0.66
Real Estate				
49,000	Allied Properties REIT, Series 'B', 3.93%, November 14, 2022	49,480	51,708	
93,000	Artis REIT, Series 'D', Restricted, 3.82%, September 18, 2023	94,075	95,461	
95,000	Choice Properties L.P., Series '10', 3.60%, September 20, 2022	96,369	98,992	
67,000	Choice Properties REIT, Series 'B', 4.90%, July 5, 2023	73,386	73,001	
15,000	Choice Properties REIT, Series 'F', 4.06%, November 24, 2025	16,801	16,800	
91,000	Choice Properties REIT, Series 'G', 3.20%, March 7, 2023	90,648	95,443	
99,000	Choice Properties REIT, Series 'I', 3.01%, March 21, 2022	101,759	101,706	
35,000	Choice Properties REIT, Series 'K', 3.56%, September 9, 2024	38,014	37,966	
49,000	Crombie REIT, Series 'D', 4.07%, November 21, 2022	49,675	51,684	
49,000	CT REIT, Series 'A', 2.85%, June 9, 2022	48,402	50,394	
94,000	First Capital Realty Inc., Series 'P', 3.95%, December 5, 2022	96,614	98,443	
5,000	First Capital Realty Inc., Series 'Q', 3.90%, October 30, 2023	5,216	5,311	
12,000	First Capital Realty Inc., Series 'S', 4.32%, July 31, 2025	13,123	13,159	
66,000	First Capital REIT, Series 'O', 4.43%, January 31, 2022	68,293	68,211	
122,000	H&R REIT, Series 'L', 2.92%, May 6, 2022	121,253	124,162	
78,000	H&R REIT, Series 'O', 3.42%, January 23, 2023	78,646	80,536	
40,000	H&R REIT, Series 'Q', 4.07%, June 16, 2025	42,548	42,865	
57,000	Ivanhoe Cambridge II Inc., Series '2', 2.30%, December 12, 2024	57,593	60,151	
75,000	Morguard Corp., Series 'C', 4.33%, September 15, 2022	75,399	76,199	
70,000	Morguard Corp., Series 'G', 4.40%, September 28, 2023	69,964	71,194	
69,000	RioCan REIT, Series 'AA', 3.21%, September 29, 2023	71,315	72,433	
30,000	RioCan REIT, Series 'AB', 2.58%, February 12, 2025	30,918	31,071	
94,000	RioCan REIT, Series 'R', 3.72%, December 13, 2021	96,156	96,628	
66,000	RioCan REIT, Series 'T', 3.73%, April 18, 2023	67,594	69,750	
94,000	RioCan REIT, Series 'V', 3.75%, May 30, 2022	97,091	97,701	
112,000	RioCan REIT, Series 'Y', 2.83%, October 3, 2022	111,094	115,469	
56,000	SmartCentres REIT, 3.73%, July 22, 2022	58,010	58,649	
51,000	SmartCentres REIT, Series 'I', 3.99%, May 30, 2023	54,146	54,502	
49,000	SmartCentres REIT, Series 'Q', 2.88%, March 21, 2022	48,464	50,351	
30,000	Ventas Canada Finance Ltd., Series 'E', 2.80%, April 12, 2024	30,981	31,478	
		1,953,027	1,991,418	2.56
Utilities				
87,000	Algonquin Power Co., 4.65%, February 15, 2022	90,777	90,768	
20,000	AltaGas Ltd., 2.16%, June 10, 2025	20,666	20,795	
159,000	AltaGas Ltd., 2.61%, December 16, 2022	159,672	164,822	
101,000	AltaGas Ltd., 3.57%, June 12, 2023	107,527	106,939	
140,000	AltaLink Investments L.P., Series '15-1', 2.24%, March 7, 2022	137,335	142,214	
65,000	AltaLink L.P., 3.40%, June 6, 2024	69,318	70,694	
16,000	Brookfield Renewable Partners ULC, 3.75%, June 2, 2025	17,669	17,681	
88,000	Canadian Utilities Ltd., 3.12%, November 9, 2022	89,313	92,164	
168,000	Emera Inc., 2.90%, June 16, 2023	175,694	176,316	
63,000	Enbridge Gas Inc., 3.15%, August 22, 2024	65,724	68,170	
63,000	FortisAlberta Inc., 3.30%, September 30, 2024	66,100	68,554	
200,000	Hydro One Inc., 2.97%, June 26, 2025	219,434	218,611	
170,000	Hydro One Inc., Series '42', 2.54%, April 5, 2024	173,614	180,310	
44,000	Hydro-Quebec, Series 'IC', 9.63%, July 15, 2022	52,468	50,297	
162,000	Ontario Electricity Financial Corp., 8.50%, May 26, 2025	218,287	215,746	
64,000	Ontario Electricity Financial Corp., Series 'FV6', 8.90%, August 18, 2022	75,571	72,850	
20,000	Toronto Hydro Corp., Series '8', 2.91%, April 10, 2023	20,640	20,959	
		1,759,809	1,777,890	2.29

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Government of Canada & Guaranteed				
678,000	Canada Housing Trust No. 1, 1.50%, December 15, 2021	688,045	686,585	
907,000	Canada Housing Trust No. 1, 1.75%, June 15, 2022	928,841	927,104	
1,243,000	Canada Housing Trust No. 1, 1.80%, December 15, 2024	1,251,277	1,306,166	
760,000	Canada Housing Trust No. 1, 2.35%, June 15, 2023	767,803	797,577	
890,000	Canada Housing Trust No. 1, 2.35%, September 15, 2023	935,174	937,806	
1,172,000	Canada Housing Trust No. 1, 2.40%, December 15, 2022	1,226,073	1,220,882	
1,025,000	Canada Housing Trust No. 1, 2.55%, March 15, 2025	1,102,242	1,110,623	
523,000	Canada Housing Trust No. 1, 2.65%, March 15, 2022	542,864	538,307	
2,442,000	Canada Housing Trust No. 1, 2.90%, June 15, 2024	2,604,322	2,647,171	
3,000	Canada Housing Trust No. 1, 3.80%, June 15, 2021	3,156	3,049	
320,000	Canada Housing Trust No. 1, Series '55', 3.15%, September 15, 2023	338,586	344,008	
1,805,000	Canada Housing Trust No. 1, Series 'MAR', 0.95%, June 15, 2025	1,830,399	1,836,565	
1,638,000	Canada Housing Trust No. 1, Series 'SEPT', 2.55%, December 15, 2023	1,690,261	1,742,008	
85,000	Export Development Canada, 1.65%, July 31, 2024	84,584	88,634	
68,000	Export Development Canada, 1.80%, September 1, 2022	67,431	69,767	
1,001,000	Government of Canada, 0.25%, August 1, 2022	1,000,715	1,002,182	
962,000	Government of Canada, 0.25%, November 1, 2022	961,581	962,858	
567,000	Government of Canada, 0.25%, February 1, 2023	566,581	567,162	
63,000	Government of Canada, 0.25%, April 1, 2024	62,819	62,903	
640,000	Government of Canada, 0.50%, March 1, 2022	637,712	642,562	
225,000	Government of Canada, 0.50%, September 1, 2025	225,813	226,144	
841,000	Government of Canada, 1.00%, September 1, 2022	839,038	852,676	
106,000	Government of Canada, 1.25%, March 1, 2025	109,939	110,017	
400,000	Government of Canada, 1.50%, February 1, 2022	405,262	405,793	
667,000	Government of Canada, 1.50%, May 1, 2022	681,124	678,792	
474,000	Government of Canada, 1.50%, June 1, 2023	490,690	488,661	
84,000	Government of Canada, 1.50%, September 1, 2024	87,650	87,673	
831,000	Government of Canada, 1.75%, March 1, 2023	861,942	857,998	
1,351,000	Government of Canada, 2.00%, September 1, 2023	1,419,208	1,413,362	
63,000	Government of Canada, 2.25%, March 1, 2024	66,985	66,932	
68,000	Government of Canada, 2.25%, June 1, 2025	73,741	73,699	
72,000	Government of Canada, 2.50%, June 1, 2024	77,523	77,432	
425,000	Government of Canada, 2.75%, June 1, 2022	441,403	440,535	
67,000	Government of Canada, 8.00%, June 1, 2023	81,167	79,493	
70,000	OPB Finance Trust, 1.88%, February 24, 2022	69,086	71,236	
82,000	South Coast British Columbia Transportation Authority, 3.05%, June 4, 2025	90,118	90,226	
		23,311,155	23,514,588	30.28
Provincial Government & Guaranteed				
62,000	City of Montreal, 3.00%, September 1, 2025	68,491	68,299	
63,000	City of Montreal, 3.50%, September 1, 2023	65,141	68,091	
126,000	City of Montreal, 3.50%, September 1, 2024	134,700	139,213	
6,000	City of Montreal, 4.50%, December 1, 2021	6,357	6,233	
45,000	City of Toronto, 3.40%, May 21, 2024	48,057	49,270	
4,000	City of Toronto, 3.50%, December 6, 2021	4,183	4,122	
126,000	City of Toronto, 3.90%, September 29, 2023	135,113	137,760	
85,000	Municipal Finance Authority of British Columbia, 1.10%, June 1, 2025	86,143	86,583	
40,000	Municipal Finance Authority of British Columbia, 2.15%, December 1, 2022	39,602	41,411	
155,000	Municipal Finance Authority of British Columbia, 2.15%, June 3, 2024	157,628	163,528	
33,000	Municipal Finance Authority of British Columbia, 2.60%, April 23, 2023	33,293	34,693	
79,000	Municipal Finance Authority of British Columbia, 2.65%, October 2, 2025	85,985	86,090	
89,000	Municipal Finance Authority of British Columbia, 2.95%, October 14, 2024	93,746	96,913	
47,000	Municipal Finance Authority of British Columbia, 3.75%, September 26, 2023	49,189	51,233	
54,000	Province of Alberta, 1.60%, September 1, 2022	54,542	55,196	
524,000	Province of Alberta, 2.35%, June 1, 2025	558,705	562,230	
210,000	Province of Alberta, 2.55%, December 15, 2022	217,622	219,234	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
Provincial Government & Guaranteed (cont'd)				
102,000	Province of Alberta, 2.65%, September 1, 2023	106,740	108,036	
316,000	Province of Alberta, 3.10%, June 1, 2024	335,945	343,601	
82,000	Province of Alberta, 3.40%, December 1, 2023	88,143	88,989	
113,000	Province of British Columbia, 2.70%, December 18, 2022	115,905	118,352	
700,000	Province of British Columbia, 2.85%, June 18, 2025	770,097	768,731	
189,000	Province of British Columbia, 3.25%, December 18, 2021	197,316	194,540	
396,000	Province of British Columbia, Series 'BCCD', 3.30%, December 18, 2023	423,419	429,700	
55,000	Province of British Columbia, Series 'BCCD-T', 9.00%, August 23, 2024	73,500	71,741	
403,000	Province of Manitoba, 2.45%, June 2, 2025	433,245	434,152	
221,000	Province of Manitoba, 2.55%, June 2, 2023	224,431	232,528	
193,000	Province of Manitoba, 3.30%, June 2, 2024	208,849	211,105	
48,000	Province of Manitoba, 3.85%, December 1, 2021	49,704	49,587	
70,000	Province of Manitoba, 4.40%, September 5, 2025	82,180	81,763	
54,000	Province of New Brunswick, 1.55%, May 4, 2022	52,773	54,937	
55,000	Province of New Brunswick, 1.80%, August 14, 2025	57,554	57,720	
81,000	Province of New Brunswick, 2.85%, June 2, 2023	82,670	85,785	
65,000	Province of New Brunswick, 3.35%, December 3, 2021	67,485	66,871	
235,000	Province of New Brunswick, 3.65%, June 3, 2024	260,472	259,712	
145,000	Province of Newfoundland and Labrador, 2.30%, June 2, 2025	153,004	154,792	
63,000	Province of Newfoundland and Labrador, Series '7B', 1.95%, June 2, 2022	64,604	64,481	
50,000	Province of Nova Scotia, Series 'D8', 2.15%, June 1, 2025	53,127	53,234	
627,000	Province of Ontario, 1.35%, March 8, 2022	634,173	635,517	
1,398,000	Province of Ontario, 1.75%, September 8, 2025	1,465,537	1,465,234	
5,000	Province of Ontario, 1.95%, January 27, 2023	5,156	5,169	
395,000	Province of Ontario, 2.30%, September 8, 2024	403,945	420,256	
384,000	Province of Ontario, 2.60%, September 8, 2023	395,991	406,332	
1,614,000	Province of Ontario, 2.60%, June 2, 2025	1,750,099	1,749,526	
630,000	Province of Ontario, 2.65%, February 5, 2025	673,449	682,454	
978,000	Province of Ontario, 2.85%, June 2, 2023	1,014,737	1,036,152	
990,000	Province of Ontario, 3.15%, June 2, 2022	1,040,834	1,030,536	
1,732,000	Province of Ontario, 3.50%, June 2, 2024	1,874,390	1,906,444	
152,000	Province of Ontario, 7.50%, February 7, 2024	188,775	184,393	
72,000	Province of Ontario, 8.10%, September 8, 2023	88,794	86,695	
59,000	Province of Ontario, 9.50%, July 13, 2022	73,515	67,224	
70,000	Province of Quebec, 2.45%, March 1, 2023	73,339	73,242	
145,000	Province of Quebec, 2.60%, July 6, 2025	158,037	157,899	
1,357,000	Province of Quebec, 2.75%, September 1, 2025	1,490,576	1,487,263	
452,000	Province of Quebec, 3.00%, September 1, 2023	473,290	483,370	
660,000	Province of Quebec, 3.50%, December 1, 2022	707,058	700,480	
797,000	Province of Quebec, 3.75%, September 1, 2024	874,605	890,809	
693,000	Province of Quebec, 4.25%, December 1, 2021	730,914	718,582	
75,000	Province of Quebec, 9.38%, January 16, 2023	97,279	88,694	
28,000	Province of Quebec, Series 'NG', 9.50%, March 30, 2023	35,923	33,680	
110,000	Province of Quebec, Series 'QV', 2.25%, February 22, 2024	114,585	116,340	
83,000	Province of Saskatchewan, 0.80%, September 2, 2025	83,109	83,366	
140,000	Province of Saskatchewan, 3.20%, June 3, 2024	149,219	152,682	
		20,336,989	20,462,795	26.35
Foreign Bonds				
150,000	Inter-American Development Bank, 0.75%, October 15, 2025	150,600	150,443	
150,000	Inter-American Development Bank, 1.70%, October 10, 2024	151,495	156,203	
206,000	International Bank for Reconstruction and Development, 0.75%, July 2, 2025	207,261	207,290	
248,000	International Bank for Reconstruction and Development, 1.80%, July 26, 2024	249,906	259,523	
206,000	International Bank for Reconstruction and Development, 1.90%, January 16, 2025	212,035	217,047	
217,000	International Bank for Reconstruction and Development, 2.20%, January 18, 2022	223,023	221,518	
80,000	International Bank for Reconstruction and Development, 2.25%, January 17, 2023	80,169	82,385	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)					
		Foreign Bonds (cont'd)			
	83,000	International Bank for Reconstruction and Development, 2.50%, August 3, 2023	85,654	87,636	
	183,000	International Finance Corp., 1.38%, September 13, 2024	179,266	188,837	
	79,000	International Finance Corp., 2.38%, July 19, 2023	81,131	82,965	
	65,000	Kreditanstalt Fuer Wiederaufbau, 2.00%, February 7, 2022	66,759	66,284	
			1,687,299	1,720,131	2.21
Total Bonds			75,992,218	77,052,981	99.19
Adjustment for transaction costs			-		
Total Investments			75,992,218	77,052,981	99.19
Other Net Assets (Liabilities)				627,198	0.81
Net Assets Attributable to Holders of Redeemable Units				77,680,179	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	-	n/a
Soft dollar commissions [†]	-	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Non-Hedged Units	
	2020	2019
Number of redeemable units at the beginning of year	2,100,000	2,000,000
Redeemable units issued for cash	700,000	600,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(1,250,000)	(500,000)
Number of redeemable units at the end of year	1,550,000	2,100,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Non-Hedged Units	0.180

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	-	-
Collateral (non-cash)	-	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	143
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

Related Party Investments (Note 9)

as at December 31 (in \$000's)

Investments	2020
CI Financial Corp., 3.52%, July 20, 2023	128
CI Financial Corp., 3.76%, May 26, 2025	21

Investments	2019

The accompanying notes are an integral part of these financial statements.

CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Corporate Bonds	56.6
Federal Bonds	18.5
Provincial Bonds	16.6
Foreign Corporate Bonds	5.4
Supranational Bonds	1.1
Municipal Bonds	1.0
Other Assets less Liabilities	0.8
Total	100.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the table below.

as at December 31, 2020

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	36.5
AA/Aa/A+	10.7
A	28.4
BBB/Baa/B++	23.6
Total	99.2

The Fund was invested in fixed income securities, with the following credit ratings, as per table below.

as at December 31, 2019

Credit Rating ^{^*}	Net Assets (%)
AAA/Aaa/A++	20.9
AA/Aa/A+	8.3
A	23.3
BBB/Baa/B++	36.0
Not Rated	9.9
Total	98.4

[^]Credit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at December 31, 2020 and 2019, the Fund did not invest in equities and therefore was not subject to other price risk.

Currency Risk

As at December 31, 2020 and 2019, the Fund's investments were mostly denominated in Canadian dollars, the functional currency of the Fund. As a result, the Fund did not have a significant exposure to currency risk.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at December 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	2,135	35,692	34,731	4,495	77,053

As at December 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (December 31, 2019 - 1% of net assets), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$592,000 (December 31, 2019 - \$3,077,831). In practice, the actual results may differ from this analysis and the difference may be material.

as at December 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	9	27,668	64,599	9,978	102,254

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	77,053	-	77,053
Total	-	77,053	-	77,053

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	102,254	-	102,254
Total	-	102,254	-	102,254

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI ICBCCS S&P China 500 Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	6,648	2,643
Investments pledged as collateral	-	-
Cash	56	44
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	1	-
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	6,705	2,687
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	-	22
Management fees payable	3	2
Accounts payable and accrued liabilities	48	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	51	24
Net assets attributable to holders of redeemable units	6,654	2,663

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	6,654	2,663	33.27	26.63	200,000	100,000

The accompanying notes are an integral part of these financial statements.

CI ICBCCS S&P China 500 Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	100	74
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	42	223
Change in unrealized appreciation (depreciation) in value of investments and derivatives	865	225
Total net gain (loss) on investments and derivatives	1,007	522
Other income		
Foreign exchange gain (loss) on cash	(12)	(1)
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	7	-
Total other income	(5)	(1)
Total income	1,002	521
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	20	15
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	-	-
Commissions and other portfolio transaction costs	47	1
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	5	5
Harmonized sales tax	7	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	79	21
Expenses absorbed by the Manager (Note 5)	-	-
Increase (decrease) in net assets attributable to holders of redeemable units	923	500

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	923	500	7.57	5.00	121,858	100,000

The accompanying notes are an integral part of these financial statements.

CI ICBCCS S&P China 500 Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	2,663	2,217
Increase (decrease) in net assets attributable to holders of redeemable units	923	500
Distributions to holders of redeemable units		
From net investment income	(57)	(259)
From net realized gains	-	-
Return of capital	(20)	-
Total distributions to holders of redeemable units	(77)	(259)
Redeemable unit transactions		
Proceeds from redeemable units issued	3,145	-
Reinvestment of distributions to holders of redeemable units	-	205
Redemption of redeemable units	-	-
Net increase (decrease) from redeemable unit transactions	3,145	205
Net increase (decrease) in net assets attributable to holders of redeemable units	3,991	446
Net assets attributable to holders of redeemable units at the end of year	6,654	2,663

The accompanying notes are an integral part of these financial statements.

CI ICBCCS S&P China 500 Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	923	500
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(42)	(223)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	47	1
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(865)	(225)
Proceeds from sale and maturity of investments and derivatives	699	231
Purchase of investments and derivatives	(3,846)	(234)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	-	-
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	2	-
Amortization interest earned	-	-
Change in other accounts receivable and payable	48	-
Net cash from (used in) operating activities	(3,034)	50
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(99)	(32)
Proceeds from issuance of redeemable units	3,145	-
Amounts paid on redemption of redeemable units	-	-
Net cash from (used in) financing activities	3,046	(32)
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	12	18
Cash (bank overdraft), beginning of year	44	26
Cash (bank overdraft), end of year	56	44
Supplementary Information:		
Dividends received, net of withholding tax*	94	69
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Communication Services					
USD	296	Baidu Inc., ADR	48,878	81,545	
HKD	6,000	China Mobile Ltd.	57,937	43,574	
USD	430	NetEase Inc., ADR	43,126	52,465	
HKD	6,000	Tencent Holdings Ltd.	462,284	556,009	
			612,225	733,593	11.02
Consumer Discretionary					
USD	1,888	Alibaba Group Holding Ltd., ADR	637,977	559,787	
CNY	900	BYD Co. Ltd.	14,596	34,066	
HKD	1,000	BYD Co. Ltd., Class 'H'	13,602	33,387	
CNY	1,000	China Tourism Group Duty Free Corp. Ltd.	28,258	55,023	
HKD	6,000	Geely Automobile Holdings Ltd.	15,608	26,125	
CNY	5,000	Gree Electric Appliances Inc. of Zhuhai	57,318	60,332	
HKD	1,000	Haidilao International Holding Ltd.	6,272	9,809	
USD	954	JD.com Inc., ADR	71,823	106,833	
HKD	4,300	Meituan, Class 'B'	139,737	208,139	
CNY	4,715	Midea Group Co. Ltd.	65,665	90,419	
USD	148	New Oriental Education & Technology Group Inc, ADR	28,354	35,035	
USD	366	Pinduoduo Inc., ADR	28,027	82,845	
CNY	3,800	SAIC Motor Corp. Ltd.	16,022	18,092	
USD	432	TAL Education Group, ADR	36,841	39,357	
HKD	2,000	Xinyi Glass Holdings Co. Ltd.	6,603	7,114	
			1,166,703	1,366,363	20.53
Consumer Staples					
HKD	2,000	China Feihe Ltd.	5,875	5,968	
HKD	2,000	China Mengniu Dairy Co. Ltd.	11,600	15,379	
CNY	980	Foshan Haitian Flavouring & Food Co. Ltd.	25,650	38,285	
CNY	800	Guangdong Haid Group Co. Ltd.	7,348	10,208	
CNY	1,000	Henan Shuanghui Investment & Development Co. Ltd.	8,086	9,144	
CNY	5,400	Inner Mongolia Yili Industrial Group Co. Ltd.	36,854	46,675	
CNY	600	Jiangsu Yanghe Brewery Joint-Stock Co. Ltd.	13,741	27,584	
CNY	500	Kweichow Moutai Co. Ltd.	138,066	194,611	
CNY	800	Luzhou Laojiao Co. Ltd.	17,857	35,246	
CNY	1,580	Muyuan Foodstuff Co. Ltd.	23,529	23,731	
CNY	2,200	New Hope Liuhe Co. Ltd.	10,066	9,600	
HKD	1,600	Nongfu Spring Co. Ltd.	12,625	14,433	
CNY	300	Shanxi Xinghuacun Fen Wine Factory Co. Ltd.	8,370	21,933	
HKD	1,000	Smooore International Holdings Ltd.	8,889	9,834	
CNY	400	Tsingtao Brewery Co. Ltd.	4,821	7,746	
HKD	11,000	WH Group Ltd.	13,204	11,748	
CNY	1,800	Wuliangye Yibin Co. Ltd.	62,383	102,338	
			408,964	584,463	8.78
Energy					
CNY	1,800	China Coal Energy Co. Ltd.	1,544	1,560	
CNY	13,000	China Petroleum & Chemical Corp.	11,346	10,206	
HKD	28,000	China Petroleum & Chemical Corp., Class 'H'	18,393	15,964	
CNY	3,000	China Shenhua Energy Co. Ltd.	10,072	10,525	
HKD	4,000	China Shenhua Energy Co. Ltd.	10,043	9,595	
HKD	18,000	CNOOC Ltd.	31,100	21,235	
CNY	1,000	Contemporary Amperex Technology Co. Ltd.	56,670	68,399	
CNY	1,200	EVE Energy Co. Ltd.	16,927	19,052	
CNY	15,800	PetroChina Co. Ltd.	15,102	12,774	
HKD	24,000	PetroChina Co. Ltd., Series 'H'	12,384	9,464	
			183,581	178,774	2.69

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Financials					
CNY	55,000	Agricultural Bank of China Ltd.	35,259	33,643	
HKD	32,000	Agricultural Bank of China Ltd.	15,650	14,932	
CNY	25,000	Bank of China Ltd.	16,442	15,487	
HKD	84,000	Bank of China Ltd., Class 'H'	40,172	36,574	
CNY	23,800	Bank of Communications Co. Ltd.	23,399	20,771	
HKD	24,000	Bank of Communications Co. Ltd., Class 'H'	18,716	16,168	
CNY	3,400	China CITIC Bank Corp. Ltd.	3,640	3,385	
HKD	14,000	China Citic Bank, Class 'H'	8,936	7,568	
CNY	7,600	China Construction Bank Corp.	9,682	9,298	
HKD	101,000	China Construction Bank Corp., Class 'H'	99,246	97,744	
CNY	1,400	China Life Insurance Co. Ltd.	10,690	10,470	
HKD	8,000	China Life Insurance Co. Ltd., Class 'H'	26,608	22,477	
CNY	13,800	China Merchants Bank Co. Ltd.	97,146	118,153	
HKD	4,000	China Merchants Bank Co. Ltd.	25,944	32,204	
CNY	32,200	China Minsheng Banking Corp. Ltd.	35,618	32,619	
HKD	7,000	China Minsheng Banking Corp. Ltd., Class 'H'	5,772	5,084	
CNY	3,400	China Pacific Insurance (Group) Co. Ltd.	22,561	25,434	
HKD	3,200	China Pacific Insurance (Group) Co. Ltd., Class 'H'	14,313	15,957	
CNY	8,400	CITIC Securities Co. Ltd.	44,943	48,110	
HKD	3,000	CITIC Securities Co. Ltd., Class 'H'	8,920	8,616	
CNY	37,600	Industrial & Commercial Bank of China Ltd.	38,014	36,551	
HKD	77,000	Industrial and Commercial Bank of China, Class 'H'	64,653	63,637	
CNY	16,800	Industrial Bank Co. Ltd.	57,554	68,303	
CNY	1,800	People's Insurance Co. (Group) of China Ltd.	2,468	2,304	
HKD	8,000	People's Insurance Co. (Group) of China Ltd.	3,712	3,234	
CNY	9,200	Ping An Bank Co. Ltd.	27,882	34,662	
CNY	9,600	Ping An Insurance (Group) Co. of China Ltd.	149,570	162,666	
HKD	5,200	Ping An Insurance (Group) Co. of China Ltd.	75,677	81,167	
CNY	3,000	Postal Savings Bank of China Co. Ltd.	2,657	2,794	
HKD	10,000	Postal Savings Bank of China Co. Ltd.	6,724	7,197	
CNY	17,200	Shanghai Pudong Development Bank Co. Ltd.	35,665	32,435	
			1,028,233	1,069,644	16.08
Health Care					
CNY	1,800	Aier Eye Hospital Group Co. Ltd.	24,447	26,260	
CNY	200	Asymchem Laboratories (Tianjin) Co. Ltd.	9,455	11,655	
CNY	100	Autobio Diagnostics Co. Ltd.	2,968	2,828	
USD	40	BeiGene Ltd., ADR	13,248	13,168	
CNY	932	Beijing Tiantan Biological Products Corp. Ltd.	6,454	7,571	
CNY	800	Beijing Tongrentang Co. Ltd.	4,298	3,725	
CNY	100	BGI Genomics Co. Ltd.	2,490	2,504	
CNY	200	Changchun High & New Technology Industry (Group) Inc	14,594	17,490	
CNY	200	Chengdu Kanghong Pharmaceutical Group Co. Ltd.	1,757	1,876	
USD	16	China Biologic Products Holdings Inc.	2,390	2,408	
CNY	400	China Resources Sanjiu Medical & Pharmaceutical Co Ltd	2,196	1,943	
CNY	500	Chongqing Zhifei Biological Products Co. Ltd.	14,510	14,407	
HKD	9,040	CSPC Pharmaceutical Group Ltd.	14,982	11,779	
CNY	600	Dong-E-E-Jiao Co. Ltd.	4,499	4,525	
CNY	600	Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd	3,832	3,419	
CNY	200	Guangzhou Kingmed Diagnostics Group Co. Ltd.	4,102	4,992	
CNY	400	Hangzhou Tigermed Consulting Co. Ltd.	11,786	12,593	
HKD	100	Hangzhou Tigermed Consulting Co. Ltd.	2,691	2,949	
CNY	980	Huadong Medicine Co. Ltd.	4,731	5,071	
CNY	1,185	Hualan Biological Engineering Inc.	11,173	9,751	
CNY	1,200	Humanwell Healthcare (Group) Co. Ltd.	5,327	7,920	
HKD	1,000	Innovent Biologics Inc.	9,294	13,481	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Health Care (cont'd)					
CNY	300	Jafro Biomedical Co. Ltd.	4,303	3,964	
CNY	3,420	Jiangsu Hengrui Medicine Co. Ltd.	58,579	74,259	
CNY	800	Jiangsu Yuyue Medical Equipment & Supply Co. Ltd.	4,133	4,396	
CNY	1,200	Jinyu Bio-Technology Co. Ltd.	5,298	4,883	
CNY	800	Jointown Pharmaceutical Group Co. Ltd.	2,455	2,830	
CNY	1,200	Lepu Medical Technology (Beijing) Co. Ltd.	6,627	6,354	
CNY	590	Livzon Pharmaceutical Group Inc.	4,780	4,655	
CNY	2,780	Meinian Onehealth Healthcare Holdings Co. Ltd.	7,968	6,136	
CNY	200	Nanjing King-friend Biochemical Pharmaceutical Co Ltd	1,715	1,369	
CNY	100	Pharmaron Beijing Co. Ltd.	2,169	2,345	
HKD	100	Pharmaron Beijing Co. Ltd.	1,956	2,152	
HKD	600	Ping An Healthcare and Technology Co. Ltd.	9,432	9,267	
CNY	560	Shandong Buchang Pharmaceuticals Co. Ltd.	2,533	2,517	
CNY	1,200	Shanghai Fosun Pharmaceutical (Group) Co. Ltd.	9,548	12,621	
HKD	1,000	Shanghai Fosun Pharmaceutical (Group) Co. Ltd.	4,889	6,088	
CNY	1,200	Shanghai Pharmaceuticals Holding Co.	4,542	4,488	
HKD	1,000	Shanghai Pharmaceuticals Holding Co. Ltd.	2,310	2,244	
CNY	2,200	Shanghai RAAS Blood Products Co. Ltd.	3,373	3,171	
CNY	300	Shenzhen Kangtai Biological Products Co. Ltd.	9,732	10,198	
CNY	400	Shenzhen Mindray Bio-Medical Electronics Co. Ltd.	29,553	33,195	
CNY	400	Shenzhen Salubris Pharmaceuticals Co. Ltd.	2,083	2,208	
CNY	400	Shijiazhuang Yiling Pharmaceutical Co. Ltd.	2,297	1,987	
CNY	800	Sichuan Kelun Pharmaceutical Co. Ltd.	3,577	3,030	
HKD	12,000	Sino Biopharmaceutical Ltd.	15,892	14,787	
CNY	1,400	Tonghua Dongbao Pharmaceutical Co. Ltd.	3,636	3,649	
CNY	200	Topchoice Medical Investment Corp.	6,303	10,774	
CNY	1,500	Walvax Biotechnology Co. Ltd.	10,814	11,268	
CNY	1,180	WuXi AppTec Co. Ltd.	22,496	30,968	
HKD	300	WuXi AppTec Co. Ltd.	5,930	7,482	
HKD	2,900	WuXi Biologics (Cayman) Inc.	29,340	48,983	
CNY	600	Yunnan Baiyao Group Co. Ltd.	11,244	13,278	
USD	60	Zai Lab Ltd., ADR	6,921	10,345	
CNY	200	Zhangzhou Pientzhuang Pharmaceutical Co. Ltd.	6,907	10,423	
CNY	940	Zhejiang Huahai Pharmaceutical Co. Ltd.	4,795	6,191	
CNY	1,000	Zhejiang NHU Co. Ltd.	5,140	6,561	
			484,494	561,381	8.44
Industrials					
USD	30	51job Inc., ADR	3,166	2,675	
CNY	600	AECC Aero-Engine Control Co. Ltd.	1,920	2,680	
CNY	1,000	AECC Aviation Power Co. Ltd.	6,159	11,562	
CNY	2,800	Air China Ltd.	4,388	4,086	
HKD	4,000	Air China Ltd., Class 'H'	4,381	4,009	
CNY	1,400	AVIC Aircraft Co. Ltd.	5,311	10,004	
CNY	500	Avic Aviation High-Technology Co. Ltd.	2,523	2,932	
CNY	1,600	AVIC Electromechanical Systems Co. Ltd.	2,896	3,569	
CNY	400	AVIC Helicopter Co. Ltd.	3,993	4,887	
CNY	400	AVIC Shenyang Aircraft Co. Ltd.	3,488	6,092	
HKD	2,000	AviChina Industry & Technology Co. Ltd., Class 'H'	1,375	1,778	
CNY	1,000	Beijing New Building Materials PLC	5,411	7,802	
CNY	2,800	Beijing-Shanghai High Speed Railway Co. Ltd.	3,314	3,087	
CNY	2,000	Bohai Leasing Co. Ltd.	1,114	935	
CNY	1,300	Centre Testing International Group Co. Ltd.	6,732	6,931	
CNY	2,200	China Aerospace Times Electronics Technology Co. Ltd	2,801	3,206	
CNY	600	China Avionics Systems Co. Ltd.	1,797	2,297	
CNY	2,540	China Baoan Group Co. Ltd.	3,356	3,726	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		Industrials (cont'd)			
HKD	2,000	China Conch Venture Holdings Ltd.	11,753	12,389	
HKD	3,000	China COSCO Holdings Co. Ltd., Class 'H'	1,848	4,584	
CNY	800	China CSSC Holdings Ltd.	3,095	2,756	
CNY	5,200	China Eastern Airlines Corp. Ltd.	5,407	4,741	
HKD	4,000	China Everbright Environment Group Ltd.	3,639	2,879	
CNY	2,800	China First Heavy Industries	1,593	1,631	
CNY	3,000	China Gezhouba Group Co. Ltd.	3,697	3,845	
CNY	1,320	China International Marine Containers (Group) Co Ltd	2,429	3,855	
CNY	600	China Meheco Co. Ltd.	1,632	1,675	
HKD	6,000	China Railway Group Ltd., Class 'H'	4,245	3,372	
CNY	7,800	China Railway Group Ltd.	8,539	8,008	
CNY	1,000	China Railway Hi-tech Industry Corp. Ltd.	1,980	1,702	
CNY	9,600	China Shipbuilding Industry Co. Ltd.	8,817	7,836	
CNY	4,000	China Southern Airlines Co. Ltd.	4,936	4,644	
HKD	4,000	China Southern Airlines Co. Ltd., Class 'H'	3,187	3,036	
CNY	20,000	China State Construction Engineering Corp. Ltd.	20,721	19,364	
CNY	2,000	China XD Electric Co. Ltd.	1,620	1,796	
HKD	4,000	CITIC Ltd.	5,375	3,608	
CNY	3,000	CNPC Capital Co. Ltd.	4,091	3,962	
CNY	3,600	COSCO SHIPPING Development Co. Ltd.	1,619	2,083	
CNY	4,000	COSCO SHIPPING Holdings Co. Ltd.	4,323	9,514	
HKD	4,000	COSCO SHIPPING Ports Ltd.	3,727	3,542	
HKD	2,000	Country Garden Services Holdings Co. Ltd.	15,427	17,236	
CNY	400	CSSC Offshore & Marine Engineering (Group) Co. Ltd	2,707	2,071	
CNY	6,200	Daqin Railway Co. Ltd.	8,771	7,802	
CNY	1,200	Dongfang Electric Corp. Ltd.	2,394	2,331	
CNY	2,560	Fangda Carbon New Material Co. Ltd.	4,142	3,526	
CNY	800	Gotion High-tech Co. Ltd.	3,007	6,097	
CNY	200	Guangdong KinLong Hardware Products Co. Ltd.	5,419	5,610	
CNY	3,400	Guangshen Railway Co. Ltd.	1,773	1,470	
CNY	1,200	Guangzhou Baiyun International Airport Co. Ltd.	3,551	3,303	
CNY	600	Guosheng Financial Holding Inc.	1,157	1,607	
CNY	13,400	Hainan Airlines Holding Co. Ltd.	4,600	3,968	
HKD	1,000	Haitian International Holdings Ltd.	3,242	4,403	
CNY	1,000	Han's Laser Technology Industry Group Co. Ltd.	7,189	8,328	
CNY	200	Hefei Meiya Optoelectronic Technology Inc.	1,976	1,725	
CNY	400	Hongfa Technology Co. Ltd.	3,154	4,225	
CNY	1,000	Infore Environment Technology Group Co. Ltd.	1,626	1,586	
CNY	800	Inner Mongolia First Machinery Group Co. Ltd.	1,695	1,895	
CNY	200	JA Solar Technology Co. Ltd.	1,358	1,587	
HKD	4,000	Jiangsu Expressway Co. Ltd., Class 'H'	6,230	5,698	
CNY	348	Jiangsu Hengli Hydraulic Co. Ltd.	4,850	7,661	
CNY	2,400	Jiangsu Zhongtian Technology Co. Ltd.	4,454	5,068	
CNY	400	Jiangxi Hongdu Aviation Industry Co. Ltd.	3,050	4,431	
CNY	2,000	Jihua Group Corp. Ltd.	1,296	1,180	
CNY	800	Juneyao Airlines Co. Ltd.	1,961	1,772	
CNY	5,200	Metallurgical Corp. of China Ltd.	2,760	2,765	
CNY	800	Nanyang Topsec Technologies Group Inc.	3,823	3,274	
CNY	2,000	NARI Technology Co. Ltd.	7,878	10,352	
CNY	3,600	Ningbo Zhoushan Port Co. Ltd.	2,678	2,749	
CNY	1,000	North Navigation Control Technology Co. Ltd.	1,676	1,754	
CNY	2,800	Orient Group Inc.	2,240	1,991	
CNY	7,000	Power Construction Corp. of China Ltd.	5,513	5,291	
CNY	1,500	S.F. Holding Co. Ltd.	21,106	25,782	
CNY	6,400	SANY Heavy Industry Co. Ltd.	26,182	43,612	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Industrials (cont'd)					
CNY	400	Shandong Himile Mechanical Science & Technology Co Ltd	1,754	2,310	
CNY	4,600	Shanghai Construction Group Co. Ltd.	2,916	2,698	
CNY	3,600	Shanghai Electric Group Co. Ltd.	3,510	3,787	
HKD	4,000	Shanghai Electric Group Co. Ltd.	1,584	1,564	
CNY	1,000	Shanghai International Airport Co. Ltd.	14,126	14,739	
CNY	7,000	Shanghai International Port (Group) Co. Ltd.	6,785	6,232	
CNY	400	Shanghai M&G Stationery Inc.	4,469	6,901	
CNY	400	Shanghai Mechanical & Electrical Industry Co. Ltd.	1,322	1,516	
CNY	2,000	Shanghai Tunnel Engineering Co. Ltd.	2,270	2,108	
CNY	400	Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd.	1,219	1,089	
CNY	2,000	Shanghai Zhenhua Heavy Industries Co. Ltd.	1,264	1,387	
CNY	200	Shanxi Coal International Energy Group Co. Ltd.	509	332	
CNY	1,000	Shenzhen Airport Co. Ltd.	1,766	1,592	
CNY	1,000	Shenzhen Inovance Technology Co. Ltd.	17,228	18,176	
HKD	1,000	Shenzhen International Holdings Ltd.	2,487	2,057	
CNY	1,580	Sinochem International Corp.	1,612	1,622	
CNY	1,564	Sinotrans Ltd.	1,196	1,341	
HKD	1,000	Sinotruk (Hong Kong) Ltd.	3,081	3,253	
HKD	1,000	SITC International Holdings Co. Ltd.	2,654	2,750	
CNY	400	Spring Airlines Co. Ltd.	3,371	4,319	
CNY	400	STO Express Co. Ltd.	1,326	785	
CNY	900	Sungrow Power Supply Co. Ltd.	10,795	12,673	
CNY	1,600	Suzhou Gold Mantis Construction Decoration Co. Ltd	2,900	2,927	
CNY	3,000	Tangshan Port Group Co. Ltd.	1,469	1,449	
CNY	3,400	TBEA Co. Ltd.	5,242	6,723	
CNY	4,600	Weichai Power Co. Ltd.	13,909	14,150	
HKD	2,000	Weichai Power Co. Ltd., Class 'H'	5,496	5,113	
CNY	4,400	XCMG Construction Machinery Co. Ltd.	4,743	4,603	
CNY	1,800	Xiamen C & D Inc.	3,036	2,879	
CNY	2,600	Xinjiang Goldwind Science & Technology Co. Ltd.	5,671	7,218	
HKD	800	Xinjiang Goldwind Science & Technology Co. Ltd., Class 'H'	1,126	2,048	
SGD	3,000	Yangzijiang Shipbuilding Holdings Ltd.	3,041	2,762	
CNY	200	Yantai Eddie Precision Machinery Co. Ltd.	2,328	2,686	
CNY	1,200	YTO Express Group Co. Ltd.	3,552	2,688	
CNY	1,319	Yunda Holding Co. Ltd.	5,447	4,034	
CNY	1,000	Zhejiang Chint Electrics Co. Ltd.	5,610	7,629	
CNY	200	Zhejiang Dingli Machinery Co. Ltd.	3,457	3,943	
CNY	1,745	Zhejiang Sanhua Intelligent Controls Co. Ltd.	6,940	8,379	
CNY	400	Zhejiang Weiming Environmental Protection Co. Ltd.	1,752	1,475	
CNY	540	Zhejiang Weixing New Building Materials Co. Ltd.	1,573	1,967	
CNY	1,400	Zhengzhou Yutong Bus Co. Ltd.	4,133	4,615	
CNY	5,000	Zoomlion Heavy Industry Science and Technology Co. Ltd	7,181	9,643	
HKD	1,200	Zoomlion Heavy Industry Science and Technology Co. Ltd	1,584	1,834	
USD	646	ZTO Express (Cayman) Inc., ADR	22,704	23,999	
			541,421	611,225	9.19
Information Technology					
CNY	1,800	360 Security Technology Inc.	6,391	5,509	
HKD	1,000	AAC Technologies Holdings Inc.	9,413	7,131	
CNY	1,200	Addsino Co. Ltd.	5,565	6,429	
CNY	1,200	Aisino Corp.	4,525	2,945	
CNY	200	Avary Holding (Shenzhen) Co. Ltd.	2,084	1,935	
CNY	560	AVIC Jonhon Optron Technology Co. Ltd.	4,689	8,541	
CNY	400	Beijing Shiji Information Technology Co. Ltd.	3,057	2,423	
CNY	32,200	BOE Technology Group Co. Ltd.	29,998	37,637	
HKD	500	BYD Electronic (International) Co. Ltd.	3,541	3,335	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Information Technology (cont'd)					
CNY	1,000	Chaozhou Three-Circle Group Co. Ltd.	6,721	7,257	
CNY	2,000	China Greatwall Technology Group Co. Ltd.	6,117	7,399	
CNY	400	China National Software & Service Co. Ltd.	6,006	6,137	
CNY	1,000	China TransInfo Technology Co. Ltd.	3,906	3,725	
CNY	1,800	Dahua Technology Co. Ltd.	6,994	6,974	
CNY	2,200	DHC Software Co. Ltd.	4,375	3,557	
CNY	600	Fiberhome Telecommunication Technologies Co. Ltd.	3,002	2,815	
CNY	300	Flat Glass Group Co. Ltd.	1,942	2,332	
CNY	1,800	Foxconn Industrial Internet Co. Ltd.	5,361	4,800	
USD	117	GDS Holdings Ltd., ADR	11,636	13,958	
CNY	240	GigaDevice Semiconductor (Beijing) Inc.	9,141	9,234	
CNY	800	Glodon Co. Ltd.	9,095	12,271	
CNY	2,200	Goertek Inc.	13,329	15,994	
CNY	1,800	Guangzhou Haige Communications Group Inc. Co.	3,910	3,798	
CNY	300	Guangzhou Shiyuan Electronic Technology Co. Ltd.	5,904	6,723	
CNY	200	Hangzhou First Applied Material Co. Ltd.	3,144	3,327	
CNY	1,000	Hangzhou Silan Microelectronics Co. Ltd.	3,074	4,870	
CNY	1,400	Hengtong Optic-Electric Co. Ltd.	4,254	3,815	
CNY	968	Hundsun Technologies Inc.	16,719	19,781	
CNY	1,800	iFlytek Co. Ltd.	12,039	14,331	
CNY	100	Ingenic Semiconductor Co. Ltd.	1,814	1,782	
CNY	948	Inspur Electronic Information Industry Co. Ltd.	5,429	4,964	
CNY	500	JCET Group Co. Ltd.	3,764	4,146	
CNY	500	JCET Group Co. Ltd.	2,046	4,146	
HKD	1,000	Kingboard Holdings Ltd.	4,176	5,373	
HKD	1,000	Kingboard Laminates Holding Ltd.	1,839	2,080	
HKD	2,000	Kingdee International Software Group Co. Ltd.	5,227	10,384	
HKD	1,000	Kingsoft Corp. Ltd.	7,252	8,215	
HKD	6,000	Lenovo Group Ltd.	5,863	7,216	
CNY	1,300	Lens Technology Co. Ltd.	7,532	7,752	
CNY	1,600	Lingyi iTech (Guangdong) Co.	3,494	3,737	
CNY	2,600	LONGi Green Energy Technology Co. Ltd.	26,879	46,699	
CNY	4,396	Luxshare Precision Industry Co. Ltd.	42,121	48,060	
CNY	200	NAURA Technology Group Co. Ltd.	4,804	7,042	
CNY	600	Ninestar Corp.	3,565	3,124	
CNY	2,200	OFILM Group Co. Ltd.	6,534	5,649	
CNY	2,400	Sanan Optoelectronics Co. Ltd.	10,197	12,628	
CNY	100	Sangfor Technologies Inc.	4,250	4,831	
CNY	200	Shanghai Baosight Software Co. Ltd.	2,517	2,688	
USD	100	Shanghai Baosight Software Co. Ltd., Class 'B'	445	518	
CNY	1,200	Shengyi Technology Co. Ltd.	5,213	6,583	
CNY	340	Shennan Circuits Co. Ltd.	8,820	7,157	
CNY	200	Shenzhen Goodix Technology Co. Ltd.	7,046	6,060	
CNY	800	Shenzhen Kaifa Technology Co. Ltd.	3,480	2,963	
CNY	200	Shenzhen Kinwong Electronic Co. Ltd.	1,341	1,175	
CNY	100	Shenzhen SC New Energy Technology Corp.	2,829	2,836	
CNY	700	Shenzhen Sunway Communication Co. Ltd.	5,280	4,893	
HKD	800	Sunny Optical Technology Group Co. Ltd.	17,523	22,306	
CNY	900	Sunwoda Electronic Co. Ltd.	5,123	5,384	
CNY	1,200	Suzhou Dongshan Precision Manufacturing Co. Ltd.	5,910	6,078	
CNY	200	Thunder Software Technology Co. Ltd.	4,078	4,558	
CNY	2,000	Tianjin Zhonghuan Semiconductor Co. Ltd.	6,819	9,935	
CNY	1,000	Tianma Microelectronics Co. Ltd.	3,074	2,871	
CNY	2,200	Tianshui Huatian Technology Co. Ltd.	5,836	5,837	
CNY	600	TongFu Microelectronics Co. Ltd.	2,988	2,950	

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Information Technology (cont'd)					
CNY	2,600	Tsinghua Tongfang Co. Ltd.	4,067	3,140	
CNY	400	Unigroup Guoxin Microelectronics Co. Ltd.	6,575	10,427	
CNY	1,516	Unisplendour Corp. Ltd.	8,359	6,039	
CNY	400	Universal Scientific Industrial (Shanghai) Co Ltd	1,995	1,507	
CNY	600	Venustech Group Inc.	4,019	3,414	
CNY	200	Will Semiconductor Ltd.	7,365	9,004	
CNY	600	Wingtech Technology Co. Ltd.	14,022	11,572	
CNY	400	Wuhan Guide Infrared Co. Ltd.	2,392	3,253	
CNY	1,200	WUS Printed Circuit (Kunshan) Co. Ltd.	4,773	4,393	
CNY	500	Wuxi Lead Intelligent Equipment Co. Ltd.	7,129	8,181	
HKD	14,400	Xiaomi Corp., Class 'B'	38,524	78,551	
HKD	4,000	Xinyi Solar Holdings Ltd.	7,040	13,309	
CNY	300	Yealink Network Technology Corp. Ltd.	3,995	4,273	
CNY	2,114	Yonyou Network Technology Co. Ltd.	14,806	18,067	
CNY	500	Zhejiang Jingsheng Mechanical & Electrical Co. Ltd	3,141	2,930	
CNY	200	Zhongji Innolight Co. Ltd.	2,060	1,982	
CNY	2,600	ZTE Corp.	17,060	17,044	
HKD	1,200	ZTE Corp.	4,309	3,845	
			592,671	712,534	10.71
Materials					
CNY	7,200	Aluminum Corp. of China. Ltd.	4,542	5,091	
HKD	4,000	Aluminum Corporation of China Ltd., Class 'H'	1,457	1,801	
CNY	2,140	Angang Steel Co. Ltd.	1,232	1,267	
CNY	2,400	Anhui Conch Cement Co. Ltd.	25,309	24,134	
HKD	1,000	Anhui Conch Cement Co. Ltd., Class 'H'	9,251	7,977	
CNY	9,200	Baoshan Iron & Steel Co. Ltd.	9,592	10,664	
CNY	3,400	BBMG Corp.	2,203	1,967	
CNY	1,800	Beijing Oriental Yuhong Waterproof Technology Co Ltd	9,643	13,605	
CNY	400	Chengzhi Co. Ltd.	1,096	924	
CNY	1,000	Chifeng Jilong Gold Mining Co. Ltd.	3,576	3,489	
HKD	1,000	China Hongqiao Group Ltd.	874	1,167	
CNY	2,200	China Jushi Co. Ltd.	5,555	8,554	
CNY	600	China Minmetals Rare Earth Co. Ltd.	1,544	1,593	
CNY	7,800	China Molybdenum Co. Ltd.	6,176	9,497	
HKD	6,000	China Molybdenum Co. Ltd., Class 'H'	3,129	4,988	
HKD	4,000	China National Building Material Co. Ltd., Class 'H'	6,291	6,125	
CNY	2,200	China Northern Rare Earth (Group) High-Tech Co. Ltd	4,664	5,610	
HKD	4,000	China Resources Cement Holding Ltd.	6,948	5,692	
CNY	800	Citic Pacific Special Steel Group Co. Ltd.	2,681	3,396	
CNY	2,320	CSG Holding Co. Ltd.	2,526	3,335	
CNY	600	ENN Ecological Holdings Co. Ltd.	1,288	1,588	
CNY	800	Ganfeng Lithium Co. Ltd.	7,099	15,771	
CNY	200	Gansu Shangfeng Cement Co. Ltd.	996	760	
CNY	4,000	GEM Co. Ltd.	3,791	5,447	
CNY	1,800	Guangdong HEC Technology Holding Co. Ltd.	2,812	1,764	
CNY	400	Guangdong Hongda Blasting Co. Ltd.	3,349	2,801	
CNY	800	Guangdong Tapai Group Co. Ltd.	2,334	1,985	
CNY	200	Guangzhou Tinci Materials Technology Co. Ltd.	2,175	4,044	
CNY	400	Hangjin Technology Co. Ltd.	1,711	1,636	
CNY	1,200	Hangzhou Iron & Steel Co.	1,923	1,237	
CNY	400	Hangzhou Oxygen Plant Group Co. Ltd.	2,157	2,267	
CNY	1,800	Hengli Petrochemical Co. Ltd.	6,252	9,808	
CNY	1,790	Hengyi Petrochemical Co. Ltd.	4,028	4,463	
CNY	5,000	Hesteel Co. Ltd.	2,280	2,182	
CNY	720	Huaxin Cement Co. Ltd.	3,547	2,894	

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Materials (cont'd)					
CNY	1,740	Hunan Valin Steel Co. Ltd.	1,689	1,620	
CNY	22,200	Inner Mongolia BaoTou Steel Union Co. Ltd.	5,353	5,060	
CNY	3,400	Inner Mongolia Junzheng Energy & Chemical Group Co Ltd	3,533	3,279	
CNY	800	Jiangsu Eastern Shenghong Co. Ltd.	988	1,477	
CNY	1,600	Jiangsu Shagang Co. Ltd.	4,029	3,419	
CNY	200	Jiangsu Yangnong Chemical Co. Ltd.	2,986	5,143	
CNY	100	Jiangsu Yoke Technology Co. Ltd.	1,163	1,171	
CNY	1,000	Jiangxi Copper Co. Ltd.	3,000	3,886	
HKD	2,000	Jiangxi Copper Co. Ltd., Series 'H'	3,322	4,002	
CNY	1,000	Jinduicheng Molybdenum Group Co. Ltd.	1,335	1,210	
CNY	1,600	Kangde Xin Composite Material Group Co. Ltd.	-	-	
CNY	2,000	Kingfa Sci. & Tech. Co. Ltd.	4,709	6,678	
CNY	600	Lianhe Chemical Technology Co. Ltd.	2,596	2,804	
CNY	1,000	Lomon Billions Group Co. Ltd.	4,049	5,994	
CNY	1,200	Luxi Chemical Group Co. Ltd.	2,283	2,988	
CNY	2,800	Maanshan Iron & Steel Co. Ltd.	1,561	1,451	
CNY	2,800	Nanjing Iron & Steel Co. Ltd.	1,767	1,702	
HKD	2,000	Nine Dragons Paper Holdings Ltd.	2,955	3,615	
CNY	1,180	Ningbo Shanshan Co. Ltd.	2,697	4,144	
CNY	600	Ningxia Baofeng Energy Group Co. Ltd.	1,240	1,368	
CNY	4,600	Pangang Group Vanadium Titanium & Resources Co. Ltd	2,265	1,944	
CNY	1,600	Rongsheng Petro Chemical Co. Ltd.	4,912	8,606	
CNY	1,200	Sansteel Minguang Co. Ltd. Fujian	1,855	1,573	
CNY	1,550	Shandong Chenming Paper Holdings Ltd.	1,561	1,939	
CNY	1,584	Shandong Gold Mining Co. Ltd.	8,768	7,289	
HKD	500	Shandong Gold Mining Co. Ltd.	1,792	1,471	
CNY	1,200	Shandong Hualu Hengsheng Chemical Co. Ltd.	5,107	8,720	
CNY	6,600	Shandong Nanshan Aluminum Co. Ltd.	2,917	4,063	
CNY	700	Shandong Sinocera Functional Material Co. Ltd.	5,855	6,151	
CNY	1,400	Shandong Sun Paper Industry Joint Stock Co. Ltd.	3,216	3,935	
CNY	200	Shanghai Putailai New Energy Technology Co. Ltd.	4,371	4,379	
CNY	2,200	Shanxi Taigang Stainless Steel Co. Ltd.	1,628	1,547	
CNY	3,200	Shanying International Holdings Co. Ltd.	2,133	1,883	
CNY	1,000	Shenghe Resources Holding Co. Ltd.	1,559	1,732	
CNY	200	Shenzhen Capchem Technology Co. Ltd.	3,955	3,951	
CNY	1,000	Shenzhen Jinjia Group Co. Ltd.	1,965	1,798	
CNY	200	Shenzhen YUTO Packaging Technology Co. Ltd.	1,361	1,193	
CNY	2,800	Shenzhen Zhongjin Lingnan Nonfemet Co. Ltd.	2,307	2,629	
CNY	600	Sinoma Science & Technology Co. Ltd.	2,435	2,826	
CNY	2,000	SINOPEC Shanghai Petrochemical Co. Ltd.	1,397	1,340	
CNY	600	Tangshan Jidong Cement Co. Ltd.	1,870	1,654	
CNY	1,120	Tianqi Lithium Corp.	5,434	8,568	
CNY	1,200	Tongkun Group Co. Ltd.	3,390	4,813	
CNY	7,200	Tongling Nonferrous Metals Group Holdings Co. Ltd.	3,161	3,605	
CNY	600	Transfar Zhilian Co. Ltd.	737	551	
CNY	1,600	Wanhua Chemical Group Co. Ltd.	19,673	28,376	
CNY	200	Weihai Guangwei Composites Co. Ltd.	3,026	3,470	
CNY	1,800	Western Mining Co. Ltd.	2,592	4,342	
CNY	800	Xiamen Tungsten Co. Ltd.	2,071	2,626	
CNY	2,600	Xinxing Ductile Iron Pipes Co. Ltd.	1,967	1,864	
CNY	800	Xinyangfeng Agricultural Technology Co. Ltd.	1,552	2,494	
CNY	1,600	Xinyu Iron & Steel Co. Ltd.	1,425	1,431	
CNY	1,400	Yintai Gold Co. Ltd.	2,722	2,348	
CNY	1,200	Yunnan Aluminium Co. Ltd.	1,231	1,760	
CNY	2,600	Yunnan Chihong Zinc&Germanium Co. Ltd.	2,077	2,432	

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Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Materials (cont'd)					
CNY	1,000	Yunnan Copper Co. Ltd.	2,649	2,819	
CNY	300	Yunnan Energy New Material Co. Ltd.	5,625	8,286	
CNY	1,000	Yunnan Tin Co. Ltd.	1,891	2,182	
CNY	800	Zhejiang Hailiang Co. Ltd.	1,282	1,152	
CNY	1,000	Zhejiang Huafeng Spandex Co. Ltd.	1,519	1,966	
CNY	560	Zhejiang Huayou Cobalt Co. Ltd.	4,067	8,651	
CNY	800	Zhejiang Jiahua Energy Chemical Industry Co. Ltd.	1,772	1,440	
CNY	700	Zhejiang Juhua Co. Ltd.	974	1,106	
CNY	2,800	Zhejiang Longsheng Group Co. Ltd.	7,565	7,429	
CNY	400	Zhejiang Satellite Petrochemical Co. Ltd.	1,574	2,035	
CNY	2,000	Zhongjin Gold Corp. Ltd.	3,576	3,433	
CNY	1,600	Zhuzhou Kibing Group Co. Ltd.	3,574	3,990	
CNY	600	Zibo Qixiang Tengda Chemical Co. Ltd.	890	977	
CNY	14,600	Zijin Mining Group Co. Ltd.	15,127	26,422	
HKD	8,000	Zijin Mining Group Co. Ltd.	6,134	11,541	
			377,792	463,266	6.96
Real Estate					
HKD	2,000	Agile Group Holdings Ltd.	3,559	3,391	
HKD	250	A-Living Smart City Services Co. Ltd.	1,385	1,413	
HKD	2,000	China Evergrande Group	6,922	4,896	
CNY	2,530	China Fortune Land Development Co. Ltd.	10,084	6,373	
HKD	8,000	China Jinmao Holdings Group Ltd.	6,913	4,693	
CNY	3,200	China Merchants Shekou Industrial Zone Holdings Co Ltd	10,673	8,285	
HKD	4,000	China Overseas Land & Investment Ltd.	16,859	11,081	
HKD	4,000	China Resources Land Ltd.	25,171	21,031	
CNY	7,000	China Vanke Co. Ltd.	40,120	39,137	
HKD	1,800	China Vanke Co. Ltd.	8,624	7,911	
HKD	4,000	CIFI Holdings Group Co. Ltd.	4,197	4,318	
HKD	8,000	Country Garden Holdings Co.	15,071	14,091	
HKD	1,200	ESR Cayman Ltd.	4,439	5,481	
CNY	4,200	Gemdale Corp.	11,663	11,046	
CNY	3,200	Greenland Holdings Corp. Ltd.	4,069	3,634	
CNY	2,000	Jiangsu Zhongnan Construction Group Co. Ltd.	3,785	3,440	
CNY	3,600	Jinke Properties Group Co. Ltd.	5,923	4,972	
USD	163	KE Holdings Inc., ADR	13,432	12,780	
HKD	2,000	Logan Property Holdings Co. Ltd.	4,248	4,173	
HKD	2,000	Longfor Group Holdings Ltd.	13,527	14,919	
CNY	8,000	Poly Developments and Holdings Group Co. Ltd.	24,625	24,654	
CNY	2,000	Risesun Real Estate Development Co. Ltd.	3,343	2,544	
CNY	1,000	Seazen Holdings Co. Ltd.	6,991	6,785	
CNY	400	Shanghai Lingang Holdings Co. Ltd.	1,803	1,560	
CNY	760	Shanghai Lujiazui Finance & Trade Zone Development Co Ltd	1,841	1,584	
HKD	1,000	Shimao Group Holdings Ltd.	5,216	4,058	
HKD	2,000	Sunac China Holdings Ltd.	12,942	9,415	
CNY	2,740	Youngor Group Co. Ltd.	3,699	3,838	
CNY	2,600	Zhejiang China Commodities City Group Co. Ltd.	2,362	2,790	
			273,486	244,293	3.67
Utilities					
HKD	1,000	Beijing Enterprises Holdings Ltd.	4,968	4,157	
HKD	8,000	Beijing Enterprises Water Group Ltd.	4,676	4,101	
CNY	1,900	Beijing OriginWater Technology Co. Ltd.	2,993	2,832	
CNY	2,400	CGN Power Co. Ltd.	1,372	1,318	
HKD	12,000	CGN Power Co. Ltd.	3,707	3,293	
HKD	2,400	China Gas Holdings Ltd.	10,308	12,145	
CNY	5,200	China National Nuclear Power Co. Ltd.	4,754	4,984	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ICBCCS S&P China 500 Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		Utilities (cont'd)			
HKD	4,000	China Resources Power Holdings Co. Ltd.	6,529	5,488	
CNY	10,000	China Yangtze Power Co. Ltd.	35,667	37,325	
CNY	11,600	GD Power Development Co. Ltd.	4,909	5,084	
HKD	4,000	Guangdong Investment Ltd.	9,588	9,175	
CNY	1,600	Guangxi Guiguan Electric Power Co. Ltd.	1,537	1,390	
CNY	3,600	Huadian Power International Co. Ltd.	2,527	2,384	
CNY	2,000	Huaneng Lancang River Hydropower Inc.	1,618	1,738	
CNY	4,800	Huaneng Power International Inc.	5,100	4,189	
HKD	4,000	Huaneng Power International Inc., Series 'H'	2,325	1,860	
CNY	2,200	Hubei Energy Group Co. Ltd.	1,688	1,663	
HKD	4,000	Kunlun Energy Co. Ltd.	3,517	4,403	
CNY	2,800	SDIC Power Holdings Co. Ltd.	4,843	4,713	
CNY	2,200	Shenergy Co. Ltd.	2,383	2,237	
CNY	1,540	Shenzhen Energy Group Co. Ltd.	1,706	1,827	
CNY	1,800	Sichuan Chuantou Energy Co. Ltd.	3,382	3,524	
CNY	4,000	Zhejiang Zheneng Electric Power Co. Ltd.	2,972	2,828	
			123,069	122,658	1.84
Total Equities			5,792,639	6,648,194	99.91
		Adjustment for transaction costs	(5,056)		
Total Investments			5,787,583	6,648,194	99.91
		Other Net Assets (Liabilities)		5,925	0.09
Net Assets Attributable to Holders of Redeemable Units				6,654,119	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ICBCCS S&P China 500 Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	4	n/a
Soft dollar commissions [†]	-	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Non-Hedged Units	
	2020	2019
Number of redeemable units at the beginning of year	100,000	100,000
Redeemable units issued for cash	100,000	-
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	-	-
Number of redeemable units at the end of year	200,000	100,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI ICBCCS S&P China 500 Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Non-Hedged Units	0.550

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	13	-
Collateral (non-cash)	14	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	207
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

The accompanying notes are an integral part of these financial statements.

CI ICBCCS S&P China 500 Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Banks	14.7
Internet & Direct Marketing Retail	12.4
Interactive Media & Services	9.0
Insurance	6.8
Real Estate Management & Development	5.6
Beverages	4.2
Electronic Equipment, Instruments & Components	3.4
Pharmaceuticals	3.4
Metals & Mining	2.8
Oil, Gas & Consumable Fuels	2.8
Household Durables	2.7
Machinery	2.7
Food Products	2.6
Independent Power & Renewable Electricity Producers	1.8
Construction & Engineering	1.8
Construction Materials	1.6
Chemicals	1.5
Wireless Telecommunication Services	1.4
Technology Hardware, Storage & Peripherals	1.3
Automobiles	1.2
Semiconductors & Semiconductor Equipment	1.1
Software	1.1
Capital Markets	1.0
Electrical Equipment	1.0
Hotels, Restaurants & Leisure	1.0
Transportation Infrastructure	1.0
Diversified Consumer Services	0.9
Other Assets less Liabilities	0.8
Airlines	0.7
Health Care Providers & Services	0.7
Textiles, Apparel & Luxury Goods	0.7
Biotechnology	0.6
Communications Equipment	0.6
Entertainment	0.6
Aerospace & Defense	0.5
Air Freight & Logistics	0.5
Gas Utilities	0.4
Life Sciences Tools & Services	0.4
Road & Rail	0.3
Water Utilities	0.3
Auto Components	0.2
Commercial Services & Supplies	0.2
Food & Staples Retailing	0.2
Industrial Conglomerates	0.2
IT Services	0.2
Paper & Forest Products	0.2
Personal Products	0.2
Building Products	0.1
Containers & Packaging	0.1
Health Care Equipment & Supplies	0.1
Marine	0.1

The accompanying notes are an integral part of these financial statements.

Concentration Risk (cont'd)

as at December 31, 2019 (cont'd)

Categories	Net Assets (%)
Professional Services	0.1
Specialty Retail	0.1
Trading Companies & Distributors	0.1
Health Care Technology	0.0
Total	100.0

Credit Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to credit risk as substantially all of its assets were invested in equities.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in equities of Chinese companies and therefore was sensitive to changes in general economic conditions in China.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
CI ICBCCS S&P China 500 Index ETF	657,829

as at December 31, 2019

Benchmark	(\$)
CI ICBCCS S&P China 500 Index ETF	264,271

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Chinese Renminbi	3,640	-	3,640	54.7
Hong Kong Dollar	1,981	-	1,981	29.8
U.S. Dollar	1,038	-	1,038	15.6
Singapore Dollar	3	-	3	0.0
Total	6,662	-	6,662	100.1

[~]Includes monetary and non-monetary instruments, if any.

CI ICBCCS S&P China 500 Index ETF

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

as at December 31, 2019~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Chinese Renminbi	1,354	-	1,354	50.8
Hong Kong Dollar	918	-	918	34.5
U.S. Dollar	402	-	402	15.1
Singapore Dollar	2	-	2	0.1
Total	2,676	-	2,676	100.5

~Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$666,000 (December 31, 2019 - \$268,000). In practice, the actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	5,612	1,035	-	6,647
Total	5,612	1,035	-	6,647

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	2,641	2	-	2,643
Total	2,641	2	-	2,643

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI ONE North American Core Plus Bond ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	86,429	89,627
Investments pledged as collateral	-	-
Cash	269	2,769
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	9	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	113	189
Interest receivable	216	156
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	38	-
	87,074	92,741
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	462	274
Management fees payable	21	30
Accounts payable and accrued liabilities	5	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	488	304
Net assets attributable to holders of redeemable units	86,586	92,437

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
ETF Units	86,586	92,437	52.48	51.35	1,650,000	1,800,000

The accompanying notes are an integral part of these financial statements.

CI ONE North American Core Plus Bond ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	-	2,310
Interest for distribution purposes	832	905
Income distributions from investments	1,626	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	475	558
Change in unrealized appreciation (depreciation) in value of investments and derivatives	1,451	1,261
Total net gain (loss) on investments and derivatives	4,384	5,034
Other income		
Foreign exchange gain (loss) on cash	-	-
Securities lending revenue (Note 6)	-	-
Fees rebate	100	-
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	100	-
Total income	4,484	5,034
Expenses		
Custody fees	-	3
Unitholders reporting costs	-	7
Management fees (Note 5)	476	578
Administration fees (Note 5)	-	11
Audit fees	-	-
Legal fees	-	8
Independent review committee fees	1	6
Commissions and other portfolio transaction costs	1	2
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	41	-
Professional fees	-	17
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	2
Performance fees (Note 5)	-	-
Other expenses	-	16
Total expenses	519	650
Expenses absorbed by the Manager (Note 5)	-	(71)
Increase (decrease) in net assets attributable to holders of redeemable units	3,965	4,455

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
ETF Units	3,965	4,455	2.40	2.37	1,654,372	1,881,918

The accompanying notes are an integral part of these financial statements.

CI ONE North American Core Plus Bond ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	ETF Units	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	92,437	95,732
Increase (decrease) in net assets attributable to holders of redeemable units	3,965	4,455
Distributions to holders of redeemable units		
From net investment income	(2,250)	(2,429)
From net realized gains	(37)	(318)
Return of capital	(15)	-
Total distributions to holders of redeemable units	(2,302)	(2,747)
Redeemable unit transactions		
Proceeds from redeemable units issued	2,638	5,044
Reinvestment of distributions to holders of redeemable units	38	318
Redemption of redeemable units	(10,190)	(10,365)
Net increase (decrease) from redeemable unit transactions	(7,514)	(5,003)
Net increase (decrease) in net assets attributable to holders of redeemable units	(5,851)	(3,295)
Net assets attributable to holders of redeemable units at the end of year	86,586	92,437

The accompanying notes are an integral part of these financial statements.

CI ONE North American Core Plus Bond ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	3,965	4,455
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(475)	(558)
Unrealized foreign exchange (gain) loss on cash	-	-
Commissions and other portfolio transaction costs	1	2
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(1,451)	(1,261)
Proceeds from sale and maturity of investments and derivatives	82,675	12,624
Purchase of investments and derivatives	(74,951)	(11,436)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	76	63
(Increase) decrease in interest receivable	(60)	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	(9)	(21)
Amortization interest earned	-	-
Change in other accounts receivable and payable	(4)	-
Net cash from (used in) operating activities	9,767	3,868
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(2,075)	(2,345)
Proceeds from issuance of redeemable units	(2)	38
Amounts paid on redemption of redeemable units	(10,190)	(11)
Net cash from (used in) financing activities	(12,267)	(2,318)
Unrealized foreign exchange gain (loss) on cash	-	-
Net increase (decrease) in cash	(2,500)	1,550
Cash (bank overdraft), beginning of year	2,769	1,219
Cash (bank overdraft), end of year	269	2,769
Supplementary Information:		
Dividends received, net of withholding tax*	76	2,406
Interest received, net of withholding tax*	772	872
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI ONE North American Core Plus Bond ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
		Exchange-Traded Fund(s)			
	74,373	CI Yield Enhanced Canada Aggregate Bond Index ETF	3,543,533	3,949,206	
	1,122,175	CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	54,298,149	56,181,692	
Total Equities			57,841,682	60,130,898	69.44
BONDS					
		Communication Services			
	810,000	Bell Canada, 4.70%, September 11, 2023	855,263	887,252	
	872,000	Bell Canada, Series 'M-26', 3.35%, March 22, 2023	872,947	917,257	
	1,223,000	TELUS Corp., 2.35%, March 28, 2022	1,192,923	1,248,385	
	264,000	TELUS Corp., Series 'CJ', 3.35%, March 15, 2023	264,154	277,365	
			3,185,287	3,330,259	3.85
		Consumer Discretionary			
	2,060,000	VW Credit Canada Inc., 2.65%, June 27, 2022	2,088,317	2,120,348	2.45
		Consumer Staples			
	690,000	Alimentation Couche-Tard Inc., 3.06%, July 26, 2024	672,472	739,898	
	1,285,000	Alimentation Couche-Tard Inc., Series '5', 3.60%, June 2, 2025	1,299,038	1,416,163	
	1,031,000	PepsiCo Inc., 2.15%, May 6, 2024	1,047,819	1,079,560	
			3,019,329	3,235,621	3.74
		Energy			
	1,031,000	Canadian Natural Resources Ltd., 3.31%, February 11, 2022	1,056,886	1,060,258	
	102,000	Enbridge Inc., 3.19%, December 5, 2022	102,032	106,882	
	35,000	Enbridge Inc., 3.94%, June 30, 2023	35,833	37,458	
	1,545,000	Pembina Pipeline Corp., 3.71%, August 11, 2026	1,708,203	1,713,093	
	1,694,000	TransCanada PipeLines Ltd., 3.65%, November 15, 2021	1,726,240	1,740,401	
			4,629,194	4,658,092	5.38
		Financials			
	314,000	Bank of Montreal, 3.32%, June 1, 2026	315,425	317,685	
	356,000	Bank of Nova Scotia, 2.87%, June 4, 2021	355,574	359,862	
	2,924,000	Brookfield Asset Management Inc., 4.54%, March 31, 2023	3,076,004	3,161,435	
	736,000	GE Capital Canada Funding Co., 4.60%, January 26, 2022	752,892	764,285	
	1,406,000	Wells Fargo Financial Canada Corp., 3.04%, January 29, 2021	1,408,401	1,408,359	
	521,000	Wells Fargo Financial Canada Corp., 3.46%, January 24, 2023	527,018	551,543	
			6,435,314	6,563,169	7.57
		Industrials			
	211,000	Greater Toronto Airports Authority, 3.04%, September 21, 2022	213,922	218,697	
	1,032,000	Toromont Industries Ltd., 3.84%, October 27, 2027	1,042,602	1,157,203	
			1,256,524	1,375,900	1.59
		Materials			
	892,000	CCL Industries Inc., Series '1', 3.86%, April 13, 2028	938,228	1,004,761	1.16
		Provincial Government & Guaranteed			
	135,000	Province of Alberta, 2.90%, September 20, 2029	132,190	152,867	
	425,000	Province of Ontario, 4.00%, June 2, 2021	440,598	431,699	
			572,788	584,566	0.68

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ONE North American Core Plus Bond ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
BONDS (cont'd)				
	Utilities			
2,010,000	AltaGas Ltd., 3.98%, October 4, 2027	2,138,846	2,289,878	
1,031,000	Capital Power Corp., 4.28%, September 18, 2024	1,087,523	1,135,041	
		3,226,369	3,424,919	3.96
Total Bonds		25,351,350	26,297,635	30.38
Adjustment for transaction costs		-		
Total Investments		83,193,032	86,428,533	99.82
Other Net Assets (Liabilities)			157,767	0.18
Net Assets Attributable to Holders of Redeemable Units			86,586,300	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ONE North American Core Plus Bond ETF

Fund Specific Notes to Financial Statements

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at December 31, 2020

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	77,680	56,182	72.3
CI Yield Enhanced Canada Aggregate Bond Index ETF	143,827	3,949	2.7

as at December 31, 2019

	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Unconsolidated Structured Entities			
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	103,215	62,969	61.1
CI Yield Enhanced Canada Aggregate Bond Index ETF	162,578	8,367	5.2

The accompanying notes are an integral part of these financial statements.

CI ONE North American Core Plus Bond ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	1	n/a
Soft dollar commissions [†]	-	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	ETF Units	
	2020	2019
Number of redeemable units at the beginning of year	1,800,000	1,900,000
Redeemable units issued for cash	50,000	100,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(200,000)	(200,000)
Number of redeemable units at the end of year	1,650,000	1,800,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI ONE North American Core Plus Bond ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
ETF Units	0.550

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	-	-
Collateral (non-cash)	-	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

Related Party Investments (Note 9)

as at December 31 (in \$000's)

Investments	2020
CI Yield Enhanced Canada Aggregate Bond Index ETF	3,949
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	56,182

Investments	2019
CI Yield Enhanced Canada Aggregate Bond Index ETF	8,367
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	62,969

The accompanying notes are an integral part of these financial statements.

CI ONE North American Core Plus Bond ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Exchange-Traded Fund(s)	77.2
Corporate Bonds	18.7
Other Assets less Liabilities	3.0
Provincial Bonds	0.9
Foreign Corporate Bonds	0.2
Total	100.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the table below.

as at December 31, 2020

Credit Rating ^{A*}	Net Assets (%)
AA/Aa/A+	0.4
A	5.8
BBB/Baa/B++	24.2
Total	30.4

The Fund was invested in fixed income securities, with the following credit ratings, as per table below.

as at December 31, 2019

Credit Rating ^{A*}	Net Assets (%)
AA/Aa/A+	0.3
A	6.3
BBB/Baa/B++	10.4
Not Rated	2.8
Total	19.8

^ACredit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was exposed to other price risk as some of its assets were invested in Exchange-Traded Fund(s).

As at December 31, 2020, had the fair value of equities in the investment portfolio increased or decreased by 10% (December 31, 2019 - 10%), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have increased or decreased, respectively, by approximately \$6,013,000 (December 31, 2019 - \$7,134,000). In practice, actual results may differ from this analysis and the difference may be material.

Currency Risk

As at December 31, 2020 and 2019, the Fund's investments were mostly denominated in Canadian dollars, the functional currency of the Fund. As a result, the Fund did not have a significant exposure to currency risk.

Interest Rate Risk

The tables below summarize the Fund's exposure to interest rate risk, categorized by the contractual maturity date.

as at December 31, 2020

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	3,940	11,351	4,371	6,636	26,298

As at December 31, 2020, had the prevailing interest rates increased or decreased by 0.25% (December 31, 2019 - 1% of net assets), with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$191,000 (December 31, 2019 - \$632,853). In practice, the actual results may differ from this analysis and the difference may be material.

as at December 31, 2019

	Less than 1 Year (in \$000's)	1 - 3 Years (in \$000's)	3 - 5 Years (in \$000's)	Greater than 5 Years (in \$000's)	Total (in \$000's)
Interest Rate Exposure	923	6,761	6,408	4,199	18,291

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	26,298	-	26,298
Exchange-Traded Fund(s)	60,131	-	-	60,131
Total	60,131	26,298	-	86,429

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Bonds	-	18,291	-	18,291
Exchange-Traded Fund(s)	71,336	-	-	71,336
Total	71,336	18,291	-	89,627

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI ONE Global Equity ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	43,966	45,117
Investments pledged as collateral	-	-
Cash	722	778
Unrealized gain on futures and foreign currency forward contracts	14	163
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	4	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	56	115
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	44,762	46,173
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	284	206
Management fees payable	16	21
Accounts payable and accrued liabilities	5	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	305	227
Net assets attributable to holders of redeemable units	44,457	45,946

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
ETF Units	44,457	45,946	28.68	27.03	1,550,000	1,700,000

The accompanying notes are an integral part of these financial statements.

CI ONE Global Equity ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	850	1,164
Interest for distribution purposes	-	-
Income distributions from investments	26	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	916	1,019
Change in unrealized appreciation (depreciation) in value of investments and derivatives	1,701	7,323
Total net gain (loss) on investments and derivatives	3,493	9,506
Other income		
Foreign exchange gain (loss) on cash	(9)	(24)
Securities lending revenue (Note 6)	-	-
Fees rebate	38	-
Miscellaneous foreign income	-	-
Other income	1	-
Total other income	30	(24)
Total income	3,523	9,482
Expenses		
Custody fees	-	1
Unitholders reporting costs	-	7
Management fees (Note 5)	352	415
Administration fees (Note 5)	-	11
Audit fees	-	-
Legal fees	-	8
Independent review committee fees	1	3
Commissions and other portfolio transaction costs	1	2
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	57	76
Harmonized sales tax	28	-
Professional fees	-	17
Transaction fees	-	1
Foreign capital gains taxes	-	-
Listing fees	-	2
Performance fees (Note 5)	-	-
Other expenses	-	16
Total expenses	439	559
Expenses absorbed by the Manager (Note 5)	-	(67)
Increase (decrease) in net assets attributable to holders of redeemable units	3,084	8,990

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
ETF Units	3,084	8,990	1.89	5.01	1,629,645	1,793,014

The accompanying notes are an integral part of these financial statements.

CI ONE Global Equity ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	ETF Units	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	45,946	41,448
Increase (decrease) in net assets attributable to holders of redeemable units	3,084	8,990
Distributions to holders of redeemable units		
From net investment income	(563)	(668)
From net realized gains	-	(316)
Return of capital	(1)	-
Total distributions to holders of redeemable units	(564)	(984)
Redeemable unit transactions		
Proceeds from redeemable units issued	1,225	2,571
Reinvestment of distributions to holders of redeemable units	-	316
Redemption of redeemable units	(5,234)	(6,395)
Net increase (decrease) from redeemable unit transactions	(4,009)	(3,508)
Net increase (decrease) in net assets attributable to holders of redeemable units	(1,489)	4,498
Net assets attributable to holders of redeemable units at the end of year	44,457	45,946

The accompanying notes are an integral part of these financial statements.

CI ONE Global Equity ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	3,084	8,990
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(916)	(1,019)
Unrealized foreign exchange (gain) loss on cash	(9)	15
Commissions and other portfolio transaction costs	1	2
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(1,701)	(7,323)
Proceeds from sale and maturity of investments and derivatives	11,883	5,758
Purchase of investments and derivatives	(10,689)	(5,539)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	60	(5)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	(6)	5
Amortization interest earned	-	-
Change in other accounts receivable and payable	1	-
Net cash from (used in) operating activities	1,708	884
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(486)	(542)
Proceeds from issuance of redeemable units	1,225	5
Amounts paid on redemption of redeemable units	(2,512)	(7)
Net cash from (used in) financing activities	(1,773)	(544)
Unrealized foreign exchange gain (loss) on cash	9	(15)
Net increase (decrease) in cash	(65)	340
Cash (bank overdraft), beginning of year	778	453
Cash (bank overdraft), end of year	722	778
Supplementary Information:		
Dividends received, net of withholding tax*	853	-
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI ONE Global Equity ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Brazil					
USD	5,522	PagSeguro Digital Ltd.	194,285	399,807	0.90
Canada					
	10,073	Alimentation Couche-Tard Inc., Class 'B'	317,589	436,967	
	8,968	BCE Inc.	520,599	488,128	
	15,970	Canada Goose Holdings Inc.	501,458	604,305	
	5,339	Canadian National Railway Co.	520,742	747,140	
	21,133	Canadian Natural Resources Ltd.	781,307	646,458	
	2,741	Canadian Tire Corp. Ltd., Class 'A'	400,975	458,652	
	5,313	CCL Industries Inc., Class 'B'	285,302	307,038	
	4,257	CGI Inc.	364,224	429,914	
	228,485	CI WisdomTree International Quality Dividend Growth Index ETF	5,423,357	6,566,659	
	6,639	Emera Inc.	317,481	359,170	
	10,682	Enbridge Inc.	427,707	434,864	
	6,692	Fortis Inc.	294,393	347,984	
	12,328	iShares S&P/TSX Capped REIT Index ETF	201,231	198,111	
	101,660	iShares S&P/TSX Completion Index Fund	2,516,826	2,832,248	
	10,189	Loblaw Cos. Ltd.	568,487	639,971	
	27,931	Manulife Financial Corp.	648,678	632,637	
	7,471	Royal Bank of Canada	691,210	781,392	
	11,533	Sun Life Financial Inc.	556,302	652,768	
	17,537	Suncor Energy Inc.	700,574	374,415	
	23,386	Teck Resources Ltd., Class 'B'	564,261	540,217	
	11,462	TELUS Corp.	256,497	288,957	
	5,124	Toromont Industries Ltd.	253,637	457,061	
	10,127	Toronto-Dominion Bank (The)	765,360	728,334	
	18,066	Transcontinental Inc., Class 'A'	257,816	370,534	
	7,648	West Fraser Timber Co. Ltd.	472,748	625,453	
			18,608,761	20,949,377	47.12
China					
USD	718	Alibaba Group Holding Ltd., ADR	169,453	212,702	0.48
Germany					
USD	1,550	SAP SE, ADR	220,161	257,259	0.58
Netherlands					
USD	3,913	Koninklijke Philips NV, ADR	191,448	269,813	0.61
Switzerland					
USD	4,950	Roche Holding AG, ADR	191,557	276,229	0.62
U.K.					
USD	4,391	BAE Systems PLC, ADR	181,410	151,750	
USD	4,220	BP PLC, ADR	195,900	110,226	
USD	2,616	Unilever PLC, ADR	183,627	200,993	
			560,937	462,969	1.04
U.S.A.					
USD	5,099	Aflac Inc.	258,384	288,633	
USD	254	Alphabet Inc., Class 'C'	324,863	566,412	
USD	1,457	Amgen Inc.	348,979	426,413	
USD	3,694	Apple Inc.	191,624	623,921	
USD	10,218	Bank of America Corp.	341,342	394,227	
USD	1,211	Boeing Co. (The)	207,460	329,970	
	62,311	CI WisdomTree U.S. MidCap Dividend Index ETF	1,521,266	1,527,866	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ONE Global Equity ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		U.S.A. (cont'd)			
USD	1,265	Cigna Corp.	270,865	335,215	
USD	5,298	Cisco Systems Inc.	244,508	301,786	
USD	3,813	Citigroup Inc.	334,478	299,271	
USD	2,815	DuPont de Nemours Inc.	282,169	254,802	
USD	1,713	Facebook Inc., Class 'A'	376,189	595,619	
USD	1,028	Home Depot Inc. (The)	220,330	347,575	
USD	4,036	Intel Corp.	206,104	255,946	
USD	7,006	iShares Cohen & Steers REIT ETF	448,141	480,498	
USD	23,314	iShares Core MSCI Emerging Markets ETF	1,484,535	1,841,122	
USD	29,298	iShares MSCI EAFE Small-Cap ETF	2,404,459	2,549,005	
USD	4,994	iShares Russell 2000 Growth ETF	1,102,292	1,822,512	
USD	7,831	iShares Russell 2000 Value Index Fund	1,156,946	1,313,295	
USD	14,080	iShares Russell Microcap Index Fund	1,587,832	2,126,497	
USD	2,493	Johnson & Johnson	422,066	499,420	
USD	2,679	Microsoft Corp.	280,408	758,474	
USD	1,001	NVIDIA Corp.	209,153	665,373	
USD	4,608	Pfizer Inc.	205,794	215,910	
USD	2,834	Procter & Gamble Co. (The)	324,586	501,933	
USD	696	Regeneron Pharmaceuticals Inc.	323,460	428,006	
USD	4,086	RPM International Inc.	282,959	472,153	
USD	7,126	SPDR Dow Jones International Real Estate ETF	355,082	309,220	
USD	1,899	Target Corp.	172,482	426,715	
USD	572	Viatris Inc.	11,528	13,645	
USD	597	Visa Inc., Class 'A'	140,395	166,218	
			16,040,679	21,137,652	47.55
Total Equities			36,177,281	43,965,808	98.90
Adjustment for transaction costs			(1,522)		
Total Investments			36,175,759	43,965,808	98.90
Total unrealized gain on forward foreign currency contract(s)				14,452	0.03
Other Net Assets (Liabilities)				476,788	1.07
Net Assets Attributable to Holders of Redeemable Units				44,457,048	100.00

Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency		Currency		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
National Bank of Canada, Toronto	A-1	January 19, 2021	CAD	9,100,000	USD	7,138,095	1.27	14,452

*Credit rating provided by S&P Global Ratings.

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	14	-	-	14
Derivative assets - Swaps and swaptions	-	-	-	-
Total	14	-	-	14
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

as at December 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	163	-	-	163
Derivative assets - Swaps and swaptions	-	-	-	-
Total	163	-	-	163
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

The accompanying notes are an integral part of these financial statements.

CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at December 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
CI WisdomTree International Quality Dividend Growth Index ETF	79,585	6,567	8.3
CI WisdomTree U.S. MidCap Dividend Index ETF	19,780	1,528	7.7
iShares S&P/TSX Completion Index Fund	153,230	2,832	1.8
iShares Russell Microcap Index Fund	1,261,097	2,126	0.2
SPDR Dow Jones International Real Estate ETF	1,173,151	309	-
iShares MSCI EAFE Small-Cap ETF	14,251,045	2,549	-
iShares Cohen & Steers REIT ETF	2,496,452	480	-
iShares S&P/TSX Capped REIT ETF	1,142,577	198	-
iShares Russell 2000 Growth ETF	14,999,052	1,823	-
iShares Russell 2000 Value Index Fund	14,976,019	1,313	-
iShares Core MSCI Emerging Markets ETF	87,373,200	1,841	-

as at December 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
CI WisdomTree International Quality Dividend Growth Index ETF	37,604	6,735	17.9
CI WisdomTree U.S. Midcap Dividend Index ETF	16,365	1,891	11.6
iShares S&P/TSX Completion Index ETF	188,580	3,004	1.6
iShares Micro-Cap ETF	1,475,748	1,996	0.2
iShares Cohen & Steers REIT ETF	4,003,085	584	-
iShares Core MSCI Emerging Markets ETF	104,336,328	1,786	-
iShares MSCI EAFE Small-Cap ETF	18,560,125	2,600	-
iShares Russell 2000 Growth ETF	16,537,717	1,524	-
iShares Russell 2000 Value ETF	16,655,870	1,435	-
iShares S&P/TSX Capped REIT Index ETF	1,878,270	264	-
SPDR Dow Jones International Real Estate ETF	3,441,474	394	-
WisdomTree India Earnings Fund	1,678,166	600	-

The accompanying notes are an integral part of these financial statements.

CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	1	n/a
Soft dollar commissions [†]	-	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	ETF Units	
	2020	2019
Number of redeemable units at the beginning of year	1,700,000	1,850,000
Redeemable units issued for cash	50,000	100,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(200,000)	(250,000)
Number of redeemable units at the end of year	1,550,000	1,700,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
ETF Units	0.850

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	1,801	-
Collateral (non-cash)	1,891	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

Related Party Investments (Note 9)

as at December 31 (in \$000's)

Investments	2020
CI WisdomTree International Quality Dividend Growth Index ETF	6,567
CI WisdomTree U.S. MidCap Dividend Index ETF	1,528

Investments	2019
CI WisdomTree International Quality Dividend Growth Index ETF	6,735
CI WisdomTree U.S. Midcap Dividend Index ETF	1,891
WisdomTree India Earnings Fund	600

The accompanying notes are an integral part of these financial statements.

CI ONE Global Equity ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Exchange-Traded Fund(s)	49.7
Canada	25.4
United States	18.9
United Kingdom	1.4
Other Assets less Liabilities	1.4
France	0.6
Netherlands	0.6
Switzerland	0.6
China	0.5
Germany	0.5
Unrealized gain on forward foreign currency contract(s)	0.4
Total	100.0

Credit Risk

As at December 31, 2020 and 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
30% S&P/TSX Composite Index/70% S&P Global 1200 Total Return Index	4,360,539

as at December 31, 2019

Benchmark	(\$)
30% S&P/TSX Composite Index/70% S&P Global 1200 Total Return Index	4,511,742

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at December 31, 2020

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	22,189	(9,086)	13,103	29.5
Total	22,189	(9,086)	13,103	29.5

Currency Risk (cont'd)

as at December 31, 2019

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	22,304	(10,837)	11,467	25.0
Total	22,304	(10,837)	11,467	25.0

~Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$1,310,000 (December 31, 2019 - \$1,147,000). In practice, the actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	20,921	1,479	-	22,400
Exchange-Traded Fund(s)	21,566	-	-	21,566
Derivatives, net	-	14	-	14
Total	42,487	1,493	-	43,980

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	22,305	-	-	22,305
Exchange-Traded Fund(s)	22,813	-	-	22,813
Derivatives, net	-	163	-	163
Total	45,118	163	-	45,281

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	279,642	116,321
Investments pledged as collateral	-	-
Cash	729	71
Unrealized gain on futures and foreign currency forward contracts	462	713
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	52	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	322	130
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	41	197
Receivable for unit subscriptions	979	-
	282,227	117,432
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	57	13
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	41	301
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	1,792	386
Management fees payable	69	12
Accounts payable and accrued liabilities	50	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	2,009	712
Net assets attributable to holders of redeemable units	280,218	116,720

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Hedged Units	24,079	32,096	31.93	29.07	754,175	1,104,175
Non-Hedged						
Units	256,139	84,624	32.42	29.69	7,900,000	2,850,000

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	2,553	2,643
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	6,084	5,130
Change in unrealized appreciation (depreciation) in value of investments and derivatives	634	13,643
Total net gain (loss) on investments and derivatives	9,271	21,416
Other income		
Foreign exchange gain (loss) on cash	7	(20)
Securities lending revenue (Note 6)	-	-
Fees rebate	94	-
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	101	(20)
Total income	9,372	21,396
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	343	372
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	1	8
Commissions and other portfolio transaction costs	33	6
Securities borrowing fees (Note 2)	-	-
Interest expense	1	-
Withholding taxes	382	392
Harmonized sales tax	20	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	780	778
Expenses absorbed by the Manager (Note 5)	-	(8)
Increase (decrease) in net assets attributable to holders of redeemable units	8,592	20,626

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Hedged Units	1,370	5,662	1.56	6.36	878,355	890,750
Non-Hedged						
Units	7,222	14,964	2.93	5.61	2,465,437	2,667,397

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	32,096	19,863	84,624	65,324	116,720	85,187
Increase (decrease) in net assets attributable to holders of redeemable units	1,370	5,662	7,222	14,964	8,592	20,626
Distributions to holders of redeemable units						
From net investment income	(157)	(442)	(1,475)	(1,398)	(1,632)	(1,840)
From net realized gains	(247)	-	(924)	-	(1,171)	-
Return of capital	(5)	-	(41)	-	(46)	-
Total distributions to holders of redeemable units	(409)	(442)	(2,440)	(1,398)	(2,849)	(1,840)
Redeemable unit transactions						
Proceeds from redeemable units issued	3,586	11,006	224,808	13,860	228,394	24,866
Reinvestment of distributions to holders of redeemable units	54	-	924	-	978	-
Redemption of redeemable units	(12,618)	(3,993)	(58,999)	(8,126)	(71,617)	(12,119)
Net increase (decrease) from redeemable unit transactions	(8,978)	7,013	166,733	5,734	157,755	12,747
Net increase (decrease) in net assets attributable to holders of redeemable units	(8,017)	12,233	171,515	19,300	163,498	31,533
Net assets attributable to holders of redeemable units at the end of year	24,079	32,096	256,139	84,624	280,218	116,720

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	8,592	20,626
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(6,084)	(5,130)
Unrealized foreign exchange (gain) loss on cash	(2)	5
Commissions and other portfolio transaction costs	33	6
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(634)	(13,643)
Proceeds from sale and maturity of investments and derivatives	129,878	38,903
Purchase of investments and derivatives	(82,279)	(38,807)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(192)	(34)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	56	3
Amortization interest earned	-	-
Change in other accounts receivable and payable	(1)	-
Net cash from (used in) operating activities	49,367	1,929
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(464)	(2,098)
Proceeds from issuance of redeemable units	13,970	51
Amounts paid on redemption of redeemable units	(62,217)	(38)
Net cash from (used in) financing activities	(48,711)	(2,085)
Unrealized foreign exchange gain (loss) on cash	2	(5)
Net increase (decrease) in cash	656	(156)
Cash (bank overdraft), beginning of year	71	232
Cash (bank overdraft), end of year	729	71
Supplementary Information:		
Dividends received, net of withholding tax*	1,979	-
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	(1)	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Communication Services					
USD	3,826	Activision Blizzard Inc.	391,833	452,190	
USD	29	Cable One Inc.	61,327	82,234	
USD	83,326	Comcast Corp., Class 'A'	4,932,137	5,557,841	
USD	1,467	Electronic Arts Inc.	262,773	268,151	
USD	6,664	News Corp., Class 'A'	150,132	152,432	
USD	952	Nexstar Media Group Inc., Class 'A'	116,366	132,317	
USD	173,874	Verizon Communications Inc.	13,167,565	13,002,798	
			19,082,133	19,647,963	7.01
Consumer Discretionary					
USD	435	Advance Auto Parts Inc.	87,733	87,215	
USD	5,721	Best Buy Co. Inc.	762,811	726,697	
USD	4,600	BorgWarner Inc.	226,141	226,250	
USD	128	Churchill Downs Inc.	28,498	31,737	
USD	4,213	D.R. Horton Inc.	360,987	369,599	
USD	1,550	Dick's Sporting Goods Inc.	105,332	110,902	
USD	1,754	Dollar General Corp.	444,800	469,530	
USD	9,072	eBay Inc.	586,965	580,274	
USD	1,506	Foot Locker Inc.	75,473	77,523	
USD	3,594	Gentex Corp.	133,561	155,223	
USD	15,125	Hanesbrands Inc.	302,193	280,703	
USD	4,231	Hasbro Inc.	497,130	503,773	
USD	1,610	KB Home	72,549	68,695	
USD	596	LCI Industries	101,618	98,382	
USD	391	Lear Corp.	78,815	79,150	
USD	4,238	Lennar Corp., Class 'A'	426,193	411,227	
USD	121	Lithia Motors Inc., Class 'A'	38,578	45,077	
USD	11,257	Lowe's Cos. Inc.	2,253,265	2,299,953	
USD	2,191	M.D.C. Holdings Inc.	142,290	135,542	
USD	230	Murphy USA Inc.	38,360	38,314	
USD	10,148	Nike Inc., Class 'B'	1,594,273	1,827,423	
USD	2,353	Penske Automotive Group Inc.	172,622	177,881	
USD	1,647	Polaris Inc.	200,345	199,751	
USD	279	Pool Corp.	112,750	132,289	
USD	3,070	PulteGroup Inc.	164,144	168,504	
USD	2,981	Service Corp. International	174,805	186,311	
USD	8,014	Target Corp.	1,548,477	1,800,786	
USD	964	Thor Industries Inc.	109,690	114,106	
USD	1,264	Toll Brothers Inc.	72,736	69,941	
USD	1,358	Tractor Supply Co.	235,006	243,006	
USD	78	UniFirst Corp.	20,546	21,018	
USD	2,874	Wendy's Co. (The)	82,808	80,190	
USD	1,564	Williams-Sonoma Inc.	191,731	202,745	
			11,443,225	12,019,717	4.29
Consumer Staples					
USD	150,202	Altria Group Inc.	8,409,043	7,838,877	
USD	4,407	Brown-Forman Corp., Class 'B'	410,248	445,576	
USD	9,056	Campbell Soup Co.	564,751	557,349	
USD	272	Casey's General Stores Inc.	60,094	61,843	
USD	2,807	Church & Dwight Co. Inc.	304,860	311,675	
USD	2,803	Clorox Co. (The)	713,988	720,438	
USD	133,463	Coca-Cola Co. (The)	9,010,190	9,316,496	
USD	15,358	Conagra Brands Inc.	720,220	708,854	
USD	2,502	Constellation Brands Inc., Class 'A'	627,886	697,630	
USD	3,327	Costco Wholesale Corp.	1,491,484	1,595,640	
USD	1,960	Energizer Holdings Inc.	105,475	105,234	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Consumer Staples (cont'd)					
USD	1,974	Estee Lauder Cos. Inc. (The), Class 'A'	639,409	668,857	
USD	21,240	General Mills Inc.	1,608,907	1,589,740	
USD	3,215	Hershey Co. (The)	588,230	623,391	
USD	11,319	Hormel Foods Corp.	687,639	671,555	
USD	2,143	Ingredion Inc.	224,234	214,598	
USD	12,747	Kellogg Co.	998,435	1,009,723	
USD	28,097	Keurig Dr Pepper Inc.	1,111,071	1,144,469	
USD	17,972	Kroger Co. (The)	740,197	726,560	
USD	484	Lancaster Colony Corp.	107,102	113,193	
USD	3,920	McCormick & Co. Inc.	457,684	477,022	
USD	39,389	PepsiCo Inc.	7,017,032	7,435,504	
USD	58,040	Procter & Gamble Co. (The)	10,028,228	10,279,540	
USD	1,047	Spectrum Brands Holdings Inc.	98,511	105,259	
USD	7,634	Tyson Foods Inc., Class 'A'	623,906	626,184	
USD	141	WD-40 Co.	47,460	47,684	
			47,396,284	48,092,891	17.16
Energy					
USD	9,475	Cabot Oil & Gas Corp.	223,184	196,349	
USD	4,777	Diamondback Energy Inc.	275,011	294,303	
USD	354	EnerSys	37,022	37,427	
USD	3,162	Pioneer Natural Resources Co.	438,741	458,397	
			973,958	986,476	0.35
Financials					
USD	6,354	Allstate Corp. (The)	863,150	889,115	
USD	2,586	Ameriprise Financial Inc.	618,978	639,680	
USD	4,783	Ares Management Corp., Class 'A'	304,720	286,454	
USD	2,916	Arthur J. Gallagher & Co.	421,361	459,184	
USD	1,185	Assurant Inc.	198,766	205,472	
USD	2,359	Brown & Brown Inc.	131,148	142,361	
USD	2,133	Cboe Global Markets Inc.	247,212	252,830	
USD	6,840	CME Group Inc.	1,570,395	1,585,043	
USD	1,000	Cohen & Steers Inc.	95,530	94,576	
USD	3,299	East West Bancorp Inc.	187,593	212,946	
USD	772	Erie Indemnity Co., Class 'A'	217,098	241,346	
USD	991	Evercore Inc., Class 'A'	135,843	138,305	
USD	336	FactSet Research Systems Inc.	135,412	142,208	
USD	1,085	First Republic Bank	188,106	202,925	
USD	799	GATX Corp.	84,423	84,598	
USD	846	Globe Life Inc.	95,408	102,260	
USD	10,178	Hartford Financial Services Group Inc. (The)	616,009	634,564	
USD	976	Houlihan Lokey Inc.	84,942	83,523	
USD	6,253	Intercontinental Exchange Inc.	896,525	917,644	
USD	820	LPL Financial Holdings Inc.	91,268	108,783	
USD	168	MarketAxess Holdings Inc.	105,651	122,013	
USD	8,256	Marsh & McLennan Cos. Inc.	1,170,245	1,229,560	
USD	6,796	MGIC Investment Corp.	108,426	108,565	
USD	253	Morningstar Inc.	59,224	74,576	
USD	2,585	Nasdaq Inc.	419,772	436,774	
USD	5,638	OneMain Holdings Inc.	329,145	345,626	
USD	735	PennyMac Financial Services Inc.	62,947	61,393	
USD	473	Primerica Inc.	80,803	80,637	
USD	2,506	Progressive Corp. (The)	312,034	315,416	
USD	2,005	S&P Global Inc.	792,186	838,973	
USD	1,815	SEI Investments Co.	132,827	132,774	
USD	919	Selective Insurance Group Inc.	78,617	78,353	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Financials (cont'd)					
USD	953	Signature Bank	162,130	164,117	
USD	3,775	SLM Corp.	49,792	59,536	
USD	5,436	T. Rowe Price Group Inc.	978,218	1,047,541	
USD	6,447	Travelers Cos. Inc. (The)	1,076,443	1,151,930	
USD	1,326	Voya Financial Inc.	94,588	99,263	
USD	1,334	W.R. Berkley Corp.	111,439	112,784	
USD	1,752	Western Alliance Bancorp	111,204	133,696	
			13,419,578	14,017,344	5.00
Health Care					
USD	1,880	Agilent Technologies Inc.	255,709	283,553	
USD	15,367	Amgen Inc.	4,631,104	4,497,386	
USD	2,846	Anthem Inc.	1,083,158	1,163,204	
USD	5,918	Baxter International Inc.	598,335	604,450	
USD	152	Bio-Techne Corp.	61,803	61,440	
USD	62,827	Bristol-Myers Squibb Co.	4,973,448	4,960,693	
USD	425	Brucker Corp.	24,102	29,283	
USD	2,779	Cerner Corp.	268,180	277,614	
USD	42	Chemed Corp.	24,637	28,474	
USD	65	Cigna Corp.	15,877	17,225	
USD	9	Cooper Cos. Inc. (The)	3,955	4,162	
USD	2,144	Danaher Corp.	562,058	606,242	
USD	16,593	Eli Lilly and Co.	3,141,873	3,566,108	
USD	141	Ensign Group Inc. (The)	13,342	13,088	
USD	793	Humana Inc.	403,811	414,131	
USD	65,216	Johnson & Johnson	12,705,221	13,064,656	
USD	74,365	Merck & Co. Inc.	7,857,915	7,743,123	
USD	192,699	Pfizer Inc.	9,198,811	9,028,998	
USD	2,319	Quest Diagnostics Inc.	358,088	351,773	
USD	1,037	ResMed Inc.	235,607	280,579	
USD	3,491	Stryker Corp.	981,226	1,088,883	
USD	155	Teleflex Inc.	71,353	81,203	
USD	694	Thermo Fisher Scientific Inc.	392,570	411,467	
USD	13,200	UnitedHealth Group Inc.	5,382,870	5,892,224	
USD	179	West Pharmaceutical Services Inc.	55,802	64,552	
USD	2,235	Zoetis Inc.	428,288	470,836	
			53,729,143	55,005,347	19.63
Industrials					
USD	19,691	3M Co.	4,454,435	4,381,054	
USD	2,525	A. O. Smith Corp.	175,546	176,195	
USD	318	AAON Inc.	25,888	26,971	
USD	167	Acuity Brands Inc.	23,262	25,741	
USD	540	AGCO Corp.	58,160	70,861	
USD	1,729	Air Lease Corp.	84,569	97,761	
USD	1,819	Allison Transmission Holdings Inc.	97,102	99,863	
USD	295	Altra Industrial Motion Corp.	20,006	20,814	
USD	1,414	Ametek Inc.	189,313	217,678	
USD	512	Armstrong World Industries Inc.	47,550	48,482	
USD	433	Brink's Co. (The)	35,641	39,684	
USD	1,169	BWX Technologies Inc.	85,936	89,698	
USD	3,007	C.H. Robinson Worldwide Inc.	364,843	359,298	
USD	729	Carlisle Cos. Inc.	125,155	144,926	
USD	12,612	Caterpillar Inc.	2,673,701	2,922,115	
USD	1,063	Cintas Corp.	427,818	478,264	
USD	8,886	CSX Corp.	913,209	1,026,472	
USD	3,693	Cummins Inc.	1,003,421	1,067,556	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		Industrials (cont'd)			
USD	246	Curtiss-Wright Corp.	34,268	36,433	
USD	3,763	Deere & Co.	1,108,416	1,288,729	
USD	1,937	Donaldson Co. Inc.	131,801	137,778	
USD	2,375	Dover Corp.	340,196	381,671	
USD	197	EMCOR Group Inc.	19,549	22,935	
USD	14,808	Emerson Electric Co.	1,392,592	1,514,902	
USD	1,019	Equifax Inc.	221,149	250,130	
USD	1,965	Expeditors International of Washington Inc.	223,204	237,894	
USD	459	Exponent Inc.	46,372	52,601	
USD	11,785	Fastenal Co.	654,716	732,505	
USD	2,383	FedEx Corp.	806,229	787,511	
USD	1,619	Fortune Brands Home & Security Inc.	165,154	176,654	
USD	406	Franklin Electric Co. Inc.	35,666	35,768	
USD	8,430	General Dynamics Corp.	1,655,161	1,596,920	
USD	1,693	Graco Inc.	136,983	155,916	
USD	155	HEICO Corp.	25,331	26,122	
USD	1,672	Hillenbrand Inc.	79,801	84,706	
USD	12,286	Honeywell International Inc.	2,879,794	3,326,383	
USD	1,339	Hubbell Inc.	251,720	267,235	
USD	1,050	Huntington Ingalls Industries Inc.	232,606	227,854	
USD	793	Ilex Corp.	186,414	201,074	
USD	7,163	Illinois Tool Works Inc.	1,781,149	1,858,934	
USD	717	Insperty Inc.	77,869	74,310	
USD	830	J.B. Hunt Transport Services Inc.	135,975	144,372	
USD	106	John Bean Technologies Corp.	13,711	15,364	
USD	847	Kansas City Southern Industries Inc.	197,163	220,082	
USD	3,815	L3Harris Technologies Inc.	861,889	917,903	
USD	235	Landstar System Inc.	38,062	40,281	
USD	1,015	Lincoln Electric Holdings Inc.	137,098	150,194	
USD	444	MSA Safety Inc.	78,494	84,430	
USD	1,632	MSC Industrial Direct Co. Inc., Class 'A'	159,261	175,309	
USD	462	Nordson Corp.	111,825	118,175	
USD	4,101	Norfolk Southern Corp.	1,099,409	1,240,363	
USD	3,250	Northrop Grumman Corp.	1,286,500	1,260,604	
USD	354	Old Dominion Freight Line Inc.	81,060	87,949	
USD	1,053	Oshkosh Corp.	110,058	115,365	
USD	1,414	Owens Corning	139,629	136,359	
USD	5,242	PACCAR Inc.	571,984	575,707	
USD	1,668	Parker Hannifin Corp.	491,715	578,380	
USD	420	Regal-Beloit Corp.	55,028	65,656	
USD	5,764	Republic Services Inc.	699,605	706,553	
USD	2,439	Robert Half International Inc.	191,592	193,976	
USD	2,036	Rockwell Automation Inc.	597,003	650,005	
USD	2,889	Rollins Inc.	134,204	143,676	
USD	567	Roper Technologies Inc.	298,933	311,132	
USD	447	Simpson Manufacturing Co. Inc.	52,654	53,172	
USD	1,491	Snap-On Inc.	313,044	324,806	
USD	2,587	Stanley Black & Decker Inc.	564,246	587,997	
USD	318	Tetra Tech Inc.	40,664	46,866	
USD	1,184	Toro Co. (The)	127,134	142,935	
USD	604	TransUnion	70,757	76,283	
USD	13,008	Union Pacific Corp.	3,178,164	3,447,682	
USD	17,335	United Parcel Service Inc., Class 'B'	3,570,194	3,715,868	
USD	228	Valmont Industries Inc.	50,112	50,768	
USD	914	Verisk Analytics Inc.	217,062	241,517	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Industrials (cont'd)					
USD	822	W.W. Grainger Inc.	386,132	427,256	
USD	8,065	Waste Management Inc.	1,162,867	1,210,662	
USD	216	Watts Water Technologies Inc., Class 'A'	32,411	33,461	
USD	628	Werner Enterprises Inc.	32,145	31,352	
USD	174	Woodward Governor Co.	21,017	26,917	
USD	1,923	Xylem Inc.	222,570	249,160	
			40,823,066	43,366,935	15.47
Information Technology					
USD	2,413	Amphenol Corp., Class 'A'	360,358	401,661	
USD	5,913	Analog Devices Inc.	963,449	1,111,913	
USD	83,081	Apple Inc.	11,482,430	14,032,472	
USD	8,291	Applied Materials Inc.	723,179	910,777	
USD	8,373	Automatic Data Processing Inc.	1,688,749	1,877,938	
USD	2,396	Avnet Inc.	102,610	107,081	
USD	1,775	Booz Allen Hamilton Holding Corp.	178,508	196,974	
USD	1,641	Broadridge Financial Solutions Inc.	290,327	320,009	
USD	376	Brooks Automation Inc.	26,835	32,474	
USD	1,594	CDW Corp.	252,087	267,402	
USD	125,057	Cisco Systems Inc.	7,135,768	7,123,531	
USD	1,202	Citrix Systems Inc.	199,885	199,056	
USD	498	Cognex Corp.	42,779	50,893	
USD	5,459	Cognizant Technology Solutions Corp., Class 'A'	521,563	569,451	
USD	565	Dolby Laboratories Inc., Class 'A'	55,006	69,855	
USD	418	Enterpris Inc.	42,885	51,132	
USD	5,353	Fidelity National Information Services Inc.	981,341	963,885	
USD	1,107	Global Payments Inc.	251,606	303,548	
USD	99,082	Intel Corp.	6,458,796	6,283,372	
USD	1,550	Intuit Inc.	638,220	749,442	
USD	767	Jack Henry & Associates Inc.	153,157	158,153	
USD	1,829	KBR Inc.	64,978	72,009	
USD	1,966	KLA Corp.	526,667	647,928	
USD	1,387	Lam Research Corp.	670,457	833,798	
USD	1,672	Leidos Holdings Inc.	204,376	223,726	
USD	4,400	Mastercard Inc., Class 'A'	1,759,622	1,999,135	
USD	859	Maximus Inc.	77,672	80,027	
USD	2,486	Microchip Technology Inc.	437,204	437,039	
USD	47,688	Microsoft Corp.	12,053,385	13,501,351	
USD	272	MKS Instruments Inc.	41,078	52,090	
USD	268	Monolithic Power Systems Inc.	95,953	124,935	
USD	6,281	NetApp Inc.	517,599	529,594	
USD	13,760	NortonLifeLock Inc.	367,251	363,964	
USD	693	NVIDIA Corp.	417,882	460,643	
USD	43,440	Oracle Corp.	3,354,703	3,577,019	
USD	8,845	Paychex Inc.	964,097	1,049,095	
USD	330	Power Integration Inc.	32,746	34,386	
USD	18,565	QUALCOMM Inc.	3,057,411	3,600,006	
USD	794	Science Applications International Corp.	88,611	95,651	
USD	2,173	Skyworks Solutions Inc.	384,341	422,868	
USD	524	Teradyne Inc.	65,183	79,967	
USD	21,240	Texas Instruments Inc.	3,935,169	4,437,484	
USD	467	TTEC Holdings Inc.	45,301	43,353	
USD	111	Universal Display Corp.	28,832	32,469	
USD	9,567	Visa Inc., Class 'A'	2,356,404	2,663,658	
USD	2,360	Xilinx Inc.	360,981	425,883	
			64,457,441	71,569,097	25.54

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Materials					
USD	350	Advanced Drainage Systems Inc.	35,606	37,236	
USD	4,477	Air Products and Chemicals Inc.	1,521,940	1,557,019	
USD	1,195	Albemarle Corp.	211,285	224,395	
USD	722	AptarGroup Inc.	111,187	125,807	
USD	1,393	Avery Dennison Corp.	248,805	275,033	
USD	2,029	Avient Corp.	102,131	104,032	
USD	152	Balchem Corp.	21,956	22,293	
USD	2,236	Celanese Corp.	342,492	369,836	
USD	322	CMC Materials Inc.	57,606	62,014	
USD	2,450	Ecolab Inc.	634,753	674,741	
USD	1,982	FMC Corp.	271,034	289,956	
USD	5,020	Graphic Packaging Holding Co.	95,988	108,246	
USD	16,741	International Paper Co.	1,053,974	1,059,514	
USD	1,611	Louisiana Pacific Corp.	78,503	76,222	
USD	537	Martin Marietta Materials Inc.	172,744	194,107	
USD	3,445	Mosaic Co. (The)	101,752	100,902	
USD	213	NewMarket Corp.	106,351	107,987	
USD	8,670	Nucor Corp.	601,039	587,007	
USD	2,233	Packaging Corp. of America	348,020	391,993	
USD	3,606	PPG Industries Inc.	616,232	661,981	
USD	2,306	RPM International Inc.	248,274	266,467	
USD	734	Scotts Miracle-Gro Co. (The), Class 'A'	146,399	186,058	
USD	917	Sensient Technologies Corp.	85,024	86,108	
USD	684	Sherwin-Williams Co. (The)	569,236	639,859	
USD	1,512	Silgan Holdings Inc.	70,282	71,365	
USD	5,431	Steel Dynamics Inc.	255,750	254,887	
USD	571	UFP Industries Inc.	40,206	40,375	
USD	486	United States Steel Corp.	10,850	10,374	
USD	1,311	Vulcan Materials Co.	232,820	247,496	
USD	1,467	W.R. Grace & Co.	102,815	102,368	
USD	1,671	Westlake Chemical Corp.	176,961	173,565	
USD	1,069	Worthington Industries Inc.	69,057	69,860	
			8,741,072	9,179,103	3.28
Real Estate					
USD	11,411	Fidelity National Financial Inc.	556,473	567,785	
USD	5,578	Healthcare Realty Trust Inc.	211,212	210,167	
USD	2,219	Lamar Advertising Co., Class 'A'	232,792	235,060	
USD	2,257	PotlatchDeltic Corp.	139,235	143,704	
USD	16,025	Weyerhaeuser Co.	682,549	683,952	
			1,822,261	1,840,668	0.66
Utilities					
USD	4,731	Clearway Energy Inc.	191,977	192,285	
USD	37,545	NextEra Energy Inc.	3,486,371	3,687,079	
USD	325	Ormat Technologies Inc.	31,720	37,348	
			3,710,068	3,916,712	1.40
Total Equities			265,598,229	279,642,253	99.79
Adjustment for transaction costs			(36,475)		
Total Investments			265,561,754	279,642,253	99.79
Total unrealized gain on forward foreign currency contract(s)				462,344	0.17
Total unrealized loss on forward foreign currency contract(s)				(56,900)	(0.02)
Other Net Assets (Liabilities)				170,081	0.06
Net Assets Attributable to Holders of Redeemable Units				280,217,778	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency Buy		Currency Sell		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
Canadian Imperial Bank of Commerce	A-1	January 8, 2021	CAD	651,535	USD	510,000	1.28	2,364
Citibank N.A., New York	A-1	January 8, 2021	CAD	23,218,453	USD	17,925,000	1.30	402,008
Citibank N.A., New York	A-1	January 8, 2021	USD	18,435,000	CAD	23,522,516	0.78	(56,900)
Citibank N.A., New York	A-1	February 8, 2021	CAD	23,928,060	USD	18,755,000	1.28	57,972
								405,444

*Credit rating provided by S&P Global Ratings.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	462	(57)	-	405
Derivative assets - Swaps and swaptions	-	-	-	-
Total	462	(57)	-	405
Derivative liabilities - Foreign currency forward contracts	(57)	57	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(57)	57	-	-

as at December 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	713	(13)	-	700
Derivative assets - Swaps and swaptions	-	-	-	-
Total	713	(13)	-	700
Derivative liabilities - Foreign currency forward contracts	(13)	13	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(13)	13	-	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	21	n/a
Soft dollar commissions [†]	1	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,104,175	854,175	2,850,000	2,650,000
Redeemable units issued for cash	150,000	400,000	7,150,000	500,000
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	(500,000)	(150,000)	(2,100,000)	(300,000)
Number of redeemable units at the end of year	754,175	1,104,175	7,900,000	2,850,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Hedged Units	0.380
Non-Hedged Units	0.350

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	99	-
Collateral (non-cash)	104	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Pharmaceuticals	7.0
Semiconductors & Semiconductor Equipment	6.6
Software	5.6
Diversified Telecommunication Services	5.3
Machinery	4.3
Household Products	4.2
Technology Hardware, Storage & Peripherals	4.2
Beverages	3.6
Aerospace & Defense	3.5
IT Services	3.5
Biotechnology	3.4
Industrial Conglomerates	3.3
Tobacco	3.2
Capital Markets	2.9
Health Care Providers & Services	2.9
Media	2.6
Specialty Retail	2.6
Automobiles	2.5
Road & Rail	2.5
Chemicals	2.3
Oil, Gas & Consumable Fuels	2.1
Air Freight & Logistics	1.9
Food Products	1.9
Hotels, Restaurants & Leisure	1.9
Food & Staples Retailing	1.4
Consumer Finance	1.3
Electric Utilities	1.3
Insurance	1.3
Multiline Retail	1.3
Electrical Equipment	1.1
Textiles, Apparel & Luxury Goods	1.1
Health Care Equipment & Supplies	1.0
Airlines	0.8
Commercial Services & Supplies	0.7
Trading Companies & Distributors	0.7
Unrealized gain on forward foreign currency contract(s)	0.6
Containers & Packaging	0.4
Household Durables	0.4
Banks	0.3
Electronic Equipment, Instruments & Components	0.3
Leisure Products	0.3
Life Sciences Tools & Services	0.3
Building Products	0.2
Construction Materials	0.2
Entertainment	0.2
Internet & Direct Marketing Retail	0.2
Personal Products	0.2
Professional Services	0.2
Auto Components	0.1
Construction & Engineering	0.1
Distributors	0.1

The accompanying notes are an integral part of these financial statements.

Concentration Risk (cont'd)

as at December 31, 2019 (cont'd)

Categories	Net Assets (%)
Diversified Consumer Services	0.1
Equity Real Estate Investment Trusts (REITs)	0.1
Gas Utilities	0.1
Health Care Technology	0.1
Communications Equipment	0.0
Independent Power & Renewable Electricity Producers	0.0
Other Assets less Liabilities	(0.3)
Total	100.0

Credit Risk

As at December 31, 2020 and 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in U.S. equities and therefore was sensitive to changes in general economic conditions in the United States.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index	27,025,033

as at December 31, 2019

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index	11,632,064

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

Hedged Units

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	24,054	(23,870)	184	0.8
Total	24,054	(23,870)	184	0.8

[~]Includes monetary and non-monetary instruments, if any.

CI WisdomTree U.S. Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

Hedged Units (cont'd)

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	32,005	(31,541)	464	1.4
Total	32,005	(31,541)	464	1.4

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Hedged Units would have decreased or increased, respectively, by approximately \$18,000 (December 31, 2019 - \$46,000). In practice, the actual results may differ from this analysis and the difference may be material.

Non-Hedged Units

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	255,878	-	255,878	99.9
Total	255,878	-	255,878	99.9

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	84,383	-	84,383	99.7
Total	84,383	-	84,383	99.7

[~]Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Non-hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Non-Hedged Units would have decreased or increased, respectively, by approximately \$25,588,000 (December 31, 2019 - \$8,438,000). In practice, the actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	279,642	-	-	279,642
Derivatives, net	-	405	-	405
Total	279,642	405	-	280,047

Long Positions at fair value as at December 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	116,321	-	-	116,321
Derivatives, net	-	700	-	700
Total	116,321	700	-	117,021

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	50,124	38,450
Investments pledged as collateral	-	-
Cash	364	18
Unrealized gain on futures and foreign currency forward contracts	359	441
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	55	43
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	9	54
Receivable for unit subscriptions	348	-
	51,259	39,006
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	19
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	9	301
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	205	109
Management fees payable	15	6
Accounts payable and accrued liabilities	2	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	231	435
Net assets attributable to holders of redeemable units	51,028	38,571

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Variably Hedged						
Units	51,028	38,571	31.89	29.67	1,600,000	1,300,000

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	1,013	939
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	3,032	1,616
Change in unrealized appreciation (depreciation) in value of investments and derivatives	1,475	4,967
Total net gain (loss) on investments and derivatives	5,520	7,522
Other income		
Foreign exchange gain (loss) on cash	2	(4)
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	2	(4)
Total income	5,522	7,518
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	172	161
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	1	3
Commissions and other portfolio transaction costs	11	2
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	151	140
Harmonized sales tax	15	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	350	306
Expenses absorbed by the Manager (Note 5)	-	(3)
Increase (decrease) in net assets attributable to holders of redeemable units	5,172	7,215

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Variably Hedged						
Units	5,172	7,215	3.74	5.76	1,384,016	1,252,877

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Variably Hedged Units	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	38,571	23,174
Increase (decrease) in net assets attributable to holders of redeemable units	5,172	7,215
Distributions to holders of redeemable units		
From net investment income	(657)	(373)
From net realized gains	-	(16)
Return of capital	(8)	(227)
Total distributions to holders of redeemable units	(665)	(616)
Redeemable unit transactions		
Proceeds from redeemable units issued	25,561	-
Reinvestment of distributions to holders of redeemable units	-	11,646
Redemption of redeemable units	(17,611)	(2,848)
Net increase (decrease) from redeemable unit transactions	7,950	8,798
Net increase (decrease) in net assets attributable to holders of redeemable units	12,457	15,397
Net assets attributable to holders of redeemable units at the end of year	51,028	38,571

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	5,172	7,215
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(3,032)	(1,616)
Unrealized foreign exchange (gain) loss on cash	(1)	1
Commissions and other portfolio transaction costs	11	2
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(1,475)	(4,967)
Proceeds from sale and maturity of investments and derivatives	24,946	12,563
Purchase of investments and derivatives	(24,649)	(12,746)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(12)	(17)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	9	1
Amortization interest earned	-	-
Change in other accounts receivable and payable	2	-
Net cash from (used in) operating activities	971	436
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(570)	(507)
Proceeds from issuance of redeemable units	11,663	34
Amounts paid on redemption of redeemable units	(11,719)	(9)
Net cash from (used in) financing activities	(626)	(482)
Unrealized foreign exchange gain (loss) on cash	1	(1)
Net increase (decrease) in cash	345	(46)
Cash (bank overdraft), beginning of year	18	65
Cash (bank overdraft), end of year	364	18
Supplementary Information:		
Dividends received, net of withholding tax*	850	781
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Communication Services					
USD	687	Activision Blizzard Inc.	60,488	81,196	
USD	4	Cable One Inc.	6,868	11,343	
USD	15,028	Comcast Corp., Class 'A'	804,077	1,002,367	
USD	263	Electronic Arts Inc.	47,211	48,073	
USD	1,199	News Corp., Class 'A'	27,086	27,426	
USD	170	Nexstar Media Group Inc., Class 'A'	20,245	23,628	
USD	31,366	Verizon Communications Inc.	2,376,990	2,345,640	
			3,342,965	3,539,673	6.94
Consumer Discretionary					
USD	76	Advance Auto Parts Inc.	14,807	15,238	
USD	1,031	Best Buy Co. Inc.	106,222	130,960	
USD	824	BorgWarner Inc.	40,630	40,528	
USD	19	Churchill Downs Inc.	3,285	4,711	
USD	755	D.R. Horton Inc.	48,104	66,235	
USD	227	Dick's Sporting Goods Inc.	15,438	16,242	
USD	311	Dollar General Corp.	59,892	83,252	
USD	1,636	eBay Inc.	86,491	104,644	
USD	269	Foot Locker Inc.	13,558	13,847	
USD	647	Gentex Corp.	21,017	27,944	
USD	2,727	Hanesbrands Inc.	48,864	50,610	
USD	758	Hasbro Inc.	89,906	90,253	
USD	236	KB Home	10,621	10,070	
USD	87	LCI Industries	14,794	14,361	
USD	57	Lear Corp.	11,495	11,538	
USD	759	Lennar Corp., Class 'A'	72,769	73,648	
USD	18	Lithia Motors Inc., Class 'A'	3,652	6,706	
USD	2,028	Lowe's Cos. Inc.	308,859	414,347	
USD	321	M.D.C. Holdings Inc.	20,846	19,858	
USD	34	Murphy USA Inc.	5,665	5,664	
USD	1,829	Nike Inc., Class 'B'	227,637	329,361	
USD	423	Penske Automotive Group Inc.	31,106	31,978	
USD	295	Polaris Inc.	34,529	35,778	
USD	47	Pool Corp.	12,934	22,285	
USD	552	PulteGroup Inc.	23,890	30,298	
USD	533	Service Corp. International	29,827	33,312	
USD	1,445	Target Corp.	202,912	324,699	
USD	171	Thor Industries Inc.	16,694	20,241	
USD	227	Toll Brothers Inc.	11,182	12,561	
USD	241	Tractor Supply Co.	31,216	43,126	
USD	11	UniFirst Corp.	2,897	2,964	
USD	517	Wendy's Co. (The)	12,887	14,425	
USD	277	Williams-Sonoma Inc.	24,334	35,908	
			1,658,960	2,137,592	4.19
Consumer Staples					
USD	27,092	Altria Group Inc.	1,655,996	1,413,902	
USD	790	Brown-Forman Corp., Class 'B'	63,036	79,874	
USD	1,633	Campbell Soup Co.	105,609	100,503	
USD	46	Casey's General Stores Inc.	8,583	10,459	
USD	501	Church & Dwight Co. Inc.	46,027	55,629	
USD	501	Clorox Co. (The)	112,012	128,769	
USD	24,075	Coca-Cola Co. (The)	1,634,649	1,680,576	
USD	2,767	Conagra Brands Inc.	126,568	127,712	
USD	451	Constellation Brands Inc., Class 'A'	111,584	125,752	
USD	596	Costco Wholesale Corp.	215,727	285,844	
USD	353	Energizer Holdings Inc.	19,047	18,953	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Consumer Staples (cont'd)					
USD	355	Estee Lauder Cos. Inc. (The), Class 'A'	115,780	120,286	
USD	3,827	General Mills Inc.	267,202	286,438	
USD	579	Hershey Co. (The)	96,432	112,269	
USD	2,037	Hormel Foods Corp.	123,282	120,855	
USD	386	Ingredion Inc.	43,491	38,654	
USD	2,294	Kellogg Co.	180,019	181,714	
USD	5,066	Keurig Dr Pepper Inc.	209,031	206,352	
USD	3,240	Kroger Co. (The)	129,192	130,984	
USD	83	Lancaster Colony Corp.	16,686	19,411	
USD	707	McCormick & Co. Inc.	69,643	86,034	
USD	7,106	PepsiCo Inc.	1,186,896	1,341,407	
USD	10,469	Procter & Gamble Co. (The)	1,581,936	1,854,178	
USD	154	Spectrum Brands Holdings Inc.	14,487	15,482	
USD	1,377	Tyson Foods Inc., Class 'A'	113,741	112,949	
USD	21	WD-40 Co.	7,068	7,102	
			8,253,724	8,662,088	16.98
Energy					
USD	1,707	Cabot Oil & Gas Corp.	39,163	35,374	
USD	856	Diamondback Energy Inc.	56,887	52,737	
USD	52	EnerSys	5,435	5,498	
USD	565	Pioneer Natural Resources Co.	88,432	81,908	
			189,917	175,517	0.34
Financials					
USD	1,141	Allstate Corp. (The)	155,536	159,660	
USD	463	Ameriprise Financial Inc.	111,137	114,529	
USD	857	Ares Management Corp., Class 'A'	54,159	51,326	
USD	523	Arthur J. Gallagher & Co.	68,602	82,357	
USD	210	Assurant Inc.	35,343	36,413	
USD	424	Brown & Brown Inc.	19,389	25,588	
USD	385	Cboe Global Markets Inc.	48,735	45,635	
USD	1,231	CME Group Inc.	297,503	285,260	
USD	147	Cohen & Steers Inc.	14,024	13,903	
USD	592	East West Bancorp Inc.	34,639	38,213	
USD	137	Erie Indemnity Co., Class 'A'	29,963	42,830	
USD	175	Evercore Inc., Class 'A'	24,077	24,423	
USD	55	FactSet Research Systems Inc.	17,912	23,278	
USD	159	First Republic Bank	27,561	29,737	
USD	117	GATX Corp.	12,365	12,388	
USD	148	Globe Life Inc.	16,128	17,889	
USD	1,834	Hartford Financial Services Group Inc. (The)	111,243	114,344	
USD	143	Houlihan Lokey Inc.	12,409	12,238	
USD	1,127	Intercontinental Exchange Inc.	161,796	165,390	
USD	144	LPL Financial Holdings Inc.	13,815	19,103	
USD	25	MarketAxess Holdings Inc.	9,541	18,157	
USD	1,486	Marsh & McLennan Cos. Inc.	188,802	221,309	
USD	1,224	MGIC Investment Corp.	19,472	19,553	
USD	43	Morningstar Inc.	7,640	12,675	
USD	379	Nasdaq Inc.	61,601	64,038	
USD	1,012	OneMain Holdings Inc.	59,457	62,039	
USD	108	PennyMac Financial Services Inc.	9,232	9,021	
USD	81	Primerica Inc.	13,844	13,809	
USD	451	Progressive Corp. (The)	56,167	56,765	
USD	360	S&P Global Inc.	116,134	150,639	
USD	326	SEI Investments Co.	24,033	23,848	
USD	165	Selective Insurance Group Inc.	14,114	14,068	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Financials (cont'd)					
USD	170	Signature Bank	28,961	29,276	
USD	679	SLM Corp.	8,410	10,709	
USD	977	T. Rowe Price Group Inc.	149,025	188,272	
USD	1,161	Travelers Cos. Inc. (The)	187,890	207,444	
USD	236	Voya Financial Inc.	16,959	17,667	
USD	238	W.R. Berkley Corp.	19,926	20,122	
USD	311	Western Alliance Bancorp	20,972	23,733	
			2,278,516	2,477,648	4.86
Health Care					
USD	336	Agilent Technologies Inc.	40,222	50,678	
USD	2,768	Amgen Inc.	848,525	810,096	
USD	513	Anthem Inc.	185,250	209,671	
USD	1,065	Baxter International Inc.	107,711	108,776	
USD	22	Bio-Techne Corp.	8,947	8,893	
USD	11,333	Bristol-Myers Squibb Co.	892,394	894,830	
USD	74	Bruker Corp.	3,531	5,099	
USD	497	Cerner Corp.	47,643	49,649	
USD	6	Chemed Corp.	2,946	4,068	
USD	9	Cigna Corp.	2,293	2,385	
USD	1	Cooper Cos. Inc. (The)	440	462	
USD	386	Danaher Corp.	75,012	109,146	
USD	2,990	Eli Lilly and Co.	507,208	642,600	
USD	21	Ensign Group Inc. (The)	1,989	1,949	
USD	140	Humana Inc.	62,245	73,113	
USD	11,761	Johnson & Johnson	2,301,333	2,356,069	
USD	13,414	Merck & Co. Inc.	1,512,317	1,396,709	
USD	34,762	Pfizer Inc.	1,654,978	1,628,789	
USD	418	Quest Diagnostics Inc.	64,302	63,407	
USD	182	ResMed Inc.	32,269	49,243	
USD	626	Stryker Corp.	158,729	195,257	
USD	23	Teleflex Inc.	8,486	12,049	
USD	120	Thermo Fisher Scientific Inc.	56,038	71,147	
USD	2,379	UnitedHealth Group Inc.	879,378	1,061,939	
USD	32	West Pharmaceutical Services Inc.	6,830	11,540	
USD	400	Zoetis Inc.	62,277	84,266	
			9,523,293	9,901,830	19.40
Industrials					
USD	3,552	3M Co.	820,005	790,285	
USD	454	A. O. Smith Corp.	29,292	31,680	
USD	47	AAON Inc.	3,825	3,986	
USD	24	Acuity Brands Inc.	3,880	3,699	
USD	97	AGCO Corp.	9,179	12,729	
USD	307	Air Lease Corp.	16,667	17,358	
USD	327	Allison Transmission Holdings Inc.	18,254	17,952	
USD	43	Altra Industrial Motion Corp.	2,914	3,034	
USD	249	Ametek Inc.	27,519	38,332	
USD	87	Armstrong World Industries Inc.	8,019	8,238	
USD	75	Brink's Co. (The)	7,502	6,874	
USD	207	BWX Technologies Inc.	14,523	15,883	
USD	537	C.H. Robinson Worldwide Inc.	58,216	64,165	
USD	131	Carlisle Cos. Inc.	21,191	26,043	
USD	2,275	Caterpillar Inc.	420,283	527,102	
USD	192	Cintas Corp.	58,741	86,384	
USD	1,602	CSX Corp.	146,630	185,056	
USD	661	Cummins Inc.	150,329	191,079	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		Industrials (cont'd)			
USD	42	Curtiss-Wright Corp.	6,231	6,220	
USD	678	Deere & Co.	161,815	232,197	
USD	344	Donaldson Co. Inc.	22,101	24,469	
USD	426	Dover Corp.	51,915	68,460	
USD	35	EMCOR Group Inc.	3,359	4,075	
USD	2,668	Emerson Electric Co.	232,065	272,944	
USD	179	Equifax Inc.	34,856	43,938	
USD	354	Expeditors International of Washington Inc.	35,032	42,857	
USD	79	Exponent Inc.	7,716	9,053	
USD	2,123	Fastenal Co.	96,742	131,957	
USD	427	FedEx Corp.	107,464	141,111	
USD	291	Fortune Brands Home & Security Inc.	23,330	31,752	
USD	60	Franklin Electric Co. Inc.	5,276	5,286	
USD	1,518	General Dynamics Corp.	324,602	287,559	
USD	302	Graco Inc.	20,586	27,812	
USD	23	HEICO Corp.	3,765	3,876	
USD	245	Hillenbrand Inc.	11,689	12,412	
USD	2,215	Honeywell International Inc.	467,796	599,702	
USD	238	Hubbell Inc.	39,732	47,500	
USD	184	Huntington Ingalls Industries Inc.	46,354	39,929	
USD	140	Ilex Corp.	28,610	35,499	
USD	1,290	Illinois Tool Works Inc.	276,889	334,779	
USD	129	Insperty Inc.	13,903	13,370	
USD	146	J.B. Hunt Transport Services Inc.	21,704	25,396	
USD	16	John Bean Technologies Corp.	2,120	2,319	
USD	148	Kansas City Southern Industries Inc.	31,345	38,456	
USD	685	L3Harris Technologies Inc.	155,058	164,813	
USD	40	Landstar System Inc.	5,806	6,856	
USD	179	Lincoln Electric Holdings Inc.	21,458	26,487	
USD	77	MSA Safety Inc.	11,052	14,642	
USD	293	MSC Industrial Direct Co. Inc., Class 'A'	29,113	31,474	
USD	80	Nordson Corp.	15,880	20,463	
USD	739	Norfolk Southern Corp.	171,528	223,513	
USD	584	Northrop Grumman Corp.	235,629	226,521	
USD	64	Old Dominion Freight Line Inc.	11,023	15,900	
USD	184	Oshkosh Corp.	18,739	20,159	
USD	249	Owens Corning	24,534	24,012	
USD	768	PACCAR Inc.	83,771	84,346	
USD	298	Parker Hannifin Corp.	73,075	103,332	
USD	74	Regal-Beloit Corp.	8,682	11,568	
USD	1,037	Republic Services Inc.	126,000	127,116	
USD	436	Robert Half International Inc.	34,325	34,675	
USD	364	Rockwell Automation Inc.	91,353	116,209	
USD	520	Rollins Inc.	18,616	25,861	
USD	101	Roper Technologies Inc.	48,996	55,422	
USD	78	Simpson Manufacturing Co. Inc.	8,292	9,278	
USD	266	Snap-On Inc.	54,122	57,947	
USD	463	Stanley Black & Decker Inc.	87,035	105,235	
USD	53	Tetra Tech Inc.	4,926	7,811	
USD	210	Toro Co. (The)	20,165	25,352	
USD	107	TransUnion	12,008	13,514	
USD	2,345	Union Pacific Corp.	508,286	621,526	
USD	3,123	United Parcel Service Inc., Class 'B'	503,711	669,435	
USD	33	Valmont Industries Inc.	7,259	7,348	
USD	164	Verisk Analytics Inc.	35,305	43,336	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Industrials (cont'd)					
USD	145	W.W. Grainger Inc.	57,869	75,368	
USD	1,452	Waste Management Inc.	193,412	217,964	
USD	32	Watts Water Technologies Inc., Class 'A'	4,802	4,957	
USD	92	Werner Enterprises Inc.	4,706	4,593	
USD	26	Woodward Governor Co.	2,668	4,022	
USD	342	Xylem Inc.	34,611	44,312	
			6,617,781	7,758,174	15.20
Information Technology					
USD	432	Amphenol Corp., Class 'A'	55,160	71,909	
USD	1,065	Analog Devices Inc.	152,051	200,268	
USD	14,986	Apple Inc.	1,440,640	2,531,152	
USD	1,491	Applied Materials Inc.	105,342	163,788	
USD	1,509	Automatic Data Processing Inc.	290,306	338,446	
USD	429	Avnet Inc.	18,508	19,173	
USD	320	Booz Allen Hamilton Holding Corp.	26,916	35,511	
USD	295	Broadridge Financial Solutions Inc.	44,083	57,527	
USD	67	Brooks Automation Inc.	4,105	5,787	
USD	288	CDW Corp.	39,443	48,314	
USD	22,561	Cisco Systems Inc.	1,285,997	1,285,125	
USD	212	Citrix Systems Inc.	33,247	35,108	
USD	85	Cognex Corp.	5,688	8,687	
USD	980	Cognizant Technology Solutions Corp., Class 'A'	87,406	102,228	
USD	101	Dolby Laboratories Inc., Class 'A'	9,152	12,487	
USD	73	Enterpris Inc.	5,748	8,930	
USD	965	Fidelity National Information Services Inc.	173,986	173,762	
USD	198	Global Payments Inc.	41,303	54,293	
USD	17,871	Intel Corp.	1,154,405	1,133,305	
USD	275	Intuit Inc.	90,447	132,966	
USD	136	Jack Henry & Associates Inc.	25,764	28,043	
USD	328	KBR Inc.	12,247	12,914	
USD	354	KLA Corp.	73,931	116,667	
USD	245	Lam Research Corp.	83,706	147,282	
USD	299	Leidos Holdings Inc.	38,551	40,008	
USD	789	Mastercard Inc., Class 'A'	268,801	358,481	
USD	150	Maximus Inc.	13,383	13,975	
USD	448	Microchip Technology Inc.	78,642	78,759	
USD	8,598	Microsoft Corp.	1,676,603	2,434,251	
USD	46	MKS Instruments Inc.	6,246	8,809	
USD	45	Monolithic Power Systems Inc.	10,508	20,978	
USD	1,131	NetApp Inc.	93,379	95,362	
USD	2,017	NortonLifeLock Inc.	53,844	53,351	
USD	120	NVIDIA Corp.	46,269	79,765	
USD	7,831	Oracle Corp.	574,363	644,835	
USD	1,590	Paychex Inc.	155,558	188,588	
USD	48	Power Integration Inc.	4,755	5,002	
USD	3,345	QUALCOMM Inc.	440,656	648,641	
USD	140	Science Applications International Corp.	15,923	16,865	
USD	391	Skyworks Solutions Inc.	55,395	76,089	
USD	89	Teradyne Inc.	8,830	13,582	
USD	3,827	Texas Instruments Inc.	597,089	799,541	
USD	68	TTEC Holdings Inc.	6,594	6,313	
USD	16	Universal Display Corp.	3,271	4,680	
USD	1,720	Visa Inc., Class 'A'	371,873	478,885	
USD	424	Xilinx Inc.	53,012	76,515	
			9,833,126	12,866,947	25.22

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Materials					
USD	51	Advanced Drainage Systems Inc.	5,192	5,426	
USD	806	Air Products and Chemicals Inc.	222,424	280,312	
USD	211	Albemarle Corp.	37,792	39,621	
USD	130	AptarGroup Inc.	18,282	22,652	
USD	246	Avery Dennison Corp.	38,052	48,570	
USD	297	Avient Corp.	14,950	15,228	
USD	22	Balchem Corp.	3,184	3,227	
USD	400	Celanese Corp.	54,648	66,160	
USD	53	CMC Materials Inc.	7,754	10,207	
USD	437	Ecolab Inc.	100,073	120,352	
USD	356	FMC Corp.	44,128	52,081	
USD	904	Graphic Packaging Holding Co.	16,842	19,493	
USD	2,454	International Paper Co.	154,599	155,310	
USD	290	Louisiana Pacific Corp.	14,088	13,721	
USD	97	Martin Marietta Materials Inc.	28,453	35,062	
USD	619	Mosaic Co. (The)	18,125	18,130	
USD	37	NewMarket Corp.	19,694	18,758	
USD	1,271	Nucor Corp.	88,099	86,054	
USD	399	Packaging Corp. of America	56,686	70,043	
USD	649	PPG Industries Inc.	96,732	119,142	
USD	416	RPM International Inc.	38,233	48,070	
USD	132	Scotts Miracle-Gro Co. (The), Class 'A'	20,928	33,460	
USD	134	Sensient Technologies Corp.	12,441	12,583	
USD	118	Sherwin-Williams Co. (The)	79,408	110,385	
USD	270	Silgan Holdings Inc.	12,583	12,744	
USD	976	Steel Dynamics Inc.	45,850	45,805	
USD	84	UFP Industries Inc.	5,916	5,940	
USD	71	United States Steel Corp.	1,585	1,516	
USD	234	Vulcan Materials Co.	38,410	44,175	
USD	263	W.R. Grace & Co.	18,372	18,352	
USD	299	Westlake Chemical Corp.	31,526	31,057	
USD	157	Worthington Industries Inc.	10,190	10,260	
			1,355,239	1,573,896	3.08
Real Estate					
USD	2,057	Fidelity National Financial Inc.	100,573	102,352	
USD	1,004	Healthcare Realty Trust Inc.	37,937	37,829	
USD	397	Lamar Advertising Co., Class 'A'	41,636	42,055	
USD	403	PotlatchDeltic Corp.	25,039	25,659	
USD	2,889	Weyerhaeuser Co.	123,256	123,303	
			328,441	331,198	0.65
Utilities					
USD	693	Clearway Energy Inc.	28,048	28,166	
USD	6,769	NextEra Energy Inc.	574,796	664,743	
USD	54	Ormat Technologies Inc.	5,405	6,206	
			608,249	699,115	1.37
Total Equities			43,990,211	50,123,678	98.23
Adjustment for transaction costs			(3,167)		
Total Investments			43,987,044	50,123,678	98.23
Total unrealized gain on forward foreign currency contract(s)				358,683	0.70
Other Net Assets (Liabilities)				546,031	1.07
Net Assets Attributable to Holders of Redeemable Units				51,028,392	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency Buy	Position	Currency Sell	Position	Contract(s) Rate	Unrealized Gain (Loss) (\$)
Citibank N.A., New York	A-1	January 8, 2021	CAD	19,967,222	USD	15,415,000	1.30	345,716
Royal Bank of Canada	A-1+	January 8, 2021	CAD	5,276,343	USD	4,135,000	1.28	12,967
								358,683

*Credit rating provided by S&P Global Ratings.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	359	-	-	359
Derivative assets - Swaps and swaptions	-	-	-	-
Total	359	-	-	359
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

as at December 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	441	(18)	-	423
Derivative assets - Swaps and swaptions	-	-	-	-
Total	441	(18)	-	423
Derivative liabilities - Foreign currency forward contracts	(19)	18	-	(1)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(19)	18	-	(1)

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	4	n/a
Soft dollar commissions [†]	-	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Variably Hedged Units	
	2020	2019
Number of redeemable units at the beginning of year	1,300,000	950,000
Redeemable units issued for cash	900,000	450,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(600,000)	(100,000)
Number of redeemable units at the end of year	1,600,000	1,300,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Variably Hedged Units	0.430

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	14	-
Collateral (non-cash)	15	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	-
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Pharmaceuticals	7.0
Semiconductors & Semiconductor Equipment	6.6
Software	5.6
Diversified Telecommunication Services	5.3
Machinery	4.3
Household Products	4.2
Technology Hardware, Storage & Peripherals	4.2
Beverages	3.6
Aerospace & Defense	3.5
Biotechnology	3.5
IT Services	3.4
Industrial Conglomerates	3.3
Tobacco	3.2
Capital Markets	2.9
Health Care Providers & Services	2.9
Automobiles	2.6
Media	2.6
Specialty Retail	2.6
Road & Rail	2.5
Chemicals	2.3
Oil, Gas & Consumable Fuels	2.1
Food Products	2.0
Air Freight & Logistics	1.9
Hotels, Restaurants & Leisure	1.9
Food & Staples Retailing	1.4
Consumer Finance	1.3
Electric Utilities	1.3
Insurance	1.3
Multiline Retail	1.2
Unrealized gain on forward foreign currency contract(s)	1.1
Electrical Equipment	1.1
Textiles, Apparel & Luxury Goods	1.1
Health Care Equipment & Supplies	1.0
Airlines	0.8
Commercial Services & Supplies	0.7
Trading Companies & Distributors	0.6
Containers & Packaging	0.4
Household Durables	0.4
Banks	0.3
Electronic Equipment, Instruments & Components	0.3
Leisure Products	0.3
Life Sciences Tools & Services	0.3
Building Products	0.2
Construction Materials	0.2
Entertainment	0.2
Internet & Direct Marketing Retail	0.2
Personal Products	0.2
Professional Services	0.2
Auto Components	0.1
Construction & Engineering	0.1
Distributors	0.1

Concentration Risk (cont'd)

as at December 31, 2019 (cont'd)

Categories	Net Assets (%)
Diversified Consumer Services	0.1
Equity Real Estate Investment Trusts (REITs)	0.1
Gas Utilities	0.1
Health Care Technology	0.1
Communications Equipment	0.0
Independent Power & Renewable Electricity Producers	0.0
Other Assets less Liabilities	(0.8)
Total	100.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the table below.

as at December 31, 2020

Credit Rating ^{A*}	Net Assets (%)
AA/Aa/A+	0.7
Total	0.7

^ACredit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

As at December 31, 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in U.S. equities and therefore was sensitive to changes in general economic conditions in the United States.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index Variably	4,973,371

as at December 31, 2019

Benchmark	(\$)
WisdomTree U.S. Quality Dividend Growth Total Return Index Variably	3,844,996

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	50,174	(24,885)	25,289	49.6
Total	50,174	(24,885)	25,289	49.6

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
U.S. Dollar	38,204	(18,938)	19,266	49.9
Total	38,204	(18,938)	19,266	49.9

[~]Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$2,529,000 (December 31, 2019 - \$1,927,000). In practice, the actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	50,123	-	-	50,123
Derivatives, net	-	359	-	359
Total	50,123	359	-	50,482

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	38,450	-	-	38,450
Derivatives, net	-	422	-	422
Total	38,450	422	-	38,872

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	264,695	230,726
Investments pledged as collateral	-	-
Cash	1,153	918
Unrealized gain on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	799	789
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	2,133	-
Receivable for unit subscriptions	-	-
	268,780	232,433
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	19	551
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	2,799	624
Management fees payable	28	26
Accounts payable and accrued liabilities	16	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	2,862	1,201
Net assets attributable to holders of redeemable units	265,918	231,232

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	265,918	231,232	29.55	28.55	9,000,000	8,100,000

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	8,417	5,626
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(9,353)	5,579
Change in unrealized appreciation (depreciation) in value of investments and derivatives	21,542	12,424
Total net gain (loss) on investments and derivatives	20,606	23,629
Other income		
Foreign exchange gain (loss) on cash	(2)	(7)
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	(2)	(7)
Total income	20,604	23,622
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	510	409
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	4	15
Commissions and other portfolio transaction costs	84	134
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	-	-
Harmonized sales tax	60	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	658	558
Expenses absorbed by the Manager (Note 5)	-	(15)
Increase (decrease) in net assets attributable to holders of redeemable units	19,946	23,079

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	19,946	23,079	2.22	3.61	8,974,044	6,394,658

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	231,232	90,052
Increase (decrease) in net assets attributable to holders of redeemable units	19,946	23,079
Distributions to holders of redeemable units		
From net investment income	(8,115)	(4,280)
From net realized gains	-	(4,104)
Return of capital	(54)	(7)
Total distributions to holders of redeemable units	(8,169)	(8,391)
Redeemable unit transactions		
Proceeds from redeemable units issued	68,830	127,836
Reinvestment of distributions to holders of redeemable units	-	4,104
Redemption of redeemable units	(45,921)	(5,448)
Net increase (decrease) from redeemable unit transactions	22,909	126,492
Net increase (decrease) in net assets attributable to holders of redeemable units	34,686	141,180
Net assets attributable to holders of redeemable units at the end of year	265,918	231,232

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Canada Quality Dividend Growth Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	19,946	23,079
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	9,353	(5,579)
Unrealized foreign exchange (gain) loss on cash	(2)	3
Commissions and other portfolio transaction costs	84	134
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(21,542)	(12,424)
Proceeds from sale and maturity of investments and derivatives	213,791	194,803
Purchase of investments and derivatives	(253,169)	(195,891)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(10)	(344)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	2	7
Amortization interest earned	-	-
Change in other accounts receivable and payable	16	-
Net cash from (used in) operating activities	(31,531)	3,788
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(5,994)	(3,886)
Proceeds from issuance of redeemable units	48,675	872
Amounts paid on redemption of redeemable units	(10,917)	(30)
Net cash from (used in) financing activities	31,764	(3,044)
Unrealized foreign exchange gain (loss) on cash	2	(3)
Net increase (decrease) in cash	233	744
Cash (bank overdraft), beginning of year	918	177
Cash (bank overdraft), end of year	1,153	918
Supplementary Information:		
Dividends received, net of withholding tax*	8,406	5,282
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree Canada Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES				
Communication Services				
38,730	Cogeco Communications Inc.	4,102,593	3,790,118	
179,805	Quebecor Inc., Class 'B'	5,691,837	5,890,412	
220,936	Rogers Communications Inc., Class 'B'	14,131,549	13,092,667	
		23,925,979	22,773,197	8.56
Consumer Discretionary				
55,304	Canadian Tire Corp. Ltd., Class 'A'	7,776,614	9,254,018	
33,993	Dollarama Inc.	1,707,206	1,763,557	
11,752	Linamar Corp.	551,081	792,320	
161,189	Magna International Inc.	10,491,616	14,524,741	
33,368	Martinrea International Inc.	367,742	495,848	
		20,894,259	26,830,484	10.09
Consumer Staples				
220,370	Alimentation Couche-Tard Inc., Class 'B'	9,029,333	9,559,651	
16,629	Jamieson Wellness Inc.	582,971	600,806	
126,432	Metro Inc.	6,963,464	7,181,338	
66,169	North West Co. Inc. (The)	2,349,464	2,146,522	
252,236	Saputo Inc.	8,474,368	8,987,169	
		27,399,600	28,475,486	10.71
Energy				
569,783	Keyera Corp.	11,210,598	12,888,491	
143,801	Parkland Corp.	5,980,460	5,808,122	
228,834	TC Energy Corp.	13,421,839	11,842,160	
		30,612,897	30,538,773	11.48
Financials				
295,730	CI Financial Corp.	5,520,290	4,666,619	
9,420	goeasy Ltd.	563,875	910,443	
447,892	Great-West Lifeco Inc.	10,844,628	13,593,522	
86,478	Intact Financial Corp.	10,746,092	13,033,964	
16,875	Onex Corp.	1,242,568	1,232,888	
232,591	Sun Life Financial Inc.	13,221,634	13,164,651	
		42,139,087	46,602,087	17.52
Industrials				
16,697	Badger Daylighting Ltd.	506,808	634,987	
1,818	Boyd Group Services Inc.	358,638	399,160	
95,612	Canadian National Railway Co.	11,206,877	13,379,943	
31,083	Canadian Pacific Railway Ltd.	9,645,655	13,724,077	
159,135	Finning International Inc.	3,416,244	4,301,419	
10,433	Richelieu Hardware Ltd.	364,387	344,706	
44,302	Ritchie Bros. Auctioneers Inc.	2,417,044	3,919,841	
55,230	Stantec Inc.	2,165,009	2,279,894	
48,545	TFI International Inc.	2,195,434	3,181,154	
35,714	Toromont Industries Ltd.	2,446,410	3,185,689	
66,482	Waste Connections Inc.	8,225,615	8,677,231	
81,295	Westshore Terminals Investment Corp.	1,292,118	1,267,389	
		44,240,239	55,295,490	20.79
Information Technology				
2,325	Constellation Software Inc.	3,045,664	3,843,039	
13,809	Enghouse Systems Ltd.	719,056	851,325	
128,730	Thomson Reuters Corp.	11,784,795	13,411,091	
4,335	Topicus.Com Inc.	20,862	43	
		15,570,377	18,105,498	6.81

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Canada Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)				
Materials				
500,177	B2Gold Corp.	3,542,337	3,566,261	
71,913	CCL Industries Inc., Class 'B'	3,981,275	4,155,852	
92,200	Centerra Gold Inc.	1,231,549	1,359,028	
62,513	Intertape Polymer Group Inc.	784,976	1,509,064	
100,591	Kirkland Lake Gold Ltd.	5,287,682	5,291,087	
363,968	Lundin Mining Corp.	2,600,453	4,112,838	
37,694	Norbord Inc.	2,134,184	2,071,662	
42,679	Pan American Silver Corp.	1,412,706	1,873,608	
29,245	Stella-Jones Inc.	1,213,889	1,353,459	
22,881	West Fraser Timber Co. Ltd.	1,929,352	1,871,208	
147,686	Wheaton Precious Metals Corp.	7,744,931	7,850,988	
6,075	Winpak Ltd.	267,478	260,132	
		32,130,812	35,275,187	13.28
Real Estate				
16,247	Altus Group Ltd.	857,266	798,378	0.3
Total Equities		237,770,516	264,694,580	99.54
	Adjustment for transaction costs	(36,873)		
Total Investments		237,733,643	264,694,580	99.54
	Other Net Assets (Liabilities)		1,223,806	0.46
Net Assets Attributable to Holders of Redeemable Units			265,918,386	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Canada Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	76	n/a
Soft dollar commissions [†]	5	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Non-Hedged Units	
	2020	2019
Number of redeemable units at the beginning of year	8,100,000	3,650,000
Redeemable units issued for cash	2,600,000	4,650,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(1,700,000)	(200,000)
Number of redeemable units at the end of year	9,000,000	8,100,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree Canada Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Non-Hedged Units	0.210

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	-	-
Collateral (non-cash)	-	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	5,852
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

Related Party Investments (Note 9)

as at December 31 (in \$000's)

Investments	2020
CI Financial Corp.	4,667

Investments	2019

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Canada Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Road & Rail	11.3
Diversified Telecommunication Services	9.7
Food & Staples Retailing	7.0
Oil, Gas & Consumable Fuels	5.7
Auto Components	5.6
Insurance	5.2
Wireless Telecommunication Services	5.1
Hotels, Restaurants & Leisure	5.0
Trading Companies & Distributors	4.7
Commercial Services & Supplies	4.5
Construction & Engineering	4.1
Multiline Retail	3.4
Independent Power & Renewable Electricity Producers	2.9
Media	2.6
Metals & Mining	2.5
Capital Markets	2.3
Thriffs & Mortgage Finance	2.2
Food Products	2.1
Chemicals	2.0
Software	1.9
Textiles, Apparel & Luxury Goods	1.9
Airlines	1.8
Containers & Packaging	1.7
Aerospace & Defense	1.5
Machinery	1.5
Transportation Infrastructure	0.6
Diversified Financial Services	0.5
Paper & Forest Products	0.5
Other Assets less Liabilities	0.2
Total	100.0

Credit Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to credit risk as substantially all of its assets were invested in equities.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in Canadian equities and therefore was sensitive to changes in general economic conditions in Canada.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
WisdomTree Canada Quality Dividend Growth Total Return Index	26,393,297

as at December 31, 2019

Benchmark	(\$)
WisdomTree Canada Quality Dividend Growth Total Return Index	23,072,648

Currency Risk

As at December 31, 2020 and 2019, the Fund's investments were denominated in Canadian dollars, the functional currency of the Fund. As a result, the Fund was not exposed to currency risk.

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	264,695	-	-	264,695
Total	264,695	-	-	264,695

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	230,726	-	-	230,726
Total	230,726	-	-	230,726

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	25,191	59,529
Investments pledged as collateral	-	-
Cash	86	13
Unrealized gain on futures and foreign currency forward contracts	-	324
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	-	236
Interest receivable	-	-
Advisory fees waiver	-	2
Receivable for investments sold	166	1
Receivable for unit subscriptions	-	-
	25,443	60,105
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	42	51
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	296	178
Management fees payable	12	-
Accounts payable and accrued liabilities	8	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	358	229
Net assets attributable to holders of redeemable units	25,085	59,876

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Hedged Units	13,720	34,256	24.95	27.40	550,000	1,250,000
Non-Hedged						
Units	11,365	25,620	25.26	25.62	450,000	1,000,000

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	1,392	2,129
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(9,858)	142
Change in unrealized appreciation (depreciation) in value of investments and derivatives	2,778	10,771
Total net gain (loss) on investments and derivatives	(5,688)	13,042
Other income		
Foreign exchange gain (loss) on cash	(33)	(85)
Securities lending revenue (Note 6)	-	-
Fees rebate	1	-
Miscellaneous foreign income	-	-
Other income	6	-
Total other income	(26)	(85)
Total income	(5,714)	12,957
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	231	398
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	1	6
Commissions and other portfolio transaction costs	56	21
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	477	304
Harmonized sales tax	26	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	791	729
Expenses absorbed by the Manager (Note 5)	-	(6)
Increase (decrease) in net assets attributable to holders of redeemable units	(6,505)	12,234

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Hedged Units	(5,198)	8,453	(5.61)	5.80	926,503	1,458,493
Non-Hedged						
Units	(1,307)	3,781	(1.62)	3.50	806,967	1,081,096

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units

for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	34,256	39,046	25,620	27,400	59,876	66,446
Increase (decrease) in net assets attributable to holders of redeemable units	(5,198)	8,453	(1,307)	3,781	(6,505)	12,234
Distributions to holders of redeemable units						
From net investment income	(471)	(785)	(401)	(613)	(872)	(1,398)
From net realized gains	-	(974)	-	-	-	(974)
Return of capital	-	-	-	-	-	-
Total distributions to holders of redeemable units	(471)	(1,759)	(401)	(613)	(872)	(2,372)
Redeemable unit transactions						
Proceeds from redeemable units issued	1,022	-	10	-	1,032	-
Reinvestment of distributions to holders of redeemable units	-	975	-	-	-	975
Redemption of redeemable units	(15,889)	(12,459)	(12,557)	(4,948)	(28,446)	(17,407)
Net increase (decrease) from redeemable unit transactions	(14,867)	(11,484)	(12,547)	(4,948)	(27,414)	(16,432)
Net increase (decrease) in net assets attributable to holders of redeemable units	(20,536)	(4,790)	(14,255)	(1,780)	(34,791)	(6,570)
Net assets attributable to holders of redeemable units at the end of year	13,720	34,256	11,365	25,620	25,085	59,876

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Europe Hedged Equity Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(6,505)	12,234
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	9,858	(142)
Unrealized foreign exchange (gain) loss on cash	(9)	17
Commissions and other portfolio transaction costs	56	21
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(2,778)	(10,771)
Proceeds from sale and maturity of investments and derivatives	44,594	24,694
Purchase of investments and derivatives	(17,242)	(17,438)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	238	(72)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	12	(17)
Amortization interest earned	-	-
Change in other accounts receivable and payable	8	(2)
Net cash from (used in) operating activities	28,232	8,524
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(754)	(1,553)
Proceeds from issuance of redeemable units	1,032	-
Amounts paid on redemption of redeemable units	(28,446)	(7,093)
Net cash from (used in) financing activities	(28,168)	(8,646)
Unrealized foreign exchange gain (loss) on cash	9	(17)
Net increase (decrease) in cash	64	(122)
Cash (bank overdraft), beginning of year	13	152
Cash (bank overdraft), end of year	86	13
Supplementary Information:		
Dividends received, net of withholding tax*	1,152	1,753
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree Europe Hedged Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Communication Services					
EUR	34,028	Deutsche Telekom AG, Registered	746,534	793,257	
EUR	1,740	Publicis Groupe	133,931	110,554	
EUR	179	Ipsos	7,366	7,701	
			887,831	911,512	3.63
Consumer Discretionary					
EUR	3,957	Bayerische Motoren Werke (BMW) AG	449,257	445,528	
EUR	3,180	CIE Automotive SA	92,768	109,351	
EUR	732	Compagnie Generale des tablissements Michelin, Series 'B', Registered	122,608	119,753	
EUR	1,008	Continental AG	227,055	190,517	
EUR	3,322	Daimler AG, Registered	276,663	299,256	
EUR	829	Ferrari NV	176,435	243,782	
EUR	1,340	Fiskars OYJ Abp	28,434	31,290	
EUR	166	Hermes International	128,290	227,606	
EUR	355	Kering	234,329	328,926	
EUR	1,114	LVMH Mo t Hennessy-Louis Vuitton SA	461,483	887,181	
EUR	94	SEB SA	21,074	21,833	
			2,218,396	2,905,023	11.58
Consumer Staples					
EUR	288	Beiersdorf AG	41,561	42,397	
EUR	5,635	Danone	522,129	472,220	
EUR	2,758	Davide Campari-Milano NV	34,393	40,154	
EUR	5,427	Glanbia PLC	87,449	87,811	
EUR	921	Henkel AG & Co. KGaA	127,213	113,202	
EUR	745	Kerry Group PLC, Class 'A'	110,645	137,615	
EUR	25,415	Koninklijke Ahold Delhaize NV	826,135	915,548	
EUR	1,939	L'Oreal SA	595,769	939,399	
EUR	1,086	Pernod-Ricard SA	219,836	265,440	
EUR	63	Remy Cointreau SA	9,794	14,957	
EUR	22,679	Unilever PLC	1,682,864	1,752,226	
EUR	1,113	Viscofan SA	93,590	100,714	
			4,351,378	4,881,683	19.46
Energy					
EUR	281	Gaztransport Et Technigaz SA	20,835	34,691	
EUR	1,894	Koninklijke Vopak NV	124,219	126,922	
EUR	4,094	SBM Offshore NV	91,222	99,332	
			236,276	260,945	1.04
Financials					
EUR	910	EXOR NV	72,427	93,934	
EUR	811	Hannover Rueckversicherungs SE	144,574	164,724	
EUR	313	Wendel SE	39,284	47,790	
			256,285	306,448	1.22
Health Care					
EUR	10,315	Bayer AG, Registered	1,142,638	774,287	
EUR	48	BioMerieux	5,543	8,635	
EUR	34	Eckert & Ziegler AG	2,158	2,376	
EUR	242	Fagron NV	7,322	7,167	
EUR	1,240	Fresenius Medical Care AG	142,200	131,825	
EUR	2,192	Fresenius SE	177,302	129,295	
EUR	3,398	Grifols SA	133,991	126,488	
EUR	190	Merck KGaA	26,807	41,568	
EUR	186	Revenio Group OYJ	10,824	14,584	
EUR	6,841	Sanofi	815,923	839,239	
EUR	27	Sartorius Stedim Biotech	3,876	12,256	
EUR	3,307	Siemens Healthineers AG	188,443	216,405	
EUR	1,460	UCB SA	166,005	192,264	
			2,823,032	2,496,389	9.95

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Europe Hedged Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Industrials					
EUR	16,353	ACS Actividades de Construccion y Servicios SA	612,031	692,083	
EUR	925	Andritz AG	56,296	54,042	
EUR	795	Brenntag AG	55,834	78,494	
EUR	405	Carel Industries SPA	11,093	12,109	
EUR	1,257	Cargotec Corp., Class 'B'	62,624	66,267	
EUR	342	Duerr AG	20,537	17,806	
EUR	409	GEA Group AG	20,110	18,667	
EUR	548	Hapag-Lloyd AG	48,671	78,503	
EUR	1,958	KCI Konecranes OYJ	90,063	87,840	
EUR	670	Knorr-Bremse AG	107,948	116,638	
EUR	8,768	Kone OYJ, Class 'B'	773,580	908,348	
EUR	74	Krones AG	9,181	7,619	
EUR	1,023	Legrand SA	95,093	116,410	
EUR	1,647	Metso Outotec OYJ	15,358	20,988	
EUR	9,620	Neles OYJ	206,123	162,778	
EUR	54,265	Prosegur Cash SA	93,569	67,671	
EUR	19,710	Prosegur Compania de Seguridad SA, Registered	86,558	74,905	
EUR	3,965	Schneider Electric SE	441,234	731,171	
EUR	4,490	Siemens AG, Registered	727,679	822,525	
EUR	527	Societe BIC SA	65,485	38,002	
EUR	102	Teleperformance	21,390	43,136	
EUR	4,705	Valmet Corp.	144,332	171,326	
EUR	2,840	Wolters Kluwer NV	266,946	305,729	
			4,031,735	4,693,057	18.71
Information Technology					
EUR	754	ASM International NV	117,802	211,502	
EUR	1,899	ASML Holding NV	545,986	1,176,814	
EUR	1,432	Barco NV	31,294	39,778	
EUR	904	BE Semiconductor Industries NV	38,169	69,866	
EUR	234	Dassault Syst mes SA	35,142	60,605	
EUR	2,175	Infineon Technologies AG	58,806	106,425	
EUR	439	Melexis NV	45,149	54,677	
EUR	169	Reply SPA	25,999	25,106	
EUR	4,818	SAP AG	709,215	805,257	
EUR	168	Siltronic AG	19,056	33,547	
EUR	278	Software AG	15,441	14,448	
EUR	2,364	STMicroelectronics NV	59,577	112,577	
			1,701,636	2,710,602	10.81
Materials					
EUR	2,802	Air Liquide SA	446,218	586,372	
EUR	2,727	Akzo Nobel NV	346,639	373,480	
EUR	376	Arkema	52,233	54,801	
EUR	9,573	BASF SE	1,024,639	965,780	
EUR	610	Bekaert SA	28,263	25,826	
EUR	324	Corbion NV	13,016	23,308	
EUR	834	Covestro AG	68,005	65,626	
EUR	11,705	CRH PLC	545,543	620,722	
EUR	3,903	Evonik Industries AG	161,000	162,321	
EUR	375	HeidelbergCement AG	39,783	35,786	
EUR	1,803	Huhtamaki OYJ	108,935	118,773	
EUR	274	IMCD Group NV	45,779	44,526	
EUR	1,008	Imerys SA	77,155	60,745	
EUR	3,281	Kemira OYJ	54,605	66,181	
EUR	1,847	Koninklijke DSM NV	276,803	405,378	
EUR	292	Lanxess AG	25,396	28,566	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Europe Hedged Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Materials (cont'd)					
EUR	4,974	Linde PLC	1,621,265	1,651,492	
EUR	2,672	Munksjo OYJ	64,578	75,389	
EUR	2,982	Solvay SA	409,688	450,332	
EUR	266	Symrise AG	28,144	44,947	
EUR	987	Umicore SA	49,066	60,449	
EUR	499	Vicat SA	33,897	26,719	
EUR	49	Wacker Chemie AG	7,055	8,918	
			5,527,705	5,956,437	23.75
Utilities					
EUR	1,171	Rubis SCA	71,344	69,327	0.28
Total Equities			22,105,618	25,191,423	100.43
Adjustment for transaction costs			(24,489)		
Total Investments			22,081,129	25,191,423	100.43
Total unrealized loss on forward foreign currency contract(s)				(42,291)	(0.17)
Other Net Assets (Liabilities)				(64,168)	(0.26)
Net Assets Attributable to Holders of Redeemable Units				25,084,964	100.00

Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency		Currency		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
Citibank N.A., New York	A-1	January 8, 2021	CAD	13,800,754	EUR	8,880,000	1.55	(42,291)
								(42,291)

*Credit rating provided by S&P Global Ratings.

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	-	-	-	-
Derivative assets - Swaps and swaptions	-	-	-	-
Total	-	-	-	-
Derivative liabilities - Foreign currency forward contracts	(42)	-	-	(42)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(42)	-	-	(42)

as at December 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	324	(51)	-	273
Derivative assets - Swaps and swaptions	-	-	-	-
Total	324	(51)	-	273
Derivative liabilities - Foreign currency forward contracts	(51)	51	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(51)	51	-	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	30	n/a
Soft dollar commissions [†]	2	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,250,000	1,750,000	1,000,000	1,200,000
Redeemable units issued for cash	50,000	-	-	-
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	(750,000)	(500,000)	(550,000)	(200,000)
Number of redeemable units at the end of year	550,000	1,250,000	450,000	1,000,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Hedged Units	0.580
Non-Hedged Units	0.550

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	-	-
Collateral (non-cash)	-	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	9,074
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
France	28.5
Germany	26.2
Netherlands	12.1
Spain	12.0
Belgium	6.8
United Kingdom	6.0
Finland	2.9
Ireland	1.5
Italy	1.3
Portugal	0.9
Switzerland	0.6
Austria	0.5
Unrealized gain on forward foreign currency contract(s)	0.5
Sweden	0.1
Other Assets less Liabilities	0.1
Total	100.0

Credit Risk

As at December 31, 2020 and 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in equities of European companies and therefore was sensitive to changes in general economic conditions across Europe.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
WisdomTree Europe Hedged Equity Total Return Index	2,498,265

as at December 31, 2019

Benchmark	(\$)
WisdomTree Europe Hedged Equity Total Return Index	5,952,932

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

Hedged Units

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	13,871	(13,843)	28	0.2
U.S. Dollar	4	-	4	0.0
Total	13,875	(13,843)	32	0.2

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	34,198	(34,275)	(77)	(0.3)
U.S. Dollar	1	(1)	-	0.0
Total	34,199	(34,276)	(77)	(0.3)

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Hedged Units would have decreased or increased, respectively, by approximately \$3,000 (December 31, 2019 - \$8,000). In practice, the actual results may differ from this analysis and the difference may be material.

Non-Hedged Units

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	11,490	-	11,490	101.1
U.S. Dollar	3	-	3	0.0
Total	11,493	-	11,493	101.1

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	25,575	-	25,575	99.8
Total	25,575	-	25,575	99.8

[~]Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Non-Hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Non-Hedged Units would have decreased or increased, respectively, by approximately \$1,149,000 (December 31, 2019 - \$2,558,000). In practice, the actual results may differ from this analysis and the difference may be material.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Europe Hedged Equity Index ETF

Fund Specific Notes to Financial Statements

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	25,190	-	-	25,190
Derivatives, net	-	(42)	-	(42)
Total	25,190	(42)	-	25,148

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	59,529	-	-	59,529
Derivatives, net	-	273	-	273
Total	59,529	273	-	59,802

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	41,197	35,397
Investments pledged as collateral	-	-
Cash	1,142	121
Unrealized gain on futures and foreign currency forward contracts	-	2
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	76	63
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	769	378
Receivable for unit subscriptions	-	-
	43,184	35,961
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	-
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	1,692	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	171	473
Management fees payable	13	12
Accounts payable and accrued liabilities	39	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	1,915	485
Net assets attributable to holders of redeemable units	41,269	35,476

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	41,269	35,476	27.51	27.29	1,500,000	1,300,000

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	1,606	1,338
Interest for distribution purposes	-	(1)
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(3,048)	132
Change in unrealized appreciation (depreciation) in value of investments and derivatives	3,650	1,431
Total net gain (loss) on investments and derivatives	2,208	2,900
Other income		
Foreign exchange gain (loss) on cash	-	25
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	-	25
Total income	2,208	2,925
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	136	108
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	1	2
Commissions and other portfolio transaction costs	91	66
Securities borrowing fees (Note 2)	-	-
Interest expense	3	-
Withholding taxes	207	170
Harmonized sales tax	11	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	4
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	449	350
Expenses absorbed by the Manager (Note 5)	-	(2)
Increase (decrease) in net assets attributable to holders of redeemable units	1,759	2,577

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Non-Hedged						
Units	1,759	2,577	1.22	2.67	1,440,437	964,384

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units

for the years ended December 31 (in \$000's)

	Non-Hedged Units	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	35,476	5,031
Increase (decrease) in net assets attributable to holders of redeemable units	1,759	2,577
Distributions to holders of redeemable units		
From net investment income	(1,206)	(1,110)
From net realized gains	-	-
Return of capital	(1)	-
Total distributions to holders of redeemable units	(1,207)	(1,110)
Redeemable unit transactions		
Proceeds from redeemable units issued	5,241	28,868
Reinvestment of distributions to holders of redeemable units	-	110
Redemption of redeemable units	-	-
Net increase (decrease) from redeemable unit transactions	5,241	28,978
Net increase (decrease) in net assets attributable to holders of redeemable units	5,793	30,445
Net assets attributable to holders of redeemable units at the end of year	41,269	35,476

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Emerging Markets Dividend Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	1,759	2,577
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	3,048	(132)
Unrealized foreign exchange (gain) loss on cash	(1)	3
Commissions and other portfolio transaction costs	91	66
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(3,650)	(1,431)
Proceeds from sale and maturity of investments and derivatives	14,943	8,050
Purchase of investments and derivatives	(18,929)	(39,823)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(13)	(61)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	1	11
Amortization interest earned	-	-
Change in other accounts receivable and payable	39	2,516
Net cash from (used in) operating activities	(2,712)	(28,224)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(1,509)	(527)
Proceeds from issuance of redeemable units	5,241	28,867
Amounts paid on redemption of redeemable units	-	-
Net cash from (used in) financing activities	3,732	28,340
Unrealized foreign exchange gain (loss) on cash	1	(3)
Net increase (decrease) in cash	1,020	116
Cash (bank overdraft), beginning of year	121	8
Cash (bank overdraft), end of year	1,142	121
Supplementary Information:		
Dividends received, net of withholding tax*	1,385	1,108
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	(3)	(1)
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Brazil					
BRL	3,890	AES Tiete Energia SA	13,941	15,772	
BRL	14,665	B3 SA - Brasil Bolsa Balcao	188,127	222,938	
BRL	9,009	Banco Bradesco SA	70,220	53,474	
BRL	16,220	Banco do Brasil SA	128,526	154,359	
BRL	6,798	Banco Santander (Brasil) SA	67,395	74,748	
BRL	16,136	CCR SA	65,685	53,311	
BRL	4,751	Centrais Eletricas Brasileiras SA	41,809	42,731	
BRL	2,605	Cia Saneamento Basico de Sao Paulo NPV	36,970	28,394	
BRL	2,829	Compania de Saneamento do Parana	25,650	18,041	
BRL	931	Cosan SA	15,612	17,293	
BRL	2,959	CPFL Energia SA	20,719	23,624	
BRL	4,214	Cyrela Brazil Realty SA Empreendimentos e Participacoes	34,473	30,470	
BRL	3,087	EDP - Energias do Brasil SA	19,131	14,878	
BRL	3,599	Engie Brasil Energia SA	44,376	38,788	
BRL	3,283	Equatorial Energia SA	20,059	18,649	
BRL	2,208	Fleury SA	16,712	14,633	
BRL	11,428	Itausa SA	47,492	34,589	
BRL	6,374	JBS SA	33,066	36,989	
BRL	1,158	Localiza Rent a Car SA	14,279	19,584	
BRL	2,086	Lojas Renner SA	30,637	22,277	
BRL	2,174	Magazine Luiza SA	13,361	13,304	
BRL	2,498	Multiplan Empreendimentos Imobiliarios SA	12,699	14,417	
BRL	8,717	Petrobras Distribuidora SA	70,956	47,315	
BRL	1,163	Porto Seguro SA	18,894	13,977	
BRL	1,905	Raia Drogasil SA	12,479	11,700	
BRL	2,042	Sul America SA	21,834	22,209	
BRL	3,767	TIM SA	11,512	13,536	
BRL	7,242	Transmissora Alianca de Energia Eletrica SA	63,214	59,203	
BRL	48,936	Vale SA	727,135	1,049,637	
BRL	1,542	WEG SA	11,832	28,646	
BRL	1,949	YDUQS Part	21,757	15,737	
			1,920,552	2,225,223	5.39
Chile					
CLP	99,252	AES Gener SA	31,107	20,965	
CLP	23,463	AES Gener SA, Rights, 2021/03/23	-	327	
CLP	586,963	Banco de Chile	80,834	76,358	
CLP	530	Banco de Credito e Inversiones	32,942	26,505	
CLP	514,711	Banco Santander Chile	38,858	31,472	
CLP	8,573	Cencosud Shopping SA	17,104	17,501	
CLP	1,700	Empresa Nacional de Telecomunicaciones SA	14,024	13,440	
CLP	566,267	Enel Americas SA	119,574	117,794	
			334,443	304,362	0.74
China					
HKD	37,679	Agile Group Holdings Ltd.	68,287	63,890	
CNY	104,500	Agricultural Bank of China Ltd.	71,055	63,922	
HKD	395,630	Agricultural Bank of China Ltd.	213,111	184,612	
CNY	3,721	Anhui Conch Cement Co. Ltd.	30,104	37,418	
HKD	15,523	Anhui Conch Cement Co. Ltd., Class 'H'	127,640	123,827	
HKD	1,483	Anta Sports Products Ltd.	18,075	29,946	
HKD	22,928	BAIC Motor Corp. Ltd.	17,733	10,812	
CNY	25,000	Bank of Beijing Co. Ltd.	27,884	23,572	
CNY	6,300	Bank of Chengdu Co. Ltd.	13,588	13,095	
CNY	29,733	Bank of China Ltd.	21,454	18,419	
CNY	34,319	Bank of Communications Co. Ltd.	40,133	29,951	
CNY	5,700	Bank of Hangzhou Co. Ltd., Class 'A'	14,708	16,567	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		China (cont'd)			
CNY	18,100	Bank of Jiangsu Co. Ltd.	22,949	19,252	
CNY	9,430	Bank of Nanjing Co. Ltd.	15,446	14,843	
CNY	1,900	Bank of Ningbo Co. Ltd.	12,797	13,081	
CNY	16,600	Bank of Shanghai Co. Ltd.	27,888	25,353	
CNY	15,866	Baoshan Iron & Steel Co. Ltd.	19,928	18,390	
HKD	6,597	C&D Property Development Group Co. Ltd.	2,940	3,360	
HKD	23,617	Central China Real Estate Ltd.	16,788	13,969	
HKD	157,510	CGN Power Co. Ltd.	50,739	43,219	
HKD	21,503	China Aoyuan Group Ltd.	29,973	26,639	
HKD	131,748	China Cinda Asset Management Co. Ltd.	39,787	31,821	
HKD	46,270	China Coal Energy Co., Class 'H'	15,225	17,714	
HKD	21,512	China Communications Services Corp. Ltd., Class 'H'	17,745	12,088	
HKD	9,529	China Conch Venture Holdings Ltd.	47,859	59,026	
CNY	11,758	China Construction Bank Corp.	16,097	14,385	
HKD	1,189,506	China Construction Bank Corp., Class 'H'	1,283,306	1,151,155	
CNY	40,500	China Everbright Bank Co. Ltd.	31,503	31,480	
HKD	16,220	China Feihe Ltd.	51,671	48,397	
CNY	6,700	China Fortune Land Development Co. Ltd.	27,188	16,876	
HKD	29,719	China Galaxy Securities Co.	22,831	23,731	
HKD	22,715	China Hongqiao Group Ltd.	20,103	26,499	
HKD	10,221	China Lesso Group Holdings Ltd.	11,403	20,388	
HKD	61,237	China Life Insurance Co. Ltd., Class 'H'	195,323	172,053	
HKD	16,323	China Longyuan Power Group Corp.	13,697	20,839	
HKD	15,018	China Medical System Holdings Ltd.	20,563	21,369	
HKD	3,102	China MeiDong Auto Holdings Ltd.	16,366	16,055	
CNY	16,100	China Merchants Bank Co. Ltd.	108,496	137,845	
HKD	35,983	China Merchants Bank Co. Ltd.	249,579	289,698	
CNY	5,500	China Merchants Shekou Industrial Zone Holdings Co Ltd	19,372	14,239	
CNY	49,000	China Minsheng Banking Corp. Ltd.	52,114	49,637	
HKD	33,485	China National Building Material Co. Ltd., Class 'H'	40,550	51,276	
HKD	13,799	China Oilfield Services Ltd., Series 'H'	12,068	14,873	
CNY	3,300	China Pacific Insurance (Group) Co. Ltd.	21,190	24,686	
HKD	29,245	China Pacific Insurance (Group) Co. Ltd., Class 'H'	134,581	145,835	
CNY	18,729	China Petroleum & Chemical Corp.	19,511	14,704	
HKD	42,667	China Railway Group Ltd., Class 'H'	36,561	23,976	
CNY	13,700	China Railway Group Ltd./	14,436	14,065	
HKD	101,878	China Reinsurance (Group) Corp.	12,959	13,391	
HKD	26,328	China SCE Group Holdings Ltd.	15,943	13,843	
CNY	9,200	China Shenhua Energy Co. Ltd.	33,017	32,278	
HKD	83,624	China Shipping Container Lines Co. Ltd., Class 'H'	11,914	17,312	
HKD	151,251	China Telecom Corp. Ltd., Class 'H'	88,054	53,430	
CNY	7,099	China Vanke Co. Ltd.	38,320	39,690	
HKD	15,655	China Vanke Co. Ltd.	73,109	68,806	
CNY	14,834	China Yangtze Power Co. Ltd.	49,265	55,368	
HKD	12,180	China Yuhua Education Corp. Ltd.	13,760	13,508	
HKD	50,435	CIFI Holdings Group Co. Ltd.	46,168	54,444	
CNY	5,669	CITIC Securities Co. Ltd.	25,667	32,468	
HKD	14,134	CITIC Securities Co. Ltd., Class 'H'	40,924	40,594	
HKD	24,934	COFCO Meat Holdings Ltd.	11,587	11,020	
HKD	91,903	Country Garden Holdings Co.	166,274	161,874	
HKD	1,929	Country Garden Services Holdings Co. Ltd.	15,971	16,624	
HKD	21,914	CPMC Holdings Ltd.	12,605	12,890	
HKD	6,429	CSC Financial Co. Ltd., Class 'H'	11,042	10,880	
HKD	41,649	CSPC Pharmaceutical Group Ltd.	69,810	54,266	
CNY	14,079	Daqin Railway Co. Ltd.	22,249	17,718	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		China (cont'd)			
HKD	23,544	Dexin China Holdings Co. Ltd.	13,497	11,450	
HKD	25,371	Dongyue Group	17,901	25,637	
HKD	4,839	ENN Energy Holdings Ltd.	69,405	90,479	
HKD	16,667	Fosun International	29,737	33,355	
HKD	30,054	Fufeng Group Ltd.	16,737	14,320	
CNY	2,667	Fuyao Glass Industry Group Co. Ltd.	11,462	24,964	
HKD	4,091	Fuyao Glass Industry Group Co. Ltd.	17,002	28,635	
CNY	6,954	Gemdale Corp.	16,814	18,288	
HKD	18,886	Genertec Universal Medical Group Co. Ltd.	16,869	17,967	
HKD	15,689	GF Securities Co. Ltd.	27,835	28,253	
HKD	22,251	Great Wall Motor Co. Ltd., Class 'H'	21,556	97,249	
HKD	30,672	Greatview Aseptic Packaging Co. Ltd.	17,847	22,829	
CNY	3,000	Gree Electric Appliances Inc. of Zhuhai	34,624	36,199	
HKD	29,639	Greenland (Hong Kong) Holdings Ltd.	13,525	11,347	
CNY	3,300	Guotai Junan Securities Co. Ltd.	10,844	11,269	
HKD	7,420	Guotai Junan Securities Co. Ltd., Class 'H'	13,139	13,776	
CNY	2,745	Haier Smart Home Co. Ltd.	8,855	15,620	
HKD	11,160	Haier Smart Home Co. Ltd.	44,421	51,526	
HKD	3,936	Haitian International Holdings Ltd.	11,093	17,332	
HKD	7,278	Hengan International Group Co. Ltd.	74,673	65,650	
HKD	36,661	Huaneng Power International Inc., Series 'H'	26,120	17,047	
CNY	3,974	Huatai Securities Co. Ltd.	13,928	13,943	
HKD	9,164	Huatai Securities Co. Ltd., Class 'H'	20,395	18,369	
CNY	67,900	Industrial & Commercial Bank of China Ltd.	70,904	66,005	
HKD	915,348	Industrial and Commercial Bank of China, Class 'H'	827,552	756,495	
CNY	17,869	Industrial Bank Co. Ltd.	60,355	72,649	
CNY	7,900	Inner Mongolia Junzheng Energy & Chemical Group Co Ltd	11,772	7,618	
CNY	4,766	Inner Mongolia Yili Industrial Group Co. Ltd.	26,660	41,195	
HKD	19,475	Jiangsu Expressway Co. Ltd., Class 'H'	31,879	27,743	
CNY	6,500	Jinke Properties Group Co. Ltd.	10,935	8,978	
HKD	18,901	Kaisa Group Holdings Ltd.	11,866	11,894	
CNY	231	Kweichow Moutai Co. Ltd.	57,339	89,911	
HKD	24,183	KWG Group Holdings Ltd.	38,247	42,039	
HKD	13,996	KWG Living Group Holdings Ltd.	12,489	14,488	
HKD	102,926	Lenovo Group Ltd.	98,269	123,791	
HKD	3,473	Li Ning Co. Ltd.	23,800	30,415	
HKD	2,811	Livzon Pharmaceutical Group Inc.	16,926	13,879	
HKD	11,832	Logan Property Holdings Co. Ltd.	24,489	24,690	
CNY	2,700	Lomon Billions Group Co. Ltd.	13,826	16,184	
HKD	15,522	Longfor Group Holdings Ltd.	92,115	115,786	
HKD	50,477	Lonking Holdings Ltd.	20,673	19,905	
CNY	493	Luzhou Laojiao Co. Ltd.	8,032	21,720	
HKD	4,939	Midea Real Estate Holding Ltd.	15,217	14,055	
HKD	3,186	Minth Group Ltd.	14,112	21,410	
CNY	900	New China Life Insurance Co. Ltd.	11,514	10,164	
HKD	8,168	New China Life Insurance Co. Ltd.	45,073	40,597	
HKD	75,962	People's Insurance Co. (Group) of China Ltd.	31,054	30,703	
CNY	4,000	Ping An Bank Co. Ltd.	14,117	15,070	
CNY	9,000	Ping An Insurance (Group) Co. of China Ltd.	133,331	152,499	
HKD	41,752	Ping An Insurance (Group) Co. of China Ltd.	599,912	651,708	
CNY	16,700	Poly Developments and Holdings Group Co. Ltd.	48,082	51,467	
HKD	111,917	Postal Savings Bank of China Co. Ltd.	82,867	80,542	
HKD	20,221	Powerlong Real Estate Holdings Ltd.	14,131	17,775	
CNY	9,400	Risesun Real Estate Development Co. Ltd.	13,565	11,958	
CNY	5,448	SAIC Motor Corp. Ltd.	26,321	25,938	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
China (cont'd)					
CNY	4,576	SANY Heavy Industry Co. Ltd.	11,532	31,182	
HKD	21,748	Seazen Group Ltd.	27,369	23,048	
CNY	1,700	Seazen Holdings Co. Ltd.	11,100	11,535	
CNY	3,000	Shandong Buchang Pharmaceuticals Co. Ltd.	14,748	13,483	
HKD	6,129	Shandong Weigao Group Medical Polymer Co. Ltd.	12,109	17,643	
HKD	9,980	Shanghai Pharmaceuticals Holding Co. Ltd.	25,920	22,399	
CNY	24,900	Shanghai Pudong Development Bank Co. Ltd.	53,958	46,955	
HKD	16,099	Shenzhen Expressway Co. Ltd., Class 'H'	23,745	19,310	
CNY	9,365	Shenzhen Overseas Chinese Town Co. Ltd.	12,547	12,935	
HKD	2,319	Shenzhou International Group	41,306	57,916	
HKD	40,856	Sinotrans Ltd.	16,919	18,930	
HKD	4,845	Sinotruk (Hong Kong) Ltd.	12,839	15,762	
HKD	23,412	Sunac China Holdings Ltd.	126,758	110,209	
HKD	753	Sunac Services Holdings Ltd.	1,475	2,123	
HKD	1,553	Sunny Optical Technology Group Co. Ltd.	27,006	43,302	
HKD	3,710	Tencent Holdings Ltd.	235,414	343,799	
HKD	7,362	Tianneng Power International Ltd.	8,151	22,620	
HKD	14,584	Times China Holdings Ltd.	29,888	25,831	
HKD	14,027	Tingyi (Cayman Islands) Holding Corp.	27,290	30,514	
HKD	1,242	Tsingtao Brewery Co. Ltd.	13,977	16,570	
HKD	16,025	Uni-President China Holdings Ltd.	21,735	20,774	
CNY	1,231	Wanhua Chemical Group Co. Ltd.	10,433	21,832	
HKD	82,023	Want Want China Holdings Ltd.	82,559	75,605	
HKD	9,098	Weichai Power Co. Ltd., Class 'H'	19,708	23,260	
CNY	8,440	Wens Foodstuffs Group Co. Ltd.	40,225	29,973	
CNY	830	Wuliangye Yibin Co. Ltd.	16,594	47,189	
HKD	22,484	Xinyi Energy Holdings Ltd.	14,377	19,432	
HKD	16,428	Xinyi Solar Holdings Ltd.	13,846	54,659	
CNY	600	Yunnan Baiyao Group Co. Ltd.	12,077	13,278	
HKD	40,862	Yuzhou Group Holdings Co. Ltd.	25,057	18,799	
CNY	5,300	Zhengzhou Yutong Bus Co. Ltd.	17,944	17,470	
HKD	14,115	Zhongliang Holdings Group Co. Ltd.	12,713	12,013	
HKD	1,943	Zhongsheng Group Holdings Ltd.	17,602	17,638	
HKD	2,892	Zhuzhou CRRC Times Electric Co. Ltd.	19,447	16,061	
CNY	9,000	Zijin Mining Group Co. Ltd.	12,353	16,288	
HKD	28,051	Zijin Mining Group Co. Ltd.	15,809	40,466	
CNY	27	Zijin Mining Group Co. Ltd., Rights	-	-	
HKD	14,958	Zoomlion Heavy Industry Science and Technology Co Ltd	19,384	22,856	
			8,322,600	8,647,685	20.95
Czech Republic					
CZK	2,252	O2 Czech Republic AS	29,816	33,551	
CZK	3,092	CEZ AS	77,819	94,517	
			107,635	128,068	0.31
Hong Kong					
HKD	5,404	Beijing Enterprises Holdings Ltd.	30,437	22,464	
HKD	11,734	Brilliance China Automotive Holdings Ltd.	16,702	13,611	
HKD	6,597	C&D International Investment Group Ltd.	15,038	13,007	
HKD	47,232	China Everbright Environment Group Ltd.	49,743	33,991	
HKD	9,692	China Gas Holdings Ltd.	43,290	49,047	
HKD	63,238	China Jinmao Holdings Group Ltd.	46,980	37,094	
HKD	5,204	China Mengniu Dairy Co. Ltd.	28,437	40,016	
HKD	105,816	China Mobile Ltd.	1,129,445	768,468	
HKD	22,804	China Overseas Grand Oceans Group Ltd.	17,758	15,587	
HKD	38,215	China Overseas Land & Investment Ltd.	157,475	105,863	
HKD	95,164	China Power International Development Ltd.	28,886	25,956	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Hong Kong (cont'd)					
HKD	1,646	China Resources Beer (Holdings) Co. Ltd.	11,599	19,310	
HKD	40,952	China Resources Cement Holding Ltd.	59,724	58,270	
HKD	4,816	China Resources Gas Group Ltd.	34,003	32,641	
HKD	29,871	China Resources Land Ltd.	169,718	157,055	
HKD	25,041	China Resources Power Holdings Co. Ltd.	50,682	34,355	
HKD	38,648	China Unicom Ltd.	45,802	28,258	
HKD	17,530	China Water Affairs Group Ltd.	17,968	17,454	
HKD	17,341	Chow Tai Fook Jewellery Group Ltd.	21,658	27,780	
HKD	47,908	Citic 1616 Holdings Ltd.	22,704	19,207	
HKD	23,175	Far East Horizon Ltd.	27,851	30,424	
HKD	16,832	Geely Automobile Holdings Ltd.	39,151	73,288	
HKD	28,200	Guangdong Investment Ltd.	70,458	64,682	
HKD	2,516	Health and Happiness H&H International Holdings Ltd	13,123	11,864	
HKD	7,370	Hopson Development Holdings Ltd.	25,672	23,928	
HKD	5,311	Kerry Logistics Network Ltd.	14,384	14,835	
HKD	5,529	Kingboard Holdings Ltd.	22,532	29,706	
HKD	10,873	Kingboard Laminates Holding Ltd.	14,670	22,617	
HKD	50,917	Kunlun Energy Co. Ltd.	58,376	56,052	
HKD	13,541	Lee & Man Paper Manufacturing Ltd.	11,945	14,128	
HKD	53	Legend Holdings Corp.	-	-	
HKD	13,342	Nine Dragons Paper Holdings Ltd.	16,280	24,114	
HKD	9,228	Shanghai Industrial Holdings Ltd.	16,782	16,072	
HKD	31,110	Shenzhen International Holdings Ltd.	71,764	63,997	
HKD	44,067	Shenzhen Investment Ltd.	20,631	19,260	
HKD	11,459	Shimao Group Holdings Ltd.	49,181	46,505	
HKD	112,928	Shougang Fushan Resources Group Ltd.	32,510	33,770	
HKD	17,846	Sino Biopharmaceutical Ltd.	19,868	21,991	
HKD	18,579	SITC International Holdings Co. Ltd.	24,131	51,101	
HKD	11,008	Sun Art Retail Group Ltd.	16,728	14,252	
HKD	99,411	WH Group Ltd.	117,937	106,170	
HKD	16,253	Xinyi Glass Holdings Co. Ltd.	25,505	57,815	
HKD	92,383	Yuexiu Property Co. Ltd.	25,522	23,679	
			2,733,050	2,339,684	5.67
Hungary					
HUF	690	Richter Gedeon Nyrt.	17,693	22,064	0.05
India					
INR	2,415	Adani Ports and Special Economic Zone Ltd.	20,449	20,370	
INR	274	Alkem Laboratories Ltd.	13,999	13,980	
INR	997	Amara Raja Batteries Ltd.	16,279	16,062	
INR	5,352	Apollo Tyres Ltd.	16,795	16,610	
INR	633	Asian Paints Ltd.	18,193	30,512	
INR	664	Bajaj Auto Ltd.	36,392	39,873	
INR	272	Bajaj Finance Ltd.	25,300	25,113	
INR	703	Balkrishna Industries Ltd.	19,790	20,179	
INR	11,483	Bharat Electronics Ltd.	22,925	24,016	
INR	9,848	Bharat Petroleum Corp. Ltd.	70,793	65,438	
INR	10,849	Bharti Infratel Ltd.	55,566	43,488	
INR	1,398	Britannia Industries Ltd.	87,417	87,175	
INR	7,029	Castrol (India) Ltd.	15,154	15,081	
INR	4,011	Chambal Fertilizers and Chemicals Ltd.	16,281	15,928	
INR	1,246	Cipla Ltd.	17,904	17,814	
INR	1,126	Colgate-Palmolive (India) Ltd.	31,010	30,730	
INR	1,168	Coromandel International Ltd.	16,356	16,589	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		India (cont'd)			
INR	1,679	Cummins India Ltd.	16,747	16,820	
INR	337	Divi's Laboratories Ltd.	22,336	22,575	
INR	270	Dr. Reddy's Laboratories Ltd.	24,353	24,504	
INR	12,693	Engineers India Ltd.	17,473	17,340	
INR	4,646	Exide Industries Ltd.	15,478	15,493	
INR	35,590	Gail (India) Ltd.	84,408	76,482	
INR	1,138	Grasim Industries Ltd.	15,853	18,410	
INR	10,889	Gujarat Pipavav Port Ltd.	18,928	18,369	
INR	3,188	HCL Technologies Ltd.	34,069	52,592	
INR	315	HDFC Asset Management Co. Ltd.	15,980	16,027	
INR	4,053	Heidelbergcement India Ltd.	16,222	16,024	
INR	887	Hero MotoCorp Ltd.	43,819	48,098	
INR	3,840	Hindalco Industries Ltd.	15,906	16,106	
INR	1,096	Hindustan Aeronautics Ltd.	15,888	16,172	
INR	10,706	Hindustan Petroleum Corp. Ltd.	49,997	40,675	
INR	3,424	Hindustan Unilever Ltd.	128,057	143,007	
INR	4,899	Hindustan Zinc Ltd.	20,439	20,419	
INR	3,790	Housing Development Finance Corp. Ltd.	149,342	169,081	
INR	6,611	Indiabulls Housing Finance Ltd.	27,123	25,394	
INR	20,129	Infosys Technologies Ltd.	326,806	440,745	
INR	41,791	ITC Ltd.	178,900	152,291	
INR	2,578	JSW Steel Ltd.	11,427	17,405	
INR	248	Larsen & Toubro Infotech Ltd.	15,831	15,824	
INR	3,393	Larsen & Toubro Ltd.	80,995	76,175	
INR	2,850	LIC Housing Finance Ltd.	17,915	17,951	
INR	3,108	Marico Ltd.	20,955	21,820	
INR	294	Maruti Suzuki India Ltd.	37,330	39,213	
INR	6,698	Motherson Sumi Systems Ltd.	18,759	19,293	
INR	1,008	Mphasis Ltd.	17,221	27,065	
INR	372	Multi Commodity Exchange of India Ltd.	11,395	11,226	
INR	722	Muthoot Finance Ltd.	15,275	15,239	
INR	58,117	National Hydroelectric Power Corp. Ltd.	25,969	22,952	
INR	103	Nestle India Ltd.	23,417	33,027	
INR	16,022	NMDC Ltd.	32,124	31,973	
INR	46,236	NTPC Ltd.	79,908	80,093	
INR	65,484	Oil and Natural Gas Corp. Ltd.	106,517	106,242	
INR	13,567	Oil India Ltd.	34,365	25,406	
INR	544	Oracle Financial Services Software Ltd.	30,599	30,471	
INR	9,079	Petronet LNG Ltd.	42,333	39,195	
INR	894	Polyplex Corp. Ltd.	11,208	11,082	
INR	57,621	Power Grid Corp. of India Ltd.	196,393	190,738	
INR	24,509	REC Ltd.	57,012	57,220	
INR	2,173	Reliance Industries Ltd.	55,310	75,220	
INR	107	Sanofi India Ltd.	15,535	15,535	
INR	33,549	SJVN Ltd.	14,802	14,536	
INR	2,639	Sonata Software Ltd.	18,257	18,155	
INR	2,657	Sun Pharmaceutical Industries Ltd.	21,088	27,442	
INR	1,756	Sun TV Network Ltd.	14,715	14,719	
INR	2,324	Tata Chemicals Ltd.	19,438	19,345	
INR	3,680	Tata Consultancy Services Ltd.	148,967	183,686	
INR	17,613	Tata Power Co. Ltd.	23,279	23,232	
INR	1,419	Tata Tea Ltd.	14,710	14,595	
INR	2,885	Tech Mahindra Ltd.	39,718	48,955	
INR	794	Timken India Ltd.	18,059	18,408	
INR	593	Titan Industries Ltd.	16,059	16,204	

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CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
India (cont'd)					
INR	3,066	Torrent Power Ltd.	17,091	16,968	
INR	2,142	UPL Ltd.	22,742	17,417	
INR	6,552	Welspun Gujarat Stahl Rohren Ltd.	15,409	15,205	
INR	1,922	Wipro Ltd.	12,888	12,944	
INR	16,661	YES BANK Ltd.	16,725	5,185	
			3,130,467	3,312,943	8.02
Indonesia					
IDR	226,098	PT Astra International TBK	137,241	123,523	
IDR	44,266	PT Bank Central Asia TBK	117,041	135,870	
IDR	243,368	PT Bank Mandiri (Persero) TBK	138,787	139,578	
IDR	78,740	PT Bank Negara Indonesia (Persero) TBK	48,716	44,089	
IDR	559,605	PT Bank Rakyat Indonesia (Persero) TBK	185,592	211,598	
IDR	26,889	PT Charoen Pokphand Indonesia TBK	15,131	15,909	
IDR	21,753	PT Indocement Tunggul Prakarsa TBK	34,239	28,552	
IDR	45,540	PT Indofood Sukses Makmur TBK	30,288	28,286	
IDR	13,917	PT Indofood Sukses Makmur TBK	12,034	12,083	
IDR	82,962	PT Kalbe Farma TBK	11,235	11,134	
IDR	138,084	PT Perusahaan Gas Negara TBK	22,299	20,722	
IDR	169,735	PT Sarana Menara Nusantara TBK	11,239	14,775	
IDR	630,231	PT Telekomunikasi Indonesia Persero TBK, Series 'B'	201,769	189,156	
IDR	51,971	PT Unilever Indonesia TBK	42,189	34,637	
IDR	20,212	PT United Tractors TBK	43,759	48,751	
			1,051,559	1,058,663	2.57
Malaysia					
MYR	19,615	Alliance Bank Malaysia Berhad	19,010	18,078	
MYR	24,102	AMMB Holdings BHD	29,510	27,862	
MYR	68,847	Astro Malaysia Holdings BHD	25,451	19,734	
MYR	25,230	Axiata Group BHD	21,977	29,886	
MYR	4,011	British American Tobacco Malaysia BHD	24,653	17,887	
MYR	7,746	Bursa Malaysia BHD	22,084	20,362	
MYR	16,297	Dialog Group BHD	19,413	17,807	
MYR	47,677	DiGi.Com BHD	67,395	62,515	
MYR	15,796	Gamuda BHD	16,567	19,461	
MYR	7,771	Hap Seng Consolidated BHD	22,204	21,166	
MYR	3,484	Hartalega Holdings BHD	7,182	13,396	
MYR	2,048	Heineken Malaysia BHD	14,912	14,932	
MYR	8,433	Hong Leong Bank BHD	43,876	48,610	
MYR	18,425	Inari Amertron BHD	9,525	16,106	
MYR	23,654	IOI Corp. BHD	33,143	32,739	
MYR	3,945	Kuala Lumpur Kepong BHD	28,085	29,587	
MYR	68,506	Malakoff Corp. BHD	19,852	19,419	
MYR	80,201	Malaysia Building Society BHD	13,081	17,146	
MYR	18,808	Maxis BHD	33,076	30,082	
MYR	331	Nestle (Malaysia) BHD	15,121	14,561	
MYR	13,076	Petronas Chemicals Group BHD	32,154	30,771	
MYR	12,212	Petronas Gas BHD	65,740	66,448	
MYR	3,284	Scientex BHD	12,887	13,189	
MYR	25,760	Serba Dinamik Holdings BHD	13,137	14,359	
MYR	39,553	Sime Darby BHD	28,883	28,938	
MYR	27,618	Telekom Malaysia BHD	37,086	47,322	
MYR	26,937	Tenaga Nasional BHD	107,276	88,898	
MYR	3,395	TIME dotCom BHD	10,445	14,258	
MYR	23,520	Top Glove Corp. BHD	66,378	45,589	
MYR	17,831	Uchi Technologies BHD	15,532	14,683	
MYR	3,211	United Plantations BHD	14,853	14,767	
			890,488	870,558	2.11

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CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Mexico					
MXN	44,979	Alfa SAB de CV, Series 'A'	51,884	41,183	
MXN	140,870	America Movil SAB de CV, Series 'L'	141,759	130,511	
MXN	3,653	Arca Continental SAB de CV	25,049	22,226	
MXN	7,149	Bolsa Mexicana de Valores SA	20,674	21,680	
MXN	6,276	Coca-Cola FEMSA SAB de CV	40,965	36,777	
MXN	44,979	Controladora Nemark SAB de CV	9,062	7,592	
MXN	8,535	Corporacion Inmobiliaria Vesta SAB de CV	19,424	21,283	
MXN	1,280	GRUMA SAB de CV, Class 'B'	17,498	19,410	
MXN	5,118	Grupo Bimbo SAB de CV, Series 'A'	12,885	14,120	
MXN	36,194	Grupo Mexico SAB de CV, Series 'B'	121,158	195,293	
MXN	25,227	Kimberly-Clark de Mexico SAB de CV, Series 'A'	57,001	54,793	
MXN	19,317	Macquarie Mexico Real Estate Management SA de CV	29,595	34,706	
MXN	11,958	Orbia Advance Corp. SAB de CV	34,242	35,774	
MXN	1,942	Promotora y Operadora de Infraestructura SAB de CV	22,734	21,908	
MXN	19,021	Wal-Mart de Mexico SAB de CV, Series 'V'	69,360	67,984	
			673,290	725,240	1.76
Philippines					
PHP	18,519	Aboitiz Equity Ventures Inc.	26,414	23,213	
PHP	19,380	Aboitiz Power Corp.	16,818	13,650	
PHP	865	Ayala Corp.	17,847	18,977	
PHP	13,210	Bank of the Philippine Islands	27,332	28,509	
PHP	520	Globe Telecom Inc.	28,279	28,004	
PHP	10,353	International Container Terminal Services Inc.	32,706	33,919	
PHP	3,907	Manila Electric Co.	34,749	30,265	
PHP	14,833	Metropolitan Bank & Trust Co.	16,740	19,301	
PHP	1,883	PLDT Inc.	62,064	66,938	
PHP	782	SM Investments Corp.	19,383	21,762	
PHP	23,603	SM Prime Holdings Inc.	22,915	24,107	
PHP	5,866	Universal Robina Corp.	23,016	23,732	
			328,263	332,377	0.81
Poland					
PLN	994	Asseco Poland SA	18,573	23,145	
PLN	2,720	Cyfrowy Polsat SA	25,280	28,161	
PLN	1,671	Polski Koncern Naftowy Orlen SA	54,214	32,978	
PLN	7,751	Polskie Gornictwo Naftowe i Gazownictwo SA	12,126	14,688	
			110,193	98,972	0.24
Russia					
USD	4,739	Magnit PJSC, GDR	87,001	106,260	
USD	3,854	Magnitogorsk Iron & Steel Works PJSC, GDR, Registered	42,550	47,872	
USD	14,699	MMC Norilsk Nickel PJSC, ADR	450,894	584,268	
USD	12,383	Mobile TeleSystems PJSC, ADR	139,869	141,195	
USD	416	NovaTek PJSC, GDR	104,941	86,599	
USD	2,435	Novolipetsk Steel PJSC, GDR	77,447	86,055	
USD	3,243	Phosagro OAO, GDR	54,863	56,355	
USD	518	PJSC Polyus, GDR	36,458	66,521	
USD	46,103	Rosneft Oil Co., GDR	331,143	331,267	
USD	75,928	Sberbank of Russia PJSC, ADR	1,192,379	1,404,553	
USD	3,702	Tatneft PAO, ADR	330,729	192,427	
USD	16,250	VTB Bank, GDR	23,989	19,761	
			2,872,263	3,123,133	7.57
Singapore					
HKD	10,624	IGG Inc.	15,391	14,174	0.03

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CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
South Africa					
ZAR	2,216	AECI Ltd.	17,763	16,721	
ZAR	2,370	African Rainbow Minerals Ltd.	37,403	53,838	
ZAR	299	Anglo American Platinum Ltd.	30,327	37,425	
ZAR	429	AngloGold Ashanti Ltd.	14,385	12,745	
ZAR	6,705	AVI Ltd.	50,626	42,581	
ZAR	4,820	Coronation Fund Managers Ltd.	18,367	18,047	
ZAR	12,370	Equites Property Fund Ltd.	17,934	18,636	
ZAR	5,800	Exxaro Resources Ltd.	73,330	69,874	
ZAR	3,967	Gold Fields Ltd.	45,184	47,334	
ZAR	9,387	Impala Platinum Holdings Ltd.	132,940	164,380	
ZAR	1,513	JSE Ltd.	14,160	14,763	
ZAR	1,330	Kumba Iron Ore Ltd.	50,272	71,844	
ZAR	4,880	MultiChoice Group	51,718	56,716	
ZAR	256	Naspers Ltd., Class 'N'	69,136	67,041	
ZAR	7,409	Remgro Ltd.	77,710	61,819	
ZAR	26,705	Sanlam Ltd.	138,590	136,077	
ZAR	3,323	Shoprite Holdings Ltd.	45,363	40,350	
ZAR	5,547	Sibanye Stillwater Ltd.	23,524	28,866	
ZAR	1,886	Spar Group Ltd. (The)	33,598	31,005	
ZAR	11,595	Vodacom Group Ltd.	125,544	125,095	
			1,067,874	1,115,157	2.70
South Korea					
KRW	90	BGF Retail Co. Ltd.	14,084	14,302	
KRW	4,963	BNK Financial Group Inc.	36,798	33,061	
KRW	802	Cheil Worldwide Inc.	21,351	19,376	
KRW	156	Daelim Industrial Co. Ltd.	16,141	15,185	
KRW	451	Daesang Corp.	13,305	13,779	
KRW	988	Daishin Securities Co. Ltd.	15,575	15,063	
KRW	314	DB HiTek Co. Ltd.	12,211	18,781	
KRW	372	DB Insurance Co. Ltd.	23,459	19,087	
KRW	3,299	DGB Financial Group Inc.	27,041	26,271	
KRW	550	Dongsuh Cos. Inc.	12,045	21,899	
KRW	74	E-MART Inc.	11,394	13,148	
KRW	990	GS Engineering & Construction Corp.	33,194	43,888	
KRW	4,304	Hana Financial Group Inc.	170,138	174,145	
KRW	394	Hankook Tire & Technology Co. Ltd.	14,826	18,206	
KRW	1,123	Hanon Systems	15,298	21,402	
KRW	95	Hansol Chemical Co. Ltd.	16,683	21,893	
KRW	779	Hansol Paper Co. Ltd.	13,093	12,653	
KRW	607	Hanwha Corp.	17,585	20,146	
KRW	332	HITEJINCO Co. Ltd.	13,951	12,401	
KRW	224	Hyosung Corp.	20,201	20,071	
KRW	201	Hyundai Department Store Co. Ltd.	15,797	16,831	
KRW	504	Hyundai Engineering & Construction Co. Ltd.	18,637	22,136	
KRW	113	Hyundai Glovis Co. Ltd.	19,045	24,385	
KRW	1,639	Hyundai Greenfood Co. Ltd.	14,743	16,838	
KRW	594	Hyundai Marine & Fire Insurance Co. Ltd.	18,507	15,848	
KRW	2,596	Industrial Bank of Korea	37,945	26,914	
KRW	2,832	JB Financial Group Co. Ltd.	16,479	18,732	
KRW	1,517	Kia Motors Corp.	68,699	111,017	
KRW	293	Kolon Industries Inc.	12,736	14,106	
KRW	540	Korea Aerospace Industries Ltd.	14,428	16,339	
KRW	2,720	Korea Asset In Trust Co. Ltd.	12,643	12,569	
KRW	407	Korea Investment Holdings Co. Ltd.	32,590	37,709	
KRW	552	Korea Plant Service and Engineering Co. Ltd.	20,845	19,227	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
South Korea (cont'd)					
KRW	7,313	Korea REIT Co. Ltd.	16,064	17,325	
KRW	111	Korea Zinc Co. Ltd.	54,555	52,267	
KRW	1,302	KT Corp.	34,561	36,647	
KRW	1,583	KT&G Corp.	171,918	154,277	
KRW	1,040	Kyungdong Pharm Co. Ltd.	12,236	13,661	
KRW	44	LG Chem Ltd.	18,930	42,521	
KRW	943	LG Corp.	79,055	96,770	
KRW	249	LG Electronics Inc.	20,026	39,423	
KRW	18	LG Household & Health Care Ltd.	26,897	34,199	
KRW	2,055	LG Uplus Corp.	32,153	28,318	
KRW	217	LOTTE Fine Chemical Co. Ltd.	12,652	14,048	
KRW	7,009	Macquarie Korea Infrastructure Fund	89,370	87,544	
KRW	932	Meritz Fire & Marine Insurance Co. Ltd.	16,421	15,958	
KRW	4,798	Meritz Securities Co. Ltd.	23,068	20,623	
KRW	2,709	Mirae Asset Daewoo Co. Ltd.	23,454	29,992	
KRW	58	NAVER Corp.	11,090	19,896	
KRW	44	NCsoft Corp.	28,125	48,042	
KRW	34	Nong Shim Co. Ltd.	11,764	11,962	
KRW	737	POSCO	205,792	235,102	
KRW	925	POSCO DAEWOO Corp.	16,298	15,784	
KRW	136	S-1 Corp.	15,353	13,557	
KRW	512	Samjin Pharmaceutical Co. Ltd.	15,787	16,363	
KRW	134	Samsung Electro-Mechanics Co. Ltd.	16,830	27,973	
KRW	27,849	Samsung Electronics Co. Ltd.	1,515,303	2,645,540	
KRW	309	Samsung Fire & Marine Insurance	86,379	67,948	
KRW	875	Samsung Life Insurance Co. Ltd.	71,995	81,172	
KRW	38	Samsung SDI Co. Ltd.	18,919	27,987	
KRW	149	Samsung SDS Co. Ltd.	34,190	31,192	
KRW	925	Samsung Securities Co. Ltd.	36,492	43,881	
KRW	279	SFA Engineering Corp.	12,888	12,630	
KRW	1,476	SK Hynix Inc.	128,467	205,128	
KRW	406	SK Telecom Co. Ltd.	115,970	113,324	
KRW	2,642	Ssangyong Cement Industrial Co. Ltd.	17,426	20,698	
KRW	2,187	Woori Investment & Securities Co. Ltd.	29,571	28,983	
KRW	166	Yuhan Corp.	11,022	14,621	
			3,852,488	5,272,764	12.78
Taiwan					
TWD	11,770	AcBel Polytech Inc.	14,394	15,450	
TWD	4,554	Accton Technology Corp.	39,216	65,249	
TWD	18,561	Acer Inc.	15,281	19,903	
TWD	3,106	Advantech Co. Ltd.	36,953	49,291	
TWD	23,944	ASE Industrial Holding Co. Ltd.	67,079	88,264	
TWD	52,242	Asia Cement Corp.	97,973	102,329	
TWD	11,734	Asustek Computer Inc.	114,951	133,275	
TWD	3,321	Aten International Co. Ltd.	12,891	12,739	
TWD	40,689	BES Engineering Corp.	13,898	18,449	
TWD	38,117	Capital Securities Corp.	15,554	23,418	
TWD	8,801	Catcher Technology Co. Ltd.	86,142	82,204	
TWD	72,340	Cathay Financial Holding Co. Ltd.	129,691	138,580	
TWD	22,801	Chang Hwa Commercial Bank	19,053	18,557	
TWD	4,959	Charoen Pokphand Enterprise (Taiwan) Co. Ltd.	15,684	16,279	
TWD	13,444	Cheng Loong Corp.	11,624	20,725	
TWD	14,668	Cheng Shin Rubber Industry Co. Ltd.	26,994	29,296	
TWD	7,826	Cheng Uei Precision Industry Co. Ltd.	15,106	16,713	
TWD	13,969	Chicony Electronics Co. Ltd.	49,471	54,597	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Taiwan (cont'd)					
TWD	182,207	China Development Financial Holding Corp.	71,953	76,832	
TWD	22,707	China Life Insurance Co. Ltd.	19,596	22,856	
TWD	6,725	Chong Hong Construction Co. Ltd.	24,221	24,394	
TWD	1,933	Chroma Ate Inc.	12,584	14,724	
TWD	25,779	Chunghwa Telecom Co. Ltd.	122,164	127,405	
TWD	2,263	Cleanaway Co. Ltd.	14,780	16,828	
TWD	37,020	Compal Electronics Inc.	30,627	34,746	
TWD	10,626	Compeq Manufacturing Co. Ltd.	22,900	20,958	
TWD	274,646	CTBC Financial Holding Co. Ltd.	238,246	245,320	
TWD	13,240	Da Cin Construction Co. Ltd.	15,783	16,179	
TWD	14,807	Delta Electronics Inc.	99,142	176,570	
TWD	64,863	E.Sun Financial Holding Co. Ltd.	67,749	75,142	
TWD	1,412	Eclat Textile Co. Ltd.	23,076	27,049	
TWD	4,400	Elan Microelectronics Corp.	17,492	26,633	
TWD	3,924	Elite Material Co. Ltd.	22,948	27,933	
TWD	15,164	Eternal Chemical Co. Ltd.	17,954	25,130	
TWD	25,160	EVA Airways Corp.	12,228	15,001	
TWD	4,721	Excelsior Medical Co. Ltd.	12,329	12,009	
TWD	10,824	Far Eastern Department Stores Ltd.	8,851	11,779	
TWD	36,043	Far Eastern International Bank	17,148	17,731	
TWD	43,742	Far Eastern New Century Corp.	57,227	57,417	
TWD	23,789	Far EasTone Telecommunications Co. Ltd.	72,622	66,012	
TWD	8,209	Farglory Land Development Co. Ltd.	17,426	20,955	
TWD	8,318	Feng Hsin Iron & Steel Co. Ltd.	18,460	26,815	
TWD	2,410	Feng Tay Enterprise Co. Ltd.	19,036	21,800	
TWD	86,321	First Financial Holding Co. Ltd.	80,102	83,562	
TWD	4,586	Flytech Technology Co. Ltd.	12,716	12,996	
TWD	44,583	Formosa Chemicals & Fibre Corp.	196,674	171,217	
TWD	2,006	Formosa International Hotels Corp.	11,681	12,279	
TWD	12,509	Formosa Petrochemical Corp.	57,869	56,604	
TWD	47,543	Formosa Plastics Corp.	214,133	207,806	
TWD	87,413	Fubon Financial Holding Co. Ltd.	167,344	185,290	
TWD	1,955	Fusheng Precision Co. Ltd.	15,202	15,379	
TWD	556	Genius Electronic Optical Co. Ltd.	14,785	14,294	
TWD	7,382	Getac Technology Corp.	14,743	16,367	
TWD	1,346	Giant Manufacturing Co. Ltd.	12,637	16,783	
TWD	4,757	Gigabyte Technology Co. Ltd.	10,512	16,781	
TWD	1,760	Global Mixed Mode Technology Inc.	13,005	12,728	
TWD	1,854	Grape King BIO Ltd.	14,146	14,921	
TWD	13,329	Great Wall Enterprise Co. Ltd.	22,095	30,701	
TWD	6,787	Greatek Electronics Inc.	15,545	17,233	
TWD	5,112	Holtek Semiconductor Inc.	15,797	16,828	
TWD	131,724	Hon Hai Precision Industry Co. Ltd.	437,364	549,473	
TWD	1,638	Hotai Motor Co. Ltd.	34,242	47,755	
TWD	49,845	Hua Nan Financial Holdings Co. Ltd.	40,515	41,246	
TWD	6,470	Huaku Development Co. Ltd.	24,422	25,757	
TWD	35,255	IBF Financial Holdings Co. Ltd.	16,148	20,541	
TWD	38,952	Inventec Co. Ltd.	40,826	42,387	
TWD	4,604	ITE Technology Inc.	15,264	14,216	
TWD	2,202	ITEQ Corp.	13,124	13,778	
TWD	6,755	Kindom Development Co. Ltd.	12,116	10,306	
TWD	19,627	King Yuan Electronics Co. Ltd.	25,776	30,925	
TWD	10,517	King's Town Bank	18,640	18,502	
TWD	2,591	Kung Long Batteries Industrial Co. Ltd.	16,866	16,565	
TWD	534	Largan Precision Co. Ltd.	76,999	77,358	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		Taiwan (cont'd)			
TWD	9,135	Lien Hwa Industrial Corp.	12,236	17,645	
TWD	46,180	Lite-On Technology Corp.	94,375	104,274	
TWD	653	LOTES Co. Ltd.	15,478	14,049	
TWD	16,324	Macronix International Co. Ltd.	23,167	31,308	
TWD	2,131	Makalot Industrial Co. Ltd.	14,702	18,503	
TWD	3,534	MediaTek Inc.	51,969	119,696	
TWD	108,774	Mega Financial Holding Co. Ltd.	138,390	146,972	
TWD	1,449	Merida Industry Co. Ltd.	17,441	15,505	
TWD	2,344	Merry Electronics Co. Ltd.	15,309	15,570	
TWD	7,655	Micro-Star International Co. Inc.	29,196	45,989	
TWD	41,038	Nan Ya Plastics Corp.	133,077	133,786	
TWD	7,110	Nanya Technology Corp.	20,559	27,982	
TWD	7,903	Nichidenbo Corp.	16,201	17,988	
TWD	1,474	Nien Made Enterprise Co. Ltd.	19,641	21,788	
TWD	5,679	Novatek Microelectronics Corp. Ltd.	45,625	95,015	
TWD	45,433	Pegatron Corp.	115,036	138,637	
TWD	29,102	Pou Chen Corp.	42,997	41,433	
TWD	11,734	Powertech Technology Inc.	39,956	50,490	
TWD	5,302	President Chain Store Corp.	67,987	64,066	
TWD	16,830	President Securities Corp.	11,918	14,041	
TWD	8,787	Primax Electronics Ltd.	18,012	19,423	
TWD	29,132	Prince Housing & Development Corp.	13,861	15,190	
TWD	9,911	Promate Electronic Co. Ltd.	16,625	15,908	
TWD	20,787	Qisda Corp.	18,023	27,286	
TWD	2,254	Quang Viet Enterprise Co. Ltd.	11,127	11,038	
TWD	41,070	Quanta Computer Inc.	106,562	150,649	
TWD	3,643	Realtek Semiconductor Corp.	42,508	64,502	
TWD	5,590	Ruentex Industries Ltd.	18,369	17,666	
TWD	13,478	Sanyang Motor Co. Ltd.	14,396	21,817	
TWD	4,458	Sercomm Corp.	15,609	15,766	
TWD	42,890	Shanghai Commercial & Savings Bank Ltd. (The)	85,911	79,927	
TWD	107,046	Shin Kong Financial Holding Co. Ltd.	40,331	42,760	
TWD	2,217	Sinbon Electronics Co. Ltd.	12,098	21,713	
TWD	16,703	Sinon Corp.	13,493	16,283	
TWD	188,779	SinoPac Financial Holdings Co.	93,676	98,006	
TWD	2,037	Sitronix Technology Corp.	12,233	15,009	
TWD	7,582	Standard Foods Corp.	20,480	21,074	
TWD	9,184	Supreme Electronics Co. Ltd.	12,012	14,283	
TWD	4,004	Syncmold Enterprise Corp.	13,990	15,758	
TWD	25,653	Synnex Technology International Corp.	44,167	54,668	
TWD	5,729	Systex Corp.	18,715	22,781	
TWD	83,546	Taishin Financial Holdings Co. Ltd.	49,213	50,192	
TWD	36,259	Taiwan Business Bank	18,736	15,996	
TWD	85,031	Taiwan Cement Corp.	144,791	166,554	
TWD	8,802	Taiwan Cogeneration Corp.	10,878	15,445	
TWD	63,225	Taiwan Cooperative Financial Holding	53,901	58,337	
TWD	11,845	Taiwan Fertilizer Co. Ltd.	27,161	29,109	
TWD	18,414	Taiwan High Speed Rail Corp.	29,069	26,467	
TWD	7,326	Taiwan Hon Chuan Enterprise Co. Ltd.	17,509	20,030	
TWD	19,171	Taiwan Mobile Co. Ltd.	92,323	85,968	
TWD	6,888	Taiwan PCB Techvest Co. Ltd.	13,248	13,867	
TWD	3,691	Taiwan Secom	15,409	14,844	
TWD	122,020	Taiwan Semiconductor Manufacturing Co. Ltd.	1,339,437	2,932,248	
TWD	21,981	Taiwan Styrene Monomer Corp.	19,696	18,787	
TWD	14,889	Teco Electric & Machinery Co. Ltd.	14,379	18,666	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Taiwan (cont'd)					
TWD	5,842	Test Research Inc.	15,414	15,310	
TWD	7,603	Tong Yang Industry Co. Ltd.	13,783	13,444	
TWD	4,252	Topco Scientific Co. Ltd.	18,221	23,039	
TWD	9,215	Tripod Technology Corp.	43,069	49,512	
TWD	13,197	Tung Ho Steel Enterprise Corp.	17,697	21,840	
TWD	10,477	U-Ming Marine Transport Corp.	14,218	17,529	
TWD	5,760	Unimicon Technology Corp.	8,763	22,826	
TWD	60,260	Uni-President Enterprises Corp.	187,527	184,428	
TWD	3,335	United Integrated Services Co. Ltd.	30,764	32,662	
TWD	85,019	United Microelectronics Corp.	48,423	181,757	
TWD	13,190	Universal Cement Corp.	12,337	13,875	
TWD	17,186	USI Corp.	13,512	17,611	
TWD	514	Voltronic Power Technology Corp.	13,946	26,102	
TWD	6,135	Wah Lee Industrial Corp.	16,569	21,141	
TWD	16,192	Walsin Lihwa Corp.	11,212	14,169	
TWD	2,881	Walsin Technology Corp.	22,776	30,110	
TWD	12,679	Wan Hai Lines Ltd.	14,218	30,411	
TWD	61,615	Wistron Corp.	70,543	86,605	
TWD	3,488	Wistron NeWeb Corp.	11,988	12,288	
TWD	627	WiWynn Corp.	13,336	20,014	
TWD	16,738	WPG Holdings Co. Ltd.	28,599	32,558	
TWD	2,650	Yageo Corp.	39,056	62,240	
TWD	19,675	YFY Inc.	16,598	26,272	
TWD	71,025	Yuanta Financial Holding Co. Ltd.	54,420	66,179	
TWD	3,196	Yulon Finance Corp.	14,142	14,564	
TWD	1,073	Yulon Nissan Motor Co. Ltd.	12,080	12,601	
TWD	9,569	YungShin Global Holding Corp.	18,819	19,394	
TWD	2,403	Zeng Hsing Industrial Co. Ltd.	14,681	15,308	
TWD	6,868	ZongTai Real Estate Development Co. Ltd.	12,493	12,269	
			7,722,197	10,382,926	25.16
Thailand					
THB	8,750	Advanced Info Service Public Co. Ltd.	62,830	65,486	
THB	19,777	Airports of Thailand PCL	44,846	52,351	
THB	20,160	Bangkok Commercial Asset Management PCL	17,015	18,774	
THB	29,350	Bangkok Dusit Medical Services Public Co. Ltd.	22,061	25,960	
THB	72,917	BTS Group Holdings PCL	28,322	28,836	
THB	3,514	Bumrungrad Hospital Public Co. Ltd.	14,091	17,931	
THB	19,729	C.P. All Public Co. Ltd.	47,221	48,868	
THB	3,147	Carabao Group PCL	15,069	15,323	
THB	7,794	Central Pattana Public Co. Ltd.	12,606	15,826	
THB	28,921	Charoen Pokphand Foods Public Co. Ltd.	31,575	32,898	
THB	6,810	Com7 PCL	12,582	11,294	
THB	2,005	Delta Electronics (Thailand) PCL	15,028	41,436	
THB	125,009	Dynasty Ceramic PCL	12,178	11,801	
THB	2,539	Electricity Generating Public Co. Ltd.	18,127	20,784	
THB	6,568	Global Power Synergy Co. Ltd.	14,687	20,598	
THB	128,012	Gunkul Engineering PCL	11,396	13,718	
THB	6,705	Hana Microelectronics PCL	13,726	11,333	
THB	31,487	Home Product Center PCL	17,981	18,343	
THB	17,963	Intouch Holdings PCL	39,222	42,966	
THB	12,756	Osotspa PCL	17,006	19,256	
THB	31,050	Pruksa Holding PCL	13,299	16,504	
THB	23,044	PTT Exploration and Production Public Co. Ltd.	78,863	96,276	
THB	153,615	Quality Houses PCL	13,804	15,155	
THB	6,990	Ratchaburi Group PCL	14,602	15,754	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Thailand (cont'd)					
THB	133,923	SC Asset Corp. PCL	13,159	15,832	
THB	2,741	Siam Cement Public Co. Ltd. (The)	38,564	44,058	
THB	19,602	Siam Commercial Bank PCL, NVDR	53,501	72,935	
THB	18,720	SPCG PCL	15,642	16,000	
THB	7,292	Srisawad Corp. PCL	14,543	20,388	
THB	18,687	Supalai Public Co. Ltd.	12,868	16,290	
THB	21,986	Thai Union Frozen Products Public Co. Ltd.	14,402	12,715	
THB	10,577	Thai Vegetable Oil Public Co. Ltd.	15,434	15,180	
THB	14,415	Thanachart Capital PCL	16,797	21,148	
THB	11,001	Tisco Financial Group Public Co. Ltd.	32,567	41,400	
THB	118,268	TPI Polene Power PCL	21,453	21,525	
THB	149,482	True Corp. PCL	17,450	21,866	
THB	31,814	TTW PCL	16,031	16,775	
THB	128,574	WHA Corp. PCL	13,497	16,621	
			884,045	1,030,204	2.50
Turkey					
TRY	8,736	Enerjisa Enerji Anonim Sirketi	13,885	18,733	
TRY	19,448	Enka Insaat ve Sanayi A.S.	22,644	24,568	
TRY	10,194	Eregli Demir ve Celik Fabrikalari TAS	17,943	26,088	
TRY	1,608	Ford Otomotiv Sanayi AS	23,086	34,729	
TRY	16,448	Haci Omer Sabanci Holding AS	30,052	32,310	
TRY	3,856	Tofas Turk Otomobil Fabrikasi AS	18,739	22,420	
TRY	12,193	Turkcell Iletisim Hizmetleri AS	38,248	33,649	
			164,597	192,497	0.47
Total Equities			36,199,088	41,196,694	99.83
Adjustment for transaction costs			(34,382)		
Total Investments			36,164,706	41,196,694	99.83
Other Net Assets (Liabilities)				72,200	0.17
Net Assets Attributable to Holders of Redeemable Units				41,268,894	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Emerging Markets Dividend Index ETF

Fund Specific Notes to Financial Statements

Interest in Unconsolidated Structured Entities (Note 2)

The following tables present the Fund's interest in Unconsolidated Structured Entities.

as at December 31, 2020

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)
Macquarie Korea Infrastructure Fund	4,349,263	88	-

as at December 31, 2019

Unconsolidated Structured Entities	Fair Value of the Underlying Fund(s) / ETF(s) (in \$000's)	Fair Value of the Fund's Investment in the Underlying Fund(s) / ETF(s) (in \$000's)	Ownership in the Underlying Fund(s) / ETF(s) (%)

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	44	n/a
Soft dollar commissions [†]	3	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Non-Hedged Units	
	2020	2019
Number of redeemable units at the beginning of year	1,300,000	200,000
Redeemable units issued for cash	200,000	1,100,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	-	-
Number of redeemable units at the end of year	1,500,000	1,300,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Emerging Markets Dividend Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Non-Hedged Units	0.380

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	52	-
Collateral (non-cash)	54	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	2,950
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Emerging Markets Dividend Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
China	26.6
Taiwan	20.9
South Korea	11.7
Russia	10.3
India	5.6
South Africa	4.8
Brazil	4.7
Malaysia	2.8
Mexico	2.8
Thailand	2.8
Indonesia	2.2
Chile	1.0
Turkey	1.0
Poland	0.9
Philippines	0.8
Czech Republic	0.3
Hungary	0.3
Hong Kong	0.2
Other Assets less Liabilities	0.2
Singapore	0.1
Right(s)	0.0
Warrant(s)	0.0
Unrealized gain on forward foreign currency contract(s)	0.0
Total	100.0

Credit Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to credit risk as substantially all of its assets were invested in equities.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in global equities and therefore was sensitive to changes in general economic conditions across the world.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
WisdomTree Emerging Markets Dividend Total Return Index	4,092,732

as at December 31, 2019

Benchmark	(\$)
WisdomTree Emerging Markets Dividend Total Return Index	3,539,688

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Taiwan Dollar	10,405	-	10,405	25.2
Hong Kong Dollar	9,243	-	9,243	22.4
Korean Won	5,309	-	5,309	12.9
U.S. Dollar	3,146	-	3,146	7.6
Indian Rupee	2,376	-	2,376	5.8
Brazilian Real	2,235	-	2,235	5.4
Chinese Renminbi	1,838	-	1,838	4.5
South Africa Rand	1,118	-	1,118	2.7
Indonesian Rupiah	1,059	-	1,059	2.6
Thai Baht	1,038	-	1,038	2.5
Malaysian Ringgit	875	-	875	2.1
Mexican Peso	728	-	728	1.8
Philippine Peso	333	-	333	0.8
Chilean Peso	304	-	304	0.7
Turkish Lira	196	-	196	0.5
Czech Koruna	131	-	131	0.3
Polish Zloty	102	-	102	0.2
Hungarian Forint	25	-	25	0.1
Total	40,461	-	40,461	98.1

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Hong Kong Dollar	8,074	(96)	7,978	22.5
Taiwan Dollar	7,473	(59)	7,414	20.9
Korean Won	4,155	(46)	4,109	11.6
U.S. Dollar	3,877	(56)	3,821	10.8
Indian Rupee	1,928	-	1,928	5.4
South Africa Rand	1,756	(42)	1,714	4.8
Brazilian Real	1,695	(12)	1,683	4.7
Chinese Renminbi	1,571	-	1,571	4.4
Malaysian Ringgit	997	(5)	992	2.8
Mexican Peso	998	(6)	992	2.8
Thai Baht	1,021	(23)	998	2.8
Indonesian Rupiah	799	(8)	791	2.2
Chilean Peso	351	-	351	1.0
Turkish Lira	358	(2)	356	1.0
Polish Zloty	319	(2)	317	0.9
Philippine Peso	265	-	265	0.7
Czech Koruna	117	(2)	115	0.3
Hungarian Forint	97	(2)	95	0.3
Total	35,851	(361)	35,490	99.9

[~]Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$4,046,000 (December 31, 2019 - \$3,549,000). In practice, the actual results may differ from this analysis and the difference may be material.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Emerging Markets Dividend Index ETF

Fund Specific Notes to Financial Statements

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	38,058	3,123	15	41,196
Total	38,058	3,123	15	41,196

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	35,387	10	-	35,397
Derivatives, net	-	2	-	2
Total	35,387	12	-	35,399

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

Level 3 Reconciliation

The table below summarizes the movement in financial instruments classified as Level 3.

for the year ended December 31, 2020

	Balance at Dec. 31, 2019 (in \$000's)	Purchases (in \$000's)	Sales (in \$000's)	Transfers In (in \$000's)	Transfers (Out) (in \$000's)	Realized Gain (Loss) (in \$000's)	Unrealized Gain (Loss)* (in \$000's)	Balance at Dec. 31, 2020 (in \$000's)
Long Positions/Assets:								
Equities	-	23	(6)	-	-	(1)	(1)	15
Total	-	23	(6)	-	-	(1)	(1)	15

*Change in unrealized gain (loss) related to investments held at December 31, 2020 was (\$1,000).

Investments classified as Level 3 are valued at fair value based on unobservable inputs and assumptions, which may include credit spreads, industry multipliers, and discount rates. Management has assessed that the effect of changing these inputs to reasonably possible alternatives would not have a significant impact on the net assets attributable to holders of redeemable units of the Fund as at December 31, 2020.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	79,860	57,621
Investments pledged as collateral	-	-
Cash	204	52
Unrealized gain on futures and foreign currency forward contracts	105	301
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	3	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	72	142
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	80,244	58,116
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	346	66
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	282	401
Management fees payable	24	3
Accounts payable and accrued liabilities	8	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	660	470
Net assets attributable to holders of redeemable units	79,584	57,646

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Hedged Units	42,952	37,515	28.63	26.80	1,500,000	1,400,000
Non-Hedged						
Units	36,632	20,131	28.18	25.16	1,300,000	800,000

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	1,581	1,434
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	499	(668)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	6,138	11,653
Total net gain (loss) on investments and derivatives	8,218	12,419
Other income		
Foreign exchange gain (loss) on cash	(100)	4
Securities lending revenue (Note 6)	-	-
Fees rebate	13	-
Miscellaneous foreign income	-	-
Other income	5	-
Total other income	(82)	4
Total income	8,136	12,423
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	336	295
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	1	4
Commissions and other portfolio transaction costs	136	65
Securities borrowing fees (Note 2)	-	-
Interest expense	3	-
Withholding taxes	273	133
Harmonized sales tax	32	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	781	497
Expenses absorbed by the Manager (Note 5)	-	(4)
Increase (decrease) in net assets attributable to holders of redeemable units	7,355	11,930

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Hedged Units	3,328	9,044	2.41	6.46	1,380,055	1,400,000
Non-Hedged						
Units	4,027	2,886	3.81	4.37	1,056,831	661,096

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	37,515	29,145	20,131	10,429	57,646	39,574
Increase (decrease) in net assets attributable to holders of redeemable units	3,328	9,044	4,027	2,886	7,355	11,930
Distributions to holders of redeemable units						
From net investment income	(507)	(676)	(494)	(319)	(1,001)	(995)
From net realized gains	-	-	-	-	-	-
Return of capital	(2)	-	-	-	(2)	-
Total distributions to holders of redeemable units	(509)	(676)	(494)	(319)	(1,003)	(995)
Redeemable unit transactions						
Proceeds from redeemable units issued	5,304	2	12,968	7,135	18,272	7,137
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-
Redemption of redeemable units	(2,686)	-	-	-	(2,686)	-
Net increase (decrease) from redeemable unit transactions	2,618	2	12,968	7,135	15,586	7,137
Net increase (decrease) in net assets attributable to holders of redeemable units	5,437	8,370	16,501	9,702	21,938	18,072
Net assets attributable to holders of redeemable units at the end of year	42,952	37,515	36,632	20,131	79,584	57,646

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	7,355	11,930
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(499)	668
Unrealized foreign exchange (gain) loss on cash	(2)	8
Commissions and other portfolio transaction costs	136	65
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(6,138)	(11,653)
Proceeds from sale and maturity of investments and derivatives	49,533	30,920
Purchase of investments and derivatives	(64,795)	(33,434)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	70	(27)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	22	(15)
Amortization interest earned	-	-
Change in other accounts receivable and payable	5	-
Net cash from (used in) operating activities	(14,313)	(1,538)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(1,123)	(1,071)
Proceeds from issuance of redeemable units	18,272	2,535
Amounts paid on redemption of redeemable units	(2,686)	-
Net cash from (used in) financing activities	14,463	1,464
Unrealized foreign exchange gain (loss) on cash	2	(8)
Net increase (decrease) in cash	150	(74)
Cash (bank overdraft), beginning of year	52	134
Cash (bank overdraft), end of year	204	52
Supplementary Information:		
Dividends received, net of withholding tax*	1,378	1,273
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	(3)	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Australia					
AUD	254	Appen Ltd.	6,874	6,165	
AUD	760	ARB Corp. Ltd.	17,010	23,012	
AUD	27,690	Beach Energy Ltd.	44,227	49,135	
AUD	108,953	BHP Group Ltd.	3,571,031	4,544,666	
AUD	3,591	Bluescope Steel Ltd.	39,550	61,709	
AUD	30,912	Brambles Ltd.	300,464	322,124	
AUD	1,598	Breville Group Ltd.	40,886	40,170	
AUD	10,165	Charter Hall Group	129,206	146,997	
AUD	2,217	Codan Ltd.	25,636	24,367	
AUD	2,493	CSL Ltd.	509,317	694,024	
AUD	894	Domino's Pizza Enterprises Ltd.	47,364	76,181	
AUD	1,806	Elders Ltd.	19,350	17,506	
AUD	35,903	Evolution Mining Ltd.	198,225	176,125	
AUD	22,600	Goodman Group	419,467	420,136	
AUD	3,260	JB Hi-Fi Ltd.	150,406	155,820	
AUD	723	Kogan.com Ltd.	15,036	13,505	
AUD	5,714	Mineral Resources Ltd.	138,620	210,369	
AUD	1,498	Netwealth Group Ltd.	24,685	23,474	
AUD	11,368	NIB Holdings Ltd.	69,063	66,719	
AUD	6,070	Northern Star Resources Ltd.	61,217	75,725	
AUD	212	Pro Medicus Ltd.	6,825	7,119	
AUD	5,904	Ramelius Resources Ltd.	11,438	9,780	
AUD	14,074	Regis Resources Ltd.	59,651	51,746	
AUD	17,568	Rio Tinto Ltd.	1,547,168	1,965,934	
AUD	15,560	St. Barbara Ltd.	41,468	36,100	
AUD	3,275	Technology One Ltd.	21,687	26,401	
AUD	271	Wisetech Global Ltd.	7,983	8,192	
			7,523,854	9,253,201	11.63
Belgium					
EUR	172	Fagron NV	5,173	5,094	
EUR	626	Melexis NV	65,525	77,967	
			70,698	83,061	0.10
China					
HKD	114,389	CSPC Pharmaceutical Group Ltd.	171,344	149,042	0.19
Denmark					
DKK	239	Ambu AS	9,081	13,173	
DKK	2,029	Coloplast AS, Class 'B'	306,467	394,997	
DKK	442	DSV Panalpina AS	58,108	94,414	
DKK	258	GN Store Nord AS	17,770	26,323	
DKK	2,525	H. Lundbeck AS	94,274	110,410	
DKK	21,267	Novo Nordisk AS, Series 'B'	1,545,907	1,900,176	
DKK	2,409	Novozymes AS, Class 'B'	157,434	176,319	
DKK	3,513	Orsted AS	460,299	914,829	
DKK	732	Royal Unibrew A/S	70,035	108,318	
DKK	299	SimCorp AS	32,814	56,699	
DKK	1,172	Vestas Wind Systems AS	158,989	353,309	
			2,911,178	4,148,967	5.21
Finland					
EUR	8,423	Kone OYJ, Class 'B'	705,161	872,606	
EUR	11,054	Neste Oil OYJ	490,414	1,019,386	
EUR	2,379	Orion OYJ, Class 'B'	145,233	139,176	
EUR	132	Revenio Group OYJ	8,020	10,350	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Finland (cont'd)					
EUR	750	Tokmanni Group Corp.	16,601	18,986	
EUR	1,861	Uponor OYJ	43,951	52,681	
EUR	4,520	Valmet Corp.	148,494	164,590	
			1,557,874	2,277,775	2.86
France					
EUR	98	BioMerieux	20,076	17,629	
EUR	1,144	Gaztransport Et Technigaz SA	146,330	141,235	
EUR	455	Hermes International	417,854	623,861	
EUR	4,586	LVMH Moet Hennessy-Louis Vuitton SA	3,114,860	3,652,255	
EUR	54	Sartorius Stedim Biotech	14,145	24,512	
EUR	267	Trigano SA	40,956	60,266	
EUR	3,404	Verallia	127,053	154,144	
			3,881,274	4,673,902	5.87
Germany					
EUR	264	Bechtle AG	41,577	73,416	
EUR	428	CANCOM AG	29,596	30,263	
EUR	292	Carl Zeiss Meditec AG	51,811	49,568	
EUR	206	CompuGroup Medical SE & Co. KGaA	26,029	25,240	
EUR	590	Dermapharm Holding SE	32,185	52,386	
EUR	126	Eckert & Ziegler AG	8,067	8,807	
EUR	1,552	Fuchs Petrolub AG	87,918	91,569	
EUR	10,772	Infineon Technologies AG	280,129	527,083	
EUR	2,211	Knorr-Bremse AG	354,342	384,907	
EUR	426	Nemetschek AG	28,824	40,109	
EUR	15,909	SAP AG	2,754,942	2,658,948	
EUR	12,248	Siemens Healthineers AG	713,391	801,491	
EUR	45	STRATEC Biomedical AG	9,106	8,614	
EUR	878	Symrise AG	149,410	148,359	
EUR	531	VERBIO Vereinigte BioEnergie AG	17,859	25,411	
			4,585,186	4,926,171	6.19
Hong Kong					
HKD	153,763	China Overseas Grand Oceans Group Ltd.	123,353	105,099	
HKD	443,756	China Overseas Land & Investment Ltd.	1,787,060	1,229,289	
HKD	5,712	China Tobacco International (HK) Co. Ltd.	14,416	13,946	
HKD	17,004	Hong Kong Exchanges & Clearing Ltd.	1,095,513	1,187,386	
HKD	14,990	Techtronic Industries Co. Ltd.	154,366	272,401	
HKD	8,238	Vitasoy International Holdings Ltd.	42,227	40,877	
			3,216,935	2,848,998	3.58
Israel					
ILS	1,239	Matrix IT Ltd.	38,754	35,736	
ILS	1,236	Maytronics Ltd.	26,108	23,678	
ILS	1,383	Strauss Group Ltd.	53,128	52,889	
			117,990	112,303	0.14
Italy					
EUR	577	Carel Industries SPA	16,484	17,251	
EUR	5,385	Davide Campari-Milano NV	76,510	78,401	
EUR	159	DiaSorin	25,922	42,159	
EUR	1,091	Ferrari NV	210,664	320,828	
EUR	648	Interpump Group SPA	27,012	40,748	
EUR	2,513	Recordati Industria Chimica e Farmaceutica SPA	143,342	177,570	
EUR	160	Reply SPA	16,654	23,769	
EUR	2,286	Zignago Vetro SPA	45,615	48,748	
			562,203	749,474	0.94

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Japan					
JPY	1,524	ABC-Mart Inc.	109,528	107,944	
JPY	1,710	Advantest Corp.	82,202	163,108	
JPY	221	Ariake Japan Co. Ltd.	19,318	20,235	
JPY	995	Asahi Holdings Inc.	45,609	44,998	
JPY	318	ASAHI INTECC Co. Ltd.	10,102	14,774	
JPY	23,895	Astellas Pharma Inc.	503,110	469,998	
JPY	2,176	Bandai Namco Holdings Inc.	155,762	239,671	
JPY	56	Baycurrent Consulting Inc.	11,138	12,500	
JPY	888	Benefit One Inc.	21,324	33,421	
JPY	16,773	Bridgestone Corp.	725,639	700,393	
JPY	607	Capcom Co. Ltd.	44,444	50,184	
JPY	10,111	Chugai Pharmaceutical Co. Ltd.	358,983	686,585	
JPY	75	COSMOS Pharmaceutical Corp.	16,839	15,437	
JPY	470	CREATE SD HOLDINGS Co. Ltd.	21,070	22,473	
JPY	376	CyberAgent Inc.	31,048	32,988	
JPY	524	Daifuku Co. Ltd.	47,815	82,505	
JPY	1,421	Daikin Industries Ltd.	378,327	401,892	
JPY	270	Daiwabo Holdings Co. Ltd.	22,538	30,585	
JPY	57	Digital Arts Inc.	6,916	6,682	
JPY	869	DIP Corp.	22,671	29,521	
JPY	343	Disco Corp.	91,841	147,079	
JPY	857	DTS Corp.	23,839	22,482	
JPY	2,527	Eisai Co. Ltd.	331,956	229,875	
JPY	338	ELECOM Co. Ltd.	14,124	22,230	
JPY	941	en-japan Inc.	44,486	35,880	
JPY	784	FANCL Corp.	36,442	39,809	
JPY	412	Fast Retailing Co. Ltd.	335,502	470,109	
JPY	593	Funai Soken Holdings Inc.	17,882	18,447	
JPY	270	FUSO CHEMICAL Co. Ltd.	11,268	12,377	
JPY	27	GMCO Cloud K.K.	3,960	2,949	
JPY	145	GMCO Payment Gateway Inc.	17,499	24,763	
JPY	213	GOLDWIN Inc.	21,366	17,899	
JPY	659	GungHo Online Entertainment	21,107	18,768	
JPY	474	Hikari Tsushin Inc.	113,733	141,428	
JPY	533	Horiba Ltd.	35,822	39,791	
JPY	1,191	Hoya Corp.	112,829	209,718	
JPY	267	INFOCOM Corp.	8,542	11,169	
JPY	654	Infomart Corp.	7,881	7,941	
JPY	65	IR Japan Holdings Ltd.	10,307	13,218	
JPY	216	Japan Elevator Service Holding Co. Ltd.	5,916	6,994	
JPY	849	Japan Lifeline Co. Ltd.	20,871	17,045	
JPY	657	Japan Material Co. Ltd.	13,530	11,463	
JPY	47	JIN Co. Ltd.	3,638	3,932	
JPY	55	Justsystems Corp.	4,999	4,866	
JPY	1,803	Kakaku.com Inc.	50,464	62,963	
JPY	740	Kaken Pharmaceutical Co. Ltd.	52,004	36,388	
JPY	533	Kanematsu Electronics Ltd.	30,446	27,295	
JPY	5,125	Kao Corp.	529,460	504,026	
JPY	431	KATITAS Co. Ltd.	17,288	17,684	
JPY	591	Keyence Corp.	262,775	422,976	
JPY	575	KOBE BUSSAN Co. Ltd.	16,736	22,563	
JPY	862	Koito Manufacturing Co. Ltd.	57,912	74,670	
JPY	467	KOSE Corp.	91,128	101,421	
JPY	149	Kotobuki Spirits Co. Ltd.	9,736	9,855	
JPY	44	Kusuri no Aoki Holdings Co. Ltd.	4,829	4,881	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		Japan (cont'd)			
JPY	1,498	KYUDENKO Corp.	56,210	61,554	
JPY	267	Lasertec Corp.	15,297	39,898	
JPY	365	M3 Inc.	14,876	43,882	
JPY	393	MANI INC.	12,005	13,617	
JPY	384	Maruwa Unyu Kikan Co. Ltd.	6,911	10,429	
JPY	522	McDonald's Holdings Co. (Japan) Ltd.	33,764	32,206	
JPY	603	Meitec Corp.	37,832	39,883	
JPY	201	Milbon Co. Ltd.	14,225	16,295	
JPY	3,661	MinebeaMitsumi Inc.	92,652	92,519	
JPY	695	MISUMI Group Inc.	28,009	29,030	
JPY	417	Monotaro Co. Ltd.	15,284	27,014	
JPY	5,702	Murata Manufacturing Co. Ltd.	409,371	655,758	
JPY	912	Nexon Co. Ltd.	33,716	35,787	
JPY	3,889	NGK Spark Plug Co. Ltd.	89,239	84,604	
JPY	1,028	NIFCO INC.	41,137	51,311	
JPY	465	Nihon M&A Center Inc.	21,194	39,592	
JPY	1,569	Nihon Unisys Ltd.	63,503	78,218	
JPY	378	Nippon Shinyaku Co. Ltd.	37,634	31,578	
JPY	1,459	Nissan Chemical Corp.	92,804	116,302	
JPY	352	Nitori Holdings Co. Ltd.	98,361	93,907	
JPY	413	Nojima Corp.	15,794	14,417	
JPY	4,378	Nomura Research Institute Ltd.	182,936	199,614	
JPY	1,003	NSD Co. Ltd.	24,592	27,526	
JPY	522	OBIC Co. Ltd.	93,733	133,527	
JPY	321	Okuma Corp.	21,578	22,855	
JPY	3,118	Olympus Corp.	84,646	86,818	
JPY	1,074	Oracle Corp. Japan	128,545	178,249	
JPY	2,565	OTSUKA Corp.	165,465	172,498	
JPY	1,688	OUTSOURCING Inc.	18,922	28,765	
JPY	2,462	Pan Pacific International Holdings Corp.	71,311	72,548	
JPY	1,070	Pigeon Corp.	59,927	56,180	
JPY	438	PILOT Corp.	22,603	15,652	
JPY	604	Prestige International Inc.	6,881	6,797	
JPY	5,925	Recruit Holdings Co. Ltd.	263,476	315,917	
JPY	1,730	Ryohin Keikaku Co. Ltd.	45,544	44,936	
JPY	157	Sakai Moving Service Co. Ltd.	9,581	10,113	
JPY	4,009	Sanwa Shutter Corp.	63,480	59,462	
JPY	154	SCREEN Holdings Co. Ltd.	11,263	14,442	
JPY	1,577	SCSK Corp.	106,191	114,811	
JPY	646	Seria Co. Ltd.	28,703	30,211	
JPY	3,212	SG Holdings Co. Ltd.	106,146	111,453	
JPY	1,638	Shimadzu Corp.	63,986	81,051	
JPY	3,061	Shionogi & Co.	229,147	212,842	
JPY	147	SMS Co. Ltd.	4,028	7,165	
JPY	202,457	SoftBank Corp.	3,133,058	3,230,217	
JPY	651	Solasto Corp.	11,297	12,837	
JPY	4,613	Sony Corp.	536,031	585,448	
JPY	722	STARTS Corporation Inc.	23,432	25,534	
JPY	1,945	Sumitomo Forestry Co.	41,549	51,697	
JPY	1,231	SUNDRUG Co. Ltd.	62,385	62,583	
JPY	360	Sushiro Global Holdings Ltd.	13,205	17,547	
JPY	661	Sysmex Corp.	69,264	101,140	
JPY	733	Systema Corp.	12,277	19,564	
JPY	594	Taiyo Yuden Co. Ltd.	28,958	35,439	
JPY	477	TechnoPro Holdings Inc.	32,861	50,325	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Japan (cont'd)					
JPY	2,410	Terumo Corp.	121,527	128,232	
JPY	1,289	T-GAIA Corp.	31,456	30,778	
JPY	245	TOEI ANIMATION Co. Ltd.	14,047	24,458	
JPY	1,135	Tokuyama Corp.	36,368	32,451	
JPY	2,184	Tokyo Electron Ltd.	592,051	1,034,866	
JPY	546	TOKYO SEIMITSU Co. Ltd.	25,313	32,676	
JPY	2,270	Trend Micro Inc.	161,960	166,384	
JPY	2,228	Uni-Charm Corp.	144,059	134,494	
JPY	5,528	USS Co. Ltd.	140,245	142,293	
JPY	201	ValueCommerce Co. Ltd.	8,355	7,912	
JPY	1,018	Wacom Co. Ltd.	10,075	10,866	
JPY	265	WORKMAN Co. Ltd.	24,067	28,776	
JPY	1,513	Yamaha Corp.	96,640	113,326	
JPY	1,467	YASKAWA Electric Corp.	77,764	92,864	
JPY	2,258	ZOZO Inc.	73,944	71,022	
			13,631,191	15,835,810	19.91
Mexico					
GBP	5,256	Fresnillo PLC	80,689	103,386	0.13
Netherlands					
EUR	992	ASM International NV	138,267	278,262	
EUR	2,499	ASML Holding NV	818,242	1,548,635	
EUR	1,765	BE Semiconductor Industries NV	102,892	136,409	
EUR	953	Euronext NV	105,918	133,921	
EUR	356	IMCD Group NV	58,854	57,852	
EUR	3,738	Wolters Kluwer NV	378,454	402,399	
			1,602,627	2,557,478	3.21
Norway					
NOK	1,401	Borregaard ASA	19,699	29,560	
NOK	3,142	Fjordkraft Holding ASA	35,895	39,132	
			55,594	68,692	0.09
Portugal					
EUR	2,770	Corticeira Amorim SGPS SA	41,744	50,087	
EUR	7,014	Jeronimo Martins SGPS SA	153,356	151,100	
			195,100	201,187	0.25
Singapore					
SGD	7,483	Riverstone Holdings Ltd.	13,191	8,007	
SGD	36,528	Sheng Siong Group Ltd.	42,531	54,577	
SGD	27,479	Singapore Exchange Ltd.	241,202	245,811	
			296,924	308,395	0.39
Spain					
EUR	8,287	Faes Farma SA	45,058	45,083	
EUR	3,661	Grifols SA	141,636	136,278	
EUR	102,309	Prosegur Cash SA	187,800	127,584	
EUR	30,585	Prosegur Compania de Seguridad SA, Registered	93,333	116,234	
			467,827	425,179	0.53
Sweden					
SEK	1,946	AddTech AB, 'B' Shares	18,416	32,905	
SEK	10,661	Atlas Copco AB, Class 'A'	666,790	696,425	
SEK	5,711	Atlas Copco AB, Class 'B'	265,240	326,291	
SEK	5,624	Axfood AB	177,436	167,334	
SEK	1,180	Beijer Ref AB	37,238	68,901	
SEK	80	BioGaia AB, Series 'B'	6,014	6,664	
SEK	3,589	Elektro AB, Class 'B'	57,858	61,494	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Sweden (cont'd)					
SEK	5,171	Epiroc Aktiebolag AB, Class 'B'	85,950	111,502	
SEK	4,697	EQT AB	131,722	153,305	
SEK	11,064	Essity AB, Class 'B'	441,425	453,972	
SEK	901	Evolution Gaming Group AB	34,882	116,681	
SEK	440	Instalco AB	14,729	17,132	
SEK	1,780	Lagercrantz Group AB, Class 'B'	17,308	20,986	
SEK	538	Lifco AB	34,522	65,849	
SEK	379	Lindab International AB	9,021	10,018	
SEK	785	Mycronic AB	15,285	29,884	
SEK	288	Paradox Interactive AB	7,877	11,437	
SEK	1,763	SWECO AB, Class 'B'	25,321	41,297	
SEK	311	Trox Group AB	7,642	9,273	
			2,054,676	2,401,350	3.02
Switzerland					
CHF	152	ALSO Holding AG	49,582	55,425	
CHF	180	Bucher Industries AG, Registered	98,792	105,223	
GBP	53,998	Ferrexpo PLC	195,271	265,749	
CHF	599	Geberit AG, Registered	485,974	478,448	
CHF	113	Givaudan SA, Registered	477,020	607,476	
CHF	168	Kardex AG	42,853	46,877	
CHF	1,973	Kuehne + Nagel International AG, Registered	416,794	570,995	
CHF	1,332	Logitech International SA, Registered	84,190	164,945	
CHF	614	Partners Group Holding AG	651,276	920,330	
CHF	6,961	Roche Holding AG Genusscheine	3,207,032	3,100,072	
CHF	2,734	Roche Holding AG-BR	1,099,911	1,221,524	
CHF	519	Schindler Holding AG	159,812	178,476	
CHF	598	SFS Group AG	69,839	90,497	
CHF	1,094	Sika AG, Registered	382,251	381,255	
CHF	1,204	SoftwareONE Holding AG	40,702	45,464	
EUR	4,615	STMicroelectronics NV	205,222	219,773	
CHF	33	Tecan Group AG	21,217	20,632	
CHF	461	Temenos Group AG, Registered	78,094	82,156	
			7,765,832	8,555,317	10.75
U.K.					
GBP	3,590	AJ Bell PLC	26,355	27,102	
GBP	25,538	Ashmore Group PLC	185,642	191,773	
GBP	5,112	Ashtead Group PLC	204,430	306,069	
GBP	135	Avon Rubber PLC	9,786	7,441	
GBP	5,320	Berkeley Group Holdings PLC	394,255	439,334	
GBP	4,296	Bodycote PLC	50,221	55,774	
GBP	5,412	Bunzl PLC	236,111	230,252	
GBP	10,160	CMC Markets PLC	58,863	69,182	
GBP	739	Cranswick PLC	43,613	45,301	
GBP	1,451	Croda International PLC	131,858	166,675	
GBP	1,529	FDM Group Holdings PLC	26,803	29,929	
GBP	612	Fevertree Drinks PLC	25,843	26,933	
GBP	368	Games Workshop Group PLC	30,077	71,777	
GBP	459	Gamma Communications PLC	10,086	13,149	
GBP	131,020	GlaxoSmithKline PLC	3,159,256	3,062,049	
GBP	1,988	Halma PLC	72,590	84,787	
GBP	14,294	Hargreaves Lansdown PLC	392,041	379,617	
GBP	1,127	Hilton Food Group PLC	22,176	21,864	
GBP	5,285	HomeServe PLC	99,658	94,339	
GBP	6,990	IMI PLC	130,754	141,816	
GBP	2,268	Intertek Group PLC	218,955	223,080	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
U.K. (cont'd)					
GBP	4,661	James Halstead PLC	35,306	39,611	
EUR	7,087	Linde PLC	2,330,725	2,353,062	
GBP	19,540	Moneysupermarket.com Group PLC	94,637	88,679	
GBP	44,074	RELX PLC	1,280,041	1,375,827	
GBP	54,388	Rio Tinto PLC	4,256,536	5,180,987	
GBP	8,898	Rotork PLC	49,007	49,277	
GBP	3,214	RWS Holdings PLC	32,581	30,001	
GBP	10,515	Smith & Nephew PLC	254,157	276,508	
GBP	548	Spirax-Sarco Engineering PLC	76,113	107,793	
GBP	7,070	Spirent Communications PLC	35,650	32,505	
GBP	64,819	Unilever PLC	4,993,725	4,957,774	
			18,967,851	20,180,267	25.36
United Arab Emirates					
GBP	698	NMC Health PLC	39,860	-	0.00
Total Equities			69,756,707	79,859,955	100.35
Adjustment for transaction costs			(115,350)		
Total Investments			69,641,357	79,859,955	100.35
Total unrealized gain on forward foreign currency contract(s)				104,556	0.13
Total unrealized loss on forward foreign currency contract(s)				(345,744)	(0.43)
Other Net Assets (Liabilities)				(33,910)	(0.05)
Net Assets Attributable to Holders of Redeemable Units				79,584,857	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency		Currency		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
Citibank N.A., New York	A-1	January 8, 2021	CAD	11,174,259	EUR	7,190,000	1.55	(34,242)
Citibank N.A., New York	A-1	January 8, 2021	CAD	7,915,946	GBP	4,575,000	1.73	(51,489)
Citibank N.A., New York	A-1	January 8, 2021	CAD	1,949,044	GBP	1,155,000	1.69	(62,407)
Citibank N.A., New York	A-1	January 8, 2021	EUR	970,000	CAD	1,500,970	0.65	11,163
HSBC Bank, Toronto	A-1	January 8, 2021	HKD	655,000	CAD	107,434	6.10	187
HSBC Bank, Toronto	A-1	January 8, 2021	NOK	10,000	CAD	1,452	6.89	36
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	4,461,590	AUD	4,675,000	0.95	(134,420)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	4,214,851	CHF	2,940,000	1.43	(22,810)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	2,135,450	DKK	10,230,000	0.21	(7,028)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	35,111	NOK	240,000	0.15	(600)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	1,263,651	SEK	8,305,000	0.15	(24,726)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	159,741	SGD	165,000	0.97	691
Morgan Stanley & Co. International PLC	A-1	January 8, 2021	CAD	1,650,122	HKD	9,875,000	0.17	27,607
Morgan Stanley & Co. International PLC	A-1	January 8, 2021	CAD	58,824	ILS	150,000	0.39	(697)
Royal Bank of Canada	A-1+	January 8, 2021	CAD	282,772	AUD	295,000	0.96	(7,243)
Royal Bank of Canada	A-1+	January 8, 2021	CAD	117,959	DKK	560,000	0.21	678
Royal Bank of Canada	A-1+	January 8, 2021	CAD	83,185	HKD	505,000	0.16	211
Royal Bank of Canada	A-1+	January 8, 2021	CAD	8,426,549	JPY	677,685,000	0.01	63,983
Royal Bank of Canada	A-1+	January 8, 2021	CAD	2,968	NOK	20,000	0.15	(7)
Royal Bank of Canada	A-1+	January 8, 2021	CAD	9,565	SGD	10,000	0.96	(75)
								(241,188)

*Credit rating provided by S&P Global Ratings.

CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	105	(20)	-	85
Derivative assets - Swaps and swaptions	-	-	-	-
Total	105	(20)	-	85
Derivative liabilities - Foreign currency forward contracts	(346)	20	-	(326)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(346)	20	-	(326)

as at December 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	301	(65)	-	236
Derivative assets - Swaps and swaptions	-	-	-	-
Total	301	(65)	-	236
Derivative liabilities - Foreign currency forward contracts	66	(65)	-	1
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	66	(65)	-	1

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	123	n/a
Soft dollar commissions [†]	7	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	1,400,000	1,400,000	800,000	500,000
Redeemable units issued for cash	200,000	-	500,000	300,000
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	(100,000)	-	-	-
Number of redeemable units at the end of year	1,500,000	1,400,000	1,300,000	800,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Hedged Units	0.580
Non-Hedged Units	0.480

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	-	-
Collateral (non-cash)	-	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	626
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
United Kingdom	22.2
Japan	19.3
Germany	8.3
Switzerland	7.0
Denmark	6.4
Spain	6.3
France	6.1
Australia	3.7
Netherlands	3.6
Norway	3.1
Sweden	3.0
Finland	2.8
China	2.6
Italy	1.6
Hong Kong	1.2
Singapore	0.8
Belgium	0.4
Ireland	0.4
New Zealand	0.4
Portugal	0.4
Unrealized gain on forward foreign currency contract(s)	0.4
Israel	0.3
Kazakhstan	0.1
Austria	0.0
Right(s)	0.0
Other Assets less Liabilities	(0.4)
Total	100.0

Credit Risk

As at December 31, 2020 and 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in foreign equities and therefore was sensitive to changes in general economic conditions across the world.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index	7,940,598

as at December 31, 2019

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index	5,762,102

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

Hedged Units

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	9,969	(9,696)	273	0.6
Japanese Yen	8,560	(8,363)	197	0.5
Australian Dollar	4,999	(4,886)	113	0.3
Swiss Franc	4,357	(4,238)	119	0.3
Danish Krone	2,241	(2,260)	(19)	0.0
Hong Kong Dollar	1,619	(1,598)	21	0.0
Israeli Shekel	63	(60)	3	0.0
New Zealand Dollar	2	-	2	0.0
Norwegian Krone	37	(37)	-	0.0
Singapore Dollar	168	(169)	(1)	0.0
Swedish Krona	1,298	(1,288)	10	0.0
U.S. Dollar	5	-	5	0.0
British Pound	9,846	(9,979)	(133)	(0.3)
Total	43,164	(42,574)	590	1.4

~Includes monetary and non-monetary instruments, if any.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Index ETF

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

Hedged Units (cont'd)

as at December 31, 2019~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
British Pound	6,992	(6,950)	42	0.1
Euro	12,619	(12,584)	35	0.1
Swiss Franc	2,663	(2,631)	32	0.1
Danish Krone	2,422	(2,413)	9	0.0
Israeli Shekel	116	(114)	2	0.0
Singapore Dollar	286	(285)	1	0.0
Hong Kong Dollar	1,446	(1,449)	(3)	0.0
New Zealand Dollar	152	(156)	(4)	0.0
Norwegian Krone	1,144	(1,150)	(6)	0.0
Swedish Krona	1,132	(1,146)	(14)	0.0
Japanese Yen	7,263	(7,294)	(31)	(0.1)
Australian Dollar	1,389	(1,438)	(49)	(0.1)
Total	37,624	(37,610)	14	0.1

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Hedged Units would have decreased or increased, respectively, by approximately \$59,000 (December 31, 2019 - \$1,000). In practice, the actual results may differ from this analysis and the difference may be material.

Non-Hedged Units

as at December 31, 2020~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	8,502	-	8,502	23.2
British Pound	8,397	-	8,397	22.9
Japanese Yen	7,300	-	7,300	19.9
Australian Dollar	4,263	-	4,263	11.6
Swiss Franc	3,716	-	3,716	10.1
Danish Krone	1,911	-	1,911	5.2
Hong Kong Dollar	1,381	-	1,381	3.8
Swedish Krona	1,107	-	1,107	3.0
Singapore Dollar	143	-	143	0.4
Israeli Shekel	53	-	53	0.1
Norwegian Krone	32	-	32	0.1
New Zealand Dollar	2	-	2	0.0
U.S. Dollar	5	-	5	0.0
Total	36,812	-	36,812	100.3

The accompanying notes are an integral part of these financial statements.

Currency Risk (cont'd)

Non-Hedged Units (cont'd)

as at December 31, 2019~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	6,772	-	6,772	33.6
Japanese Yen	3,897	-	3,897	19.4
British Pound	3,753	-	3,753	18.6
Swiss Franc	1,429	-	1,429	7.1
Danish Krone	1,300	-	1,300	6.5
Hong Kong Dollar	775	-	775	3.8
Australian Dollar	746	-	746	3.7
Norwegian Krone	614	-	614	3.1
Swedish Krona	608	-	608	3.0
Singapore Dollar	153	-	153	0.8
New Zealand Dollar	82	-	82	0.4
Israeli Shekel	62	-	62	0.3
Total	20,191	-	20,191	100.3

~Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Non-Hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Non-Hedged Units would have decreased or increased, respectively, by approximately \$3,681,000 (December 31, 2019 - \$2,019,000). In practice, the actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	79,860	-	-	79,860
Derivatives, net	-	(241)	-	(241)
Total	79,860	(241)	-	79,619

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	57,620	-	-	57,620
Rights	-	1	-	1
Derivatives, net	-	235	-	235
Total	57,620	236	-	57,856

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	30,182	23,003
Investments pledged as collateral	-	-
Cash	147	20
Unrealized gain on futures and foreign currency forward contracts	51	118
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	26	60
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	-
Receivable for unit subscriptions	-	-
	30,406	23,201
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	135	37
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	91	158
Management fees payable	16	5
Accounts payable and accrued liabilities	15	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	257	200
Net assets attributable to holders of redeemable units	30,149	23,001

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Variably Hedged						
Units	30,149	23,001	27.41	25.56	1,100,000	900,000

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	527	573
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	316	(1,640)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	1,692	5,659
Total net gain (loss) on investments and derivatives	2,535	4,592
Other income		
Foreign exchange gain (loss) on cash	(6)	(41)
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	5	-
Total other income	(1)	(41)
Total income	2,534	4,551
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	134	134
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	-	1
Commissions and other portfolio transaction costs	62	39
Securities borrowing fees (Note 2)	-	-
Interest expense	2	-
Withholding taxes	99	56
Harmonized sales tax	18	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	315	230
Expenses absorbed by the Manager (Note 5)	-	(1)
Increase (decrease) in net assets attributable to holders of redeemable units	2,219	4,322

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Variably Hedged						
Units	2,219	4,322	2.59	5.28	855,738	818,082

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Variably Hedged Units	
	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	23,001	24,407
Increase (decrease) in net assets attributable to holders of redeemable units	2,219	4,322
Distributions to holders of redeemable units		
From net investment income	(303)	(535)
From net realized gains	-	-
Return of capital	(1)	-
Total distributions to holders of redeemable units	(304)	(535)
Redeemable unit transactions		
Proceeds from redeemable units issued	7,802	11,425
Reinvestment of distributions to holders of redeemable units	-	141
Redemption of redeemable units	(2,569)	(16,759)
Net increase (decrease) from redeemable unit transactions	5,233	(5,193)
Net increase (decrease) in net assets attributable to holders of redeemable units	7,148	(1,406)
Net assets attributable to holders of redeemable units at the end of year	30,149	23,001

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	2,219	4,322
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	(316)	1,640
Unrealized foreign exchange (gain) loss on cash	(1)	5
Commissions and other portfolio transaction costs	62	39
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(1,692)	(5,659)
Proceeds from sale and maturity of investments and derivatives	19,397	22,105
Purchase of investments and derivatives	(24,464)	(20,057)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	34	3
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	10	(5)
Amortization interest earned	-	-
Change in other accounts receivable and payable	15	-
Net cash from (used in) operating activities	(4,736)	2,393
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(370)	(451)
Proceeds from issuance of redeemable units	7,801	6,849
Amounts paid on redemption of redeemable units	(2,569)	(8,849)
Net cash from (used in) financing activities	4,862	(2,451)
Unrealized foreign exchange gain (loss) on cash	1	(5)
Net increase (decrease) in cash	126	(58)
Cash (bank overdraft), beginning of year	20	83
Cash (bank overdraft), end of year	147	20
Supplementary Information:		
Dividends received, net of withholding tax*	462	520
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	(2)	(1)
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Australia					
AUD	96	Appen Ltd.	2,348	2,330	
AUD	287	ARB Corp. Ltd.	6,026	8,690	
AUD	10,465	Beach Energy Ltd.	16,268	18,570	
AUD	41,175	BHP Group Ltd.	1,367,678	1,717,499	
AUD	1,357	Bluescope Steel Ltd.	16,103	23,319	
AUD	11,682	Brambles Ltd.	116,001	121,734	
AUD	604	Breville Group Ltd.	15,381	15,183	
AUD	3,841	Charter Hall Group	48,736	55,545	
AUD	838	Codan Ltd.	9,456	9,210	
AUD	942	CSL Ltd.	204,222	262,243	
AUD	338	Domino's Pizza Enterprises Ltd.	18,432	28,802	
AUD	683	Elders Ltd.	7,307	6,620	
AUD	13,568	Evolution Mining Ltd.	78,960	66,559	
AUD	8,541	Goodman Group	158,415	158,778	
AUD	1,232	JB Hi-Fi Ltd.	56,691	58,886	
AUD	273	Kogan.com Ltd.	5,733	5,099	
AUD	2,160	Mineral Resources Ltd.	54,935	79,523	
AUD	566	Netwealth Group Ltd.	9,422	8,869	
AUD	4,296	NIB Holdings Ltd.	25,736	25,213	
AUD	2,294	Northern Star Resources Ltd.	23,623	28,618	
AUD	80	Pro Medicus Ltd.	2,556	2,687	
AUD	2,231	Ramelius Resources Ltd.	4,608	3,696	
AUD	5,319	Regis Resources Ltd.	22,483	19,557	
AUD	6,639	Rio Tinto Ltd.	593,888	742,932	
AUD	5,880	St. Barbara Ltd.	15,275	13,642	
AUD	1,238	Technology One Ltd.	8,285	9,980	
AUD	102	Wisetech Global Ltd.	3,033	3,083	
			2,891,601	3,496,867	11.60
Belgium					
EUR	65	Fagron NV	1,962	1,925	
EUR	236	Melexis NV	24,568	29,393	
			26,530	31,318	0.10
China					
HKD	43,230	CSPC Pharmaceutical Group Ltd.	60,181	56,326	0.19
Denmark					
DKK	90	Ambu AS	3,291	4,961	
DKK	767	Coloplast AS, Class 'B'	120,681	149,316	
DKK	167	DSV Panalpina AS	23,615	35,672	
DKK	97	GN Store Nord AS	6,837	9,897	
DKK	954	H. Lundbeck AS	35,643	41,715	
DKK	8,037	Novo Nordisk AS, Series 'B'	593,039	718,095	
DKK	911	Novozymes AS, Class 'B'	60,203	66,678	
DKK	1,328	Orsted AS	186,953	345,828	
DKK	277	Royal Unibrew A/S	30,098	40,989	
DKK	113	SimCorp AS	14,311	21,428	
DKK	443	Vestas Wind Systems AS	66,789	133,546	
			1,141,460	1,568,125	5.20
Finland					
EUR	3,183	Kone OYJ, Class 'B'	276,962	329,753	
EUR	4,178	Neste Oil OYJ	217,944	385,290	
EUR	899	Orion OYJ, Class 'B'	54,924	52,593	
EUR	50	Revenio Group OYJ	2,936	3,920	
EUR	283	Tokmanni Group Corp.	6,311	7,164	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Finland (cont'd)					
EUR	703	Uponor OYJ	16,827	19,900	
EUR	1,708	Valmet Corp.	55,994	62,194	
			631,898	860,814	2.86
France					
EUR	37	BioMerieux	7,576	6,656	
EUR	432	Gaztransport Et Technigaz SA	56,124	53,334	
EUR	172	Hermes International	163,959	235,833	
EUR	1,733	LVMH Moet Hennessy-Louis Vuitton SA	1,185,983	1,380,148	
EUR	21	Sartorius Stedim Biotech	6,135	9,532	
EUR	101	Trigano SA	15,683	22,797	
EUR	1,286	Verallia	49,735	58,234	
			1,485,195	1,766,534	5.85
Germany					
EUR	100	Bechtle AG	16,514	27,809	
EUR	162	CANCOM AG	10,157	11,455	
EUR	110	Carl Zeiss Meditec AG	19,483	18,673	
EUR	78	CompuGroup Medical SE & Co. KGaA	9,558	9,557	
EUR	223	Dermapharm Holding SE	12,784	19,800	
EUR	48	Eckert & Ziegler AG	3,049	3,355	
EUR	587	Fuchs Petrolub AG	32,168	34,633	
EUR	4,071	Infineon Technologies AG	115,589	199,197	
EUR	836	Knorr-Bremse AG	135,145	145,537	
EUR	161	Nemetschek AG	13,209	15,158	
EUR	6,012	SAP AG	1,038,017	1,004,815	
EUR	4,629	Siemens Healthineers AG	267,822	302,915	
EUR	17	STRATEC Biomedical AG	3,151	3,254	
EUR	332	Symrise AG	56,128	56,099	
EUR	201	VERBIO Vereinigte BioEnergie AG	7,091	9,619	
			1,739,865	1,861,876	6.17
Hong Kong					
HKD	58,110	China Overseas Grand Oceans Group Ltd.	48,987	39,719	
HKD	167,704	China Overseas Land & Investment Ltd.	651,441	464,572	
HKD	2,159	China Tobacco International (HK) Co. Ltd.	5,481	5,271	
HKD	6,426	Hong Kong Exchanges & Clearing Ltd.	413,240	448,726	
HKD	5,665	Techtronic Industries Co. Ltd.	65,882	102,945	
HKD	3,113	Vitasoy International Holdings Ltd.	16,631	15,447	
			1,201,662	1,076,680	3.58
Israel					
ILS	468	Matrix IT Ltd.	14,810	13,498	
ILS	467	Maytronics Ltd.	9,832	8,946	
ILS	522	Strauss Group Ltd.	20,004	19,962	
			44,646	42,406	0.14
Italy					
EUR	218	Carel Industries SPA	5,986	6,518	
EUR	2,035	Davide Campari-Milano NV	29,265	29,628	
EUR	60	DiaSorin	10,816	15,909	
EUR	412	Ferrari NV	82,370	121,156	
EUR	245	Interpump Group SPA	11,153	15,406	
EUR	950	Recordati Industria Chimica e Farmaceutica SPA	55,469	67,128	
EUR	61	Reply SPA	6,567	9,062	
EUR	864	Zignago Vetro SPA	18,025	18,424	
			219,651	283,231	0.94

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Japan					
JPY	576	ABC-Mart Inc.	42,225	40,798	
JPY	646	Advantest Corp.	34,255	61,619	
JPY	84	Ariake Japan Co. Ltd.	7,567	7,691	
JPY	376	Asahi Holdings Inc.	17,520	17,004	
JPY	120	Asahi Intecc Co. Ltd.	3,916	5,575	
JPY	9,030	Astellas Pharma Inc.	184,974	177,614	
JPY	822	Bandai Namco Holdings Inc.	63,878	90,538	
JPY	21	Baycurrent Consulting Inc.	4,279	4,688	
JPY	335	Benefit One Inc.	8,661	12,608	
JPY	6,339	Bridgestone Corp.	281,589	264,699	
JPY	229	Capcom Co. Ltd.	16,425	18,933	
JPY	3,821	Chugai Pharmaceutical Co. Ltd.	139,760	259,464	
JPY	28	COSMOS Pharmaceutical Corp.	6,402	5,763	
JPY	178	Create SD Holdings Co. Ltd.	8,121	8,511	
JPY	142	CyberAgent Inc.	11,393	12,458	
JPY	198	Daifuku Co. Ltd.	18,674	31,176	
JPY	537	Daikin Industries Ltd.	151,713	151,876	
JPY	102	Daiwabo Holdings Co. Ltd.	8,447	11,554	
JPY	22	Digital Arts Inc.	2,562	2,579	
JPY	328	DIP Corp.	8,782	11,142	
JPY	130	Disco Corp.	37,787	55,744	
JPY	324	DTS Corp.	9,252	8,500	
JPY	955	Eisai Co. Ltd.	120,618	86,874	
JPY	128	ELECOM Co. Ltd.	5,621	8,419	
JPY	355	en-japan Inc.	10,968	13,536	
JPY	296	FANCL Corp.	13,619	15,030	
JPY	156	Fast Retailing Co. Ltd.	132,476	178,002	
JPY	224	Funai Soken Holdings Inc.	6,718	6,968	
JPY	102	FUSO Chemical Co. Ltd.	4,305	4,676	
JPY	10	GMO Cloud K.K.	1,474	1,092	
JPY	55	GMO Payment Gateway Inc.	5,461	9,393	
JPY	81	GOLDWIN Inc.	7,542	6,807	
JPY	249	GungHo Online Entertainment	8,045	7,091	
JPY	179	Hikari Tsushin Inc.	47,510	53,408	
JPY	202	Horiba Ltd.	13,814	15,080	
JPY	450	Hoya Corp.	47,667	79,239	
JPY	101	INFOCOM Corp.	3,756	4,225	
JPY	247	Infomart Corp.	2,994	2,999	
JPY	25	IR Japan Holdings Ltd.	4,096	5,084	
JPY	82	Japan Elevator Service Holding Co. Ltd.	2,214	2,655	
JPY	321	Japan Lifeline Co. Ltd.	6,665	6,445	
JPY	248	Japan Material Co. Ltd.	5,183	4,327	
JPY	18	JIN Co. Ltd.	1,566	1,506	
JPY	21	Justsystems Corp.	1,957	1,858	
JPY	681	Kakaku.com Inc.	20,129	23,781	
JPY	279	Kaken Pharmaceutical Co. Ltd.	17,590	13,719	
JPY	201	Kanematsu Electronics Ltd.	11,351	10,293	
JPY	1,937	Kao Corp.	197,657	190,497	
JPY	163	KATITAS Co. Ltd.	6,561	6,688	
JPY	223	Keyence Corp.	104,555	159,600	
JPY	217	Kobe Bussan Co. Ltd.	5,415	8,515	
JPY	326	Koito Manufacturing Co. Ltd.	22,579	28,239	
JPY	176	KOSE Corp.	35,252	38,223	
JPY	56	Kotobuki Spirits Co. Ltd.	3,654	3,704	
JPY	17	Kusuri no Aoki Holdings Co. Ltd.	1,817	1,886	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		Japan (cont'd)			
JPY	566	KYUDENKO Corp.	21,524	23,257	
JPY	101	Lasertec Corp.	8,921	15,093	
JPY	138	M3 Inc.	7,155	16,591	
JPY	149	MANI INC.	4,568	5,163	
JPY	146	Maruwa Unyu Kikan Co. Ltd.	2,827	3,965	
JPY	197	McDonald's Holdings Co. (Japan) Ltd.	12,558	12,154	
JPY	228	Meitec Corp.	13,992	15,080	
JPY	76	Milbon Co. Ltd.	5,377	6,161	
JPY	1,384	MinebeaMitsumi Inc.	35,558	34,976	
JPY	263	MISUMI Group Inc.	10,778	10,985	
JPY	158	Monotaro Co. Ltd.	6,827	10,236	
JPY	2,155	Murata Manufacturing Co. Ltd.	162,371	247,836	
JPY	345	Nexon Co. Ltd.	13,030	13,538	
JPY	1,470	NGK Spark Plug Co. Ltd.	34,145	31,979	
JPY	388	NIFCO Inc.	15,912	19,366	
JPY	182	Nihon M&A Center Inc.	9,442	15,496	
JPY	593	Nihon Unisys Ltd.	24,400	29,562	
JPY	143	Nippon Shinyaku Co. Ltd.	13,885	11,946	
JPY	551	Nissan Chemical Corp.	35,509	43,922	
JPY	133	Nitori Holdings Co. Ltd.	37,196	35,482	
JPY	156	Nojima Corp.	5,978	5,446	
JPY	1,654	Nomura Research Institute Ltd.	68,790	75,414	
JPY	379	NSD Co. Ltd.	9,406	10,401	
JPY	197	OBIC Co. Ltd.	35,211	50,393	
JPY	121	Okuma Corp.	8,296	8,615	
JPY	1,178	Olympus Corp.	31,746	32,801	
JPY	406	Oracle Corp. Japan	46,384	67,383	
JPY	969	OTSUKA Corp.	62,215	65,166	
JPY	638	OUTSOURCING Inc.	9,826	10,872	
JPY	930	Pan Pacific International Holdings Corp.	27,084	27,404	
JPY	404	Pigeon Corp.	22,730	21,212	
JPY	166	PILOT Corp.	8,269	5,932	
JPY	228	Prestige International Inc.	2,637	2,566	
JPY	2,239	Recruit Holdings Co. Ltd.	104,182	119,382	
JPY	654	Ryohin Keikaku Co. Ltd.	17,730	16,988	
JPY	59	Sakai Moving Service Co. Ltd.	3,712	3,800	
JPY	1,515	Sanwa Shutter Corp.	24,123	22,471	
JPY	58	SCREEN Holdings Co. Ltd.	4,252	5,439	
JPY	596	SCSK Corp.	40,266	43,391	
JPY	244	Seria Co. Ltd.	11,778	11,411	
JPY	1,214	SG Holdings Co. Ltd.	40,774	42,124	
JPY	619	Shimadzu Corp.	24,787	30,629	
JPY	1,157	Shionogi & Co.	84,050	80,450	
JPY	56	SMS Co. Ltd.	1,949	2,730	
JPY	76,512	SoftBank Corp.	1,185,444	1,220,756	
JPY	246	Solasto Corp.	4,307	4,851	
JPY	1,743	Sony Corp.	201,555	221,209	
JPY	273	STARTS Corporation Inc.	8,904	9,655	
JPY	735	Sumitomo Forestry Co.	15,906	19,536	
JPY	465	SUNDRUG Co. Ltd.	24,388	23,640	
JPY	136	Sushiro Global Holdings Ltd.	5,062	6,629	
JPY	250	Sysmex Corp.	24,718	38,253	
JPY	277	Systema Corp.	5,219	7,393	
JPY	225	Taiyo Yuden Co. Ltd.	11,154	13,424	
JPY	180	TechnoPro Holdings Inc.	12,578	18,991	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Japan (cont'd)					
JPY	911	Terumo Corp.	47,501	48,473	
JPY	487	T-GAIA Corp.	11,654	11,628	
JPY	93	TOEI ANIMATION Co. Ltd.	6,508	9,284	
JPY	429	Tokuyama Corp.	13,414	12,265	
JPY	825	Tokyo Electron Ltd.	218,241	390,918	
JPY	206	TOKYO SEIMITSU Co. Ltd.	9,816	12,328	
JPY	858	Trend Micro Inc.	60,356	62,889	
JPY	842	Uni-Charm Corp.	55,158	50,828	
JPY	2,089	USS Co. Ltd.	51,748	53,772	
JPY	76	ValueCommerce Co. Ltd.	3,262	2,992	
JPY	385	Wacom Co. Ltd.	3,686	4,109	
JPY	100	WORKMAN Co. Ltd.	10,596	10,859	
JPY	572	Yamaha Corp.	38,174	42,844	
JPY	554	YASKAWA Electric Corp.	29,809	35,069	
JPY	853	ZOZO Inc.	25,485	26,830	
			5,205,804	5,985,026	19.84
Mexico					
GBP	1,987	Fresnillo PLC	32,106	39,085	0.13
Netherlands					
EUR	375	ASM International NV	51,630	105,190	
EUR	944	ASML Holding NV	313,724	584,999	
EUR	667	BE Semiconductor Industries NV	39,470	51,549	
EUR	360	Euronext NV	41,197	50,589	
EUR	135	IMCD Group NV	22,418	21,938	
EUR	1,413	Wolters Kluwer NV	144,714	152,111	
			613,153	966,376	3.21
Norway					
NOK	530	Borregaard ASA	7,898	11,183	
NOK	1,187	Fjordkraft Holding ASA	13,669	14,783	
			21,567	25,966	0.09
Portugal					
EUR	1,047	Corticeira Amorim SGPS SA	16,240	18,932	
EUR	2,651	Jeronimo Martins SGPS SA	57,429	57,110	
			73,669	76,042	0.25
Singapore					
SGD	2,800	Riverstone Holdings Ltd.	4,917	2,996	
SGD	13,800	Sheng Siong Group Ltd.	17,401	20,619	
SGD	10,400	Singapore Exchange Ltd.	91,775	93,032	
			114,093	116,647	0.39
Spain					
EUR	3,132	Faes Farma SA	16,303	17,039	
EUR	1,384	Grifols SA	53,529	51,518	
EUR	38,665	Prosegur Cash SA	65,235	48,217	
EUR	11,559	Prosegur Compania de Seguridad SA, Registered	36,466	43,928	
			171,533	160,702	0.53
Sweden					
SEK	735	AddTech AB, 'B' Shares	7,922	12,428	
SEK	4,029	Atlas Copco AB, Class 'A'	255,185	263,193	
SEK	2,158	Atlas Copco AB, Class 'B'	88,555	123,295	
SEK	2,126	Axfood AB	66,805	63,256	
SEK	446	Beijer Ref AB	13,719	26,042	
SEK	30	BioGaia AB, Series 'B'	2,234	2,499	
SEK	1,356	Elektro AB, Class 'B'	22,004	23,234	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Sweden (cont'd)					
SEK	1,954	Epiroc Aktiebolag AB, Class 'B'	32,818	42,134	
SEK	1,775	EQT AB	49,615	57,934	
SEK	4,181	Essity AB, Class 'B'	167,034	171,553	
SEK	341	Evolution Gaming Group AB	15,777	44,160	
SEK	166	Instalco AB	5,689	6,464	
SEK	673	Lagercrantz Group AB, Class 'B'	7,016	7,935	
SEK	203	Lifco AB	13,862	24,846	
SEK	143	Lindab International AB	3,381	3,780	
SEK	297	Mycronic AB	6,418	11,306	
SEK	109	Paradox Interactive AB	3,078	4,329	
SEK	666	SWECO AB, Class 'B'	9,867	15,601	
SEK	118	Trox Group AB	2,867	3,518	
			773,846	907,507	3.01
Switzerland					
CHF	57	ALSO Holding AG	18,730	20,784	
CHF	68	Bucher Industries AG, Registered	37,873	39,751	
GBP	20,407	Ferrexpo PLC	72,309	100,432	
CHF	226	Geberit AG, Registered	184,016	180,516	
CHF	43	Givaudan SA, Registered	186,817	231,163	
CHF	63	Kardex AG	15,952	17,579	
CHF	746	Kuehne + Nagel International AG, Registered	162,145	215,896	
CHF	503	Logitech International SA, Registered	35,236	62,288	
CHF	232	Partners Group Holding AG	237,872	347,747	
CHF	2,631	Roche Holding AG Genusscheine	1,214,513	1,171,712	
CHF	1,033	Roche Holding AG-BR	414,284	461,534	
CHF	196	Schindler Holding AG	61,360	67,401	
CHF	226	SFS Group AG	27,163	34,201	
CHF	413	Sika AG, Registered	145,037	143,929	
CHF	455	SoftwareONE Holding AG	15,256	17,181	
EUR	1,744	STMicroelectronics NV	78,869	83,052	
CHF	13	Tecan Group AG	8,194	8,128	
CHF	174	Temenos Group AG, Registered	28,209	31,009	
			2,943,835	3,234,303	10.73
U.K.					
GBP	1,357	AJ Bell PLC	9,796	10,245	
GBP	9,651	Ashmore Group PLC	68,673	72,472	
GBP	1,932	Ashtead Group PLC	75,827	115,674	
GBP	51	Avon Rubber PLC	3,761	2,811	
GBP	2,011	Berkeley Group Holdings PLC	151,972	166,072	
GBP	1,623	Bodycote PLC	19,228	21,071	
GBP	2,045	Bunzl PLC	89,190	87,004	
GBP	3,840	CMC Markets PLC	22,921	26,147	
GBP	279	Cranswick PLC	16,046	17,103	
GBP	548	Croda International PLC	50,461	62,948	
GBP	578	FDM Group Holdings PLC	10,342	11,314	
GBP	231	Fevertree Drinks PLC	7,229	10,166	
GBP	139	Games Workshop Group PLC	13,446	27,112	
GBP	174	Gamma Communications PLC	4,021	4,985	
GBP	49,515	GlaxoSmithKline PLC	1,193,010	1,157,208	
GBP	751	Halma PLC	28,005	32,030	
GBP	5,402	Hargreaves Lansdown PLC	142,876	143,465	
GBP	426	Hilton Food Group PLC	8,441	8,265	
GBP	1,997	HomeServe PLC	38,361	35,647	
GBP	2,642	IMI PLC	49,847	53,602	
GBP	857	Intertek Group PLC	82,869	84,294	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
U.K. (cont'd)					
GBP	1,761	James Halstead PLC	14,015	14,966	
EUR	2,678	Linde PLC	874,578	889,163	
GBP	7,384	Moneysupermarket.com Group PLC	34,429	33,511	
GBP	16,656	RELX PLC	482,257	519,938	
GBP	20,554	Rio Tinto PLC	1,626,606	1,957,969	
GBP	3,363	Rotork PLC	17,123	18,624	
GBP	1,214	RWS Holdings PLC	12,087	11,332	
GBP	3,974	Smith & Nephew PLC	95,836	104,503	
GBP	207	Spirax-Sarco Engineering PLC	30,463	40,717	
GBP	2,672	Spirent Communications PLC	13,162	12,285	
GBP	24,497	Unilever PLC	1,901,224	1,873,688	
			7,188,102	7,626,331	25.30
United Arab Emirates					
GBP	237	NMC Health PLC	12,528	-	0.00
Total Equities			26,592,925	30,182,162	100.11
Adjustment for transaction costs			(43,891)		
Total Investments			26,549,034	30,182,162	100.11
Total unrealized gain on forward foreign currency contract(s)				50,887	0.17
Total unrealized loss on forward foreign currency contract(s)				(134,516)	(0.45)
Other Net Assets (Liabilities)				50,001	0.17
Net Assets Attributable to Holders of Redeemable Units				30,148,534	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency Buy		Currency Sell		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
Canadian Imperial Bank of Commerce	A-1	January 8, 2021	CAD	180,487	AUD	190,000	0.95	(6,303)
Citibank N.A., New York	A-1	January 8, 2021	CAD	3,916,430	EUR	2,520,000	1.55	(12,002)
Citibank N.A., New York	A-1	January 8, 2021	CAD	2,777,070	GBP	1,605,000	1.73	(18,063)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	2,085,257	AUD	2,185,000	0.95	(62,826)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	1,971,231	CHF	1,375,000	1.43	(10,668)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	749,391	DKK	3,590,000	0.21	(2,466)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	8,046	NOK	55,000	0.15	(137)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	443,533	SEK	2,915,000	0.15	(8,679)
JPMorgan Chase Bank, New York	A-1	January 8, 2021	CAD	53,247	SGD	55,000	0.97	230
Morgan Stanley & Co. International PLC	A-1	January 8, 2021	CAD	579,005	HKD	3,465,000	0.17	9,687
Morgan Stanley & Co. International PLC	A-1	January 8, 2021	CAD	19,608	ILS	50,000	0.39	(232)
Royal Bank of Canada	A-1+	January 8, 2021	CAD	639,928	GBP	375,000	1.71	(13,140)
Royal Bank of Canada	A-1+	January 8, 2021	CAD	4,928,217	JPY	396,340,000	0.01	37,420
Royal Bank of Canada	A-1+	January 8, 2021	EUR	340,000	CAD	526,476	0.65	3,550
								(83,629)

*Credit rating provided by S&P Global Ratings.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	51	(14)	-	37
Derivative assets - Swaps and swaptions	-	-	-	-
Total	51	(14)	-	37
Derivative liabilities - Foreign currency forward contracts	(135)	14	-	(121)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(135)	14	-	(121)

as at December 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	118	(36)	-	82
Derivative assets - Swaps and swaptions	-	-	-	-
Total	118	(36)	-	82
Derivative liabilities - Foreign currency forward contracts	(37)	36	-	(1)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(37)	36	-	(1)

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	47	n/a
Soft dollar commissions [†]	3	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Variably Hedged Units	
	2020	2019
Number of redeemable units at the beginning of year	900,000	1,200,000
Redeemable units issued for cash	300,000	500,000
Redeemable units issued for reinvested distributions	-	-
Redeemable units redeemed	(100,000)	(800,000)
Number of redeemable units at the end of year	1,100,000	900,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Variably Hedged Units	0.630

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	-	-
Collateral (non-cash)	-	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	1,464
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
United Kingdom	22.2
Japan	19.3
Germany	8.3
Switzerland	7.0
Denmark	6.4
Spain	6.3
France	6.1
Australia	3.7
Netherlands	3.6
Norway	3.0
Sweden	3.0
Finland	2.9
China	2.6
Italy	1.6
Hong Kong	1.2
Singapore	0.8
Belgium	0.4
Ireland	0.4
New Zealand	0.4
Portugal	0.4
Unrealized gain on forward foreign currency contract(s)	0.4
Israel	0.3
Kazakhstan	0.1
Austria	0.0
Right(s)	0.0
Other Assets less Liabilities	(0.4)
Total	100.0

Credit Risk

As at December 31, 2020 and 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in foreign equities and therefore was sensitive to changes in general economic conditions across the world.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index Variably (CAD-Hedged)	3,009,786

as at December 31, 2019

Benchmark	(\$)
WisdomTree International Quality Dividend Growth Total Return Index Variably (CAD-Hedged)	2,300,342

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Euro	6,983	(3,398)	3,585	11.9
British Pound	6,897	(3,448)	3,449	11.4
Australian Dollar	3,502	(2,335)	1,167	3.9
Japanese Yen	5,997	(4,891)	1,106	3.7
Swiss Franc	3,055	(1,982)	1,073	3.6
Danish Krone	1,571	(752)	819	2.7
Hong Kong Dollar	1,136	(569)	567	1.9
Swedish Krona	911	(452)	459	1.5
Singapore Dollar	120	(53)	67	0.2
Israeli Shekel	46	(20)	26	0.1
Norwegian Krone	29	(8)	21	0.1
U.S. Dollar	4	-	4	0.0
New Zealand Dollar	1	-	1	0.0
Total	30,252	(17,908)	12,344	41.0

[~]Includes monetary and non-monetary instruments, if any.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

as at December 31, 2019~

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
British Pound	4,288	(2,134)	2,154	9.4
Euro	7,742	(6,427)	1,315	5.7
Japanese Yen	4,455	(3,729)	726	3.2
Swiss Franc	1,636	(1,076)	560	2.4
Hong Kong Dollar	886	(442)	444	1.9
Norwegian Krone	701	(351)	350	1.5
Danish Krone	1,484	(1,231)	253	1.1
Swedish Krona	701	(477)	224	1.0
Singapore Dollar	173	(87)	86	0.4
Israeli Shekel	71	(35)	36	0.2
New Zealand Dollar	93	(48)	45	0.2
Australian Dollar	854	(872)	(18)	(0.1)
Total	23,084	(16,909)	6,175	26.9

~Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Fund, with all other variables held constant, net assets attributable to holders of redeemable units of the Fund would have decreased or increased, respectively, by approximately \$1,234,000 (December 31, 2019 - \$618,000). In practice, the actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	30,182	-	-	30,182
Derivatives, net	-	(84)	-	(84)
Total	30,182	(84)	-	30,098

Long Positions at fair value as at December 31, 2019

	Level 1 (in \$000's)	Level 2 (in \$000's)	Level 3 (in \$000's)	Total (in \$000's)
Equities	23,003	-	-	23,003
Derivatives, net	-	81	-	81
Total	23,003	81	-	23,084

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Japan Equity Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	19,882	16,992
Investments pledged as collateral	-	-
Cash	276	5
Unrealized gain on futures and foreign currency forward contracts	17	90
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	2	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	52	45
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	97
Receivable for unit subscriptions	-	-
	20,229	17,229
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	1
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	92	134
Management fees payable	8	8
Accounts payable and accrued liabilities	21	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	121	143
Net assets attributable to holders of redeemable units	20,108	17,086

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Hedged Units	2,393	4,827	23.93	24.13	100,000	200,000
Non-Hedged						
Units	17,715	12,259	25.31	24.52	700,000	500,000

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Japan Equity Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	521	497
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(489)	(707)
Change in unrealized appreciation (depreciation) in value of investments and derivatives	1,058	2,037
Total net gain (loss) on investments and derivatives	1,090	1,827
Other income		
Foreign exchange gain (loss) on cash	(4)	32
Securities lending revenue (Note 6)	-	-
Fees rebate	4	-
Miscellaneous foreign income	-	-
Other income	3	-
Total other income	3	32
Total income	1,093	1,859
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	80	86
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	-	2
Commissions and other portfolio transaction costs	24	6
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	76	75
Harmonized sales tax	12	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	192	169
Expenses absorbed by the Manager (Note 5)	-	(2)
Increase (decrease) in net assets attributable to holders of redeemable units	901	1,692

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Hedged Units	(213)	722	(1.25)	3.63	171,038	198,904
Non-Hedged						
Units	1,114	970	1.85	2.00	601,913	485,205

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Japan Equity Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	4,827	4,200	12,259	6,747	17,086	10,947
Increase (decrease) in net assets attributable to holders of redeemable units	(213)	722	1,114	970	901	1,692
Distributions to holders of redeemable units						
From net investment income	(29)	(101)	(299)	(247)	(328)	(348)
From net realized gains	-	-	-	-	-	-
Return of capital	(23)	-	(2)	-	(25)	-
Total distributions to holders of redeemable units	(52)	(101)	(301)	(247)	(353)	(348)
Redeemable unit transactions						
Proceeds from redeemable units issued	-	4,461	4,643	6,978	4,643	11,439
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-
Redemption of redeemable units	(2,169)	(4,455)	-	(2,189)	(2,169)	(6,644)
Net increase (decrease) from redeemable unit transactions	(2,169)	6	4,643	4,789	2,474	4,795
Net increase (decrease) in net assets attributable to holders of redeemable units	(2,434)	627	5,456	5,512	3,022	6,139
Net assets attributable to holders of redeemable units at the end of year	2,393	4,827	17,715	12,259	20,108	17,086

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Japan Equity Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	901	1,692
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	489	707
Unrealized foreign exchange (gain) loss on cash	-	2
Commissions and other portfolio transaction costs	24	6
Change in unrealized (appreciation) depreciation in value of investments and derivatives	(1,058)	(2,037)
Proceeds from sale and maturity of investments and derivatives	6,628	9,193
Purchase of investments and derivatives	(8,803)	(14,100)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(7)	(13)
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	(1)	4
Amortization interest earned	-	-
Change in other accounts receivable and payable	18	-
Net cash from (used in) operating activities	(1,809)	(4,546)
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(395)	(246)
Proceeds from issuance of redeemable units	4,644	11,439
Amounts paid on redemption of redeemable units	(2,169)	(6,644)
Net cash from (used in) financing activities	2,080	4,549
Unrealized foreign exchange gain (loss) on cash	-	(2)
Net increase (decrease) in cash	271	3
Cash (bank overdraft), beginning of year	5	4
Cash (bank overdraft), end of year	276	5
Supplementary Information:		
Dividends received, net of withholding tax*	438	410
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Communication Services					
JPY	256	Capcom Co. Ltd.	7,511	21,165	
JPY	1,524	Dentsu Group Inc.	72,714	57,639	
JPY	186	GungHo Online Entertainment	4,688	5,297	
JPY	177	Konami Holdings Corp.	9,699	12,668	
JPY	385	Nexon Co. Ltd.	14,310	15,107	
JPY	721	Nintendo Co. Ltd.	369,786	585,679	
JPY	2,221	SoftBank Group Corp.	150,681	220,839	
JPY	269	Square Enix Holdings Co. Ltd.	14,057	20,779	
JPY	388	Tecmo Koei Holdings Co. Ltd.	11,693	30,163	
JPY	104	TOEI ANIMATION Co. Ltd.	6,905	10,382	
			662,044	979,718	4.87
Consumer Discretionary					
JPY	429	ABC-Mart Inc.	32,188	30,386	
JPY	1,321	Aisin Seiki Co. Ltd.	65,243	50,450	
JPY	410	ASICS Corp.	7,181	10,017	
JPY	613	Bandai Namco Holdings Inc.	36,515	67,518	
JPY	4,723	Bridgestone Corp.	231,606	197,219	
JPY	877	Casio Computer Co. Ltd.	17,436	20,410	
JPY	468	DAIDO METAL Co. Ltd.	3,502	2,951	
JPY	596	Daikyonishikawa Corp.	7,399	6,126	
JPY	37	Daiwa Seiko Inc.	1,810	1,915	
JPY	3,823	DENSO Corp.	223,223	289,367	
JPY	494	Eagle Industry Co. Ltd.	5,860	6,041	
JPY	106	EIZO Corp.	4,788	4,761	
JPY	399	Exedy Corp.	11,525	6,238	
JPY	219	F.C.C. Co. Ltd.	5,569	4,818	
JPY	116	Fast Retailing Co. Ltd.	79,859	132,361	
JPY	270	Fujitsu General Ltd.	6,835	9,312	
JPY	274	Futaba Industrial Co. Ltd.	1,847	1,785	
JPY	305	G-TEKT Corp.	5,647	5,657	
JPY	87	Hagihara Industries Inc.	1,713	1,592	
JPY	9,634	Honda Motor Co. Ltd.	357,857	342,076	
JPY	206	H-ONE Co. Ltd.	1,978	2,107	
JPY	176	IDOM Inc.	754	1,188	
JPY	4,541	Isuzu Motors Ltd.	76,130	54,913	
JPY	243	Koito Manufacturing Co. Ltd.	15,546	21,050	
JPY	130	KOMATSU MATERE Co. Ltd.	1,283	1,651	
JPY	124	Kurabo Industries Ltd.	2,981	2,780	
JPY	124	Mizuno Corp.	3,493	3,076	
JPY	150	Musashi Seimitsu Industry Co. Ltd.	2,060	3,028	
JPY	1,095	NGK Spark Plug Co. Ltd.	28,557	23,821	
JPY	637	NHK Spring Co. Ltd.	7,392	5,565	
JPY	434	NIFCO Inc.	15,885	21,663	
JPY	141	NIHON FLUSH Co. Ltd.	2,384	2,276	
JPY	25	Nittoku Co. Ltd.	1,166	1,282	
JPY	609	Nok Corp.	12,282	8,334	
JPY	2,954	Onward Kashiyama Co. Ltd.	12,012	7,545	
JPY	251	Pacific Industrial Co. Ltd.	5,053	3,326	
JPY	11,534	Panasonic Corp.	146,104	169,438	
JPY	1,029	Rakuten Inc.	11,815	12,621	
JPY	73	Riken Corp.	2,288	1,918	
JPY	123	Rinnai Corp.	11,360	18,183	
JPY	487	Ryohin Keikaku Co. Ltd.	10,503	12,650	
JPY	84	Saizeriya Co. Ltd.	1,900	1,978	
JPY	186	Sanyo Trading Co. Ltd.	2,264	2,258	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Consumer Discretionary (cont'd)					
JPY	1,353	Sega Sammy Holdings Inc.	24,029	27,164	
JPY	392	Seiko Corp.	10,118	6,380	
JPY	236	Seiren Co. Ltd.	4,423	4,546	
JPY	2,140	Sekisui Chemical Co. Ltd.	45,066	51,599	
JPY	291	Sekisui Plastics Co. Ltd.	2,117	1,903	
JPY	1,295	Sharp Corp.	21,106	24,992	
JPY	154	Shimano Inc.	36,538	45,769	
JPY	119	SHOEI Co. Ltd.	4,760	6,087	
JPY	1,299	Sony Corp.	98,092	164,859	
JPY	374	Stanley Electric Co. Ltd.	14,438	15,345	
JPY	3,653	Subaru Corp.	120,515	92,970	
JPY	3,716	Sumitomo Electric Industries Ltd.	68,282	62,659	
JPY	548	Sumitomo Forestry Co.	10,012	14,566	
JPY	1,423	Sumitomo Rubber Industries Ltd.	23,501	15,575	
JPY	1,596	Suzuki Motor Corp.	99,804	94,177	
JPY	552	TOKAI RIKA Co. Ltd.	13,020	11,886	
JPY	444	Tokai Rubber Industries Ltd.	4,195	3,331	
JPY	384	Tomy Co. Ltd.	5,309	4,312	
JPY	252	Topre Corp.	5,384	4,916	
JPY	67	Toridoll Corp.	1,148	1,143	
JPY	733	Toyo Tire & Rubber Co. Ltd.	13,390	14,182	
JPY	417	Toyoda Gosei Co. Ltd.	12,273	15,411	
JPY	836	Toyota Boshoku Corp.	16,364	17,279	
JPY	10,365	Toyota Motor Corp.	855,119	1,017,698	
JPY	242	TPR Co. Ltd.	5,000	4,228	
JPY	336	TS TECH Co. Ltd.	13,236	13,226	
JPY	1,060	VT HOLDINGS Co. Ltd.	5,477	5,572	
JPY	233	Wacoal Corp.	8,054	5,969	
JPY	426	Yamaha Corp.	27,632	31,908	
JPY	1,763	Yamaha Motor Co. Ltd.	47,238	45,772	
JPY	1,239	Yokohama Rubber Co. Ltd. (The)	28,979	23,453	
JPY	41	YOKOWO Co. Ltd.	1,384	1,571	
JPY	168	Zojirushi Corp.	2,985	3,823	
			3,131,781	3,427,922	17.04
Consumer Staples					
JPY	1,402	Ajinomoto Co. Inc.	30,879	40,439	
JPY	62	Ariake Japan Co. Ltd.	5,479	5,677	
JPY	2,468	Asahi Group Holdings Ltd.	129,113	129,247	
JPY	380	Fuji Oil Holdings Inc.	14,920	13,819	
JPY	26,172	Japan Tobacco Inc.	792,157	678,844	
JPY	153	KAGOME Co. Ltd.	5,063	6,872	
JPY	2,165	Kao Corp.	212,510	212,920	
JPY	254	Kikkoman Corp.	16,918	22,473	
JPY	5,173	Kirin Holdings Co. Ltd.	147,556	155,369	
JPY	131	KOSE Corp.	27,323	28,450	
JPY	515	Lion Corp.	14,831	15,875	
JPY	223	Mandom Corp.	6,443	4,672	
JPY	78	Ministop Co. Ltd.	1,590	1,355	
JPY	1,082	Nippon Suisan Kaisha Ltd.	7,775	5,688	
JPY	1,032	Nisshin Seifun Group Inc.	20,983	20,897	
JPY	319	Nissin Foods Holdings Co. Ltd.	28,343	34,797	
JPY	301	Pigeon Corp.	17,143	15,804	
JPY	209	Riken Vitamin Co. Ltd.	4,051	3,510	
JPY	237	ROHTO Pharmaceutical Co. Ltd.	9,604	8,934	
JPY	69	Sakata Seed Corp.	2,979	3,044	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Consumer Staples (cont'd)					
JPY	4,514	Seven & I Holdings Co. Ltd.	226,891	203,809	
JPY	509	Shiseido Co. Ltd.	46,298	44,820	
JPY	1,066	Suntory Beverage & Food Ltd.	58,380	48,012	
JPY	617	Takara Holdings Inc.	9,219	9,814	
JPY	407	Toyo Suisan Kaisha Ltd.	22,837	25,211	
JPY	627	Uni-Charm Corp.	28,938	37,849	
JPY	392	Yakult Honsha Co. Ltd.	29,105	25,153	
			1,917,328	1,803,354	8.97
Energy					
JPY	33,482	ENEOS Holdings Inc.	149,996	153,032	
JPY	3,311	Idemitsu Kosan Co. Ltd.	110,040	92,744	
JPY	14,604	Inpex Corp.	125,394	100,195	
			385,430	345,971	1.72
Financials					
JPY	3,396	Acom Co. Ltd.	20,564	18,480	
JPY	1,665	AEON Financial Services Co. Ltd.	31,128	25,394	
JPY	7,902	Dai-ichi Life Holdings Inc.	166,751	151,331	
JPY	174	Ehime Bank Ltd. (The)	2,506	2,134	
JPY	372	GCA Corp.	3,562	3,374	
JPY	907	Hitachi Capital Corp.	25,793	27,879	
JPY	139,871	Mitsubishi UFJ Financial Group Inc.	896,781	787,206	
JPY	8,271	Mitsubishi UFJ Lease & Finance Co. Ltd.	46,314	50,520	
JPY	25,343	Mizuho Financial Group Inc.	506,866	408,884	
JPY	968	Monex Group Inc.	4,325	4,611	
JPY	24,534	Nomura Holdings Inc.	145,364	164,993	
JPY	1,581	SBI Holdings Inc.	48,416	47,738	
JPY	2,471	Sompo Holdings Inc.	123,667	127,239	
JPY	1,346	SPARX Group Co. Ltd.	3,963	4,235	
JPY	15,684	Sumitomo Mitsui Financial Group Inc.	687,970	616,986	
JPY	3,391	Sumitomo Mitsui Trust Holdings Inc.	120,571	132,937	
JPY	4,930	Tokio Marine Holdings Inc.	311,869	322,908	
			3,146,410	2,896,849	14.41
Health Care					
JPY	120	Asahi Intecc Co. Ltd.	4,340	5,575	
JPY	8,998	Astellas Pharma Inc.	187,497	176,984	
JPY	5,711	Chugai Pharmaceutical Co. Ltd.	251,620	387,804	
JPY	5,101	Daiichi Sankyo Co. Ltd.	131,478	222,508	
JPY	1,427	Eisai Co. Ltd.	145,890	129,810	
JPY	163	EPS Co. Ltd.	3,129	1,963	
JPY	237	Hisamitsu Pharmaceutical Co. Inc.	14,877	17,927	
JPY	449	Hoya Corp.	42,051	79,063	
JPY	87	Japan Electron Optics Laboratory Co. Ltd.	3,715	5,223	
JPY	1,505	Kyowa Kirin Co. Ltd.	41,636	52,259	
JPY	206	M3 Inc.	8,141	24,766	
JPY	148	MANI Inc.	4,630	5,128	
JPY	265	NAKANISHI Inc.	5,597	7,407	
JPY	312	Nichi-iko Pharmaceutical Co. Ltd.	4,729	3,750	
JPY	237	Nihon Kohden Corp.	9,135	11,230	
JPY	273	Nipro Corp.	4,504	4,090	
JPY	1,174	Olympus Corp.	19,824	32,689	
JPY	1,881	Ono Pharmaceutical Co. Ltd.	59,436	72,139	
JPY	3,526	Otsuka Holdings Co. Ltd.	194,719	192,224	
JPY	978	Santen Pharmaceutical Co. Ltd.	21,134	20,214	
JPY	286	Sawai Pharmaceutical Co. Ltd.	20,298	16,516	
JPY	228	SEIKAGAKU Corp.	3,382	2,861	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Health Care (cont'd)					
JPY	1,153	Shionogi & Co.	88,521	80,172	
JPY	1,589	Sumitomo Dainippon Pharma Co. Ltd.	36,850	29,862	
JPY	373	Sysmex Corp.	37,293	57,073	
JPY	56	TAKARA BIO Inc.	1,382	1,913	
JPY	13,988	Takeda Pharmaceutical Co. Ltd.	680,689	648,136	
JPY	907	Terumo Corp.	37,957	48,260	
JPY	248	Zeria Pharmaceutical Co. Ltd.	6,216	5,817	
			2,070,670	2,343,363	11.65
Industrials					
JPY	1,449	AGC Inc.	63,768	64,368	
JPY	506	Aica Kogyo Co. Ltd.	23,718	22,259	
JPY	432	Aida Engineering Ltd.	4,412	5,149	
JPY	177	ALCONIX Corp.	2,812	3,191	
JPY	2,598	Amada Co. Ltd.	33,639	36,322	
JPY	183	ANEST IWATA Corp.	2,027	2,389	
JPY	298	Bando Chemical Industries Ltd.	2,988	2,368	
JPY	273	BeNEXT Group Inc.	3,545	4,302	
JPY	242	Central Glass Co. Ltd.	7,282	6,707	
JPY	126	CKD Corp.	1,634	3,433	
JPY	117	COSEL Co. Ltd.	1,502	1,815	
JPY	221	Daifuku Co. Ltd.	15,617	34,797	
JPY	139	DAIHEN Corp.	6,008	8,610	
JPY	600	Daikin Industries Ltd.	104,871	169,694	
JPY	115	Denyo Co. Ltd.	2,470	3,051	
JPY	580	DMG Mori Seiki Co. Ltd.	10,717	11,229	
JPY	327	Ebara Corp.	12,165	13,598	
JPY	368	FANUC Corp.	89,873	115,159	
JPY	632	Fuji Electric Co. Ltd.	24,289	28,972	
JPY	490	Fujitec Co. Ltd.	8,950	13,465	
JPY	311	Furukawa Co. Ltd.	5,344	4,701	
JPY	388	Furukawa Electric Co. Ltd. (The)	13,977	13,320	
JPY	310	GLORY LTD.	9,891	7,960	
JPY	375	GS Yuasa Corp.	8,961	13,715	
JPY	192	HANWA Co. Ltd.	6,828	6,556	
JPY	49	Harmonic Drive Systems Inc.	2,452	5,575	
JPY	435	Hitachi Construction Machinery Co. Ltd.	15,503	15,727	
JPY	366	Hitachi Transport System Ltd.	14,342	13,865	
JPY	1,219	Hitachi Zosen Corp.	5,790	8,574	
JPY	128	Hokuetsu Industries Co. Ltd.	1,689	1,657	
JPY	158	Hoshizaki Electric Co. Ltd.	16,761	18,463	
JPY	30	Hosokawa Micron Corp.	1,623	2,354	
JPY	153	IDEC Corp.	3,530	3,438	
JPY	990	Iino Kaiun Kaisha Ltd.	4,980	5,241	
JPY	453	Inabata & Co. Ltd.	7,915	8,061	
JPY	83	ISEKI & Co. Ltd.	1,606	1,416	
JPY	13,745	ITOCHU Corp.	365,547	502,717	
JPY	116	Iwaki Co. Ltd.	1,544	1,164	
JPY	197	Japan Steel Works Ltd. (The)	4,189	7,475	
JPY	588	JGC Holdings Corp.	11,422	6,994	
JPY	2,649	JTEKT Corp.	38,587	26,183	
JPY	287	JUKI Corp.	3,935	1,870	
JPY	3,981	Kajima Corp.	68,054	67,889	
JPY	239	Kintetsu World Express Inc.	4,831	7,220	
JPY	131	KITO Corp.	2,556	2,496	
JPY	421	Kitz Corp.	4,256	3,257	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		Industrials (cont'd)			
JPY	3,937	Komatsu Ltd.	125,774	136,877	
JPY	3,989	Kubota Corp.	81,133	110,800	
JPY	391	Kurita Water Industries Ltd.	14,035	19,034	
JPY	1,681	Lixil Group Corp.	34,200	46,339	
JPY	350	Mabuchi Motor Co. Ltd.	16,475	19,413	
JPY	516	Makita Corp.	25,906	32,919	
JPY	13,007	Marubeni Corp.	121,183	110,120	
JPY	227	Meidensha Corp.	4,750	6,504	
JPY	1,031	MinebeaMitsumi Inc.	23,125	26,055	
JPY	196	MISUMI Group Inc.	6,608	8,187	
JPY	14,663	Mitsubishi Corp.	506,255	459,757	
JPY	9,533	Mitsubishi Electric Corp.	166,324	183,155	
JPY	1,918	Mitsubishi Heavy Industries Ltd.	86,263	74,694	
JPY	261	Mitsubishi Nichiyu Forklift Co. Ltd.	3,529	3,813	
JPY	230	MITSUBISHI PENCIL Co. Ltd.	4,220	3,905	
JPY	174	Mitsuboshi Belting Ltd.	3,993	3,648	
JPY	168	MITSUI-SOKO Co. Ltd.	4,245	4,772	
JPY	222	Miura Co. Ltd.	9,138	15,779	
JPY	424	Nabtesco Corp.	16,159	23,649	
JPY	102	Nachi-Fujikoshi Corp.	5,447	5,387	
JPY	1,032	Nagase & Co. Ltd.	19,224	19,178	
JPY	1,268	NGK Insulators Ltd.	25,699	24,909	
JPY	357	NICHICON Corp.	3,990	5,749	
JPY	545	Nidec Corp.	47,858	87,291	
JPY	244	NIKKISO Co. Ltd.	3,802	3,023	
JPY	641	Nippon Express Co. Ltd.	48,818	54,814	
JPY	74	Nippon Koei Co. Ltd.	2,155	2,590	
JPY	172	Nippon Pillar Packing Co. Ltd.	3,311	3,415	
JPY	216	Nippon Steel Trading Corp.	12,458	9,955	
JPY	313	Nippon Thompson Co. Ltd.	2,095	1,491	
JPY	881	Nippon Yusen Kabushiki Kaisha	20,223	26,113	
JPY	38	Nissei ASB Machine Co. Ltd.	1,948	2,762	
JPY	1,268	Nisshinbo Holdings Inc.	14,159	11,766	
JPY	127	Nissin Corp.	2,618	1,907	
JPY	540	Nissin Electric Co. Ltd.	6,671	8,136	
JPY	143	Nitta Corp.	4,879	3,935	
JPY	82	Nitto Boseki Co. Ltd.	2,256	4,604	
JPY	80	Noritake Co. Ltd.	3,018	2,956	
JPY	179	Noritz Corp.	2,968	3,558	
JPY	180	NS United Kaiun Kaisha Ltd.	4,893	3,098	
JPY	1,634	NSK Ltd.	20,498	18,066	
JPY	104	Obara Group Inc.	4,027	5,043	
JPY	4,499	Obayashi Corp.	56,334	49,409	
JPY	195	Oiles Corp.	3,707	3,903	
JPY	241	OKABE Co. Ltd.	2,634	2,302	
JPY	77	Okamoto Industries Inc.	4,066	3,758	
JPY	90	Okuma Corp.	5,936	6,408	
JPY	57	ORGANO Corp.	3,907	4,312	
JPY	275	Osaki Electric Co. Ltd.	1,956	1,965	
JPY	356	OSG Corp.	8,454	8,658	
JPY	475	OUTSOURCING Inc.	5,661	8,094	
JPY	2,623	Penta-Ocean Construction Co. Ltd.	20,571	28,709	
JPY	603	Persol Holdings Co. Ltd.	12,453	13,847	
JPY	123	PILOT Corp.	5,766	4,395	
JPY	1,668	Recruit Holdings Co. Ltd.	67,048	88,937	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Industrials (cont'd)					
JPY	200	Sansei Yusoki Co.	1,462	1,518	
JPY	1,693	Sanwa Shutter Corp.	25,470	25,111	
JPY	39	Sanyo Denki Co. Ltd.	2,304	2,671	
JPY	198	SATO Holdings Co.	7,130	5,436	
JPY	276	Shibaura Machine Co.	7,672	8,027	
JPY	87	SHIBUYA Corp.	3,256	3,800	
JPY	570	ShinMaywa Industries Ltd.	8,915	6,218	
JPY	131	Sinfonia Technology Co. Ltd.	1,954	2,265	
JPY	81	SMC Corp.	34,932	62,919	
JPY	284	Sodick Co. Ltd.	3,114	3,087	
JPY	12,265	Sojitz Corp.	49,599	34,809	
JPY	300	STAR MICRONICS Co. Ltd.	5,092	6,123	
JPY	12,522	Sumitomo Corp.	232,070	210,992	
JPY	399	Sumitomo Heavy Industries Ltd.	16,579	12,535	
JPY	326	Taikisha Ltd.	11,995	10,893	
JPY	177	Takeuchi Mfg. Co. Ltd.	4,088	5,310	
JPY	539	Tatsuta Electric Wire And Cable Co. Ltd.	3,881	4,995	
JPY	191	Teikoku Electric Manufacturing Co. Ltd.	2,766	2,842	
JPY	126	THK Co. Ltd.	4,106	5,177	
JPY	113	Torishima Pump Mfg. Co. Ltd.	1,133	1,205	
JPY	568	Toshiba Corp.	23,048	20,221	
JPY	571	Toto Ltd.	29,395	43,685	
JPY	98	Toyo Tanso Co. Ltd.	2,569	2,439	
JPY	2,091	Toyota Tsusho Corp.	86,417	107,466	
JPY	246	Tsubakimoto Chain Co.	9,628	8,217	
JPY	152	TSUGAMI Corp.	1,693	2,924	
JPY	67	Union Tool Co.	2,274	2,559	
JPY	54	Weathernews Inc.	3,669	3,705	
JPY	191	YAMABIKO Corp.	2,118	3,054	
JPY	129	Yushin Precision Equipment Co. Ltd.	1,494	1,520	
			3,353,046	3,744,352	18.62
Information Technology					
JPY	481	Advantest Corp.	23,468	45,880	
JPY	228	Ai Holdings Corp.	4,670	5,838	
JPY	479	Alps Alpine Co. Ltd.	12,802	8,027	
JPY	395	Amano Corp.	11,769	12,029	
JPY	510	Anritsu Corp.	14,017	14,500	
JPY	1,296	Brother Industries Ltd.	31,845	33,999	
JPY	296	Canon Electronics Inc.	6,689	5,475	
JPY	14,637	Canon Inc.	492,669	357,255	
JPY	204	Cybernet Systems Co. Ltd.	2,232	2,389	
JPY	67	Daitron Co. Ltd.	1,108	1,303	
JPY	468	Dexerials Corp.	5,007	7,790	
JPY	97	Disco Corp.	20,139	41,594	
JPY	200	Elematec Corp.	2,562	2,500	
JPY	130	ESPEC Corp.	3,100	3,314	
JPY	145	Ferrotec Corp.	1,956	3,147	
JPY	86	Foster Electric Co. Ltd.	1,264	1,351	
JPY	1,528	Fujifilm Holdings Corp.	92,139	102,533	
JPY	818	Fujitsu Ltd.	94,026	150,448	
JPY	89	Furuno Electric Co. Ltd.	1,062	1,333	
JPY	11	GMO Cloud K.K.	1,641	1,201	
JPY	163	Hakuto Co. Ltd.	2,235	2,160	
JPY	214	Hamamatsu Photonics K.K.	10,406	15,580	
JPY	105	Hirose Electric Co. Ltd.	16,447	20,277	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Information Technology (cont'd)					
JPY	4,383	Hitachi Ltd.	189,858	219,853	
JPY	150	Horiba Ltd.	9,948	11,198	
JPY	192	Ibiden Co. Ltd.	5,163	11,408	
JPY	155	INNOTECH Corp.	1,925	1,928	
JPY	49	Iriso Electronics Co. Ltd.	3,255	2,697	
JPY	297	Japan Aviation Electronics Industry Ltd.	5,844	5,787	
JPY	240	Kaga Electronics Co. Ltd.	6,166	7,060	
JPY	166	Keyence Corp.	84,501	118,805	
JPY	427	Kyosan Electric Manufacturing Co. Ltd.	2,627	2,224	
JPY	113	Lasertec Corp.	8,671	16,886	
JPY	426	Macnica Fuji Electronics Holdings Inc.	8,023	10,645	
JPY	266	MARUBUN Corp.	2,108	1,681	
JPY	11	Maruwa Co. Ltd.	1,439	1,573	
JPY	618	MCJ Co. Ltd.	6,208	8,449	
JPY	74	Meiko Electronics Co. Ltd.	1,606	1,759	
JPY	2,408	Murata Manufacturing Co. Ltd.	171,184	276,932	
JPY	984	NEC Corp.	58,450	67,268	
JPY	125	Nippon Ceramic Co. Ltd.	4,200	4,475	
JPY	862	Nippon Electric Glass Co. Ltd.	27,056	23,996	
JPY	234	Nissha Printing Co. Ltd.	3,290	4,325	
JPY	3,480	NTT Data Corp.	55,885	60,591	
JPY	709	Oki Electric Industry Co. Ltd.	10,603	7,970	
JPY	549	Omron Corp.	37,625	62,325	
JPY	117	OPTEX GROUP Co. Ltd.	1,925	2,723	
JPY	221	OPTORUN Co. Ltd.	6,994	5,751	
JPY	270	Restar Holdings Corp.	5,921	7,400	
JPY	92	Riken Keiki Co. Ltd.	2,730	3,485	
JPY	313	Rohm Co. Ltd.	27,370	38,584	
JPY	29	RORZE Corp.	1,779	2,387	
JPY	214	Ryoden Trading Co. Ltd.	4,209	4,093	
JPY	149	Ryosan Co. Ltd.	5,812	3,431	
JPY	193	Sanshin Electronics Co. Ltd.	5,090	4,925	
JPY	43	SCREEN Holdings Co. Ltd.	2,983	4,033	
JPY	3,667	Seiko Epson Corp.	68,071	69,277	
JPY	31	Shibaura Mechatronics Corp.	1,007	1,658	
JPY	461	Shimadzu Corp.	16,329	22,811	
JPY	293	Shinko Electric Industries Co. Ltd.	4,018	8,533	
JPY	186	SIIX Corp.	2,400	3,541	
JPY	840	SUMCO Corp.	15,021	23,457	
JPY	108	SUN-WA TECHNOS Corp.	1,260	1,294	
JPY	251	Taiyo Yuden Co. Ltd.	7,641	14,975	
JPY	196	Tamron Co. Ltd.	3,778	4,416	
JPY	220	TAMURA Corp.	1,554	1,553	
JPY	301	TDK Corp.	37,593	57,719	
JPY	183	TOA Corp.	1,998	1,922	
JPY	75	Tokyo Electron Device Ltd.	2,995	2,929	
JPY	922	Tokyo Electron Ltd.	210,114	436,880	
JPY	154	Tokyo Seimitsu Co. Ltd.	6,214	9,216	
JPY	959	Trend Micro Inc.	70,592	70,292	
JPY	174	ULVAC Inc.	7,200	9,479	
JPY	37	V Technology Co. Ltd.	2,211	2,685	
JPY	430	Wacom Co. Ltd.	2,542	4,590	
JPY	167	YAMAICHI ELECTRONICS Co. Ltd.	2,940	3,194	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Information Technology (cont'd)					
JPY	413	YASKAWA Electric Corp.	17,791	26,144	
JPY	982	Yokogawa Electric Corp.	23,147	24,889	
			2,130,117	2,648,024	13.17
Materials					
JPY	900	ADEKA Corp.	17,984	20,001	
JPY	130	Arakawa Chemical Industrial Ltd.	2,203	1,898	
JPY	420	Asahi Holdings Inc.	12,910	18,994	
JPY	8,362	Asahi Kasei Corp.	118,134	108,807	
JPY	185	ASAHI YUKIZAI Corp.	3,312	3,449	
JPY	116	CHORI Co. Ltd.	2,420	2,242	
JPY	596	Chugoku Marine Paints Ltd.	6,757	7,641	
JPY	2,491	Daicel Corp.	31,306	23,146	
JPY	149	Daido Steel Co. Ltd.	7,401	7,915	
JPY	426	DAIKI Aluminium Industry Co. Ltd.	3,270	4,111	
JPY	71	Dainichiseika Color & Chemicals Mfg. Co. Ltd.	2,568	2,111	
JPY	570	Denka Co. Ltd.	22,056	28,345	
JPY	554	DIC Corp.	22,191	17,801	
JPY	310	Dowa Holdings Co. Ltd.	12,870	14,287	
JPY	165	Fuji Seal International Inc.	4,970	4,103	
JPY	187	Fujimi Inc.	5,526	9,034	
JPY	80	Fujimori Kogyo Co. Ltd.	2,751	4,709	
JPY	96	Furukawa-Sky Aluminium Corp.	2,019	2,241	
JPY	114	Fuso Chemical Co. Ltd.	4,431	5,226	
JPY	150	Harima Chemicals Group Inc.	2,000	1,905	
JPY	1,168	Hokuetsu Corp.	7,550	5,909	
JPY	72	JCU Corp.	1,761	3,532	
JPY	164	JSP Corp.	3,681	3,503	
JPY	946	JSR Corp.	21,973	33,549	
JPY	384	Kaneka Corp.	16,410	17,106	
JPY	748	Kansai Paint Co. Ltd.	20,310	29,305	
JPY	192	Kanto Denka Kogyo Co. Ltd.	1,725	1,876	
JPY	147	KH Neochem Co. Ltd.	4,769	4,954	
JPY	84	KROSAKI HARIMA Corp.	3,040	4,089	
JPY	267	KUMIAI CHEMICAL INDUSTRY Co. Ltd.	2,709	3,061	
JPY	2,591	Kuraray Co. Ltd.	42,576	35,073	
JPY	132	KUREHA Corp.	10,347	11,842	
JPY	451	KYOEI STEEL Ltd.	8,163	7,958	
JPY	647	Lintec Corp.	19,341	18,187	
JPY	478	Maruichi Steel Tube Ltd.	14,504	13,472	
JPY	10,252	Mitsubishi Chemical Holdings Corp.	101,381	78,965	
JPY	1,363	Mitsubishi Gas Chemical Co. Inc.	27,286	39,844	
JPY	463	Mitsubishi Materials Corp.	16,145	12,398	
JPY	1,254	Mitsui Chemicals Inc.	40,144	46,808	
JPY	250	Mitsui Mining & Smelting Co. Ltd.	8,097	11,676	
JPY	99	Moriroku Holdings Co. Ltd.	2,852	2,673	
JPY	481	Nihon Nohyaku Co. Ltd.	3,145	2,991	
JPY	536	Nihon Parkerizing Co. Ltd.	8,638	7,070	
JPY	109	Nippon Carbon Co. Ltd.	5,091	5,306	
JPY	958	Nippon Kayaku Co. Ltd.	13,691	11,301	
JPY	256	Nippon Paint Holdings Co. Ltd.	15,973	35,791	
JPY	1,274	Nippon Sanso Holdings Corp.	26,808	30,121	
JPY	196	Nippon Shokubai Co. Ltd.	14,595	13,979	
JPY	199	Nippon Soda Co. Ltd.	6,941	7,526	
JPY	175	Nippon Valqua Industries Ltd.	4,346	4,435	
JPY	78	Nippon Yakin Kogyo Co. Ltd.	2,568	1,661	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Materials (cont'd)					
JPY	616	Nissan Chemical Corp.	41,670	49,104	
JPY	1,068	Nitto Denko Corp.	83,663	121,639	
JPY	420	NOF CORP.	19,673	27,105	
JPY	5,268	Oji Holdings Corp.	36,002	38,158	
JPY	173	Osaka Soda Co. Ltd.	5,894	5,811	
JPY	272	Riken Technos Corp.	1,581	1,514	
JPY	51	Sakai Chemical Industry Co. Ltd.	1,277	1,239	
JPY	284	Sakata Inx Corp.	3,463	4,058	
JPY	182	Sanyo Chemical Industries Ltd.	10,248	12,374	
JPY	203	Shikoku Chemicals Corp.	2,878	3,006	
JPY	1,066	Shin-Etsu Chemicals Co. Ltd.	136,274	237,298	
JPY	421	Shin-Etsu Polymer Co. Ltd.	4,885	4,899	
JPY	34	STELLA CHEMIFA Corp.	1,416	1,391	
JPY	165	Sumitomo Bakelite Co. Ltd.	6,885	7,228	
JPY	9,767	Sumitomo Chemical Co. Ltd.	61,620	50,016	
JPY	714	Sumitomo Metal Mining Co. Ltd.	28,608	40,343	
JPY	104	Sumitomo Seiko Chemicals Co.	4,768	5,268	
JPY	197	T. HASEGAWA Co. Ltd.	5,237	5,275	
JPY	519	Taiheiyō Cement Corp.	20,582	16,517	
JPY	172	Taiyo Ink Manufacturing Co.	7,948	12,968	
JPY	81	Takasago International Corp.	2,979	2,373	
JPY	127	TAYCA CORP.	2,287	2,368	
JPY	1,242	Teijin Ltd.	28,710	29,732	
JPY	225	Toho Titanium Co. Ltd.	2,430	2,460	
JPY	1,188	Tokai Carbon Co. Ltd.	17,335	18,911	
JPY	320	Tokuyama Corp.	9,923	9,149	
JPY	143	TOKYO OHKA KOGYO Co. Ltd.	6,509	12,793	
JPY	7,174	Toray Industries Inc.	59,842	54,079	
JPY	1,816	Tosoh Corp.	35,197	36,033	
JPY	464	TOYO INK MFG. Co. Ltd.	13,462	11,297	
JPY	483	Toyo Seikan Group Holdings Ltd.	8,732	6,717	
JPY	411	Toyobo Co. Ltd.	7,964	6,999	
JPY	901	Ube Industries Ltd.	25,387	20,813	
JPY	650	Zeon Corp.	8,838	11,863	
			1,477,806	1,664,725	8.28
Utilities					
JPY	1,573	Electric Power Development Co. Ltd.	40,851	27,582	0.14
Total Equities			18,315,483	19,881,860	98.87
Adjustment for transaction costs			(4,490)		
Total Investments			18,310,993	19,881,860	98.87
Total unrealized gain on forward foreign currency contract(s)				17,356	0.09
Other Net Assets (Liabilities)				209,212	1.04
Net Assets Attributable to Holders of Redeemable Units				20,108,428	100.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree Japan Equity Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency Buy	Position	Currency Sell	Position	Contract(s) Rate	Unrealized Gain (Loss) (\$)
Royal Bank of Canada	A-1+	January 8, 2021	CAD	2,267,708	JPY	182,375,000	0.01	17,218
Royal Bank of Canada	A-1+	January 8, 2021	CAD	128,843	JPY	10,430,000	0.01	138
								17,356

*Credit rating provided by S&P Global Ratings.

CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	17	-	-	17
Derivative assets - Swaps and swaptions	-	-	-	-
Total	17	-	-	17
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

as at December 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	90	-	-	90
Derivative assets - Swaps and swaptions	-	-	-	-
Total	90	-	-	90
Derivative liabilities - Foreign currency forward contracts	(1)	-	-	(1)
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(1)	-	-	(1)

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	4	n/a
Soft dollar commissions [†]	-	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	200,000	200,000	500,000	300,000
Redeemable units issued for cash	-	200,000	200,000	300,000
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	(100,000)	(200,000)	-	(100,000)
Number of redeemable units at the end of year	100,000	200,000	700,000	500,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Hedged Units	0.510
Non-Hedged Units	0.480

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	229	-
Collateral (non-cash)	241	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	877
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Automobiles	12.1
Machinery	9.0
Banks	8.5
Pharmaceuticals	8.1
Chemicals	7.3
Trading Companies & Distributors	6.5
Auto Components	5.7
Electronic Equipment, Instruments & Components	5.0
Semiconductors & Semiconductor Equipment	3.7
Technology Hardware, Storage & Peripherals	3.4
Tobacco	3.0
Insurance	2.7
Household Durables	2.6
Metals & Mining	2.4
Electrical Equipment	1.9
Entertainment	1.8
Building Products	1.6
Beverages	1.2
Health Care Equipment & Supplies	1.2
Personal Products	1.0
Specialty Retail	0.9
Food & Staples Retailing	0.9
Food Products	0.9
Construction & Engineering	0.8
IT Services	0.8
Leisure Products	0.8
Oil, Gas & Consumable Fuels	0.7
Capital Markets	0.6
Professional Services	0.6
Wireless Telecommunication Services	0.5
Unrealized gain on forward foreign currency contract(s)	0.5
Airlines	0.4
Household Products	0.3
Media	0.3
Software	0.3
Textiles, Apparel & Luxury Goods	0.3
Commercial Services & Supplies	0.2
Consumer Finance	0.2
Independent Power & Renewable Electricity Producers	0.2
Industrial Conglomerates	0.2
Road & Rail	0.2
Construction Materials	0.1
Health Care Technology	0.1
Internet & Direct Marketing Retail	0.1
Marine	0.1
Multiline Retail	0.1
Paper & Forest Products	0.1
Real Estate Management & Development	0.1
Air Freight & Logistics	0.0
Biotechnology	0.0
Communications Equipment	0.0

The accompanying notes are an integral part of these financial statements.

Concentration Risk (cont'd)

as at December 31, 2019 (cont'd)

Categories	Net Assets (%)
Containers & Packaging	0.0
Energy Equipment & Services	0.0
Life Sciences Tools & Services	0.0
Transportation Infrastructure	0.0
Other Assets less Liabilities	0.0
Total	100.0

Credit Risk

As at December 31, 2020 and 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in equities of Japanese companies and therefore was sensitive to changes in general economic conditions in Japan.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
WisdomTree Japan Equity Total Return Index	1,875,923

as at December 31, 2019

Benchmark	(\$)
WisdomTree Japan Equity Total Return Index	1,699,188

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

Hedged Units

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Japanese Yen	2,373	(2,379)	(6)	(0.3)
Total	2,373	(2,379)	(6)	(0.3)

[~]Includes monetary and non-monetary instruments, if any.

CI WisdomTree Japan Equity Index ETF

Fund Specific Notes to Financial Statements

Currency Risk (cont'd)

Hedged Units (cont'd)

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Japanese Yen	4,841	(4,835)	6	0.1
Total	4,841	(4,835)	6	0.1

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Hedged Units would have decreased or increased, respectively, by approximately \$1,000 (December 31, 2019 - \$1,000). In practice, the actual results may differ from this analysis and the difference may be material.

Non-Hedged Units

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Japanese Yen	17,566	-	17,566	99.2
Total	17,566	-	17,566	99.2

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure (in \$000's)	Derivatives (in \$000's)	Exposure (in \$000's)	Assets (%)
Japanese Yen	12,296	-	12,296	100.3
Total	12,296	-	12,296	100.3

[~]Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Non-Hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Non-Hedged Units would have decreased or increased, respectively, by approximately \$1,757,000 (December 31, 2019 - \$1,230,000). In practice, the actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	19,881	-	-	19,881
Derivatives, net	-	17	-	17
Total	19,881	17	-	19,898

Long Positions at fair value as at December 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	16,992	-	-	16,992
Derivatives, net	-	90	-	90
Total	16,992	90	-	17,082

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements

Statements of Financial Position

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	2020	2019
Assets		
Current assets		
Investments	19,456	17,481
Investments pledged as collateral	-	-
Cash	234	24
Unrealized gain on futures and foreign currency forward contracts	240	363
Swaps, swaptions and options	-	-
Daily variation margin on derivative instruments	-	-
Fees rebate receivable	-	-
Cash collateral on deposit for short sale	-	-
Dividends receivable	33	32
Interest receivable	-	-
Advisory fees waiver	-	-
Receivable for investments sold	-	83
Receivable for unit subscriptions	-	-
	19,963	17,983
Liabilities		
Current liabilities		
Investments sold short	-	-
Bank overdraft	-	-
Unrealized loss on futures and foreign currency forward contracts	-	7
Swaps, swaptions and options	-	-
Dividends payable on investments sold short	-	-
Interest payable on investments sold short	-	-
Daily variation margin on derivative instruments	-	-
Payable for investments purchased	-	-
Payable for unit redemptions	-	-
Distributions payable to holders of redeemable units	176	136
Management fees payable	5	4
Accounts payable and accrued liabilities	2	-
Performance fees payable	-	-
Foreign capital gains tax	-	-
	183	147
Net assets attributable to holders of redeemable units	19,780	17,836

Statements of Financial Position (cont'd)

as at December 31

(in \$000's except for per unit amounts and units outstanding)

	Net assets attributable to holders of redeemable units per Class (Note 4):		Net assets attributable to holders of redeemable units per unit:		Number of redeemable units outstanding:	
	2020	2019	2020	2019	2020	2019
Hedged Units	14,482	16,349	24.50	27.66	591,082	591,082
Non-Hedged						
Units	5,298	1,487	26.49	29.74	200,000	50,000

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements

Statements of Comprehensive Income

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	2020	2019
Income		
Net gain (loss) on investments and derivatives		
Dividends	595	611
Interest for distribution purposes	-	-
Income distributions from investments	-	-
Capital gain distributions from investments	-	-
Derivative income (loss)	-	-
Dividends expense on financial assets (liabilities) sold short	-	-
Interest expense on financial assets (liabilities) sold short	-	-
Net realized gain (loss) on sale of investments and derivatives	(1,203)	450
Change in unrealized appreciation (depreciation) in value of investments and derivatives	(461)	2,935
Total net gain (loss) on investments and derivatives	(1,069)	3,996
Other income		
Foreign exchange gain (loss) on cash	5	(11)
Securities lending revenue (Note 6)	-	-
Fees rebate	-	-
Miscellaneous foreign income	-	-
Other income	-	-
Total other income	5	(11)
Total income	(1,064)	3,985
Expenses		
Custody fees	-	-
Unitholders reporting costs	-	-
Management fees (Note 5)	57	76
Audit fees	-	-
Legal fees	-	-
Independent review committee fees	-	1
Commissions and other portfolio transaction costs	9	2
Securities borrowing fees (Note 2)	-	-
Interest expense	-	-
Withholding taxes	91	82
Harmonized sales tax	5	-
Professional fees	-	-
Transaction fees	-	-
Foreign capital gains taxes	-	-
Listing fees	-	-
Performance fees (Note 5)	-	-
Other expenses	-	-
Total expenses	162	161
Expenses absorbed by the Manager (Note 5)	-	(1)
Increase (decrease) in net assets attributable to holders of redeemable units	(1,226)	3,825

Statements of Comprehensive Income (cont'd)

for the years ended December 31

(in \$000's except for per unit amounts and number of units)

	Increase (decrease) in net assets attributable to holders of redeemable units per Class:		Increase (decrease) in net assets attributable to holders of redeemable units per unit:		Weighted average number of units:	
	2020	2019	2020	2019	2020	2019
Hedged Units	(1,677)	3,498	(2.90)	5.55	577,967	630,123
Non-Hedged						
Units	451	327	3.67	4.64	122,814	70,411

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements

Statements of Changes in Net Assets Attributable to Holders of Redeemable Units for the years ended December 31 (in \$000's)

	Hedged Units		Non-Hedged Units		Total Fund	
	2020	2019	2020	2019	2020	2019
Net assets attributable to holders of redeemable units at the beginning of year	16,349	18,544	1,487	2,623	17,836	21,167
Increase (decrease) in net assets attributable to holders of redeemable units	(1,677)	3,498	451	327	(1,226)	3,825
Distributions to holders of redeemable units						
From net investment income	(312)	(418)	(126)	(53)	(438)	(471)
From net realized gains	-	-	-	-	-	-
Return of capital	(1)	-	-	-	(1)	-
Total distributions to holders of redeemable units	(313)	(418)	(126)	(53)	(439)	(471)
Redeemable unit transactions						
Proceeds from redeemable units issued	1,054	1,261	4,692	-	5,746	1,261
Reinvestment of distributions to holders of redeemable units	-	-	-	-	-	-
Redemption of redeemable units	(931)	(6,536)	(1,206)	(1,410)	(2,137)	(7,946)
Net increase (decrease) from redeemable unit transactions	123	(5,275)	3,486	(1,410)	3,609	(6,685)
Net increase (decrease) in net assets attributable to holders of redeemable units	(1,867)	(2,195)	3,811	(1,136)	1,944	(3,331)
Net assets attributable to holders of redeemable units at the end of year	14,482	16,349	5,298	1,487	19,780	17,836

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. MidCap Dividend Index ETF

Financial Statements

Statements of Cash Flows

for the years ended December 31 (in \$000's)

	2020	2019
Cash flows from (used in) operating activities		
Increase (decrease) in net assets attributable to holders of redeemable units	(1,226)	3,825
Adjustments for:		
Net realized (gain) loss on sale of investments and derivatives	1,203	(450)
Unrealized foreign exchange (gain) loss on cash	(1)	1
Commissions and other portfolio transaction costs	9	2
Change in unrealized (appreciation) depreciation in value of investments and derivatives	461	(2,935)
Proceeds from sale and maturity of investments and derivatives	12,051	7,007
Purchase of investments and derivatives	(15,503)	(6,904)
(Increase) decrease in cash collateral on deposit for short sale	-	-
Non-cash distributions from investments	-	-
Change in daily variation margin	-	-
(Increase) decrease in dividends receivable	(1)	14
(Increase) decrease in interest receivable	-	-
Increase (decrease) in performance fees payable	-	-
Increase (decrease) in management fees payable	1	-
Amortization interest earned	-	-
Change in other accounts receivable and payable	2	-
Net cash from (used in) operating activities	(3,004)	560
Cash flows from (used in) financing activities		
Distributions paid to holders of redeemable units, net of reinvested distributions	(399)	(513)
Proceeds from issuance of redeemable units	4,571	(2)
Amounts paid on redemption of redeemable units	(959)	(53)
Net cash from (used in) financing activities	3,213	(568)
Unrealized foreign exchange gain (loss) on cash	1	(1)
Net increase (decrease) in cash	209	(8)
Cash (bank overdraft), beginning of year	24	33
Cash (bank overdraft), end of year	234	24
Supplementary Information:		
Dividends received, net of withholding tax*	503	-
Interest received, net of withholding tax*	-	-
Dividends paid*	-	-
Interest paid*	-	-
Tax recoverable (paid)	-	-

*Dividends and interest received as well as dividends and interest paid relate to operating activities of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES					
Communication Services					
USD	1,027	Cogent Communications Holdings Inc.	79,982	78,266	
USD	7,234	Interpublic Group of Cos. Inc. (The)	195,702	216,576	
USD	513	New York Times Co. (The), Class 'A'	25,320	33,806	
USD	2,860	News Corp., Class 'A'	55,385	65,420	
USD	410	Nexstar Media Group Inc., Class 'A'	47,655	56,985	
USD	1,852	TEGNA Inc.	34,737	32,886	
			438,781	483,939	2.45
Consumer Discretionary					
USD	519	Acushnet Holdings Corp.	27,139	26,782	
USD	187	Advance Auto Parts Inc.	38,167	37,492	
USD	1,980	BorgWarner Inc.	104,016	97,386	
USD	748	Brunswick Corp.	65,320	72,590	
USD	55	Churchill Downs Inc.	7,995	13,637	
USD	1,001	Dick's Sporting Goods Inc.	67,179	71,621	
USD	648	Foot Locker Inc.	32,359	33,357	
USD	2,320	Gentex Corp.	82,610	100,200	
USD	5,484	H&R Block Inc.	134,552	110,712	
USD	6,511	Hanesbrands Inc.	131,840	120,837	
USD	140	Harley-Davidson Inc.	6,618	6,540	
USD	693	KB Home	31,505	29,569	
USD	385	LCI Industries	66,047	63,552	
USD	168	Lear Corp.	34,310	34,008	
USD	2,240	Leggett & Platt Inc.	120,021	126,312	
USD	78	Lithia Motors Inc., Class 'A'	20,455	29,058	
USD	943	M.D.C. Holdings Inc.	61,477	58,337	
USD	149	Murphy USA Inc.	25,433	24,821	
USD	8,278	Newell Brands Inc.	198,798	223,702	
USD	1,013	Penske Automotive Group Inc.	74,072	76,580	
USD	709	Polaris Inc.	91,496	85,989	
USD	1,925	Service Corp. International	110,603	120,311	
USD	415	Thor Industries Inc.	48,525	49,122	
USD	544	Toll Brothers Inc.	27,569	30,101	
USD	33	UniFirst Corp.	8,825	8,892	
USD	1,237	Wendy's Co. (The)	30,594	34,515	
USD	1,010	Williams-Sonoma Inc.	104,411	130,928	
USD	83	Wingstop Inc.	15,317	14,004	
USD	1,026	Wyndham Destinations Inc.	51,420	58,587	
USD	227	Wyndham Hotels & Resorts Inc.	14,059	17,175	
			1,832,732	1,906,717	9.64
Consumer Staples					
USD	5,367	Albertsons Cos. Inc., Class 'A'	107,274	120,100	
USD	176	Casey's General Stores Inc.	35,762	40,016	
USD	844	Energizer Holdings Inc.	51,680	45,315	
USD	4,913	Flowers Foods Inc.	140,150	141,523	
USD	922	Ingredion Inc.	114,947	92,328	
USD	124	J&J Snack Foods Corp.	25,651	24,524	
USD	758	Lamb Weston Holdings Inc.	67,806	75,973	
USD	208	Lancaster Colony Corp.	41,874	48,645	
USD	2,682	Reynolds Consumer Products Inc.	104,401	102,554	
USD	119	Sanderson Farms Inc.	22,010	20,025	
USD	1	Seaboard Corp.	5,422	3,858	
USD	451	Spectrum Brands Holdings Inc.	42,500	45,341	
USD	91	WD-40 Co.	31,014	30,775	
			790,491	790,977	4.00

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Energy					
USD	29,869	Antero Midstream Corp.	316,649	293,136	
USD	1,020	Apache Corp.	25,084	18,424	
USD	4,079	Cabot Oil & Gas Corp.	105,102	84,528	
USD	987	Cimarex Energy Co.	60,305	47,126	
USD	2,057	Diamondback Energy Inc.	137,240	126,728	
USD	152	EnerSys	16,256	16,071	
USD	5,835	Marathon Oil Corp.	50,293	49,541	
USD	2,292	Parsley Energy Inc., Class 'A'	43,235	41,428	
USD	1,410	Targa Resources Corp.	62,518	47,347	
			816,682	724,329	3.66
Financials					
USD	7	Affiliated Managers Group Inc.	834	906	
USD	718	American Financial Group Inc.	83,299	80,080	
USD	2,585	Ares Management Corp., Class 'A'	141,772	154,816	
USD	2,305	Artisan Partners Asset Management Inc.	147,618	147,699	
USD	427	Assurant Inc.	62,742	74,039	
USD	496	Bank of Hawaii Corp.	49,470	48,375	
USD	1,665	Bank OZK	62,534	66,273	
USD	756	BOK Financial Corp.	71,175	65,899	
USD	768	Cboe Global Markets Inc.	99,590	91,033	
USD	3,890	CNA Financial Corp.	200,363	192,914	
USD	1,590	CNO Financial Group Inc.	46,095	44,992	
USD	360	Cohen & Steers Inc.	34,247	34,048	
USD	696	Commerce Bancshares Inc.	53,089	58,206	
USD	509	Community Bank Systems Inc.	41,769	40,371	
USD	757	Cullen/Frost Bankers Inc.	86,565	84,054	
USD	1,188	East West Bancorp Inc.	70,498	76,684	
USD	417	Erie Indemnity Co., Class 'A'	102,219	130,364	
USD	536	Evercore Inc., Class 'A'	74,075	74,805	
USD	1,452	First American Financial Corp.	100,196	95,425	
USD	10	First Citizens Bancshares Inc.	5,598	7,310	
USD	762	First Financial Bankshares Inc.	31,834	35,088	
USD	2,151	First Hawaiian Inc.	65,615	64,562	
USD	9,450	First Horizon National Corp.	159,679	153,489	
USD	8,152	Franklin Resources Inc.	256,746	259,313	
USD	344	GATX Corp.	36,394	36,423	
USD	945	Glacier Bancorp Inc.	51,143	55,345	
USD	305	Globe Life Inc.	35,546	36,867	
USD	455	Hanover Insurance Group Inc.	68,523	67,717	
USD	1,745	Home Bancshares Inc.	42,410	43,269	
USD	528	Houlihan Lokey Inc.	45,995	45,185	
USD	240	Interactive Brokers Group Inc., Class 'A'	15,923	18,611	
USD	2,373	Jefferies Financial Group Inc.	61,312	74,307	
USD	551	Kemper Corp.	54,038	53,886	
USD	19	Kinsale Capital Group Inc.	5,989	4,840	
USD	296	LPL Financial Holdings Inc.	27,864	39,268	
USD	2,448	MGIC Investment Corp.	38,905	39,107	
USD	91	Morningstar Inc.	16,811	26,824	
USD	11,289	New York Community Bancorp Inc.	159,866	151,601	
USD	4,958	Old Republic International Corp.	125,467	124,391	
USD	2,031	OneMain Holdings Inc.	108,305	124,506	
USD	1,288	Pacific Premier Bancorp Inc.	49,380	51,365	
USD	397	PennyMac Financial Services Inc.	32,619	33,161	
USD	8,551	People's United Financial Inc.	160,756	140,737	
USD	294	Pinnacle Financial Partners Inc.	21,083	24,101	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Financials (cont'd)					
USD	935	Popular Inc.	60,967	67,030	
USD	255	Primerica Inc.	41,833	43,472	
USD	108	PROG Holdings Inc.	7,093	7,406	
USD	996	Prosperity Bancshares Inc.	86,044	87,935	
USD	1,754	Radian Group Inc.	44,648	45,212	
USD	582	Reinsurance Group of America Inc.	93,815	85,862	
USD	234	RLI Corp.	27,778	31,022	
USD	654	SEI Investments Co.	50,306	47,842	
USD	331	Selective Insurance Group Inc.	26,465	28,221	
USD	343	Signature Bank	51,953	59,068	
USD	2,040	SLM Corp.	23,524	32,173	
USD	1,162	Sterling Bancorp	27,110	26,594	
USD	516	Stifel Financial Corp.	27,601	33,143	
USD	2,190	Synovus Financial Corp.	90,250	90,236	
USD	6,460	TFS Financial Corp.	141,736	144,970	
USD	164	Tradeweb Markets Inc., Class 'A'	14,341	13,037	
USD	330	UMB Financial Corp.	27,101	28,980	
USD	4,549	Umpqua Holdings Corp.	92,167	87,667	
USD	2,161	United Bankshares Inc.	90,556	89,124	
USD	3,631	Unum Group	121,903	106,026	
USD	6,661	Valley National Bancorp	82,668	82,668	
USD	1,867	Virtu Financial Inc.	59,401	59,817	
USD	478	Voya Financial Inc.	34,982	35,783	
USD	1,280	Webster Financial Corp.	71,841	68,676	
USD	631	Western Alliance Bancorp	40,712	48,152	
USD	385	Wintrust Financial Corp.	30,709	29,938	
			4,673,455	4,752,310	24.03
Health Care					
USD	296	Bruker Corp.	17,281	20,395	
USD	29	Chemed Corp.	16,711	19,661	
USD	96	CONMED Corp.	12,762	13,686	
USD	718	Dentsply Sirona Inc.	41,749	47,854	
USD	574	Encompass Health Corp.	46,799	60,417	
USD	98	Ensign Group Inc. (The)	9,547	9,096	
USD	266	Hill-Rom Holdings Inc.	33,517	33,172	
USD	1,120	Premier Inc., Class 'A'	50,143	50,040	
			228,509	254,321	1.29
Industrials					
USD	1,630	A. O. Smith Corp.	110,847	113,742	
USD	205	AAON Inc.	16,864	17,387	
USD	72	Acuity Brands Inc.	11,796	11,098	
USD	349	AGCO Corp.	36,053	45,797	
USD	744	Air Lease Corp.	36,281	42,067	
USD	783	Allison Transmission Holdings Inc.	41,845	42,987	
USD	127	Altra Industrial Motion Corp.	8,697	8,961	
USD	420	Applied Industrial Technologies Inc.	42,167	41,695	
USD	220	Armstrong World Industries Inc.	20,802	20,832	
USD	186	Brink's Co. (The)	16,382	17,047	
USD	755	BWX Technologies Inc.	55,815	57,931	
USD	314	Carlisle Cos. Inc.	52,095	62,424	
USD	853	CoreLogic Inc.	84,680	83,953	
USD	571	Crane Co.	55,740	56,445	
USD	106	Curtiss-Wright Corp.	15,360	15,699	
USD	1,251	Donaldson Co. Inc.	84,946	88,983	
USD	85	EMCOR Group Inc.	8,594	9,896	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Industrials (cont'd)					
USD	297	Exponent Inc.	30,958	34,036	
USD	1,222	Flowserve Corp.	59,459	57,320	
USD	262	Franklin Electric Co. Inc.	23,182	23,082	
USD	720	Hillenbrand Inc.	34,620	36,476	
USD	865	Hubbell Inc.	156,451	172,635	
USD	452	Huntington Ingalls Industries Inc.	110,631	98,086	
USD	463	Insperty Inc.	51,606	47,985	
USD	490	ITT Inc.	42,462	48,039	
USD	46	John Bean Technologies Corp.	6,415	6,667	
USD	760	Kennametal Inc.	36,125	35,059	
USD	576	Knight-Swift Transportation Holdings Inc.	30,268	30,662	
USD	152	Landstar System Inc.	23,580	26,054	
USD	274	Lennox International Inc.	88,784	95,554	
USD	656	Lincoln Electric Holdings Inc.	83,957	97,071	
USD	648	ManpowerGroup Inc.	73,698	74,384	
USD	287	MSA Safety Inc.	44,774	54,576	
USD	703	MSC Industrial Direct Co. Inc., Class 'A'	72,557	75,516	
USD	453	Oshkosh Corp.	46,828	49,630	
USD	609	Owens Corning	49,905	58,729	
USD	251	Quanta Services Inc.	16,047	23,010	
USD	181	Regal-Beloit Corp.	19,637	28,295	
USD	657	Rexnord Corp.	31,439	33,025	
USD	1,050	Robert Half International Inc.	79,292	83,507	
USD	1,256	Ryder System Inc.	101,719	98,740	
USD	289	Simpson Manufacturing Co. Inc.	32,677	34,377	
USD	642	Snap-On Inc.	131,975	139,856	
USD	205	Tetra Tech Inc.	22,799	30,212	
USD	754	Timken Co. (The)	56,054	74,248	
USD	765	Toro Co. (The)	77,822	92,352	
USD	147	Valmont Industries Inc.	32,508	32,732	
USD	75	Vertiv Holdings Co.	1,841	1,782	
USD	693	Watsco Inc.	179,120	199,844	
USD	140	Watts Water Technologies Inc., Class 'A'	20,929	21,688	
USD	405	Werner Enterprises Inc.	20,774	20,219	
USD	75	Woodward Governor Co.	7,888	11,602	
			2,597,745	2,783,994	14.06
Information Technology					
USD	240	Alliance Data Systems Corp.	32,804	22,637	
USD	1,138	Amkor Technology Inc.	22,266	21,844	
USD	1,144	Avnet Inc.	51,953	51,127	
USD	180	Brooks Automation Inc.	10,554	15,546	
USD	627	CDK Global Inc.	42,848	41,366	
USD	405	Dolby Laboratories Inc., Class 'A'	38,549	50,073	
USD	525	Jabil Inc.	22,428	28,422	
USD	5,234	Juniper Networks Inc.	167,510	149,970	
USD	873	KBR Inc.	32,040	34,371	
USD	82	Littelfuse Inc.	19,600	26,581	
USD	410	Maximus Inc.	37,397	38,197	
USD	195	MKS Instruments Inc.	28,798	37,344	
USD	1,486	National Instruments Corp.	81,251	83,114	
USD	6,570	NortonLifeLock Inc.	178,536	173,782	
USD	34	Pegasystems Inc.	3,345	5,767	
USD	836	Perspecta Inc.	23,355	25,625	
USD	236	Power Integration Inc.	23,296	24,591	
USD	379	Science Applications International Corp.	42,710	45,657	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Information Technology (cont'd)					
USD	334	TTEC Holdings Inc.	33,418	31,006	
USD	53	Universal Display Corp.	12,082	15,503	
USD	7,272	Western Union Co. (The)	203,891	203,088	
USD	3,791	Xerox Holdings Corp.	116,698	111,905	
			1,225,329	1,237,516	6.26
Materials					
USD	226	Advanced Drainage Systems Inc.	23,011	24,044	
USD	466	AptarGroup Inc.	70,395	81,199	
USD	383	Ashland Global Holdings Inc.	36,984	38,612	
USD	873	Avient Corp.	44,365	44,761	
USD	98	Balchem Corp.	13,549	14,373	
USD	2,836	CF Industries Holdings Inc.	135,938	139,741	
USD	2,690	Chemours Co. (The)	92,914	84,883	
USD	154	CMC Materials Inc.	24,560	29,659	
USD	2,006	Element Solutions Inc.	46,021	45,272	
USD	2,161	Graphic Packaging Holding Co.	41,198	46,597	
USD	2,434	Huntsman Corp.	72,553	77,890	
USD	1,040	Louisiana Pacific Corp.	38,361	49,206	
USD	1,483	Mosaic Co. (The)	36,925	43,436	
USD	138	NewMarket Corp.	71,469	69,964	
USD	2,304	Olin Corp.	75,987	72,029	
USD	48	Quaker Chemical Corp.	15,203	15,482	
USD	857	Reliance Steel & Aluminum Co.	115,620	130,632	
USD	313	Royal Gold Inc.	42,589	42,376	
USD	474	Scotts Miracle-Gro Co. (The), Class 'A'	74,485	120,152	
USD	1,447	Sealed Air Corp.	79,842	84,340	
USD	592	Sensient Technologies Corp.	55,658	55,590	
USD	976	Silgan Holdings Inc.	43,750	46,066	
USD	1,839	Sonoco Products Co.	134,933	138,696	
USD	2,338	Steel Dynamics Inc.	102,310	109,727	
USD	369	UFP Industries Inc.	26,737	26,092	
USD	209	United States Steel Corp.	4,512	4,461	
USD	1,748	Valvoline Inc.	48,977	51,487	
USD	632	W.R. Grace & Co.	48,680	44,101	
USD	719	Westlake Chemical Corp.	67,136	74,682	
USD	2,099	WestRock Co.	97,192	116,304	
USD	690	Worthington Industries Inc.	43,342	45,092	
			1,825,196	1,966,946	9.94
Real Estate					
USD	277	Agree Realty Corp.	22,671	23,476	
USD	822	American Campus Communities Inc.	42,494	44,751	
USD	439	American Homes 4 Rent, Class 'A'	14,221	16,764	
USD	753	Americold Realty Trust	32,427	35,781	
USD	2,191	Brixmor Property Group Inc.	44,867	46,157	
USD	460	Camden Property Trust	56,200	58,507	
USD	360	Coresite Realty Corp.	55,481	57,409	
USD	660	Corporate Office Properties Trust	24,540	21,910	
USD	721	Cousins Properties Inc.	32,741	30,745	
USD	1,605	CubeSmart	63,499	68,665	
USD	507	CyrusOne Inc.	45,117	47,208	
USD	862	Douglas Emmett Inc.	39,506	32,017	
USD	193	EastGroup Properties Inc.	28,828	33,917	
USD	565	Equity Lifestyle Properties Inc.	41,261	45,568	
USD	4,111	Fidelity National Financial Inc.	201,593	204,554	
USD	648	First Industrial Realty Trust Inc.	31,562	34,750	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
Real Estate (cont'd)					
USD	2,676	Gaming and Leisure Properties Inc.	127,181	144,436	
USD	1,132	Healthcare Realty Trust Inc.	45,296	42,651	
USD	1,460	Healthcare Trust of America Inc., Class 'A'	54,074	51,181	
USD	694	Highwoods Properties Inc.	39,693	35,009	
USD	821	Hudson Pacific Properties Inc.	31,893	25,102	
USD	88	Innovative Industrial Properties Inc.	21,218	20,513	
USD	3,206	Iron Mountain Inc.	135,953	120,305	
USD	518	JBG SMITH Properties	23,030	20,618	
USD	522	Kilroy Realty Corp.	44,760	38,140	
USD	2,564	Kimco Realty Corp.	52,305	48,988	
USD	300	Lamar Advertising Co., Class 'A'	27,877	31,779	
USD	2,294	Lexington Corporate Properties Trust	31,595	31,011	
USD	248	Life Storage Inc.	31,198	37,689	
USD	3,824	Medical Properties Trust Inc.	87,156	106,064	
USD	402	National Health Investors Inc.	37,190	35,395	
USD	1,238	National Retail Properties Inc.	67,081	64,484	
USD	1,450	Physicians Realty Trust	33,039	32,854	
USD	458	PotlatchDeltic Corp.	29,097	29,161	
USD	118	PS Business Parks Inc.	20,733	19,957	
USD	284	QTS Realty Trust Inc., Class 'A'	21,914	22,370	
USD	657	Rayonier Inc.	25,069	24,570	
USD	469	Rexford Industrial Realty Inc.	25,370	29,318	
USD	1,939	Sabra Health Care REIT Inc.	45,376	42,872	
USD	103	Safehold Inc.	9,206	9,504	
USD	575	SL Green Realty Corp.	57,868	43,608	
USD	925	Spirit Realty Capital Inc.	47,218	47,297	
USD	1,018	STAG Industrial Inc.	41,527	40,585	
USD	1,585	Store Capital Corp.	55,461	68,556	
USD	292	Terreno Realty Corp. REIT	21,103	21,747	
USD	1,519	UDR Inc.	71,911	74,306	
			2,139,400	2,162,249	10.93
Utilities					
USD	945	Allete Inc.	80,386	74,507	
USD	418	American States Water Co.	41,801	42,305	
USD	1,043	Black Hills Corp.	85,488	81,583	
USD	3,122	Cleanway Energy Inc.	128,516	126,890	
USD	2,248	Essential Utilities Inc.	122,713	135,319	
USD	1,673	Hawaiian Electric Industries Inc.	79,708	75,365	
USD	996	IDACORP Inc.	121,944	121,748	
USD	4,487	MDU Resources Group Inc.	148,552	150,441	
USD	1,633	National Fuel Gas Co.	101,162	85,495	
USD	1,657	New Jersey Resources Corp.	80,438	74,982	
USD	6,116	NiSource Inc.	193,767	178,589	
USD	943	NorthWestern Corp.	72,776	69,992	
USD	3,841	NRG Energy Inc.	165,512	183,590	
USD	4,355	OGE Energy Corp.	187,179	176,615	
USD	623	ONE Gas Inc.	63,645	60,880	
USD	140	Ormat Technologies Inc.	14,053	16,088	
USD	2,039	Pinnacle West Capital Corp.	219,373	207,506	
USD	1,528	Portland General Electric Co.	87,746	83,187	
USD	866	Southwest Gas Corp.	79,914	66,967	
USD	894	Spire Inc.	81,441	72,876	

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. MidCap Dividend Index ETF

Schedule of Investment Portfolio as at December 31, 2020 (cont'd)

	Number of Units/Shares or Par Value	Description	Average Cost (\$)	Fair Value (\$)	% of Net Assets
EQUITIES (cont'd)					
		Utilities (cont'd)			
USD	3,383	UGI Corp.	173,568	150,544	
USD	6,284	Vistra Corp.	164,753	157,257	
			2,494,435	2,392,726	12.10
Total Equities			19,062,755	19,456,024	98.36
Adjustment for transaction costs			(3,391)		
Total Investments			19,059,364	19,456,024	98.36
Total unrealized gain on forward foreign currency contract(s)				240,463	1.22
Other Net Assets (Liabilities)				83,687	0.42
Net Assets Attributable to Holders of Redeemable Units				19,780,174	100.00

Forward Foreign Currency Contract(s)

Counterparty	Credit Rating of the Counterparty*	Settlement Date	Currency		Currency		Contract(s) Rate	Unrealized Gain (Loss) (\$)
			Buy	Position	Sell	Position		
Canadian Imperial Bank of Commerce	A-1	January 8, 2021	CAD	308,267	USD	240,000	1.28	2,775
Canadian Imperial Bank of Commerce	A-1	January 8, 2021	CAD	421,582	USD	330,000	1.28	1,530
Citibank N.A., New York	A-1	January 8, 2021	CAD	13,639,627	USD	10,530,000	1.30	236,158
								240,463

*Credit rating provided by S&P Global Ratings.

Percentages shown relate investments at fair value to net assets attributable to holders of redeemable units of the Fund.

CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements

Offsetting of Financial Instruments (Note 2)

The following tables show the net impact on the Fund's Statements of Financial Position if all rights to offset were exercised.

as at December 31, 2020

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	240	-	-	240
Derivative assets - Swaps and swaptions	-	-	-	-
Total	240	-	-	240
Derivative liabilities - Foreign currency forward contracts	-	-	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	-	-	-	-

as at December 31, 2019

	Gross Assets/ (Liabilities) (in \$000's)	Amounts Eligible for Offset		Net Exposure (in \$000's)
		Financial Instruments (in \$000's)	Collateral Received/(Paid) (in \$000's)	
Derivative assets - Foreign currency forward contracts	363	(7)	-	356
Derivative assets - Swaps and swaptions	-	-	-	-
Total	363	(7)	-	356
Derivative liabilities - Foreign currency forward contracts	(7)	7	-	-
Derivative liabilities - Swaps and swaptions	-	-	-	-
Total	(7)	7	-	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements

Commissions (Note 2)

for the years ended December 31 (in \$000's)

	2020	2019
Brokerage commissions	5	n/a
Soft dollar commissions [†]	-	n/a

Redeemable Unit Transactions (Note 4)

for the years ended December 31

	Hedged Units		Non-Hedged Units	
	2020	2019	2020	2019
Number of redeemable units at the beginning of year	591,082	791,082	50,000	100,000
Redeemable units issued for cash	50,000	50,000	200,000	-
Redeemable units issued for reinvested distributions	-	-	-	-
Redeemable units redeemed	(50,000)	(250,000)	(50,000)	(50,000)
Number of redeemable units at the end of year	591,082	591,082	200,000	50,000

n/a – historical data is not available.

[†]A portion of brokerage commissions paid was used to cover research and market data services, termed soft dollar commissions. This amount has been estimated by the Manager of the Fund. The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements

Management Fee Rate (Note 5)

as at December 31, 2020 (%)

	Annual management fee rate:
Hedged Units	0.380
Non-Hedged Units	0.350

Securities Lending (Note 6)

as at December 31 (in \$000's)

	2020	2019
Loaned	314	-
Collateral (non-cash)	330	-

Securities Lending Revenue Reconciliation (Note 6)

for the years ended December 31 (in \$000's)

	2020	2019
Gross securities lending revenue	-	-
Charges	-	-
Securities lending revenue	-	-
Charges as a % of gross securities lending revenue	-	-

Loss Carry Forwards (Note 7)

as at December 31 (in \$000's)

	2020
Capital loss carried forward:	1,427
Non-capital losses expiring:	
2030	-
2031	-
2032	-
2033	-
2034	-
2035	-
2036	-
2037	-
2038	-
2039	-
2040	-
Total	-

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements

Financial Instruments Risks (Note 10)

Concentration Risk

For Concentration Risk as at December 31, 2020, refer to the Schedule of Investment Portfolio.

The table below summarizes the Fund's exposure to concentration risk.

as at December 31, 2019

Categories	Net Assets (%)
Equity Real Estate Investment Trusts (REITs)	14.7
Banks	9.2
Oil, Gas & Consumable Fuels	5.8
Insurance	5.2
Hotels, Restaurants & Leisure	3.7
Capital Markets	3.6
Chemicals	3.6
Machinery	3.0
Electric Utilities	2.9
IT Services	2.7
Containers & Packaging	2.6
Food Products	2.6
Specialty Retail	2.4
Multi-Utilities	2.3
Gas Utilities	2.1
Multiline Retail	2.1
Unrealized gain on forward foreign currency contract(s)	2.0
Household Durables	1.9
Textiles, Apparel & Luxury Goods	1.7
Independent Power & Renewable Electricity Producers	1.5
Consumer Finance	1.4
Building Products	1.3
Electronic Equipment, Instruments & Components	1.2
Media	1.2
Thriffs & Mortgage Finance	1.2
Leisure Products	1.1
Technology Hardware, Storage & Peripherals	1.1
Auto Components	1.0
Diversified Financial Services	0.9
Air Freight & Logistics	0.8
Beverages	0.8
Metals & Mining	0.8
Semiconductors & Semiconductor Equipment	0.8
Trading Companies & Distributors	0.7
Aerospace & Defense	0.7
Energy Equipment & Services	0.7
Personal Products	0.7
Airlines	0.6
Automobiles	0.6
Commercial Services & Supplies	0.6
Communications Equipment	0.6
Diversified Consumer Services	0.6
Electrical Equipment	0.6
Transportation Infrastructure	0.6
Professional Services	0.5
Health Care Equipment & Supplies	0.4
Water Utilities	0.4
Entertainment	0.3
Health Care Providers & Services	0.3
Road & Rail	0.3
Software	0.3

Concentration Risk (cont'd)

as at December 31, 2019 (cont'd)

Categories	Net Assets (%)
Construction & Engineering	0.2
Distributors	0.2
Household Products	0.2
Industrial Conglomerates	0.2
Life Sciences Tools & Services	0.2
Food & Staples Retailing	0.1
Paper & Forest Products	0.1
Real Estate Management & Development	0.1
Construction Materials	0.0
Other Assets less Liabilities	0.0
Total	100.0

Credit Risk

The Fund was invested in fixed income securities, preferred securities and derivative instruments, if any, with the following credit ratings, as per the table below.

as at December 31, 2020

Credit Rating ^{A*}	Net Assets (%)
AA/Aa/A+	1.2
Total	1.2

^ACredit ratings are obtained from S&P Global Ratings, where available, otherwise ratings are obtained from Moody's Investors Service or Dominion Bond Rating Service, respectively.

*Refer to Note 10 for Credit Rating Chart reference.

As at December 31, 2019, the Fund's exposure to credit risk through derivative instruments was insignificant.

Other Price Risk

As at December 31, 2020 and 2019, the Fund was predominantly invested in U.S. equities and therefore was sensitive to changes in general economic conditions in the United States.

The table below indicates how net assets attributable to holders of redeemable units would have increased or decreased had the value of the Fund's benchmark(s) increased or decreased by 10%. This change is estimated based on the historical correlation between the return of the Fund's securities as compared to the return of the benchmark(s), as at year end, with all other variables held constant. The historical correlation may not be representative of the future correlation, and accordingly the impact on net assets attributable to holders of redeemable units could be different.

Impact on Net Assets Attributable to Holders of Redeemable Units

as at December 31, 2020

Benchmark	(\$)
WisdomTree U.S. MidCap Dividend Total Return Index	1,929,842

as at December 31, 2019

Benchmark	(\$)
WisdomTree U.S. MidCap Dividend Total Return Index	1,748,131

The accompanying notes are an integral part of these financial statements.

CI WisdomTree U.S. MidCap Dividend Index ETF

Fund Specific Notes to Financial Statements

Currency Risk

The tables below summarize the Fund's exposure to currency risk.

Hedged Units

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure	Derivatives	Exposure	Assets
	(in \$000's)	(in \$000's)	(in \$000's)	(%)
U.S. Dollar	14,270	(14,129)	141	1.0
Total	14,270	(14,129)	141	1.0

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure	Derivatives	Exposure	Assets
	(in \$000's)	(in \$000's)	(in \$000's)	(%)
U.S. Dollar	16,151	(16,011)	140	0.9
Total	16,151	(16,011)	140	0.9

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Hedged Units would have decreased or increased, respectively, by approximately \$14,000 (December 31, 2019 - \$14,000). In practice, the actual results may differ from this analysis and the difference may be material.

Non-Hedged Units

as at December 31, 2020[~]

Currency	Financial Instruments		Net	Net
	Exposure	Derivatives	Exposure	Assets
	(in \$000's)	(in \$000's)	(in \$000's)	(%)
U.S. Dollar	5,220	-	5,220	98.5
Total	5,220	-	5,220	98.5

as at December 31, 2019[~]

Currency	Financial Instruments		Net	Net
	Exposure	Derivatives	Exposure	Assets
	(in \$000's)	(in \$000's)	(in \$000's)	(%)
U.S. Dollar	1,469	-	1,469	98.8
Total	1,469	-	1,469	98.8

[~]Includes monetary and non-monetary instruments, if any.

As at December 31, 2020, had the Canadian dollar strengthened or weakened by 10% (December 31, 2019 - 10%) in relation to all other foreign currencies held in the Non-Hedged Units, with all other variables held constant, net assets attributable to holders of redeemable Non-Hedged Units would have decreased or increased, respectively, by approximately \$522,000 (December 31, 2019 - \$147,000). In practice, the actual results may differ from this analysis and the difference may be material.

Interest Rate Risk

As at December 31, 2020 and 2019, the Fund did not have a significant exposure to interest rate risk as substantially all of its assets were invested in equities and derivatives.

Fair Value Hierarchy

The tables below summarize the inputs used by the Fund in valuing the Fund's investments and derivatives carried at fair value.

Long Positions at fair value as at December 31, 2020

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	19,455	-	-	19,455
Derivatives, net	-	240	-	240
Total	19,455	240	-	19,695

Long Positions at fair value as at December 31, 2019

	Level 1	Level 2	Level 3	Total
	(in \$000's)	(in \$000's)	(in \$000's)	(in \$000's)
Equities	17,481	-	-	17,481
Derivatives, net	-	356	-	356
Total	17,481	356	-	17,837

There were no transfers between Level 1, 2 and 3 during the years ended December 31, 2020 and 2019.

The accompanying notes are an integral part of these financial statements.

CI WisdomTree Exchange Traded Funds

Notes to the Financial statements

1. THE FUNDS

The following Funds are exchange-traded funds, each of which is a trust created under the laws of the Province of Ontario and governed by a Declaration of Trust.

On February 19, 2020, CI Financial Corp. (TSX: CIX) completed its acquisition of all issued and outstanding shares of WisdomTree Asset Management Canada, Inc.

Effective February 19, 2020, the name of the trustee, manager and promoter, WisdomTree Asset Management Canada, Inc., changed to CI ETF Investment Management Inc.

On July 1, 2020, CI ETF Investment Management Inc. amalgamated with CI Investments Inc. (the CI). Effective July 1, 2020, CI became the trustee (the Trustee) and the manager (the Manager) of the Funds. Effective August 28, 2020, CIBC Mellon Trust Company replaced StateStreet Bank as the custodian (the Custodian) of the Funds.

The address of the Funds' registered office is 2 Queen Street East, Twentieth Floor, Toronto, Ontario, M5C 3G7.

These financial statements were authorized for issue by the Manager on March 11, 2021. The Manager is a subsidiary of CI Financial Corp.

The following table indicates the date upon which each class of securities of each Fund started trading on the Toronto Stock Exchange (TSX).

Funds	TSX	Hedged Units	TSX	Non-Hedged Units	TSX	Variably Hedged Units
	Ticker Symbol		Ticker Symbol		Ticker Symbol	
CI ICBCCS S&P China 500 Index ETF	-	-	CHNA.B	1-Aug-18	-	-
CI ONE Global Equity ETF	ONEQ	21-Sep-15	-	-	-	-
CI ONE North American Core Plus Bond ETF	ONEB	9-Oct-18	-	-	-	-
CI WisdomTree Canada Quality Dividend Growth Index ETF	-	-	DGRC	19-Sep-17	-	-
CI WisdomTree Emerging Markets Dividend Index ETF	-	-	EMV.B	19-Sep-17	-	-
CI WisdomTree Europe Hedged Equity Index ETF	EHE	12-Jul-16	EHE.B	8-Aug-17	-	-
CI WisdomTree International Quality Dividend Growth Index ETF	IQD	12-Jul-16	IQD.B	12-Jul-16	-	-
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF	-	-	-	-	DQI	12-Jul-16
CI WisdomTree Japan Equity Index ETF	JAPN	1-Aug-18	JAPN.B	1-Aug-18	-	-
CI WisdomTree U.S. MidCap Dividend Index ETF	UMI	19-Sep-17	UMI.B	19-Sep-17	-	-
CI WisdomTree U.S. Quality Dividend Growth Index ETF	DGR	12-Jul-16	DGR.B	12-Jul-16	-	-
CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF	-	-	-	-	DQD	12-Jul-16
CI Yield Enhanced Canada Aggregate Bond Index ETF	-	-	CAGG	22-Jun-17	-	-
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	-	-	CAGS	22-Jun-17	-	-

The Funds offer Non-Hedged Units, Hedged Units and/or Variably Hedged Units on a continuous basis.

The objective of each Fund is to pool and manage money contributed by investors/unitholders with similar investment goals. The Funds may invest in equities, fixed income securities, derivatives, underlying fund(s) or some combination thereof according to their specific investment objectives and strategies. Investments may be held for income or capital appreciation or both.

Funds	Investment Objectives
CI ICBCCS S&P China 500 Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the S&P China 500 Index (CAD), before fees and expenses.
CI ONE Global Equity ETF	The Fund long-term growth of capital by investing in a portfolio of equity securities of global issuers, through direct purchases of publicly traded companies and/or exchange traded funds that represent an equity asset class.
CI ONE North American Core Plus Bond ETF	The Fund seeks to provide a stable rate of return, primarily through income, and to a lesser extent, capital appreciation by investing in a portfolio consisting primarily of investment grade North American fixed-income securities issued by corporations, governments (federal and state/provincial) and government-related entities and agencies through direct purchases and/or ETFs.

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

Funds	Investment Objectives
CI WisdomTree Canada Quality Dividend Growth Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree Canada Quality Dividend Growth Index, before fees and expenses.
CI WisdomTree Emerging Markets Dividend Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree Emerging Markets Dividend Index (CAD), before fees and expenses.
CI WisdomTree Europe Hedged Equity Index ETF	In respect of the Hedged Units the Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree Europe Equity Index Hedged to CAD, before fees and expenses and in respect of the Non-Hedged Units, the Fund seeks to track, to the extent reasonably possible, the performance of the WisdomTree Europe Equity Index, before fees and expenses.
CI WisdomTree International Quality Dividend Growth Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree International Quality Dividend Growth Index (CAD) before fees and expenses.
CI WisdomTree International Quality Dividend Growth Variably Hedged Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree International Quality Dividend Growth Index Variably Hedged to CAD, before fees and expenses.
CI WisdomTree Japan Equity Index ETF	In respect of the Hedged Units the Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree Japan Equity Index Hedged to CAD, before fees and expenses and in respect of the Non-Hedged Units, the Fund seeks to track, to the extent reasonably possible, the performance of the WisdomTree Japan Equity Index, before fees and expenses.
CI WisdomTree U.S. MidCap Dividend Index ETF	In respect of the Hedged Units the Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree U.S. MidCap Dividend Index Hedged to CAD, before fees and expenses and in respect of the Non-Hedged Units, the Fund seeks to track, to the extent reasonably possible, the performance of the WisdomTree U.S. MidCap Dividend Index, before fees and expenses.
CI WisdomTree U.S. Quality Dividend Growth Index ETF	In respect of the Hedged Units the Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree U.S. Quality Dividend Growth Index Hedged to CAD, before fees and expenses and in respect of the Non-Hedged Units, the Fund seeks to track, to the extent reasonably possible, the performance of the WisdomTree U.S. Quality Dividend Growth Index, before fees and expenses.
CI WisdomTree U.S. Quality Dividend Growth Variably Hedged Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the WisdomTree U.S. Quality Dividend Growth Index Variably Hedged to CAD, before fees and expenses.
CI Yield Enhanced Canada Aggregate Bond Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the Bloomberg Barclays Canadian Aggregate Enhanced Yield Index, before fees and expenses.
CI Yield Enhanced Canada Short-Term Aggregate Bond Index ETF	The Fund seeks to track, to the extent reasonably possible, the price and yield performance of the Bloomberg Barclays Canadian Short Aggregate Enhanced Yield Index, before fees and expenses.

The Statements of Financial Position are as at December 31, 2020 and 2019, as applicable. The Statements of Comprehensive Income, Changes in Net Assets Attributable to Holders of Redeemable Units and Cash Flows are for the years ended December 31, 2020 and 2019, except for Funds established during either year, in which case the information provided relates to the years from inception to December 31, 2020 and 2019, as applicable.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

These financial statements have been prepared in compliance with *International Financial Reporting Standards* (IFRS) as published by the International Accounting Standards Board.

The following is a summary of the significant accounting policies of the Funds:

a. Classification and recognition of financial instruments

The Funds classify and measure their investments (such as fixed-income securities, equity securities, investment fund(s), exchange-traded fund(s) and derivatives) based on both the Funds' business model for managing those financial assets and the contractual cash flow characteristics of the financial assets. The Funds' portfolios of financial assets are managed, and performance is evaluated on a fair value basis. The Funds are primarily focused on fair value information and use that information to

assess the assets' performance and to make decisions. The contractual cash flows of the Funds' debt securities are solely principal and interest, however, these securities are neither held for the purpose of collecting contractual cash flows nor held both for collecting contractual cash flows and for sale. The collection of contractual cash flows is only incidental to achieving the Funds' business model's objective. Consequently, all investments and derivatives are measured at fair value through profit or loss (FVTPL). Short sales are classified as financial liabilities at FVTPL. Derivative contracts that have a negative fair value are presented as liabilities at FVTPL.

The Funds' obligations for net assets attributable to holders of redeemable units are presented at the redemption amount, which approximates their fair value. All other financial assets and liabilities are measured at amortized cost, which approximates their fair value. Under this method, financial assets and liabilities reflect the amount required to be received or paid, discounted, when appropriate, at the effective rate of interest.

Financial assets and liabilities are offset, and the net amount is presented in the Statements of Financial Position when, and only when, the Funds have a legal right to offset the amounts and intend either to settle on a net basis or to realize the asset and settle the liability simultaneously. In the normal course of business, the Funds enter into various master netting agreements or similar agreements

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

that do not meet the criteria for offsetting in the Statements of Financial Position, but still allow for the related amounts to be offset in certain circumstances, such as bankruptcy or termination of the contracts.

b. Fair value of financial instruments

At the financial reporting date, listed securities are valued based on the last traded market price for financial assets and financial liabilities where the last traded price falls within the day's bid-ask spread. In circumstances where the last traded price is not within the bid-ask spread, the Manager determines the point within the bid-ask spread that is most representative of fair value based on the existing market conditions. Unlisted securities are valued based on price quotations received from recognized investment dealers, or failing that, their fair value is determined by the Manager based on the latest reported information available. Unlisted warrants, if any, are valued based on a pricing model which considers factors such as the market value of the underlying security, strike price, and terms of the warrant. Fixed-income securities, debentures and other debt instruments, including short-term investments, are valued at the quotation received from recognized investment dealers. Underlying fund(s) are valued on each business day at their net asset value as reported by the underlying fund(s)' managers.

The fair value of private placements and other securities where there are significant unobservable inputs is determined by using valuation models that may be based, in part, on assumptions that are not supported by observable market inputs. These methods and procedures may include, but are not limited to, performing comparisons with prices of comparable or similar securities, obtaining valuation related information from issuers and/or other analytical data relating to the investment and using other available indications of value. These values are independently assessed by the Manager to ensure that they are reasonable. However, because of the inherent uncertainty of valuation, the estimated fair values for these securities may be materially different from the values that would have been used had a ready market for the investment existed. The fair values of private placements are affected by the perceived credit risks of the issuer, predictability of cash flows and the length of time to maturity.

c. Cash

Cash is comprised of cash on deposit and bank overdraft.

d. Cost of investments

Cost of investments represents the amount paid for each security and is determined on an average cost basis excluding commissions and transactions costs. Average cost does not include amortization of premiums or discounts on fixed-income securities with the exception of zero-coupon bonds.

e. Investment transactions and income recognition

Investment transactions are recorded on the trade date – the date on which a Fund commits to purchase or sell the investment. The "Interest for distribution purposes" shown on the Statements of Comprehensive Income represents the coupon interest received by the Funds and is accounted for on an accrual basis. The Funds do not amortize premiums paid or discounts received on the purchase of fixed-income securities except for zero-coupon bonds, which are amortized on a straight-line basis.

Dividends and distributions from investments are recognized on the ex-dividend/ex-distribution date.

Distributions received from income trust(s) and underlying fund(s) holdings are recorded as income, capital gains or a return of capital, based on the best information available to the Manager. Due to the nature of these investments, actual allocations could vary from this information. Distributions from income trust(s) or underlying fund(s) that are treated as a return of capital for income tax purposes reduce the average cost of the income trust(s) or underlying fund(s).

f. Foreign exchange

The Funds' functional and presentation currency is the Canadian dollar. Foreign currency amounts are translated into the functional currency as follows: fair value of investments, foreign currency forward contracts and other assets and liabilities at the closing rate of exchange on each business day; income and expenses, purchases and sales and settlements of investments at the rate of exchange prevailing on the respective dates of such transactions. Foreign exchange gains (losses) relating to cash are presented as "Foreign exchange gain (loss) on cash" and those relating to other financial assets and liabilities are presented within "Net realized gain (loss) on sale of investments and derivatives" and "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income.

g. Unit valuation

Net asset value (NAV) per unit of each class is calculated at the end of each valuation day, that is a day on which the TSX is open for business by dividing the total NAV of each class of a Fund by the number of units of that class outstanding.

The NAV of each class is computed by calculating the value of that class' proportionate share of the Fund's assets less that class' proportionate share of the Fund's common liabilities and less class specific liabilities. Expenses directly attributable to a class are charged to that class. Other income and expenses, and gains and losses, are allocated to each class proportionately based upon the relative total NAV of each class.

As at December 31, 2020 and 2019, there were no differences between the NAV used for transactions with unitholders and the net assets attributable to holders of redeemable units used for reporting purposes under IFRS.

h. Classification of units

The units of the Funds are classified as financial liabilities in accordance with IAS 32 *Financial Instruments: Presentation* (IAS 32), as they do not meet the definition of puttable instruments to be classified as equity in accordance with IAS 32 for financial reporting purposes.

i. Commissions and other portfolio transaction costs

Transaction costs, such as brokerage commissions, incurred in the purchase and sale of securities, are included in "Commissions and other portfolio transaction costs" in the Statements of Comprehensive Income.

Funds that invest only in units/shares of underlying fund(s) are not subject to commissions.

j. Increase (decrease) in net assets attributable to holders of redeemable units from operations per unit

"Increase (decrease) in net assets attributable to holders of redeemable units per unit" in the Statements of Comprehensive Income is calculated by dividing the increase (decrease) in net assets attributable to holders of redeemable units of each class of a Fund by the weighted average number of units outstanding during the year of that class.

k. Foreign currency forward contracts

A Fund may, from time to time, enter into foreign currency forward contracts. Foreign currency forward contracts are valued on each valuation day based on the difference between the contract rate and the current forward rate at the measurement date applied to the contract's notional amount and adjusted for counterparty risk. All unrealized gains (losses) arising from foreign currency forward contracts are recorded as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income and "Unrealized gain (loss) on futures and

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

foreign currency forward contracts" in the Statements of Financial Position until the contracts are closed out or expire, at which time the gains (losses) are realized and reported as "Net realized gain (loss) on sale of investments and derivatives" in the Statements of Comprehensive Income.

i. Offsetting of financial instruments

The disclosures set out in the Offsetting of Financial Instruments tables in the Fund Specific Notes to Financial Statements of each of the Funds include foreign currency forward contracts assets and liabilities that are subject to an enforceable master netting arrangement. Transactions with individual counterparties are governed by separate master netting agreements. Each agreement allows for net settlement of certain open contracts where the Funds and respective counterparty both elect to settle on a net basis. In the absence of such an election, contracts will be settled on a gross basis. However, each party to the master netting agreement will have the option to settle all open contracts on a net basis in the event of default of the other party.

International Swaps and Derivatives Association Inc. Master Agreements (ISDA Master Agreements) govern OTC financial derivative transactions entered into by the Funds and select counterparties. The ISDA Master Agreements maintain provisions for general obligations, representations, agreements, collateral and events of default or termination. Events of termination include conditions that may entitle counterparties to elect to terminate early and cause settlement of all outstanding transactions under the applicable ISDA Master Agreement. Any election to terminate early could be material to the financial statements. The fair value of OTC financial derivative transactions net of collateral received in or pledged by a counterparty as at year end is disclosed in the Fund Specific Notes to Financial Statements of each of the Funds, as applicable.

The Funds may be subject to various Master Agreements or netting arrangements, with selected counterparties. These Master Agreements reduce the counterparty risk associated with relevant transactions by specifying credit protection mechanisms and providing standardization that improves legal certainty. Since different types of transactions have different mechanics and are sometimes traded out to different legal entities of a particular counterparty organization, each type of transaction may be covered by a different Master Agreement resulting in the need for multiple agreements with a single counterparty. As the Master Agreements are specific to unique operations of different asset types, they allow the Funds to close out and net their total exposure to a counterparty in the event of a default with respect to the transactions governed under a single agreement with a counterparty.

m. Investments in associates, joint ventures, subsidiaries and unconsolidated structured entities

Subsidiaries are entities, including investments in other investment entities, over which a Fund has control. A Fund controls an entity when it is exposed to, or has rights to, variable returns from its involvement with the entity, and has the ability to affect those returns through its power over the entity. Associates and joint ventures are investments over which a Fund has significant influence or joint control. A structured entity is an entity that has been designed so that voting or similar rights are not the dominant factors in deciding, who controls the entity, or when voting rights relate to administrative tasks only and the relevant activities are directed by means of contractual arrangements.

The Manager has determined that underlying fund(s) or exchange-traded fund(s) (ETF(s)) held typically by the Funds meet the definition of unconsolidated structured entities. Mortgage-backed securities or asset-backed securities are also considered to be unconsolidated structured entities. The Funds account for their investments in unconsolidated structured entities at FVTPL.

The Funds that invest in underlying fund(s) are subject to the terms and conditions of the respective underlying fund(s)' offering documents and are susceptible to market price risk arising from uncertainties about future values of those underlying fund(s). All of the underlying fund(s) in the investment portfolio are managed by portfolio managers who are compensated by the respective underlying fund(s) for their services. Such compensation generally consists of an asset-based fee and is reflected in the valuation of each of the underlying fund(s), except when the Funds invest in certain classes of the underlying fund(s) where the compensation to portfolio managers is negotiated and paid outside each of the underlying fund(s). The underlying fund(s) finance their operations by issuing redeemable units/shares that entitle the holders to an equal beneficial interest in the underlying fund(s). The Funds can redeem their investments in the underlying fund(s) on a daily basis. These investments are included in "Investments" at FVTPL in the Statements of Financial Position. All unrealized gains (losses) arising from these investments are recorded as part of "Change in unrealized appreciation (depreciation) in value of investments and derivatives" in the Statements of Comprehensive Income until these investments are sold, at which time the gains (losses) are realized and reflected in the Statements of Comprehensive Income in "Net realized gain (loss) on sale of investments and derivatives". The Funds' maximum exposure to loss from their interest in underlying fund(s) is equal to the total fair value of their investments in underlying fund(s).

Certain Funds invest in ETF(s) which are disclosed on the Schedule of Investment Portfolio and these Funds have determined that their investments in such ETF(s) meet definition of unconsolidated structured entities. These ETF(s) finance their operations by issuing redeemable shares which are puttable at the holder's option and entitle the holder to a proportional stake in each ETF's net asset value. The ETF(s) are domiciled in Canada or U.S. and listed on recognized public stock exchanges. The Funds' maximum exposure to loss from their interest in ETF(s) is equal to the total fair value of their investments in the ETF(s).

Information related to Interest in Unconsolidated Structured Entities appears under the Fund Specific Notes to Financial Statements of each of the Funds, if applicable.

n. Withholding taxes

A Fund may, from time to time, incur withholding taxes imposed by certain countries on investment income and capital gains. Such income and gains are recorded on a gross basis and the related withholding taxes are shown separately in the Statements of Comprehensive Income.

o. Harmonized sales tax

Certain provinces including Ontario, Prince Edward Island, Nova Scotia, New Brunswick and Newfoundland and Labrador (each a Participating Tax Jurisdiction) have harmonized their provincial sales tax (PST) with the federal goods and services tax (GST). The Harmonized Sales Tax (HST) combines the federal GST rate of 5% with the PST rate of the participating province. The province of Quebec also applies the Quebec sales tax (QST) of 9.975%. The Provincial HST liability or refund is calculated using the residency of unitholders and the value of their interest in the Fund as at specific times, rather than the physical location of the Fund. The effective sales tax rate charged to each class of the Fund is based on the unitholders' proportionate investments by province, using each province's HST rate, GST rate in the case of non-participating provinces and/or QST rate. All amounts are presented as "Harmonized sales tax" in the Statements of Comprehensive Income.

p. Comparative balances

The comparative financial statements have been reclassified from the statements previously presented in order to conform to the presentation of the current year financial statements. Certain balances have been combined or disaggregated in order to conform to the current year's classification of financial statement items.

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

3. CRITICAL ACCOUNTING JUDGMENTS AND ESTIMATES

The preparation of financial statements in accordance with IFRS requires management to make judgments, estimates and assumptions that affect the application of accounting policies and reported amounts of assets and liabilities at the reporting date and the reported amounts of income and expenses during the reporting year. The following discusses the most significant accounting judgments and estimates that the Funds have made in preparing their financial statements:

Fair value measurement of investments and derivatives not quoted in active market

The Funds may, from time to time, hold financial instruments that are not quoted in active markets, such as unlisted securities, private securities or derivatives. Unlisted securities are valued based on price quotations from recognized investment dealers, or failing that, their fair value is determined by the Manager based on the latest reported information available. The fair value of private securities is determined by using valuation models that may be based, in part, on assumptions that are not supported by observable market inputs. These methods and procedures may include, but are not limited to, performing comparisons with prices of comparable or similar securities, obtaining valuation related information from issuers and/or other analytical data relating to the investment and using other available indications of value. These values were independently assessed by the Manager based on assumptions and estimates on parameters available when the financial statements were prepared. However, because of the inherent uncertainty of valuation, the estimated fair values for these securities may be materially different from the values that would have been used had a ready market for the investment existed. The fair values of private securities are affected by the perceived credit risks of the issuer, predictability of cash flows and the length of time to maturity.

Valuation models use observable data, to the extent practicable. Since the outbreak of Coronavirus 19 (COVID-19), market volatility has increased significantly which results in fluctuation in quoted securities prices, widening of bid ask spreads and reduced liquidity in the market. These changes may also impact the observability of some of the model valuation inputs used, which may have an implication on classification of certain financial instruments within the fair value hierarchy. Areas such as credit risk (both own and counterparty); volatilities, correlations and key assumptions concerning future developments require the Manager to make estimates. Changes in assumptions about these factors could affect the reported fair values of financial instruments.

The Funds consider observable data to be market data that is readily available, regularly distributed and updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

The fair value of investments in underlying fund(s) that are not quoted in active markets is determined primarily by reference to the latest available net asset value of such units/shares for each underlying fund, as determined by the underlying fund(s)' managers.

IFRS 10 - Consolidated Financial Statements (IFRS 10)

In accordance with IFRS 10, the Manager has determined that the Funds meet the definition of an Investment Entity which requires that the Funds obtain funds from one or more investors for the purpose of providing investment management services, commit to their investors that their business purpose is to invest funds solely for returns from capital appreciation, investment income, or both; and measure and evaluate the performance of their investments on a fair value basis. Consequently, the Funds do not consolidate their investment in subsidiaries, if any, but instead measure these at FVTPL, as required by the accounting standard.

4. REDEEMABLE UNITS

Each Fund is authorized to issue an unlimited number of redeemable, transferable units of an unlimited number of classes of units, each of which represents an equal, undivided interest in the net assets of that Fund.

All units of a Fund have equal rights and privileges. Each whole unit is entitled to one vote at all meetings of unitholders and is entitled to participate equally with respect to distributions made by a Fund to unitholders, other than management fee distributions, including distributions of net income and net realized capital gains and distributions upon the termination of the Fund. Capital gains distributions are automatically reinvested in additional units of the Fund, which are immediately consolidated so that the NAV per unit remains unchanged. Units are issued only as fully-paid and are non-assessable.

On any trading day, unitholders may exchange the prescribed number of units (or an integral multiple thereof) for baskets of securities and/or cash.

On any trading day, unitholders may redeem units of any Fund for cash at a redemption price per unit equal to the lesser of: (i) 95% of the closing price for the units on the TSX on the effective day of the redemption; and (ii) the NAV per unit on the effective day of the redemption. A right to redeem units of a Fund may be suspended with the approval of the Canadian Securities Administrators.

Each Fund manages its capital in accordance with its investment objectives and strategies outlined in the Note 1 and the risk management practices disclosed in Note 10 and endeavors to invest the subscriptions received in appropriate investments while maintaining sufficient liquidity to meet distributions and redemptions. In order to manage their capital structures, the Funds may adjust the amount of distributions paid to unitholders.

Redeemable unit transactions information appears in the Fund Specific Notes to Financial Statements of each of the Funds.

5. FEES AND OTHER EXPENSES

Management fees

The Manager of each Fund, in consideration for management fees, provides management services required in the day-to-day operations of the Funds, including management of the investment portfolios of the Funds and provision of key management personnel.

As compensation for the services it provides to the Funds, the Funds pay the Manager an annual management fee calculated as a percentage of the NAV daily and paid monthly in arrears.

Operating Expenses

In addition to the payment of the management fee, each Fund is responsible for (a) costs and expenses incurred in complying with NI 81-107 (including any expenses related to the implementation and ongoing operation of the independent review committee of the Funds), (b) brokerage expenses and other fees, charges, taxes, levies or expenses (such as stamp taxes) incurred in connection with the execution of portfolio transactions or in connection with creation, exchange and redemption transactions (including without limitation any fees, charges, taxes, levies or expenses related to the purchase or sale of an amount of any currency, or repatriation of any security or other asset, related to the execution of portfolio transactions or any creation, exchange or redemption transactions), (c) legal fees or expenses in connection with any arbitration, litigation or pending or threatened arbitration or litigation, including any settlements in connection therewith, (d) distribution fees and expenses paid by the Fund under any distribution reinvestment plan adopted by the Fund, (e) interest and taxes of any kind or nature (including but not limited to, income, excise, transfer and withholding taxes as well

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

as all other applicable taxes, including GST and HST, (f) fees and expenses related to the provision of securities lending services, (g) the costs of complying with any new governmental or regulatory requirement introduced after the Fund was established and (h) extraordinary expenses. The payment or assumption by the Manager of any expense of a Fund described in (a) through (h) above, that the Manager is not required to pay or assume, shall not obligate the Manager to pay or assume the same or any similar expense of a Fund on any subsequent occasion. The Manager is responsible for all other costs and expenses of the Funds, including the fees payable to the Investment Advisor, Custodian, Registrar and Transfer Agent and plan agent and fees payable to other service providers retained by WisdomTree.

Absorption

The decision to waive and/or absorb management fees and fund-specific operating expenses is at the discretion of the Manager. The practice of waiving and/or absorbing expenses may continue indefinitely or may be terminated at any time without notice to unitholders. Fund-specific operating expenses absorbed and/or management fees waived by the Manager are disclosed in the Statements of Comprehensive Income.

In some cases, the Manager may agree to charge a reduced management fee as compared to the management fee it would otherwise be entitled to receive from the Funds with respect to investments in the Funds by certain unitholders. An amount equal to the difference between the fee otherwise chargeable and the reduced fee of the Fund will be distributed in cash by the Fund to those unitholders as management fee distributions.

Investments in underlying fund(s)

A Fund that invests in units/shares of underlying fund(s) will not pay a duplicate management and administration fee on the portion of assets that are invested in units/shares of underlying fund(s). During the reporting year, a Fund may have received a management and/or administration fee rebate from the underlying fund(s)' Manager relating to its investment in an underlying fund. The management and/or administration fee rebates, if applicable, are included in "Fees rebate receivable" and in "Fees rebate" as reflected in the Statements of Financial Position and Statements of Comprehensive Income of each Fund, if applicable.

Refer to the Management Fee Rate table in the Fund Specific Notes to the Financial Statements for the management fee rates applicable to each class of each of the Funds.

6. SECURITIES LENDING

Effective August 31, 2020, the Funds, have entered a securities lending program with the Bank of New York Mellon, who acts as the securities lending agent. These transactions involve the temporary exchange of securities for collateral with a commitment to re-deliver the same securities on a future date. Income is earned from these transactions in the form of fees paid by the counterparty and, in certain circumstances, interest paid on cash or securities held as collateral. Income from securities lending is included in the Statements of Comprehensive Income and is recognized when earned. The aggregate market value of all securities loaned by a Fund cannot exceed 50% of the assets of that Fund. Collateral received consists of qualified securities and securities that are immediately convertible into, or exchangeable for, securities of the same type, the same term and in the same number as those loaned by each Fund with market values of at least 102% of the market value of the loaned securities. Each Fund's Custodian is entitled to receive payments out of the gross amount generated from the securities lending transactions of the Funds and bears all operational costs directly related to securities lending including the cost of borrower default indemnification. For those Funds participating in the program, amounts for securities loaned and the collateral received as well as reconciliation between gross securities lending revenue and securities lending revenue received by each Fund appear in the Fund Specific Notes to Financial Statements of each of the Funds, if applicable. Revenue from

securities lending is included in "Securities lending revenue" in the Statements of Comprehensive Income.

Prior to August 31, 2020, State Street Bank and Trust Company acted as agent for securities lending transactions of the Funds.

7. TAXATION

The Funds qualify as a mutual fund trust under the *Income Tax Act* (Canada). All the Funds' net income for tax purposes and sufficient net capital gains realized in any year are required to be distributed to unitholders such that no income tax is payable by each of the Funds. As a result, the Funds do not record income taxes. Since the Funds do not record income taxes, the tax benefit of capital and non-capital losses has not been reflected in the Statements of Financial Position as a deferred income tax asset. Income tax on net realized capital gains not paid or payable will generally be recoverable by virtue of refunding provisions contained in the *Income Tax Act* (Canada) and provincial income tax legislation, as redemptions occur. Occasionally, the Funds may distribute more than they earn. This excess distribution is a return of capital and is not taxable to unitholders.

Refer to Loss Carry Forwards table in the Fund Specific Notes to Financial Statements for further information relating to loss carry forwards.

8. DISTRIBUTIONS

Each Fund distributes to its unitholders on a monthly or quarterly basis. The amounts of distributions are based on the Manager's assessment of anticipated cash flow of the Funds from time to time.

In addition to the distributions described above, a Fund may from time to time pay additional distributions on its Units, including without restriction in connection with a special dividend or in connection with returns of capital.

9. RELATED PARTY TRANSACTIONS

The Funds may have direct or indirect holdings in CI Financial Corp., or its affiliates or other investment fund(s) managed by the Manager as identified in the Fund Specific Notes to Financial Statements of each of the Funds, if applicable.

Related fund trading

Related fund trading occurs when a Fund purchases or sells units of another Fund managed by the Manager. During the year ended December 31, 2020, certain Funds engaged in related fund trading or held position(s) in related fund(s) at the end of each year.

Related issuer trading

Related issuer trading occurs when a Fund purchases or sells securities of CI Financial Corp. These transactions are executed through market intermediaries and under prevailing market terms and conditions. The IRC reviews such transactions during scheduled meetings. During the year ended December 31, 2020, certain Funds engaged in related issuer trading or held position(s) in CI Financial Corp. at the end of the year.

10. FINANCIAL INSTRUMENTS RISK

COVID-19 Impact

Since the outbreak of COVID-19, emergency measures taken in response to the spread of COVID-19 have resulted in significant disruption to business operations globally, resulting in an economic slowdown. Global equity and capital markets have also experienced significant volatility and weakness. The governments have reacted with significant monetary and fiscal interventions designed to stabilize economic conditions. These developments are constantly evolving and the duration and

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impact of the COVID-19 pandemic is highly uncertain and cannot be predicted at this time but could have a material impact on the future performance of the Funds. In the face of the current environment of heightened uncertainty and market volatility, the Manager continues to closely monitor its impact on the Funds' risk exposures from the portfolio holdings.

Risk management

The Funds are exposed to a variety of financial instruments risks: concentration risk, credit risk, liquidity risk, offsetting financial instruments and market risk (including other price risk, currency risk and interest rate risk). The level of risk to which each Fund is exposed to depends on the investment objective and the type of investments the Fund holds. The value of investments within a portfolio can fluctuate daily as a result of changes in prevailing interest rates, economic and market conditions and company specific news related to investments held by the Fund. The Manager of the Funds may minimize potential adverse effects of these risks on the Funds' performance by, but not limited to, regular monitoring of the Funds' positions and market events, diversification of the investment portfolio by asset type, country, sector, term to maturity within the constraints of the stated objectives, and through the usage of derivatives to hedge certain risk exposures.

The Funds that invest in units/shares of underlying fund(s) are indirectly exposed to financial instruments risks mentioned above.

Concentration risk

Concentration risk arises as a result of the concentration of exposures within the same category, whether it is a geographical allocation, asset type, industry sector or counterparty.

Details of each Fund's exposure to financial instruments risks including concentration risk and fair value hierarchy classification are available in the Fund Specific Notes to Financial Statements for each Fund.

Credit risk

Credit risk is the risk that a security issuer or counterparty to a financial instrument will fail to meet its financial obligations. The fair value of a debt instrument includes consideration for the credit worthiness of the debt issuer. The carrying amount of debt instruments as shown on the Schedule of Investment Portfolio represents the credit risk exposure of each Fund. Credit risk exposure for derivative instruments is based on each Fund's unrealized gain on the contractual obligations with the counterparty as at the reporting date. The credit rating of a counterparty to a derivative instrument is disclosed in the Schedule of Investment Portfolio of each of the Funds, if applicable. The credit risk exposure of the Fund's other assets is represented by their carrying amount as disclosed in the Statements of Financial Position.

Certain Funds invest only in units/shares of underlying fund(s)/ETF(s) and may be exposed to indirect credit risk in the event that the underlying fund(s)/ETF(s) invest in debt instruments, preferred securities and derivatives.

Credit ratings for debt securities, preferred securities and derivative instruments are obtained from S&P Global Ratings, otherwise ratings are obtained from: Moody's Investors Service or Dominion Bond Rating Service, respectively. Credit ratings can be either long-term or short-term. Short-term credit ratings are generally assigned to those obligations and derivative instruments considered short-term in nature.

The table below provides a cross-reference between the long-term credit ratings disclosed in the Credit Rating table inclusive of the short-term credit ratings disclosed in the derivatives schedules in the Schedule of Investment Portfolio.

Credit Rating as per Credit Risk Table	Credit Rating as per Derivatives Schedules
AAA/Aaa/A++	A-1+
AA/Aa/A+	A-1, A-2, A-3
A	B, B-1
BBB/Baa/B++	B-2
BB/Ba/B+	B-3
B	C
CCC/Caa/C++	-
CC/Ca/C+	-
C and Lower	D
Not Rated	WR

Cash balances as disclosed in the Statements of Financial Position are maintained by the Custodian. The Manager monitors the credit worthiness of the Custodian on a regular basis. The credit rating of the Custodian as at December 31, 2020 was AA-.

All transactions executed by the Funds in listed securities are settled/paid for upon delivery using approved brokers. The risk of default is considered minimal, as delivery of securities sold is only made once the broker has received payment. Payment is made on a purchase once the securities have been received by the broker. The trade will fail if either party fails to meet its obligation.

Liquidity risk

Liquidity risk is the risk that the Funds may not be able to meet their obligation on time or at a reasonable price.

The Funds' exposure to liquidity risk is concentrated in the daily cash redemptions of units/. Generally, the Funds invest in securities that are considered readily realizable as they are actively traded on public exchanges. Certain securities may be less liquid than other securities and involve the risk that the Manager may not be able to dispose of them at the current market prices. As such, it may be difficult to significantly alter the composition of a Fund's portfolio in a short period of time.

All financial liabilities are due within three months, except for the redeemable units, which are redeemable on demand at the holder's option. The Manager does not expect that this contractual maturity is representative of the actual cash outflows, as unitholders of these instruments typically retain them for a longer period.

Market risk

The Funds' investments are subject to market risk which is the risk that the fair value of future cash flows of a financial instrument will fluctuate due to changes in market conditions

Other price risk

Other price risk is the risk that the value of financial instruments will fluctuate as a result of changes in market prices (other than those arising from currency risk or interest rate risk). The value of each investment is influenced by the outlook of the issuer and by general economic and political conditions, as well as industry and market trends. All securities present a risk of loss of capital. Except for options written, future contracts sold short and investments sold short, the maximum risk resulting from financial instruments is equivalent to their fair value.

CI WisdomTree Exchange Traded Funds

Notes to the Financial Statements (cont'd)

Other assets and liabilities are monetary items that are short-term in nature and therefore are not subject to significant other price risk.

Currency risk

Currency risk arises from financial instruments that are denominated in a currency other than the Canadian dollar, the functional currency of the Funds. As a result, the Funds may be exposed to the risk that the value of securities denominated in other currencies will fluctuate due to changes in exchange rates. The Schedule of Investment Portfolio identifies all bonds and derivative instruments denominated in foreign currencies. Equities traded in foreign markets are also exposed to currency risk as the prices denominated in foreign currencies are converted to the Funds' functional currency to determine their fair value.

Certain Funds invest only in units/shares of underlying fund(s)/ETF(s) and may be exposed to indirect currency risk in the event that the underlying fund(s)/ETF(s) invest in financial instruments that are denominated in a currency other than the functional currency of the Fund.

Interest rate risk

Interest rate risk is the risk that the fair value of interest-bearing investments and interest rate derivative instruments will fluctuate due to changes in prevailing levels of market interest rates. As a result, the value of the Funds that invest in debt securities and/or income trusts will be affected by changes in applicable interest rates. If interest rates fall, the fair value of existing debt securities may increase due to increase in yield. Alternatively, if interest rates rise, the yield of existing debt securities may decrease which may then lead to a decrease in their fair value. The magnitude of the decline will generally be greater for long-term debt securities than for short term debt securities.

Interest rate risk also applies to Funds that invest in convertible securities. The fair value of these securities varies inversely with interest rates, similar to other debt securities. However, since they may be converted into common shares, convertible securities are generally less affected by interest rate fluctuations than other debt securities.

Certain Funds invest only in units/shares of underlying fund(s)/ETF(s) and may be exposed to indirect interest rate risk in the event that the underlying fund(s)/ETF(s) invest in interest bearing financial instruments.

Fair value hierarchy

The Funds are required to classify financial instruments measured at fair value using a fair value hierarchy. Investments whose values are based on quoted market prices in active markets are classified as Level 1. This level includes publicly traded equities, exchange-traded and retail mutual fund(s), exchange-traded warrants, futures contracts and traded options.

Financial instruments that trade in markets that are not considered to be active but are valued based on quoted market prices, dealer quotations or alternative pricing sources supported by observable inputs are classified as Level 2. These include fixed income securities, mortgage-backed securities, short-term instruments, non-traded warrants, over-the-counter options, structured notes of indexed securities, foreign currency forward contracts, swap instruments and American depositary receipts and Global depositary receipts, if quoted market price is not available.

Investments classified as Level 3 have significant unobservable inputs. Level 3 instruments include private equities, private term-loans, private equity fund(s) and certain derivatives. As observable prices are not available for these securities, the Funds may use a variety of valuation techniques to derive their fair value.

Some of the Funds invest in other investment fund(s) and these investments are generally classified as Level 1.

The Funds' policy is to recognize transfers into and out of the fair value hierarchy levels as of the date of the event or change in circumstances giving rise to the transfer.

Details of each Fund's exposure to financial instruments risks including concentration risk and fair value hierarchy classification are available in the Fund Specific Notes to Financial Statements for each Fund.

11. SUBSEQUENT EVENT

On February 1, 2021, CI Global Asset Management announced proposed Funds' mergers. The following mergers will take place on April 22, 2021, if approved by unitholders. Please note that if a proposed merger is not approved, the applicable Terminating ETF will be terminated on or about April 22, 2021.

Terminating Fund	Continuing Fund
CI First Asset Morningstar Canada Dividend Target 30 Index ETF (TSX: DXM)	CI WisdomTree Canada Quality Dividend Growth Index ETF (TSX: DGRC)
CI First Asset Canadian Buyback Index ETF (TSX: FBE)	CI WisdomTree Canada Quality Dividend Growth Index ETF (TSX: DGRC)
CI First Asset U.S. Buyback Index ETF (TSX: FBU)	CI WisdomTree U.S. Quality Dividend Growth Index ETF (TSX: DGR)
CI First Asset European Bank ETF (TSX: FHB)	CI First Asset Global Financial Sector ETF (TSX: FSF)
CI First Asset Morningstar US Dividend Target 50 Index ETF (TSX: UXM, UXM.B)	CI WisdomTree U.S. Quality Dividend Growth Index ETF (TSX: DGR, DGR.B)

CI WisdomTree Exchange-Traded Funds

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