

Cambridge Put Write Pool

Class I

Not available for retail investors



FUND OVERVIEW

The fund's objective is to generate income by writing put options primarily on select equity securities, as well as exchange-traded funds and broad-based indices.

FUND DETAILS

Inception date	June 2017
Total net assets (\$CAD) As at 2019-09-30	\$79.9 million
NAVPS As at 2019-10-21	\$10.2984
MER (%) As at 2019-03-31	0.01
Management fee (%)	-
Asset class	Specialty
Currency	CAD
Minimum investment	Negotiable
Distribution frequency	Annually
Last distribution	\$0.0789

Risk rating³

Low	Low to medium	Medium	Medium to high	High
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FUND CODES

I	5335
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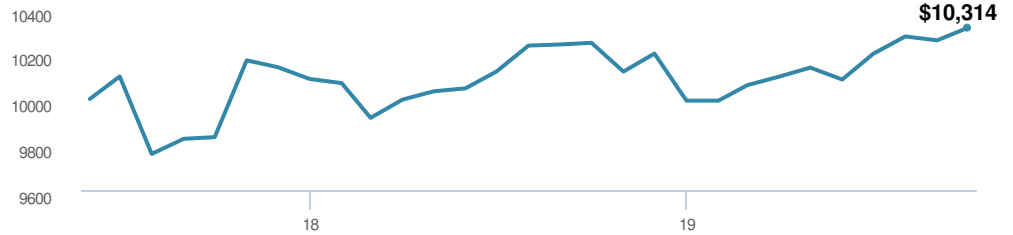
DISTRIBUTION HISTORY⁴

Payable date	Total
2017-12-29	0.0789

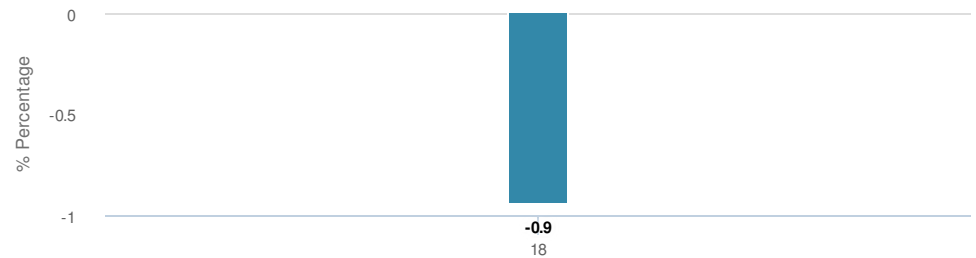
PERFORMANCE¹

As at 2019-09-30

Growth of \$10,000 (since inception date)



Calendar year performance



Average annual compound returns

YTD	1 Mo	3 Mo	6 Mo	1 Y	3 Y	5 Y	10 Y	Inception*
6.5%	0.5%	1.1%	2.1%	3.8%	-%	-%	-%	1.3%

*Since inception date

PORTFOLIO ALLOCATIONS²

As at 2019-09-30

Asset allocation	(%)
Cash and Equivalents	100.02%
Other	-0.02%

Sector allocation	(%)
Cash and Cash Equivalent	99.99%
Other	-0.02%

Geographic allocation	(%)
Canada	87.28%
United States	12.61%
Switzerland	0.07%
United Kingdom	0.04%
Europe	0.02%
Other	-0.02%

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TOP HOLDINGS

As at 2019-09-30

	Sector	(%)
1. Canada Government 0.00% 14-Nov-2019	Cash and Cash Equivalent	31.85%
2. Canada Government 0.00% 17-Oct-2019	Cash and Cash Equivalent	14.09%
3. United States Treasury Bill TBILL 13-Aug-2020	Cash and Cash Equivalent	4.89%
4. United States Treasury 0.00% 23-Apr-2020	Cash and Cash Equivalent	4.04%
5. EUR Currency	Cash and Cash Equivalent	0.02%
6. Dsu Us\$ Collateral Account	Cash and Cash Equivalent	-%

MANAGEMENT TEAM



Cambridge Global Asset Management, a division of CI Investments Inc., is led by Chief Investment Officer Brandon Snow. The team, including lead portfolio managers Robert Swanson (CI Global Investments Inc.), Stephen Groff and Greg Dean, invests in companies building long-term economic value. CI Global Investments Inc. is a firm registered with the U.S. Securities and Exchange Commission and an affiliate of CI Investments Inc. Certain funds associated with Cambridge Global Asset Management are sub-advised by CI Global Investments Inc.



Brandon Snow



Dan Rohinton

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¹ Commissions, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. The indicated rates of return are the historical annual compounded total returns (net of fees and expenses payable by the fund) including changes in security value and reinvestment of all dividends/distributions and do not take into account sales, redemption, distribution or optional charges or income taxes payable by any securityholder that would have reduced returns. Mutual funds are not guaranteed, their values change frequently, and past performance may not be repeated.

² Portfolio allocations will fluctuate over the life of the mutual fund as the portfolio holdings and market value of each security changes. The portfolio manager(s) may change the portfolio allocations in some or all of the sectors.

³ The risk level of a fund has been determined in accordance with a standardized risk classification methodology in National Instrument 81-102, that is based on the fund's historical volatility as measured by the 10-year standard deviation of the fund's returns. Where a fund has offered securities to the public for less than 10 years, the standardized methodology requires that the standard deviation of a reference mutual fund or index that reasonably approximates the fund's standard deviation be used to determine the fund's risk rating. Please note that historical performance may not be indicative of future returns and a fund's historical volatility may not be indicative of future volatility.

⁴ Please refer to the fund's simplified prospectus for distribution information.

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