## VOLATILITY



Based on 3 year standard deviation

## TOP HOLDINGS

as of June 30, 2024
Manulife Financial Corp
Ci Private Market Growth Fund (Series I
Canadian Natural Resources Ltd
CI Global Financial Sector ETF (FSF)
Fairfax Financial Holdings Ltd
Microsoft Corp
Advanced Micro Devices Inc
Bank of Montreal
Cenovus Energy Inc
Enbridge Inc


ASSET ALLOCATION
as of June 30, 2024
Canadian Equity
Canadian Government Bonds US Equity
Canadian Corporate Bonds International Equity Other
SECTOR ALLOCATION
as of June 30, 2024

| Fixed Income | $32.60 \%$ |
| :--- | ---: |
| Financial Services | $17.72 \%$ |
| Energy | $8.33 \%$ |
| Technology | $7.45 \%$ |
| Consumer Services | $4.46 \%$ |
| Other | $29.44 \%$ |



GEOGRAPHIC ALLOCATION
as of June 30, 2024

| North America | $90.29 \%$ |
| :--- | ---: |
| Multi-National | $4.42 \%$ |
| Europe | $4.20 \%$ |
| Asia | $1.00 \%$ |
| Latin America | $0.08 \%$ |
| Other | $0.01 \%$ |


| STYLE | Value | Blend | Growth |  |
| :---: | :---: | :---: | :---: | :---: |
| as of June 30, 2024 |  |  |  |  |
|  |  |  |  | Large |
|  |  |  |  | Medium |
|  |  |  |  | Small |

2.41\%
2.25\%
2.23\%
2.14\%
2.10\%
1.87\%
1.64\%
1.58\%
1.56\%
1.51\%
35.62\%
18.00\%
17.56\%
13.37\%
5.28\%
10.17\%
.60\%
.72\%
7.45\%
4.46\%
29.44\%
as of June 30, 2024

| Period | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Designated Fund | $9.57 \%$ | $-9.89 \%$ | $14.98 \%$ | $7.00 \%$ | $13.04 \%$ | $-8.46 \%$ | $9.27 \%$ | $5.51 \%$ | $-0.69 \%$ |
| Benchmark | $9.43 \%$ | $-8.20 \%$ | $11.90 \%$ | $7.61 \%$ | $15.62 \%$ | $-4.30 \%$ | $6.22 \%$ | $11.97 \%$ | $-3.02 \%$ |
| Quartile | 2 | 4 | 2 | 2 | 3 | 4 | 1 | 4 | 3 |

GROWTH OF \$10,000
Annual values as of June 30, 2024


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[^0]:    The information contained on this page is related only to the designated fund or funds shown above. As part of a BMO Life Assurance Company policy, you do not purchase units in this designated fund or a legal interest in any security.
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