

**VOLATILITY**



Based on 3 year standard deviation

**TOP HOLDINGS**

as of June 30, 2024

Cheniere Energy Inc	3.90%
Ventas Inc	2.59%
Williams Cos Inc	2.55%
CI Global Financial Sector ETF (FSF)	2.15%
VICI Properties Inc	2.14%
CI Gbl Infrastructure Private Pool ETF C\$ (CINF)	1.89%
American Homes 4 Rent CI A	1.88%
Kimco Realty Corp	1.85%
Prologis Inc	1.72%
Transurban Group - Units	1.69%

**ASSET ALLOCATION**

as of June 30, 2024



US Equity	35.79%
Foreign Corporate Bonds	28.86%
International Equity	11.75%
Canadian Corporate Bonds	8.33%
Income Trust Units	5.97%
Other	9.30%

**SECTOR ALLOCATION**

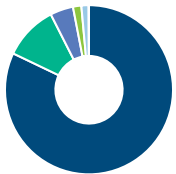
as of June 30, 2024



Fixed Income	37.70%
Real Estate	24.62%
Energy	9.85%
Financial Services	8.42%
Industrial Services	5.16%
Other	14.25%

**GEOGRAPHIC ALLOCATION**

as of June 30, 2024



North America	82.07%
Europe	10.43%
Asia	4.44%
Latin America	1.61%
Multi-National	1.39%
Other	0.06%

**STYLE**

as of June 30, 2024

	Value	Blend	Growth
Large			█
Medium			
Small			

**UNIVERSAL LIFE  
MANAGED INDEXED ACCOUNTS**

**BALANCED FUNDS**

**CI Diversified Yield Fund Class A**

The information contained in this profile is related to the index indicated above. As part of a BMO Life Assurance Company policy, you do not purchase units in this index or a legal interest in any security.

**OBJECTIVE**

The fundamental investment objective of CI Diversified Yield Fund is to generate a high level of income through exposure to a portfolio of fixed income and high-yielding equity securities throughout the world.

<b>Category</b>	Tactical Balanced	<b>Fund Manager</b>	<b>Start Date</b>
<b>Managed By</b>	CI Investments Inc	Ryan Fitzgerald	02/11/2011
<b>Inception Date</b>	Feb 14, 2011	Geof Marshall	02/11/2011
<b>MER</b>	2.33%	Joshua Varghese	06/01/2018
<b>Total Assets (\$ millions)</b>	1,314.40		

**COMPOUND RETURN**

as of June 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	0.79%	0.76%	3.03%	9.22%	2.23%	3.27%	3.40%	4.60%
Benchmark	1.79%	1.93%	7.81%	14.07%	3.51%	5.76%	7.19%	5.58%
Quartile	3	3	4	3	3	3	3	4

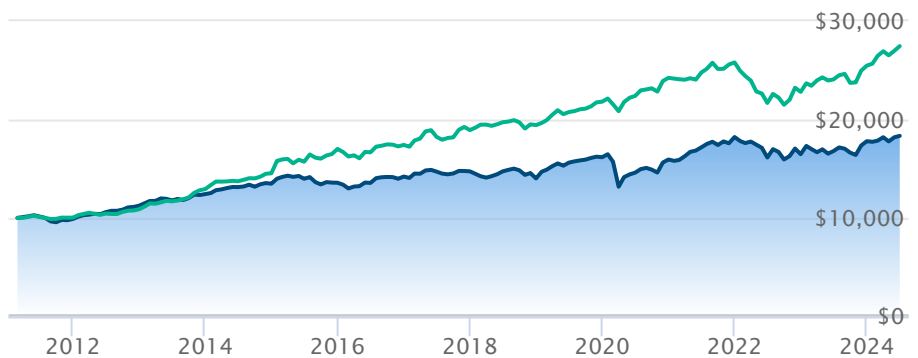
**CALENDAR RETURN**

as of June 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Designated Fund	8.04%	-9.59%	14.37%	-1.43%	15.40%	-4.90%	3.70%	4.66%	0.70%
Benchmark	11.69%	-11.62%	6.48%	11.12%	12.26%	2.68%	8.66%	2.39%	17.05%
Quartile	3	2	1	4	1	4	4	3	4

**GROWTH OF \$10,000**

Annual values as of June 30, 2024



CI Diversified Yield Fund Class A

Fundata Global Balanced Index

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.

Past performance is no guarantee of future performance. All returns are historical annual compounded total rates of return and reflect changes in yield and distributions reinvested. Managed Indexed, Managed Portfolios and Market Indexed accounts credit an interest amount mirroring the net rate of return of a specified underlying investment, less a BMO Life Assurance Company daily management fee. These rates of return do not reflect the current BMO Life Assurance Company management /universal life fee which must be taken into consideration when determining the net return earned on the account.

Information contained in this document is for illustrative purposes only and is subject to change without notice. The contents of this profile are provided for informational and educational purposes and are not intended to provide investment, tax or legal advice. While every effort has been made to provide accurate and complete information, BMO Life Assurance Company and Fundata Canada will not be held liable for any inaccuracies, errors or omissions in the information provided.

