

**VOLATILITY**



Based on 3 year standard deviation

**TOP HOLDINGS**

as of September 30, 2021

CI Systematic Yield Pool (Class I units)	12.85%
CI Global Financial Sector ETF (FSF)	6.09%
Cheniere Energy Inc	3.31%
Alexandria Real Estate Equities Inc	3.28%
Brookfield Asset Management Inc CI A	2.84%
American Homes 4 Rent	2.66%
Prologis Inc	2.53%
CI Global REIT Fund Series I	2.46%
Williams Cos Inc	2.24%
Transurban Group - Units	2.16%

**ASSET ALLOCATION**

as of September 30, 2021



US Equity	32.67%
Foreign Corporate Bonds	24.48%
International Equity	18.30%
Cash and Equivalents	8.43%
Income Trust Units	7.82%
Other	8.30%

**SECTOR ALLOCATION**

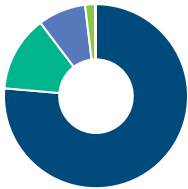
as of September 30, 2021



Fixed Income	28.41%
Real Estate	19.19%
Financial Services	12.27%
Industrial Services	10.72%
Cash and Cash Equivalent	8.43%
Other	20.98%

**GEOGRAPHIC ALLOCATION**

as of September 30, 2021



North America	76.38%
Europe	13.30%
Asia	8.42%
Latin America	1.78%
Africa and Middle East	0.04%
Other	0.08%

**STYLE**

as of September 30, 2021

	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 Signature Diversified Yield II 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>	1,759.28		

**COMPOUND RETURN**

as of September 30, 2021

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	-1.86%	1.43%	7.00%	16.81%	5.47%	4.22%	6.18%	5.30%
Benchmark	-2.46%	1.51%	4.56%	8.48%	8.44%	7.55%	9.77%	5.85%
Quartile		2	1	1	1	3	3	3

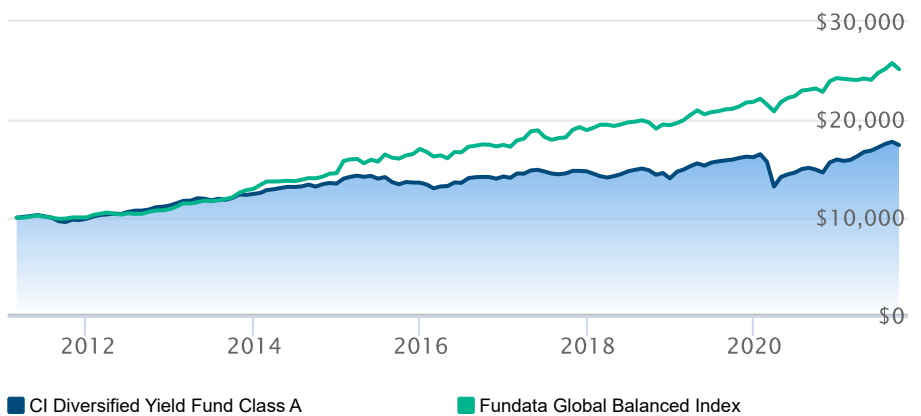
**CALENDAR RETURN**

as of September 30, 2021

Period	2020	2019	2018	2017	2016	2015	2014	2013	2012
Designated Fund	-1.43%	15.40%	-4.90%	3.70%	4.66%	0.70%	8.52%	10.46%	13.73%
Benchmark	11.12%	12.26%	2.68%	8.66%	2.39%	17.05%	12.44%	18.86%	8.49%
Quartile		4	1	4	4	3	4	3	4

**GROWTH OF \$10,000**

Annual values as of September 30, 2021



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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.

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