

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of July 31, 2019

Canadian Dollars	6.98%
Franco-Nevada Corp	5.03%
Keyera Corp	4.94%
McKesson Corp	4.38%
Athene Holding Ltd	4.05%
Jacobs Engineering Group Inc	4.02%
Tourmaline Oil Corp	3.88%
CSX Corp	3.83%
Canadian Natural Resources Ltd	3.79%
Anthem Inc	3.77%



ASSET ALLOCATION

as of July 31, 2019

Canadian Equity	44.0%
US Equity	36.1%
International Equity	11.4%
Cash and Equivalents	8.5%



SECTOR ALLOCATION

as of July 31, 2019

Financial Services	15.0%
Energy	14.6%
Basic Materials	11.7%
Technology	11.4%
Industrial Services	8.6%
Other	38.7%



GEOGRAPHIC ALLOCATION

as of July 31, 2019

North America	88.6%
Europe	7.3%
Latin America	4.1%
Other	0.0%

STYLE

as of July 31, 2019

Value	Blend	Growth	
			Large
			Medium
			Small

**UNIVERSAL LIFE
MANAGED INDEXED ACCOUNTS**

CANADIAN EQUITY

Cambridge Canadian Equity Corp CI 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

This fund's objective is to achieve long-term capital growth by investing, directly or indirectly, primarily in equity securities of Canadian companies. Indirect investments may include convertible securities, derivatives, equity-related securities and securities of other mutual funds.

Category	Canadian Focused Equity	Fund Managers	Start Date
Managed By	CI Investments Inc	Stephen Groff	4/1/2011
Inception Date	December 31, 2007	Brandon Snow	4/1/2011
Designated Fund MER	2.44%		
Total Assets (\$ millions)	4700.37		

COMPOUND RETURN

as of July 31, 2019

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	0.46%	-1.25%	6.70%	1.41%	5.21%	5.49%	10.28%	7.25%
Benchmark	0.34%	-0.28%	7.25%	3.05%	7.14%	4.44%	7.39%	-
Quartile	2	3	2	2	2	1	1	-

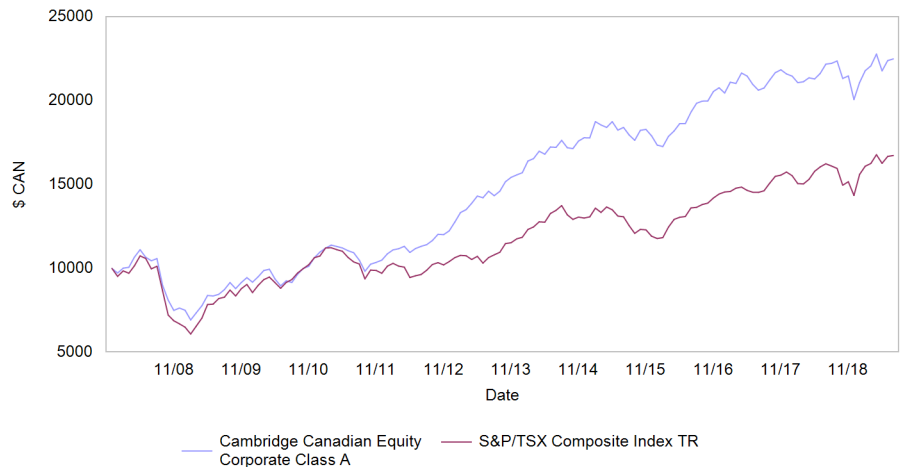
CALENDAR RETURN

as of July 31, 2019

Period	2018	2017	2016	2015	2014	2013	2012	2011	2010
Designated Fund	-7.07%	3.98%	16.01%	0.62%	14.24%	27.20%	16.66%	-1.31%	12.50%
Benchmark	-8.89%	9.10%	21.08%	-8.32%	10.55%	12.99%	7.19%	-8.71%	17.61%
Quartile	2	4	1	2	1	1	1	1	2

GROWTH OF \$10,000

Annual values as of July 31 2019



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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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