

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of August 31, 2021

CI Systematic Yield Pool (Class I units)	12.73%
CI Global Financial Sector ETF (FSF)	5.97%
Alexandria Real Estate Equities Inc	3.44%
Prologis Inc	3.34%
American Homes 4 Rent	3.30%
Brookfield Asset Management Inc Cl A	3.25%
Cheniere Energy Inc	2.87%
CI Global REIT Fund Series I	2.52%
Sydney Airport Holdings Ltd - Units	2.22%
Williams Cos Inc	2.06%

ASSET ALLOCATION

as of August 31, 2021



US Equity	34.17%
Foreign Corporate Bonds	23.74%
International Equity	17.07%
Cash and Equivalents	8.47%
Income Trust Units	7.92%
Other	8.63%

SECTOR ALLOCATION

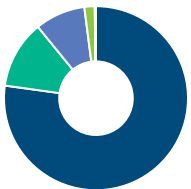
as of August 31, 2021



Fixed Income	27.60%
Real Estate	21.25%
Industrial Services	11.34%
Financial Services	10.72%
Cash and Cash Equivalent	8.46%
Other	20.63%

GEOGRAPHIC ALLOCATION

as of August 31, 2021



North America	77.20%
Europe	11.93%
Asia	8.85%
Latin America	1.81%
Africa and Middle East	0.05%
Other	0.16%

STYLE

as of August 31, 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.

Category	Tactical Balanced	Fund Manager	Start Date
Managed By	CI Investments Inc	Ryan Fitzgerald	02/11/2011
Inception Date	Feb 14, 2011	Geof Marshall	02/11/2011
MER	2.33%	Joshua Varghese	06/01/2018
Total Assets (\$ millions)	1,807.69		

COMPOUND RETURN

as of August 31, 2021

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	1.27%	5.31%	11.67%	17.61%	5.73%	4.65%	6.29%	5.53%
Benchmark	2.43%	7.14%	6.97%	11.78%	8.94%	8.25%	10.06%	5.98%
Quartile	3	1	1	1	3	3	3	1

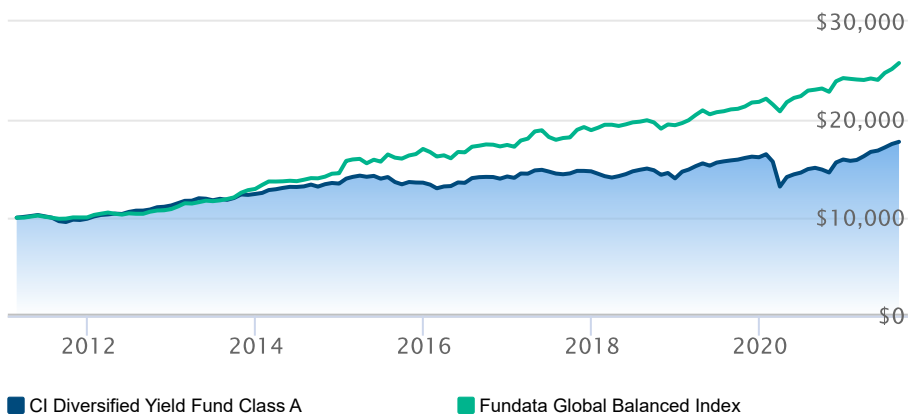
CALENDAR RETURN

as of August 31, 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	1

GROWTH OF \$10,000

Annual values as of August 31, 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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