

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of May 31, 2021

Chubb Ltd	1.93%
Canada Government 1.25% 01-Jun-2030	1.88%
Canada Government 2.75% 01-Dec-2048	1.85%
Cash and Cash Equivalents	1.84%
Berkshire Hathaway Inc Cl B	1.79%
Aon PLC	1.71%
Oracle Corp	1.55%
Heineken NV	1.45%
Diageo PLC	1.42%
Hartford Financial Services Group Inc	1.37%

ASSET ALLOCATION

as of May 31, 2021



International Equity	32.20%
US Equity	24.72%
Canadian Corporate Bonds	21.97%
Foreign Corporate Bonds	9.13%
Canadian Government Bonds	4.71%
Other	7.27%

SECTOR ALLOCATION

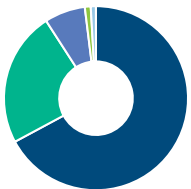
as of May 31, 2021



Fixed Income	38.65%
Financial Services	14.18%
Consumer Goods	9.74%
Healthcare	7.87%
Technology	5.37%
Other	24.19%

GEOGRAPHIC ALLOCATION

as of May 31, 2021



North America	67.16%
Europe	23.74%
Asia	7.16%
Africa and Middle East	1.03%
Latin America	0.92%
Other	-0.01%

STYLE

as of May 31, 2021

	Value	Blend	Growth
Large			█
Medium			
Small			

**UNIVERSAL LIFE
MANAGED INDEXED ACCOUNTS**

BALANCED FUNDS

CI Global Value Balanced Fund Series 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 Fund's investment objective is to provide investors with stable income and long-term capital appreciation by investing in a diversified portfolio consisting primarily of global equity and fixed-income securities.

Category	Global Neutral Balanced	Fund Manager	Start Date
Managed By	CI Investments Inc	Adam Tuer	03/10/2017
Inception Date	Jun 07, 2013	Paul Sandhu	02/11/2019
MER	2.29%	CI Investments Inc	07/31/2019
Total Assets (\$ millions)	163.26	John Hock	07/31/2019

COMPOUND RETURN

as of May 31, 2021

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	0.50%	4.63%	5.40%	10.93%	5.08%	5.14%	-	7.04%
Benchmark	-0.60%	-0.16%	0.60%	8.28%	7.21%	7.57%	8.94%	5.74%
Quartile	3	1	2	3	4	3	-	2

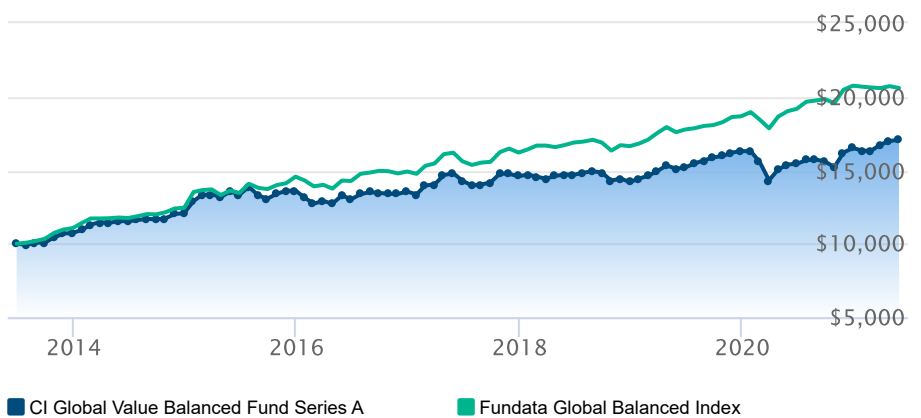
CALENDAR RETURN

as of May 31, 2021

Period	2020	2019	2018	2017	2016	2015	2014	2013	2012
Designated Fund	1.27%	14.89%	-2.75%	7.77%	-0.59%	12.77%	12.42%	-	-
Benchmark	11.12%	12.26%	2.68%	8.66%	2.39%	17.05%	12.44%	18.86%	8.49%
Quartile	4	1	2	2	4	1	1	-	-

GROWTH OF \$10,000

Annual values as of May 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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