

## VOLATILITY



Based on 3 year standard deviation

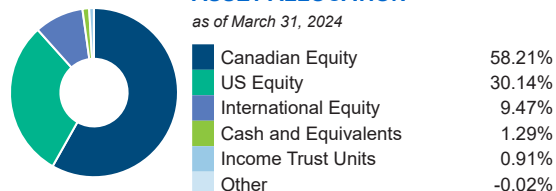
## TOP HOLDINGS

as of March 31, 2024

|                                      |       |
|--------------------------------------|-------|
| CI Global Financial Sector ETF (FSF) | 4.51% |
| Canadian Natural Resources Ltd       | 4.07% |
| Manulife Financial Corp              | 3.85% |
| Fairfax Financial Holdings Ltd       | 3.39% |
| Bank of Montreal                     | 3.19% |
| Advanced Micro Devices Inc           | 2.90% |
| Cenovus Energy Inc                   | 2.68% |
| Enbridge Inc                         | 2.61% |
| Bank of Nova Scotia                  | 2.57% |
| Suncor Energy Inc                    | 2.53% |

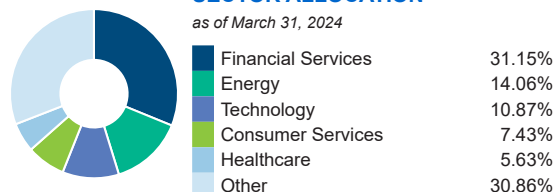
## ASSET ALLOCATION

as of March 31, 2024



## SECTOR ALLOCATION

as of March 31, 2024



## GEOGRAPHIC ALLOCATION

as of March 31, 2024



## STYLE

as of March 31, 2024

| Value | Blend | Growth |
|-------|-------|--------|
|       |       | Large  |
|       |       | Medium |
|       |       | Small  |

UNIVERSAL LIFE  
MANAGED INDEXED ACCOUNTS

## CANADIAN EQUITY

## CI Select Canadian Equity 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

This fund's objective is to seek capital appreciation over the long-term coupled with dividend income. It invests primarily in common shares and convertible securities of Canadian companies and preferred shares that pay regular income. The fund's investments are diversified across industry sectors. Any change to the fundamental investment objective must be approved by a majority of votes cast at a meeting of unitholders held for that reason.

|                            |                         |                 |            |
|----------------------------|-------------------------|-----------------|------------|
| Category                   | Canadian Focused Equity | Fund Manager    | Start Date |
| Managed By                 | CI Investments Inc      | Eric B. Bushell | 05/25/1998 |
| Inception Date             | May 13, 1998            | Robert Lyon     | 06/23/2006 |
| MER                        | 2.44%                   |                 |            |
| Total Assets (\$ millions) | 2,822.56                |                 |            |

## COMPOUND RETURN

as of March 31, 2024

| Period          | 1 Mth | 3 Mth | 6 Mth  | 1 Yr   | 3 Yr  | 5 Yr   | 10 Yr | Inception |
|-----------------|-------|-------|--------|--------|-------|--------|-------|-----------|
| Designated Fund | 3.78% | 8.91% | 16.97% | 18.10% | 8.14% | 10.19% | 7.64% | 9.06%     |
| Benchmark       | 3.64% | 7.74% | 16.61% | 16.32% | 8.49% | 9.66%  | 8.09% | 7.87%     |
| Quartile        | 1     | 2     | 2      | 2      | 3     | 2      | 3     | 2         |

## CALENDAR RETURN

as of March 31, 2024

| Period          | 2023   | 2022   | 2021   | 2020  | 2019   | 2018    | 2017   | 2016   | 2015   |
|-----------------|--------|--------|--------|-------|--------|---------|--------|--------|--------|
| Designated Fund | 12.56% | -9.74% | 26.26% | 7.25% | 19.64% | -14.23% | 15.79% | 13.12% | -2.39% |
| Benchmark       | 13.60% | -8.87% | 21.76% | 7.58% | 21.45% | -7.14%  | 10.80% | 14.44% | -0.77% |
| Quartile        | 3      | 2      | 1      | 3     | 3      | 4       | 1      | 3      | 3      |

## GROWTH OF \$10,000

Annual values as of March 31, 2024



CI Select Canadian Equity Fund Class A

Fundata Canadian Focused Equity Index

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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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