

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of June 30, 2024

BMO Mid-Term U.S. IG Corp Bond Hedged to CAD (ZMU)	34.94%
BMO Long Federal Bond Index ETF (ZFL)	11.14%
BMO Aggregate Bond Index ETF (ZAG)	10.99%
BMO Emerging Markets Bond Hgd to CAD Index (ZEF)	9.97%
BMO High Yield US Corp Bond Hgd to C\$ Ix ETF (ZHY)	7.48%
BMO Core Plus Bond Fund ETF (ZCPB)	5.51%
BMO Canadian MBS Index ETF (ZMBS)	5.31%
SPDR Series Trust ETF	4.85%
BMO Ultra Short-Term Bond ETF (ZST)	4.51%
Canada Government 29-Aug-2024	1.64%

ASSET ALLOCATION

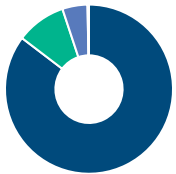
as of June 30, 2024



Foreign Corporate Bonds	41.84%
Canadian Government Bonds	19.06%
Foreign Government Bonds	10.08%
Cash and Equivalents	9.56%
Canadian Bonds - Other	5.99%
Other	13.47%

SECTOR ALLOCATION

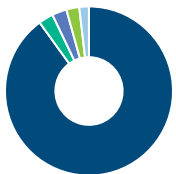
as of June 30, 2024



Fixed Income	85.33%
Cash and Cash Equivalent	9.56%
Exchange Traded Fund	4.85%
Financial Services	0.27%
Other	-0.01%

GEOGRAPHIC ALLOCATION

as of June 30, 2024



North America	90.01%
Asia	2.84%
Latin America	2.81%
Europe	2.48%
Africa and Middle East	1.86%

STYLE

as of June 30, 2024

	Value	Blend	Growth
Large			
Medium			
Small			

**UNIVERSAL LIFE
MANAGED PORTFOLIO INDEXED ACCOUNTS**

FIXED INCOME

BMO Fixed Income ETF Portfolio Advisor Series

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 preserve the value of your investment by investing primarily in exchange traded funds that invest in Canadian, U.S. and international fixed income securities. The fund may also invest in other mutual funds or invest directly in individual fixed income securities and cash or cash equivalents. The fund's asset mix may be changed over time to reflect the portfolio manager's long-term outlook for each asset class.

Category	Global Fixed Income	Fund Manager	Steven Shepherd	Start Date	09/01/2014
Managed By	BMO Investments Inc.		Sadiq S. Adatia, CFA		10/05/2021
Inception Date	Aug 12, 2013				
MER	1.01%				
Total Assets (\$ millions)	302.84				

COMPOUND RETURN

as of June 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	0.86%	0.19%	-0.61%	3.81%	-2.47%	-0.68%	0.90%	1.16%
Benchmark	1.16%	-0.09%	0.33%	3.91%	-2.71%	-1.50%	2.01%	3.26%
Quartile	2	3	4	3	3	3	3	4

CALENDAR RETURN

as of June 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Designated Fund	6.61%	-12.92%	-2.39%	7.06%	6.15%	0.15%	0.47%	0.93%	3.17%
Benchmark	2.72%	-10.83%	-6.05%	7.03%	1.45%	7.82%	-0.08%	-1.36%	16.63%
Quartile	1	4	3	2	2	3	3	2	3

GROWTH OF \$10,000

Annual values as of June 30, 2024



BMO Fixed Income ETF Portfolio Advisor Series ICE BofA Global Broad Market Index TR CAD

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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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