

**VOLATILITY**



Based on 3 year standard deviation

**TOP HOLDINGS**

as of June 30, 2024

BMO Aggregate Bond Index ETF (ZAG)	18.24%
BMO S&P 500 Index ETF (ZSP)	16.22%
BMO Mid-Term U.S. IG Corp Bond Hedged to CAD (ZMU)	14.07%
BMO S&P/TSX Capped Composite Index ETF (ZCN)	10.23%
BMO MSCI EAFE Index ETF (ZEA)	6.86%
BMO Long Federal Bond Index ETF (ZFL)	5.22%
BMO Core Plus Bond Fund ETF (ZCPB)	4.85%
BMO Emerging Markets Bond Hgd to CAD Index (ZEF)	4.31%
BMO High Yield US Corp Bond Hgd to C\$ lx ETF (ZHY)	3.62%
BMO MSCI Europe High Quality Hgd C\$ Idx ETF (ZEQ)	2.80%

**ASSET ALLOCATION**

as of June 30, 2024



Canadian Government Bonds	18.71%
US Equity	17.85%
Foreign Corporate Bonds	17.46%
International Equity	13.51%
Canadian Equity	10.30%
Other	22.17%

**SECTOR ALLOCATION**

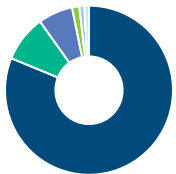
as of June 30, 2024



Fixed Income	52.87%
Technology	9.69%
Financial Services	7.57%
Cash and Cash Equivalent	4.33%
Healthcare	4.19%
Other	21.35%

**GEOGRAPHIC ALLOCATION**

as of June 30, 2024



North America	81.18%
Europe	8.93%
Asia	6.65%
Latin America	1.41%
Africa and Middle East	0.97%
Other	0.86%

**STYLE**

as of June 30, 2024

	Value	Blend	Growth
Large			X
Medium			
Small			

**BMO Conservative 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 and, to a lesser extent, provide some potential for growth by investing primarily in exchange traded funds that invest in Canadian, U.S. and international fixed income and equity securities. The fund may also invest in other mutual funds or invest directly in individual fixed income and equity securities and cash or cash equivalents.

<b>Category</b>	Global Fixed Income Balanced	<b>Fund Manager</b>	Steven Shepherd	<b>Start Date</b>	09/01/2014
<b>Managed By</b>	BMO Investments Inc.		Sadiq S. Adatia, CFA		10/05/2021
<b>Inception Date</b>	Aug 12, 2013				
<b>MER</b>	1.67%				
<b>Total Assets (\$ millions)</b>	2,273.85				

**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	0.83%	0.83%	3.68%	8.28%	0.44%	2.41%	3.39%	3.90%
Benchmark	1.45%	0.83%	3.69%	8.45%	0.12%	1.82%	4.40%	3.98%
Quartile	2	3	2	2	3	2	2	2

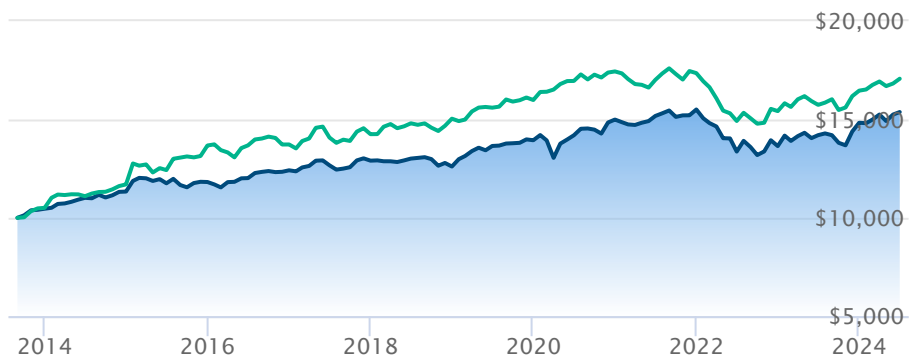
**CALENDAR RETURN**

as of June 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Designated Fund	8.70%	-12.01%	3.42%	7.55%	10.60%	-2.31%	3.96%	5.03%	4.28%
Benchmark	6.74%	-11.13%	-0.49%	9.09%	6.30%	5.53%	3.81%	0.39%	16.91%
Quartile	2	3	3	2	1	3	3	2	2

**GROWTH OF \$10,000**

Annual values as of June 30, 2024



BMO Conservative ETF Portfolio Advisor Series

Fundata Global Fixed Income Balanced 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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