

VOLATILITY



Based on 3 year standard deviation

BMO S&P 500 Hedged to CAD Index ETF (ZUE)

TOP HOLDINGS

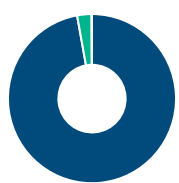
as of June 30, 2024

BMO S&P 500 Index ETF (ZSP)	100.36%
CANADIAN DOLLAR	0.06%
US DOLLAR	0.00%
USD Currency Forward	-0.02%
CAD Currency Forward	-0.39%

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 BMO S&P 500 Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the S&P 500 Hedged to Canadian Dollars Index (Index), net of expenses.



ASSET ALLOCATION

as of June 30, 2024

US Equity	97.27%
International Equity	2.78%
Canadian Equity	0.07%
Cash and Equivalents	-0.11%
Other	-0.01%

COMPOUND RETURN

as of June 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	3.52%	3.97%	14.78%	22.83%	8.54%	13.30%	11.37%	13.21%



SECTOR ALLOCATION

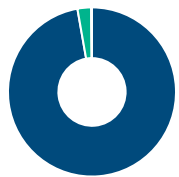
as of June 30, 2024

Technology	39.29%
Financial Services	11.80%
Healthcare	11.43%
Consumer Services	10.14%
Consumer Goods	6.40%
Other	20.94%

CALENDAR RETURN

as of June 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	24.20%	-19.41%	27.88%	15.24%	29.19%	-6.12%	20.66%	10.90%	0.52%



GEOGRAPHIC ALLOCATION

as of June 30, 2024

North America	97.23%
Europe	2.64%
Latin America	0.11%
Other	0.02%

GROWTH OF \$10,000

Annual values as of June 30, 2024



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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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