

VOLATILITY



Based on 3 year standard deviation

BMO S&P 500 Hedged to CAD Index ETF

TOP HOLDINGS

as of June 30, 2020

BMO S&P 500 Index ETF (ZSP)	98.20%
CAD Currency Forward	2.09%
CANADIAN DOLLAR	0.03%
US DOLLAR	0.00%
USD Currency Forward	-0.31%

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. The ETF invests in and holds the Constituent Securities of the Index in the same proportion as they are reflected in the Index. The U.S. dollar currency exposure is hedged back to the Canadian dollar.

ASSET ALLOCATION

as of June 30, 2020



US Equity	95.1%
International Equity	3.0%
Cash and Equivalents	2.0%
Other	0.0%

COMPOUND RETURN

as of June 30, 2020

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	1.91%	19.62%	-4.71%	5.08%	8.60%	9.05%	12.80%	12.42%

SECTOR ALLOCATION

as of June 30, 2020



Technology	28.8%
Healthcare	13.0%
Financial Services	12.5%
Consumer Services	12.1%
Consumer Goods	7.3%
Other	26.2%

CALENDAR RETURN

as of December 31, 2019

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Index	29.19%	-6.12%	20.66%	10.90%	0.52%	13.68%	32.17%	16.07%	1.01%

GEOGRAPHIC ALLOCATION

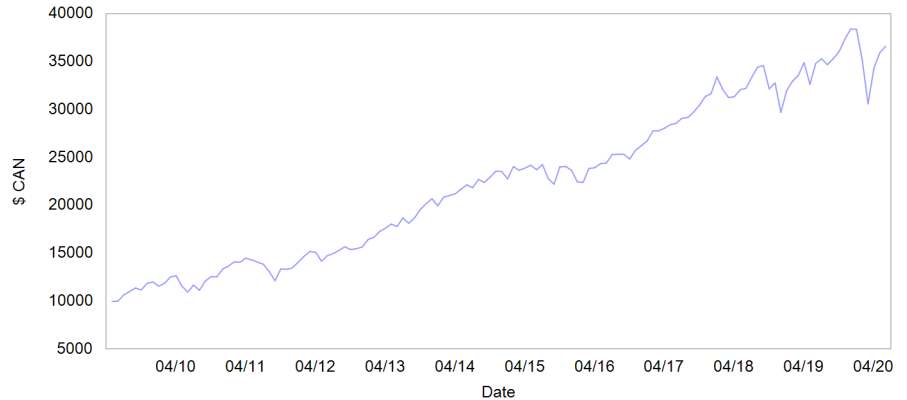
as of June 30, 2020



North America	97.1%
Europe	2.5%
Asia	0.5%
Latin America	0.0%
Other	0.0%

GROWTH OF \$10,000

Annual values as of 30 June 2020



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

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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