

VOLATILITY



Based on 3 year standard deviation

**UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS**

US EQUITY

BMO Dow Jones Industrial Average Hgd to CAD (ZDJ)

TOP HOLDINGS

as of June 30, 2024

UnitedHealth Group Inc	8.57%
Goldman Sachs Group Inc	7.61%
Microsoft Corp	7.52%
Home Depot Inc	5.79%
Caterpillar Inc	5.60%
Amgen Inc	5.26%
Visa Inc Cl A	4.42%
Salesforce Inc	4.33%
Mcdonald's Corp	4.29%
American Express Co	3.90%

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 Dow Jones Industrial Average Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the Dow Jones Industrial Average (CAD hedged), net of expenses.

COMPOUND RETURN

as of June 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	1.14%	-1.64%	4.12%	14.09%	4.76%	8.41%	9.57%	11.77%

CALENDAR RETURN

as of June 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	14.10%	-8.41%	19.65%	6.61%	22.83%	-5.41%	26.51%	14.94%	-0.89%

GROWTH OF \$10,000

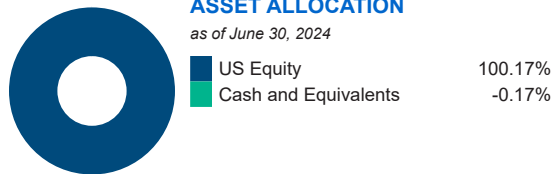
Annual values as of June 30, 2024



BMO Dow Jones Industrial Average Hgd to CAD (ZDJ)

ASSET ALLOCATION

as of June 30, 2024



SECTOR ALLOCATION

as of June 30, 2024



GEOGRAPHIC ALLOCATION

as of June 30, 2024



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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