

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of June 30, 2020

Alibaba Group Holding Ltd - ADR	19.02%
JD.com Inc - ADR	8.45%
China Mobile Ltd - ADR	5.92%
NetEase Inc - ADR	5.44%
Pinduoduo Inc - ADR	5.24%
Baidu Inc - ADR	5.22%
Tal Education Group - ADR	4.63%
CNOOC Ltd - ADR	4.11%
ZTO Express Inc - ADR	4.10%
China Life Insurance Co Ltd - ADR	4.09%

ASSET ALLOCATION

as of June 30, 2020



International Equity	98.2%
US Equity	1.7%
Cash and Equivalents	0.1%

SECTOR ALLOCATION

as of June 30, 2020



Consumer Services	35.5%
Technology	33.5%
Energy	8.7%
Telecommunications	7.8%
Industrial Services	4.8%
Other	9.9%

GEOGRAPHIC ALLOCATION

as of June 30, 2020



Asia	97.0%
North America	1.8%
Latin America	1.3%

BMO China Equity Index ETF

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 China Equity Index ETF has been designed to replicate, to the extent possible, the performance of the BNY Mellon China Select ADR Index (Index), net of expenses. The ETF will gain exposure to the broad Chinese equity market by holding a basket of American Depository Receipts. The ETF invests in and holds the Constituent Securities of the Index in the same proportion as they are reflected in the Index.

COMPOUND RETURN

as of June 30, 2020

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	7.93%	17.61%	12.59%	22.12%	8.16%	6.48%	8.40%	7.23%

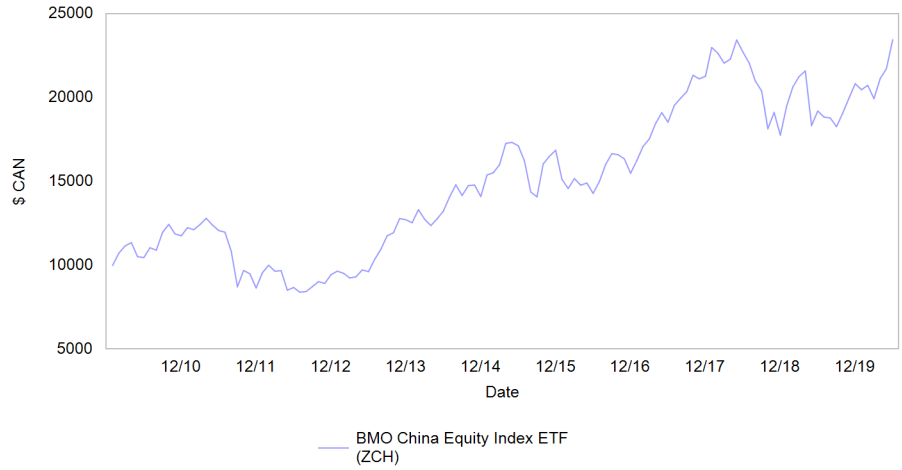
CALENDAR RETURN

as of December 31, 2019

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Index	17.25%	-16.49%	37.33%	-8.15%	19.58%	10.87%	34.63%	9.18%	-26.44%

GROWTH OF \$10,000

Annual values as of 30 June 2020



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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