

## VOLATILITY



Based on 3 year standard deviation

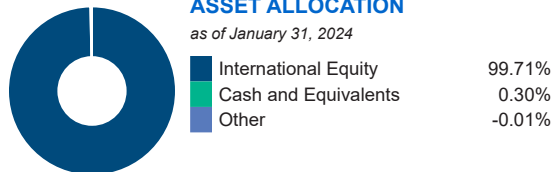
## TOP HOLDINGS

as of January 31, 2024

Tencent Holdings Ltd	25.13%
Alibaba Group Holding Ltd	15.83%
China Construction Bank Corp CI H	6.18%
NetEase Inc	4.09%
Ind and Commercial Bank of China Ltd CI H	3.45%
Baidu Inc	3.20%
JD.com Inc	2.85%
Byd Co Ltd CI H	2.52%
Li Auto Inc CI A	1.72%
Yum China Holdings Inc	1.55%

## ASSET ALLOCATION

as of January 31, 2024



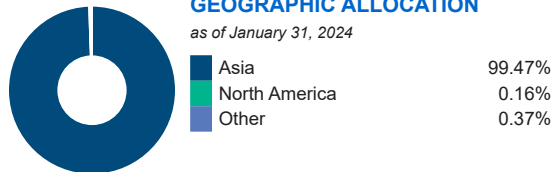
## SECTOR ALLOCATION

as of January 31, 2024



## GEOGRAPHIC ALLOCATION

as of January 31, 2024



# UNIVERSAL LIFE MARKET INDEXED ACCOUNTS

# INTERNATIONAL EQUITY

## BMO MSCI China ESG Leaders Index ETF (ZCH)

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

BMO MSCI China ESG Leaders Index ETF seeks to replicate, to the extent possible, the performance of an ESG-focused broad Chinese equity markets index, net of expenses.

### COMPOUND RETURN

as of January 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-9.03%	-13.92%	-25.39%	-29.57%	-30.89%	-11.95%	-1.94%	-0.66%

### CALENDAR RETURN

as of January 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	-12.68%	-21.99%	-42.01%	37.77%	17.25%	-16.49%	37.33%	-8.15%	19.58%

### GROWTH OF \$10,000

Annual values as of January 31, 2024



BMO MSCI China ESG Leaders Index ETF (ZCH)

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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