

VOLATILITY



Based on 3 year standard deviation

**UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS**

SPECIALTY FUNDS

BMO Equal Weight Utilities Index ETF (ZUT)

TOP HOLDINGS

as of January 31, 2024

TransAlta Corp	10.59%
Hydro One Ltd	7.89%
AltaGas Ltd	7.33%
Atco Ltd Cl B	7.28%
Brookfield Renewable Partners LP - Units	7.27%
Northland Power Inc	7.20%
Borex Inc Cl A	7.18%
Fortis Inc	7.11%
Brookfield Infrastructure Partners LP - Units	6.86%
Canadian Utilities Ltd Cl A	6.82%

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 Equal Weight Utilities Index ETF has been designed to replicate, to the extent possible, the performance of the Solactive Equal Weight Canada Utilities 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	-2.49%	11.23%	-8.11%	-9.71%	-5.04%	7.32%	7.14%	6.58%

CALENDAR RETURN

as of January 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	-5.35%	-8.66%	5.56%	28.23%	35.79%	-7.92%	8.46%	20.53%	-1.36%

GROWTH OF \$10,000

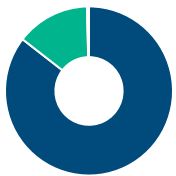
Annual values as of January 31, 2024



BMO Equal Weight Utilities Index ETF (ZUT)

ASSET ALLOCATION

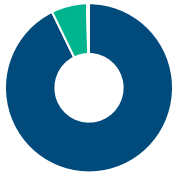
as of January 31, 2024



Canadian Equity	85.48%
Income Trust Units	14.14%
Cash and Equivalents	0.38%

SECTOR ALLOCATION

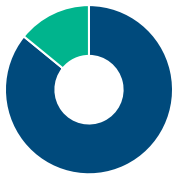
as of January 31, 2024



Utilities	92.76%
Industrial Goods	6.86%
Cash and Cash Equivalent	0.38%

GEOGRAPHIC ALLOCATION

as of January 31, 2024



North America	85.86%
Latin America	14.14%

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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