

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of June 30, 2020

| | |
|-------------------------------------------|--------|
| BMO Equal Weight US Banks Index ETF (ZBK) | 98.08% |
| CAD Currency Forward | 2.11% |
| CANADIAN DOLLAR | 0.16% |
| US DOLLAR | 0.00% |
| USD Currency Forward | -0.34% |

ASSET ALLOCATION

as of June 30, 2020



| | |
|----------------------|-------|
| US Equity | 97.6% |
| Cash and Equivalents | 2.4% |
| Other | 0.0% |

SECTOR ALLOCATION

as of June 30, 2020



| | |
|--------------------------|-------|
| Financial Services | 97.6% |
| Cash and Cash Equivalent | 2.4% |
| Other | 0.0% |

GEOGRAPHIC ALLOCATION

as of June 30, 2020



| | |
|---------------|--------|
| North America | 100.0% |
| Other | 0.0% |

**UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS**

SPECIALTY FUNDS

BMO Equal Weight US Banks Hgd C\$ Idx 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 fund seeks to replicate, to the extent possible, the performance of the Solactive Equal Weight US Bank Index Canadian Dollar Hedged (the "Index"), net of expenses. The investment strategy of the fund is to invest in and hold the constituent securities of the Index in the same proportion as they are reflected in the Index. The Index consists of large capitalization United States banks. Each security in the Index is allocated an equal weight rather than a market capitalization weight. The U.S. dollar exposure is hedged to the Canadian dollar.

COMPOUND RETURN

as of June 30, 2020

| Period | 1 Mth | 3 Mth | 6 Mth | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Inception |
|--------|-------|--------|---------|---------|--------|-------|-------|-----------|
| Index | 0.88% | 18.95% | -33.91% | -24.67% | -7.11% | 0.11% | 5.51% | 4.47% |

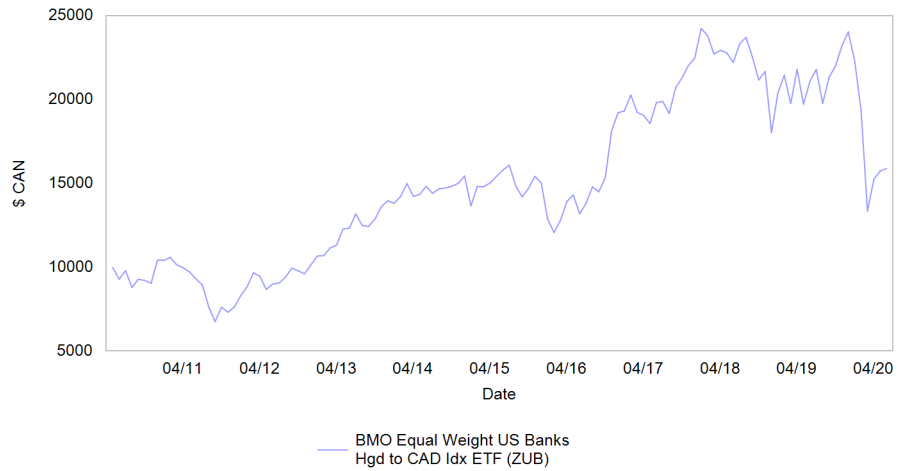
CALENDAR RETURN

as of December 31, 2019

| Period | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 | 2013 | 2012 | 2011 |
|--------|--------|---------|--------|--------|--------|--------|--------|--------|---------|
| Index | 33.33% | -19.79% | 17.00% | 27.90% | -2.74% | 10.56% | 37.51% | 33.07% | -26.85% |

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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