

VOLATILITY



Based on 3 year standard deviation

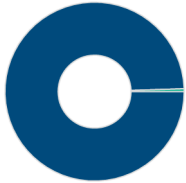
TOP HOLDINGS

as of June 30, 2020

SVB Financial Group	7.68%
Ameriprise Financial Inc	7.39%
Goldman Sachs Group Inc	6.23%
Regions Financial Corp	6.22%
Truist Financial Corp	6.20%
First Republic Bank	6.11%
Fifth Third Bancorp	6.11%
Citizens Financial Group Inc	5.96%
Citigroup Inc	5.59%
U.S. Bancorp	5.54%

ASSET ALLOCATION

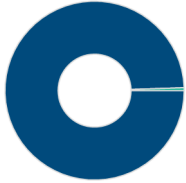
as of June 30, 2020



US Equity	99.5%
Cash and Equivalents	0.5%

SECTOR ALLOCATION

as of June 30, 2020



Financial Services	99.5%
Cash and Cash Equivalent	0.5%

GEOGRAPHIC ALLOCATION

as of June 30, 2020



North America	100.0%
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BMO Equal Weight US Banks 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 fund seeks to replicate, to the extent possible, the performance of the Solactive Equal Weight US Bank Index (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.

COMPOUND RETURN

as of June 30, 2020

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-0.54%	15.86%	-28.32%	-18.59%	-3.32%	3.47%	-	6.80%

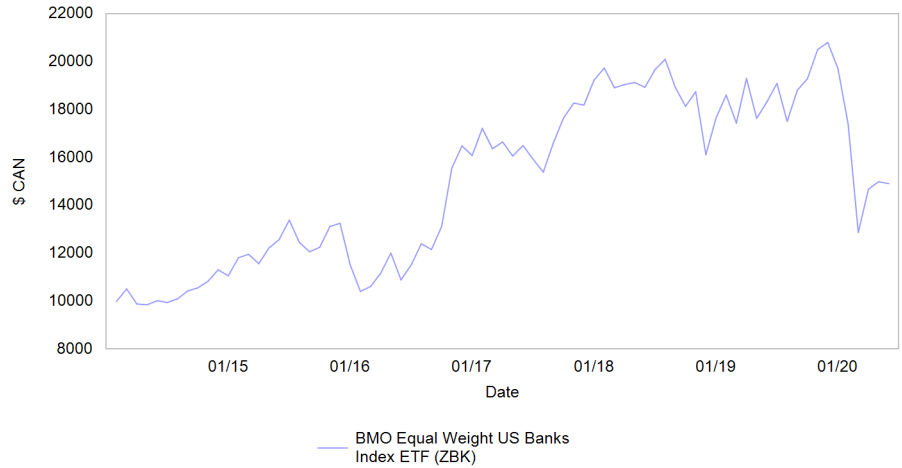
CALENDAR RETURN

as of December 31, 2019

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Index	29.07%	-11.40%	10.33%	24.37%	17.14%	-	-	-	-

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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