

## VOLATILITY



Based on 3 year standard deviation

UNIVERSAL LIFE  
MARKET INDEXED ACCOUNTS

## INTERNATIONAL EQUITY

## BMO Low Volatility International Equity ETF (ZLI)

## TOP HOLDINGS

as of June 30, 2024

Qiagen NV	1.71%
Sanofi SA	1.48%
Elisa Oyj	1.47%
Japan Real Estate Investment Corp	1.47%
Nippon Building Fund Inc	1.47%
SoftBank Corp	1.47%
Swisscom AG CI N	1.45%
Beiersdorf AG	1.38%
Reckitt Benckiser Group PLC	1.36%
Red Elctrica Corp SA	1.35%

## OBJECTIVE

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.

BMO Low Volatility International Equity ETF has been designed to provide exposure to a low beta weighted portfolio of international stocks in developed countries outside of North America. Beta measures the security's sensitivity to market movements.

## COMPOUND RETURN

as of June 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-1.66%	-1.49%	2.05%	6.47%	1.33%	1.88%	-	4.64%

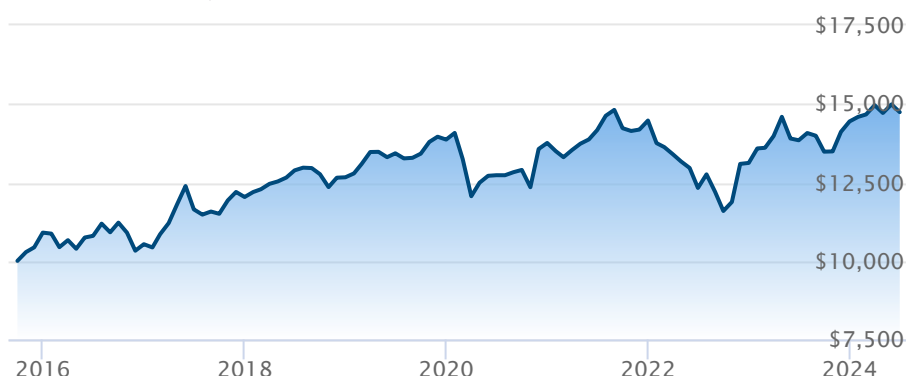
## CALENDAR RETURN

as of June 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	10.07%	-9.33%	5.19%	-0.77%	9.49%	5.22%	14.26%	-3.39%	-

## GROWTH OF \$10,000

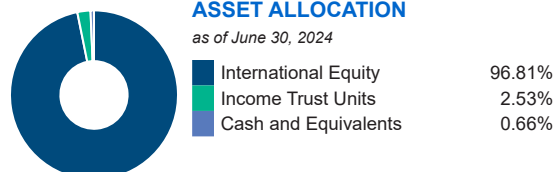
Annual values as of June 30, 2024



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## ASSET ALLOCATION

as of June 30, 2024



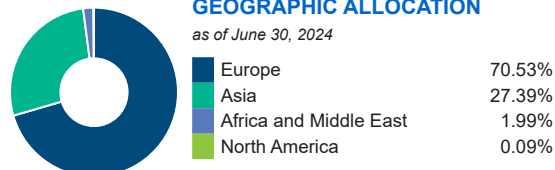
## SECTOR ALLOCATION

as of June 30, 2024



## GEOGRAPHIC ALLOCATION

as of June 30, 2024



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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