

**VOLATILITY**



Based on 3 year standard deviation

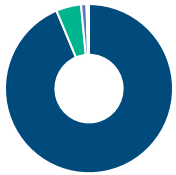
**TOP HOLDINGS**

as of May 31, 2024

|  |       |
|--|-------|
| USD Currency                                     | 3.03% |
| Venture Global Clcsieu Pss LLC 4.13% 15-Aug-2031 | 1.09% |
| Clearway Energy Operating LLC 3.75% 15-Jan-2032  | 1.00% |
| Hilcorp Energy I LP 6.25% 01-Nov-2028            | 0.87% |
| Charles River Laboratories Inc 3.75% 15-Mar-2029 | 0.80% |
| Outfront Media Capital LLC 4.63% 15-Mar-2030     | 0.78% |
| W R Grace Holdings LLC 4.88% 15-Jun-2027         | 0.78% |
| Permian Resources Operatng LLC 5.88% 01-Jul-2029 | 0.77% |
| HUB International Ltd 7.25% 15-Jun-2030          | 0.75% |
| CCO Holdings LLC 5.13% 01-May-2027               | 0.74% |

**ASSET ALLOCATION**

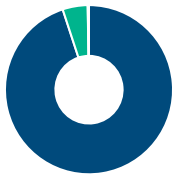
as of May 31, 2024



|                           |        |
|---------------------------|--------|
| Foreign Corporate Bonds   | 93.67% |
| Cash and Equivalents      | 4.81%  |
| Canadian Government Bonds | 1.05%  |
| US Equity                 | 0.25%  |
| Canadian Corporate Bonds  | 0.21%  |
| Other                     | 0.01%  |

**SECTOR ALLOCATION**

as of May 31, 2024



|                          |        |
|--------------------------|--------|
| Fixed Income             | 94.93% |
| Cash and Cash Equivalent | 4.82%  |
| Energy                   | 0.25%  |

**GEOGRAPHIC ALLOCATION**

as of May 31, 2024



|               |         |
|---------------|---------|
| North America | 100.00% |
|---------------|---------|

**STYLE**

as of May 31, 2024

|        | Value | Blend | Growth |
|--------|-------|-------|--------|
| Large  |       |       |        |
| Medium |       |       |        |
| Small  |       |       |        |

**UNIVERSAL LIFE  
MANAGED INDEXED ACCOUNTS**

**FIXED INCOME**

**BMO U.S. High Yield Bond Fund Advisor Series**

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**

This fund's objective is to provide a high level of total return through a combination of income and capital appreciation by investing primarily in fixed income securities issued by United States corporations.

|                                   |                         |                     |                   |
|-----------------------------------|-------------------------|---------------------|-------------------|
| <b>Category</b>                   | High Yield Fixed Income | <b>Fund Manager</b> | <b>Start Date</b> |
| <b>Managed By</b>                 | BMO Investments Inc.    | Daniel DeYoung      | 11/12/2021        |
| <b>Inception Date</b>             | Nov 11, 2009            | Brian Lavin         | 11/12/2021        |
| <b>MER</b>                        | 1.60%                   |                     |                   |
| <b>Total Assets (\$ millions)</b> | 395.47                  |                     |                   |

**COMPOUND RETURN**

as of May 31, 2024

| Period          | 1 Mth | 3 Mth | 6 Mth | 1 Yr   | 3 Yr  | 5 Yr  | 10 Yr | Inception |
|-----------------|-------|-------|-------|--------|-------|-------|-------|-----------|
| Designated Fund | 1.13% | 1.29% | 4.17% | 8.58%  | 0.19% | 1.77% | 1.50% | 3.40%     |
| Benchmark       | 0.00% | 1.38% | 5.64% | 11.59% | 3.70% | 3.27% | 5.70% | 5.69%     |
| Quartile        | 2     | 3     | 4     | 3      | 3     | 4     | 4     | 4         |

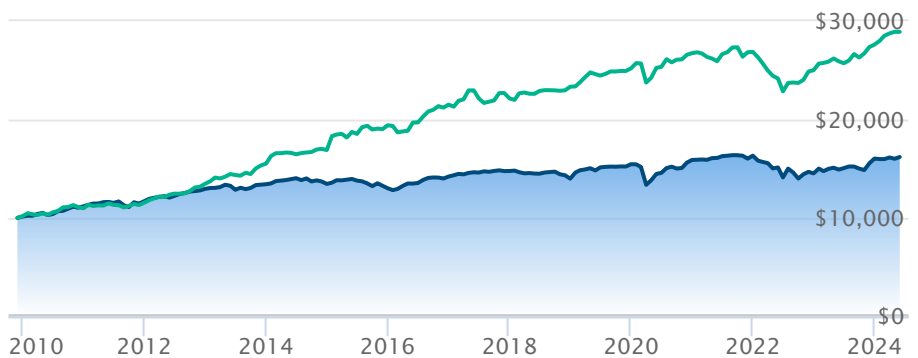
**CALENDAR RETURN**

as of May 31, 2024

| Period          | 2023   | 2022    | 2021  | 2020  | 2019   | 2018   | 2017  | 2016   | 2015   |
|-----------------|--------|---------|-------|-------|--------|--------|-------|--------|--------|
| Designated Fund | 10.35% | -11.02% | 2.74% | 2.79% | 10.53% | -5.27% | 3.97% | 9.10%  | -3.22% |
| Benchmark       | 10.36% | -6.92%  | 0.50% | 6.14% | 7.98%  | 5.36%  | 2.96% | 10.80% | 14.93% |
| Quartile        | 2      | 4       | 3     | 3     | 2      | 4      | 3     | 4      | 3      |

**GROWTH OF \$10,000**

Annual values as of May 31, 2024



BMO U.S. High Yield Bond Fund Advisor Series ICE BofA Global High Yield Index TR CAD

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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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