

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of January 31, 2024

| | |
|--|-------|
| USD Currency | 2.93% |
| Venture Global Clcsieu Pss LLC 4.13% 15-Feb-2031 | 1.06% |
| Alliant Hldgs Intermediate LLC 4.25% 01-Feb-2024 | 1.04% |
| American Bldr Cntr Sply Co Inc 4.00% 01-Feb-2024 | 1.00% |
| TransDigm Inc 6.25% 01-Feb-2024 | 0.98% |
| Clearway Energy Operating LLC 3.75% 15-Jan-2027 | 0.97% |
| NFP Corp 4.88% 01-Feb-2024 | 0.97% |
| Delek Logistics Partners LP 6.75% 01-Feb-2024 | 0.94% |
| Hilcorp Energy I LP 6.25% 01-Feb-2024 | 0.85% |
| Constellium SE 3.75% 15-Apr-2024 | 0.79% |

ASSET ALLOCATION

as of January 31, 2024



| | |
|---------------------------|--------|
| Cash and Equivalents | 56.35% |
| Foreign Corporate Bonds | 43.00% |
| Canadian Government Bonds | 0.46% |
| US Equity | 0.19% |

SECTOR ALLOCATION

as of January 31, 2024



| | |
|--------------------------|--------|
| Cash and Cash Equivalent | 56.36% |
| Fixed Income | 43.45% |
| Energy | 0.19% |

GEOGRAPHIC ALLOCATION

as of January 31, 2024



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

STYLE

as of January 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.

| | | | |
|-----------------------------------|-------------------------|---------------------|-------------------|
| Category | High Yield Fixed Income | Fund Manager | Start Date |
| Managed By | BMO Investments Inc. | Daniel DeYoung | 11/12/2021 |
| Inception Date | Nov 11, 2009 | Brian Lavin | 11/12/2021 |
| MER | 1.60% | | |
| Total Assets (\$ millions) | 402.18 | | |

COMPOUND RETURN

as of January 31, 2024

| Period | 1 Mth | 3 Mth | 6 Mth | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Inception |
|-----------------|--------|-------|-------|-------|-------|-------|-------|-----------|
| Designated Fund | -0.31% | 7.53% | 4.96% | 6.45% | 0.15% | 1.81% | 1.70% | 3.38% |
| Benchmark | 1.39% | 4.76% | 7.67% | 8.99% | 1.42% | 3.68% | 5.56% | 5.63% |
| Quartile | 4 | 2 | 3 | 2 | 3 | 4 | 4 | 4 |

CALENDAR RETURN

as of January 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 January 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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