

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of May 31, 2024

| | |
|--|-------|
| Microsoft Corp | 8.35% |
| NVIDIA Corp | 6.61% |
| Mastercard Inc Cl A | 3.83% |
| Eli Lilly and Co | 3.71% |
| Linde PLC | 3.47% |
| Schneider Electric SE | 3.33% |
| Thermo Fisher Scientific Inc | 3.16% |
| Xylem Inc | 3.02% |
| Taiwan Semiconductor Manufctg Co Ltd - ADR | 3.00% |
| Motorola Solutions Inc | 2.94% |

ASSET ALLOCATION

as of May 31, 2024



| | |
|--------------------------|--------|
| US Equity | 61.56% |
| International Equity | 38.22% |
| Cash and Equivalents | 0.18% |
| Canadian Corporate Bonds | 0.05% |
| Other | -0.01% |

SECTOR ALLOCATION

as of May 31, 2024



| | |
|--------------------|--------|
| Technology | 30.83% |
| Healthcare | 21.43% |
| Industrial Goods | 13.30% |
| Basic Materials | 9.28% |
| Financial Services | 7.94% |
| Other | 17.22% |

GEOGRAPHIC ALLOCATION

as of May 31, 2024



| | |
|---------------|--------|
| North America | 61.92% |
| Europe | 24.49% |
| Asia | 11.03% |
| Latin America | 2.56% |

STYLE

as of May 31, 2024

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

**UNIVERSAL LIFE
MANAGED INDEXED ACCOUNTS**

INTERNATIONAL EQUITY

BMO Sustainable Opport Global Equity Fund Adv

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 long-term growth of capital by investing in a globally diversified portfolio of equity securities and excludes issuers that are primarily involved in the development and infrastructure of fossil fuels.

| | | | |
|-----------------------------------|----------------------|---------------------|-------------------|
| Category | Global Equity | Fund Manager | Start Date |
| Managed By | BMO Investments Inc. | Nick Henderson | 05/30/2023 |
| Inception Date | Apr 28, 2016 | Jamie Jenkins | 05/24/2024 |
| MER | 1.81% | | |
| Total Assets (\$ millions) | 564.62 | | |

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 | 5.13% | 3.94% | 19.21% | 24.08% | 5.34% | 10.14% | - | 10.56% |
| Benchmark | 3.15% | 4.24% | 14.49% | 23.70% | 9.12% | 11.70% | 10.97% | 8.38% |
| Quartile | 1 | 2 | 1 | 1 | 3 | 2 | - | 1 |

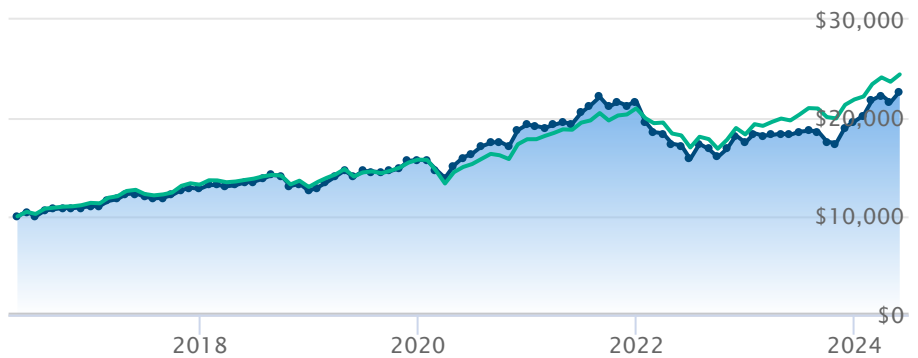
CALENDAR RETURN

as of May 31, 2024

| Period | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
|-----------------|--------|---------|--------|--------|--------|--------|--------|-------|--------|
| Designated Fund | 12.21% | -19.47% | 12.45% | 22.73% | 25.04% | -1.56% | 16.02% | - | - |
| Benchmark | 19.37% | -12.64% | 17.62% | 13.15% | 21.41% | -1.79% | 16.29% | 5.18% | 16.88% |
| Quartile | 3 | 4 | 4 | 1 | 1 | 2 | 2 | - | - |

GROWTH OF \$10,000

Annual values as of May 31, 2024



BMO Sustainable Opport Global Equity Fund Adv Dow Jones Global TR Index (C\$)

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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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