

VOLATILITY



Based on 3 year standard deviation

BMO S&P 500 Hedged to CAD Index ETF (ZUE)

TOP HOLDINGS

as of May 31, 2024

| | |
|-----------------------------|--------|
| BMO S&P 500 Index ETF (ZSP) | 99.25% |
| CAD Currency Forward | 0.76% |
| CANADIAN DOLLAR | 0.04% |
| US DOLLAR | 0.00% |
| USD Currency Forward | -0.05% |

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 BMO S&P 500 Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the S&P 500 Hedged to Canadian Dollars Index (Index), net of expenses.

COMPOUND RETURN

as of May 31, 2024

| Period | 1 Mth | 3 Mth | 6 Mth | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Inception |
|--------|-------|-------|--------|--------|-------|--------|--------|-----------|
| Index | 4.86% | 3.59% | 15.65% | 26.17% | 8.23% | 13.99% | 11.21% | 13.03% |

CALENDAR RETURN

as of May 31, 2024

| Period | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
|--------|--------|---------|--------|--------|--------|--------|--------|--------|-------|
| Index | 24.20% | -19.41% | 27.88% | 15.24% | 29.19% | -6.12% | 20.66% | 10.90% | 0.52% |

GROWTH OF \$10,000

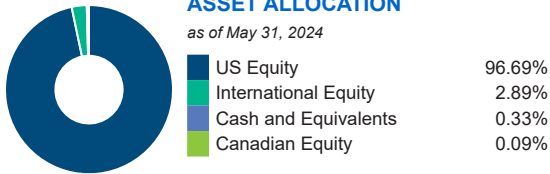
Annual values as of May 31, 2024



BMO S&P 500 Hedged to CAD Index ETF (ZUE)

ASSET ALLOCATION

as of May 31, 2024



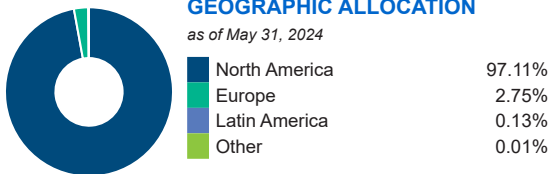
SECTOR ALLOCATION

as of May 31, 2024



GEOGRAPHIC ALLOCATION

as of May 31, 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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