

VOLATILITY



Based on 3 year standard deviation

**UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS**

CANADIAN EQUITY

BMO S&P/TSX Capped Composite Index ETF (ZCN)

TOP HOLDINGS

as of September 30, 2024

Royal Bank of Canada	6.94%
Toronto-Dominion Bank	4.34%
Shopify Inc Cl A	3.81%
Enbridge Inc	3.48%
Canadian Pacific Kansas City Ltd	3.14%
Brookfield Corp Cl A	3.01%
Canadian Natural Resources Ltd	2.78%
Bank of Nova Scotia	2.63%
Bank of Montreal	2.59%
Canadian National Railway Co	2.55%

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/TSX Capped Composite Index ETF has been designed to replicate, to the extent possible, the performance of the S&P/TSX Capped Composite Index (Index), net of expenses.

COMPOUND RETURN

as of September 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	3.14%	10.50%	9.91%	26.60%	9.45%	10.92%	8.07%	8.15%

CALENDAR RETURN

as of September 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	11.67%	-5.86%	25.03%	5.70%	22.83%	-8.85%	9.05%	20.99%	-8.29%

GROWTH OF \$10,000

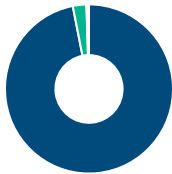
Annual values as of September 30, 2024



BMO S&P/TSX Capped Composite Index ETF (ZCN)

ASSET ALLOCATION

as of September 30, 2024



Canadian Equity	96.91%
Income Trust Units	2.60%
US Equity	0.26%
Cash and Equivalents	0.15%
International Equity	0.08%

SECTOR ALLOCATION

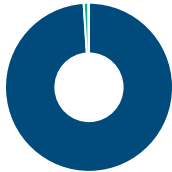
as of September 30, 2024



Financial Services	32.64%
Energy	15.50%
Basic Materials	13.40%
Industrial Services	9.75%
Technology	8.42%
Other	20.29%

GEOGRAPHIC ALLOCATION

as of September 30, 2024



North America	98.99%
Latin America	0.92%
Asia	0.08%
Other	0.01%

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.

Information contained in this document is for illustrative purposes only and is subject to change without notice. The contents of this profile are provided for informational and educational purposes and are not intended to provide investment, tax or legal advice. While every effort has been made to provide accurate and complete information, BMO Life Assurance Company and Fundata Canada will not be held liable for any inaccuracies, errors or omissions in the information provided.

* These are legal trademarks and do not indicate that BMO Life Assurance Company's Universal Life plans or InvestmentPRO is sponsored, endorsed sold or promoted by the trademark owners.



Data Provided By Fundata