

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of September 30, 2020

Bank of Nova Scotia	17.28%
Toronto-Dominion Bank	16.84%
Canadian Imperial Bank of Commerce	16.79%
Bank of Montreal	16.72%
Royal Bank of Canada	16.64%
National Bank of Canada	15.70%
CANADIAN DOLLAR	0.03%

ASSET ALLOCATION

as of September 30, 2020



Canadian Equity	100.0 %
Cash and Equivalents	0.0%

SECTOR ALLOCATION

as of September 30, 2020



Financial Services	100.0 %
Cash and Cash Equivalent	0.0%

GEOGRAPHIC ALLOCATION

as of September 30, 2020



North America	100.0 %
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**UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS**

SPECIALTY FUNDS

BMO Equal Weight Banks Index ETF

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

BMO S&P/TSX Equal Weight Banks Index ETF has been designed to replicate, to the extent possible, the performance of the S&P/TSX Equal Weight Diversified Banks Index, net of expenses. ZEB invests in and holds the Constituent Securities of the Index in the same proportion as they are reflected in the Index. The Manager may also use a sampling methodology in selecting investments for BMO S&P/TSX Equal Weight Banks Index ETF.

COMPOUND RETURN

as of September 30, 2020

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-4.72%	5.97%	12.71%	-11.14%	-0.01%	7.04%	7.93%	8.54%

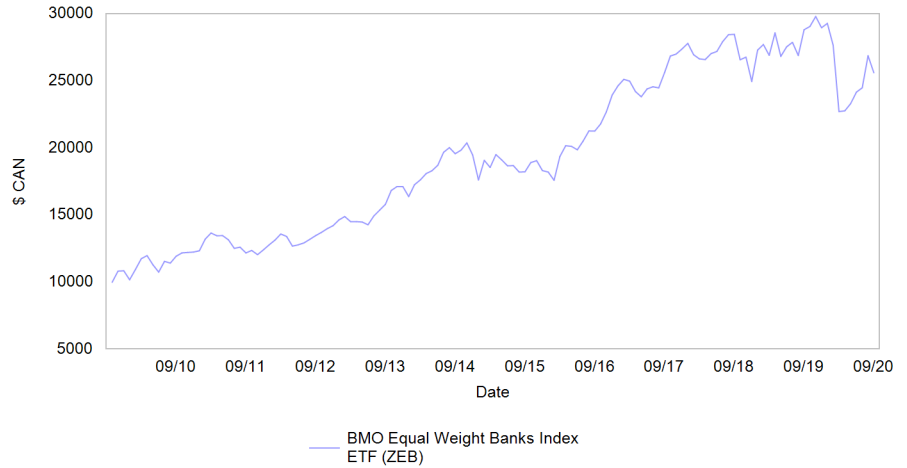
CALENDAR RETURN

as of December 31, 2019

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Index	16.05%	-8.85%	14.31%	30.76%	-5.96%	13.79%	20.44%	14.56%	1.31%

GROWTH OF \$10,000

Annual values as of 30 September 2020



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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