

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of September 30, 2020

Brookfield Renewable Partners LP - Units	8.09%
Borex Inc Cl A	7.73%
Northland Power Inc	7.62%
Innergex Renewable Energy Inc	7.29%
TransAlta Renewables Inc	7.14%
Algonquin Power & Utilities Corp	7.10%
Brookfield Infrastructure Partners LP - Units	7.06%
Capital Power Corp	6.96%
Hydro One Ltd	6.94%
Fortis Inc	6.91%

ASSET ALLOCATION

as of September 30, 2020



Canadian Equity	84.5%
Income Trust Units	15.2%
Cash and Equivalents	0.3%
Other	0.0%

SECTOR ALLOCATION

as of September 30, 2020



Utilities	99.7%
Cash and Cash Equivalent	0.3%
Other	0.0%

GEOGRAPHIC ALLOCATION

as of September 30, 2020



North America	84.8%
Latin America	15.2%
Other	0.0%

**UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS**

SPECIALTY FUNDS

BMO Equal Weight Utilities 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 Equal Weight Utilities Index ETF has been designed to replicate, to the extent possible, the performance of the Solactive Equal Weight Canada Utilities Index net of expenses. The Fund invests in and holds the Constituent Securities of the Index in the same proportion as they are reflected in the Index.

COMPOUND RETURN

as of September 30, 2020

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	6.25%	12.48%	18.56%	22.26%	13.41%	13.88%	8.42%	8.88%

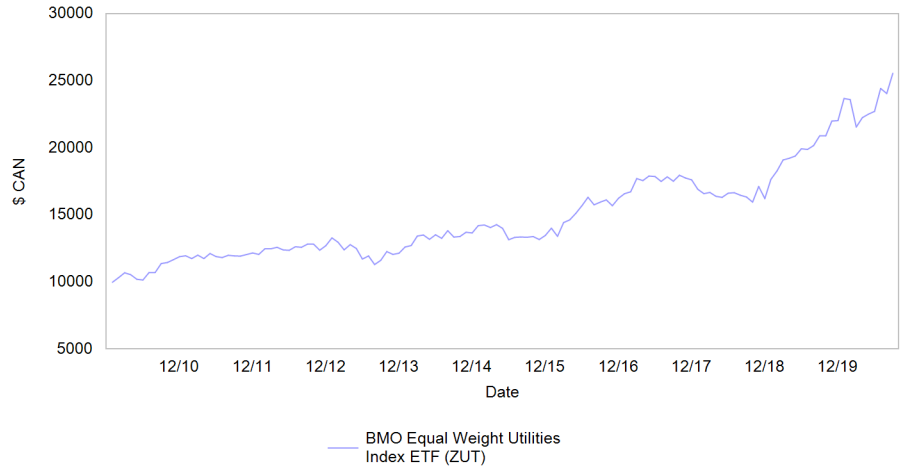
CALENDAR RETURN

as of December 31, 2019

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Index	35.79%	-7.92%	8.46%	20.53%	-1.36%	12.42%	-4.41%	4.44%	2.34%

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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