

VOLATILITY



Based on 3 year standard deviation

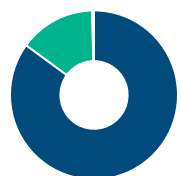
TOP HOLDINGS

as of March 31, 2024

AltaGas Ltd	7.55%
Brookfield Infrastructure Partners LP - Units	7.54%
Canadian Utilities Ltd CI A	7.25%
Algonquin Power & Utilities Corp	7.24%
Atco Ltd CI B	7.23%
Fortis Inc	7.23%
Capital Power Corp	7.14%
Emera Inc	7.14%
Brookfield Renewable Partners LP - Units	7.11%
Hydro One Ltd	6.98%

ASSET ALLOCATION

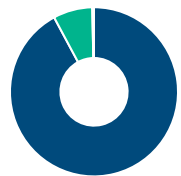
as of March 31, 2024



Canadian Equity	85.02%
Income Trust Units	14.65%
Cash and Equivalents	0.33%

SECTOR ALLOCATION

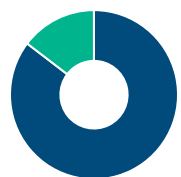
as of March 31, 2024



Utilities	92.13%
Industrial Goods	7.54%
Cash and Cash Equivalent	0.33%

GEOGRAPHIC ALLOCATION

as of March 31, 2024



North America	85.35%
Latin America	14.65%

UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS

SPECIALTY FUNDS

BMO Equal Weight Utilities Index ETF (ZUT)

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.

COMPOUND RETURN

as of March 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	0.58%	-4.59%	2.05%	-13.10%	-4.70%	5.19%	6.24%	6.33%

CALENDAR RETURN

as of March 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	-5.35%	-8.66%	5.56%	28.23%	35.79%	-7.92%	8.46%	20.53%	-1.36%

GROWTH OF \$10,000

Annual values as of March 31, 2024



BMO Equal Weight Utilities Index ETF (ZUT)

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.

TM/[®] Trademark/registered trademark of Bank of Montreal, used under licence.



Data Provided By Fundata