

**VOLATILITY**



Based on 3 year standard deviation

**TOP HOLDINGS**

as of September 30, 2020

BMO Equal Weight US Banks Index ETF (ZBK)	102.22%
CANADIAN DOLLAR	0.11%
US DOLLAR	0.00%
USD Currency Forward	-0.35%
CAD Currency Forward	-1.98%

**ASSET ALLOCATION**

as of September 30, 2020



US Equity	102.0%
Cash and Equivalents	-2.0%

**SECTOR ALLOCATION**

as of September 30, 2020



Financial Services	102.0%
Cash and Cash Equivalent	-2.0%

**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 US Banks Hgd C\$ Idx 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**

The fund seeks to replicate, to the extent possible, the performance of the Solactive Equal Weight US Bank Index Canadian Dollar Hedged (the "Index"), net of expenses. The investment strategy of the fund is to invest in and hold the constituent securities of the Index in the same proportion as they are reflected in the Index. The Index consists of large capitalization United States banks. Each security in the Index is allocated an equal weight rather than a market capitalization weight. The U.S. dollar exposure is hedged to the Canadian dollar.

**COMPOUND RETURN**

as of September 30, 2020

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-3.66%	0.87%	19.99%	-24.90%	-8.19%	2.45%	5.61%	4.45%

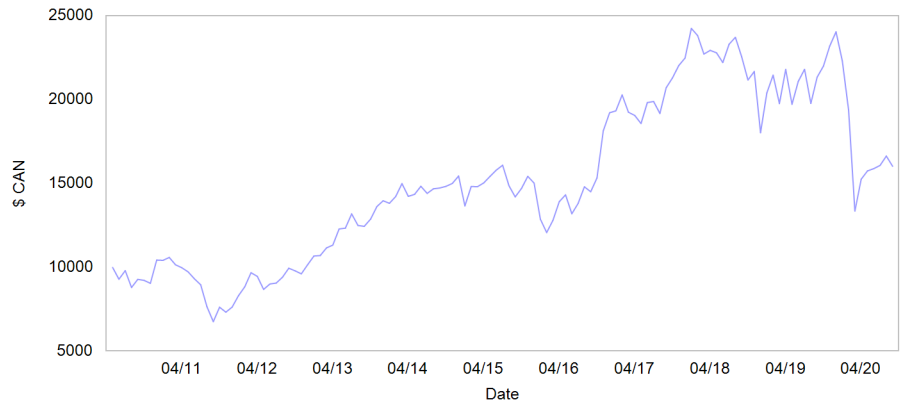
**CALENDAR RETURN**

as of December 31, 2019

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Index	33.33%	-19.79%	17.00%	27.90%	-2.74%	10.56%	37.51%	33.07%	-26.85%

**GROWTH OF \$10,000**

Annual values as of 30 September 2020



BMO Equal Weight US Banks Hgd to CAD Idx ETF (ZUB)

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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