

**VOLATILITY**



Based on 3 year standard deviation

**UNIVERSAL LIFE  
MARKET INDEXED ACCOUNTS**

**US EQUITY**

**BMO S&P 500 Index ETF (ZSP)**

**TOP HOLDINGS**

as of May 31, 2024

|                             |       |
|-----------------------------|-------|
| Microsoft Corp              | 6.98% |
| Apple Inc                   | 6.32% |
| NVIDIA Corp                 | 6.14% |
| Amazon.com Inc              | 3.64% |
| Meta Platforms Inc Cl A     | 2.30% |
| Alphabet Inc Cl A           | 2.29% |
| Alphabet Inc Cl C           | 1.93% |
| Berkshire Hathaway Inc Cl B | 1.69% |
| Eli Lilly and Co            | 1.48% |
| JPMorgan Chase & Co         | 1.32% |

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 500 Index ETF has been designed to replicate, to the extent possible, the performance of the S&P 500 Index, net of expenses.

**COMPOUND RETURN**

as of May 31, 2024

| Period | 1 Mth | 3 Mth | 6 Mth  | 1 Yr   | 3 Yr   | 5 Yr   | 10 Yr  | Inception |
|--------|-------|-------|--------|--------|--------|--------|--------|-----------|
| Index  | 3.89% | 4.28% | 16.67% | 28.25% | 13.81% | 15.60% | 14.86% | 17.25%    |

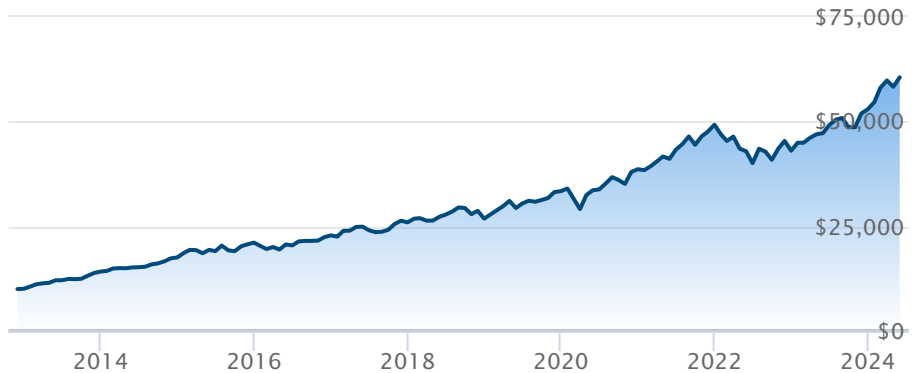
**CALENDAR RETURN**

as of May 31, 2024

| Period | 2023   | 2022    | 2021   | 2020   | 2019   | 2018  | 2017   | 2016  | 2015   |
|--------|--------|---------|--------|--------|--------|-------|--------|-------|--------|
| Index  | 23.08% | -12.63% | 27.53% | 15.67% | 24.53% | 3.44% | 13.58% | 8.19% | 20.21% |

**GROWTH OF \$10,000**

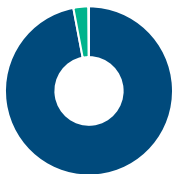
Annual values as of May 31, 2024



BMO S&P 500 Index ETF (ZSP)

**ASSET ALLOCATION**

as of May 31, 2024



|                      |        |
|----------------------|--------|
| US Equity            | 97.42% |
| International Equity | 2.91%  |
| Canadian Equity      | 0.09%  |
| Cash and Equivalents | -0.42% |

**SECTOR ALLOCATION**

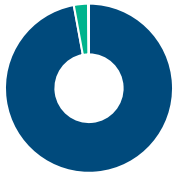
as of May 31, 2024



|                    |        |
|--------------------|--------|
| Technology         | 37.18% |
| Financial Services | 12.28% |
| Healthcare         | 11.71% |
| Consumer Services  | 10.05% |
| Consumer Goods     | 6.73%  |
| Other              | 22.05% |

**GEOGRAPHIC ALLOCATION**

as of May 31, 2024



|               |        |
|---------------|--------|
| North America | 97.09% |
| Europe        | 2.76%  |
| Latin America | 0.13%  |
| Other         | 0.02%  |

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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Data Provided By Fundata