

VOLATILITY



Based on 3 year standard deviation

**UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS**

INTERNATIONAL EQUITY

BMO MSCI EAFE Index ETF (ZEA)

TOP HOLDINGS

as of May 31, 2024

iShares Core MSCI EAFE ETF (IEFA)	9.14%
Novo Nordisk A/S CI B	2.37%
ASML Holding NV	2.06%
Nestle SA	1.52%
AstraZeneca PLC	1.30%
Shell PLC	1.24%
Toyota Motor Corp	1.24%
LVMH Moet Hennessy Louis Vuitton SE	1.19%
Novartis AG	1.10%
Sap SE	1.01%

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 MSCI EAFE Index ETF has been designed to replicate, to the extent possible, the performance of the MSCI EAFE 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	4.06%	5.51%	13.81%	18.82%	7.33%	8.17%	7.01%	7.26%

CALENDAR RETURN

as of May 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	15.16%	-8.26%	10.26%	5.72%	16.16%	-5.98%	17.11%	-1.85%	18.03%

GROWTH OF \$10,000

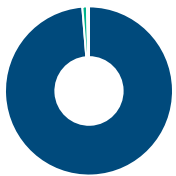
Annual values as of May 31, 2024



BMO MSCI EAFE Index ETF (ZEA)

ASSET ALLOCATION

as of May 31, 2024



International Equity	98.75%
Income Trust Units	0.90%
Cash and Equivalents	0.33%
Foreign Corporate Bonds	0.03%
US Equity	0.01%
Other	-0.02%

SECTOR ALLOCATION

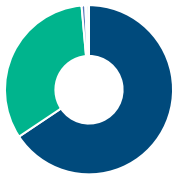
as of May 31, 2024



Financial Services	19.68%
Consumer Goods	16.57%
Healthcare	12.21%
Industrial Goods	10.40%
Technology	8.57%
Other	32.57%

GEOGRAPHIC ALLOCATION

as of May 31, 2024



Europe	65.66%
Asia	32.93%
Africa and Middle East	0.72%
North America	0.19%
Latin America	0.03%
Other	0.47%

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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