

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of May 31, 2022

Roche Holding AG - Partcptn	3.09%
ASML Holding NV	3.03%
AstraZeneca PLC	2.65%
Novo Nordisk A/S CI B	2.41%
CANADIAN DOLLAR	2.05%
TotalEnergies SE	1.90%
HSBC Holdings PLC	1.76%
Commonwealth Bank of Australia	1.65%
AIA Group Ltd	1.61%
Unilever PLC	1.60%

ASSET ALLOCATION

as of May 31, 2022



SECTOR ALLOCATION

as of May 31, 2022



GEOGRAPHIC ALLOCATION

as of May 31, 2022



UNIVERSAL LIFE MARKET INDEXED ACCOUNTS

INTERNATIONAL EQUITY

BMO MSCI EAFE ESG Leaders Index ETF (ESGE)

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 ESG Leaders Index ETF seeks to replicate, to the extent possible, the performance of an ESG-focused international equity markets index, net of expenses. Currently, BMO MSCI EAFE ESG Leaders Index ETF seeks to replicate the performance of the MSCI EAFE ESG Leaders Index.

COMPOUND RETURN

as of May 31, 2022

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-0.55%	-5.73%	-9.88%	-6.90%	-	-	-	0.06%

CALENDAR RETURN

as of May 31, 2022

Period	2021	2020	2019	2018	2017	2016	2015	2014	2013
Index	10.14%	-	-	-	-	-	-	-	-

GROWTH OF \$10,000

Annual values as of May 31, 2022



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.

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



Data Provided By Fundata