VOLATILITY

Based on 3 year standard deviation

TOP HOLDINGS

as of April 30, 2024

BMO S&P 500 Index ETF (ZSP)	101.82%
USD Currency Forward	0.23%
CANADIAN DOLLAR	0.03%
US DOLLAR	0.00%
CAD Currency Forward	-2.09%

ASSET ALLOCATION as of April 30, 2024 US Equity 98.66% International Equity 3.01% Canadian Equity 0.10% Cash and Equivalents -1.79% Other 0.02% **SECTOR ALLOCATION**





BMO S&P 500 Hedged to CAD Index ETF (ZUE)

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.

The BMO S&P 500 Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the S&P 500 Hedged to Canadian Dollars Index (Index), net of expenses.

COMPOUND RETURN

as of April 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-4.22%	4.04%	19.99%	20.71%	6.67%	11.41%	10.94%	12.75%

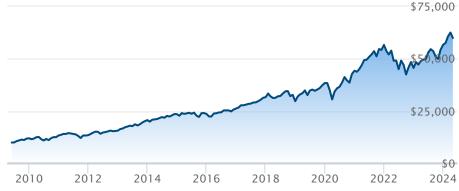
CALENDAR RETURN

as of April 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	24.20%	-19.41%	27.88%	15.24%	29.19%	-6.12%	20.66%	10.90%	0.52%

GROWTH OF \$10,000

Annual values as of April 30, 2024



BMO S&P 500 Hedged to CAD Index ETF (ZUE)

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



