

## VOLATILITY



Based on 3 year standard deviation

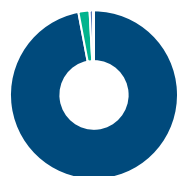
## TOP HOLDINGS

as of March 31, 2025

|                                  |       |
|----------------------------------|-------|
| Royal Bank of Canada             | 6.41% |
| Shopify Inc Cl A                 | 4.66% |
| Toronto-Dominion Bank            | 4.22% |
| Enbridge Inc                     | 3.88% |
| Brookfield Corp Cl A             | 3.02% |
| Bank of Montreal                 | 2.80% |
| Canadian Pacific Kansas City Ltd | 2.64% |
| Canadian Natural Resources Ltd   | 2.60% |
| Constellation Software Inc       | 2.51% |
| Bank of Nova Scotia              | 2.38% |

## ASSET ALLOCATION

as of March 31, 2025



|                      |        |
|----------------------|--------|
| Canadian Equity      | 97.01% |
| Income Trust Units   | 2.16%  |
| Cash and Equivalents | 0.68%  |
| International Equity | 0.10%  |
| US Equity            | 0.05%  |

## SECTOR ALLOCATION

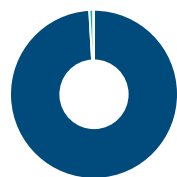
as of March 31, 2025



|                     |        |
|---------------------|--------|
| Financial Services  | 32.30% |
| Energy              | 16.17% |
| Basic Materials     | 14.43% |
| Technology          | 9.21%  |
| Industrial Services | 9.06%  |
| Other               | 18.83% |

## GEOGRAPHIC ALLOCATION

as of March 31, 2025



|               |        |
|---------------|--------|
| North America | 99.12% |
| Latin America | 0.78%  |
| Asia          | 0.10%  |

UNIVERSAL LIFE  
MARKET INDEXED ACCOUNTS

## CANADIAN EQUITY

## BMO S&amp;P/TSX Capped Composite Index ETF (ZCN)

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/TSX Capped Composite Index ETF has been designed to replicate, to the extent possible, the performance of the S&P/TSX Capped Composite Index (Index), net of expenses.

## COMPOUND RETURN

as of March 31, 2025

| Period | 1 Mth  | 3 Mth | 6 Mth | 1 Yr   | 3 Yr  | 5 Yr   | 10 Yr | Inception |
|--------|--------|-------|-------|--------|-------|--------|-------|-----------|
| Index  | -1.51% | 1.49% | 5.30% | 15.73% | 7.71% | 16.70% | 8.51% | 8.24%     |

## CALENDAR RETURN

as of March 31, 2025

| Period | 2024   | 2023   | 2022   | 2021   | 2020  | 2019   | 2018   | 2017  | 2016   |
|--------|--------|--------|--------|--------|-------|--------|--------|-------|--------|
| Index  | 21.55% | 11.67% | -5.86% | 25.03% | 5.70% | 22.83% | -8.85% | 9.05% | 20.99% |

## GROWTH OF \$10,000

Annual values as of March 31, 2025



■ BMO S&P/TSX Capped Composite Index ETF (ZCN)

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