

VOLATILITY



Based on 3 year standard deviation

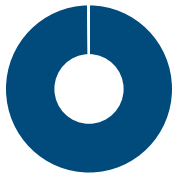
TOP HOLDINGS

as of January 31, 2023

Imperial Oil Ltd	11.44%
Canadian Natural Resources Ltd	11.28%
Suncor Energy Inc	11.11%
Cenovus Energy Inc	10.99%
Pembina Pipeline Corp	10.02%
Enbridge Inc	9.93%
Keyera Corp	9.75%
TC Energy Corp	8.99%
ARC Resources Ltd	8.42%
Tourmaline Oil Corp	7.92%

ASSET ALLOCATION

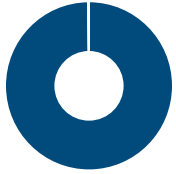
as of January 31, 2023



Canadian Equity	99.85%
Cash and Equivalents	0.15%

SECTOR ALLOCATION

as of January 31, 2023



Energy	99.84%
Cash and Cash Equivalent	0.15%
Other	0.01%

GEOGRAPHIC ALLOCATION

as of January 31, 2023



North America	100.00%
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UNIVERSAL LIFE MARKET INDEXED ACCOUNTS

SPECIALTY FUNDS

BMO Equal Weight Oil & Gas Index ETF (ZEO)

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 S&P/TSX Equal Weight Oil & Gas Index ETF has been designed to replicate, to the extent possible, the performance of the S&P/TSX Equal Weight Oil & Gas Index, net of expenses.

COMPOUND RETURN

as of January 31, 2023

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	2.15%	-2.46%	0.72%	25.69%	21.22%	8.36%	1.20%	0.52%

CALENDAR RETURN

as of January 31, 2023

Period	2022	2021	2020	2019	2018	2017	2016	2015	2014
Index	39.46%	63.96%	-28.41%	16.35%	-27.35%	-14.47%	35.42%	-26.63%	-13.47%

GROWTH OF \$10,000

Annual values as of January 31, 2023



■ BMO Equal Weight Oil & Gas Index ETF (ZEO)

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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