

VOLATILITY



Based on 3 year standard deviation

BMO Equal Weight Banks Index ETF (ZEB)

TOP HOLDINGS

as of January 31, 2024

Canadian Imperial Bank of Commerce	17.57%
National Bank of Canada	17.10%
Bank of Montreal	17.06%
Royal Bank of Canada	16.81%
Toronto-Dominion Bank	15.59%
Bank of Nova Scotia	15.25%
CANADIAN DOLLAR	0.62%

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 ETF seeks to replicate, to the extent possible, the performance of an equal weight diversified Canadian bank index, net of expenses. Currently, the ETF seeks to replicate the performance of the Solactive Equal Weight Canada Banks Index (the "Index"). The Index includes Canadian exchange listed securities in the diversified bank industry. Constituents are subject to minimum market capitalization and liquidity screens.

COMPOUND RETURN

as of January 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-1.84%	18.04%	2.09%	-0.22%	10.63%	8.35%	9.54%	10.00%

CALENDAR RETURN

as of January 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	10.85%	-10.38%	39.26%	3.63%	16.05%	-8.85%	14.30%	30.76%	-5.96%

GROWTH OF \$10,000

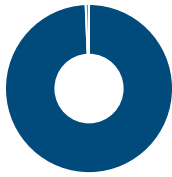
Annual values as of January 31, 2024



BMO Equal Weight Banks Index ETF (ZEB)

ASSET ALLOCATION

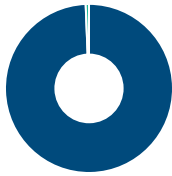
as of January 31, 2024



Canadian Equity	99.38%
Cash and Equivalents	0.62%

SECTOR ALLOCATION

as of January 31, 2024



Financial Services	99.38%
Cash and Cash Equivalent	0.62%

GEOGRAPHIC ALLOCATION

as of January 31, 2024



North America	100.00%
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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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