

**VOLATILITY**



Based on 3 year standard deviation

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

**TOP HOLDINGS**

as of June 30, 2024

Cenovus Energy Inc	9.67%
Keyera Corp	9.64%
Suncor Energy Inc	9.61%
Imperial Oil Ltd	9.23%
Pembina Pipeline Corp	9.09%
ARC Resources Ltd	8.93%
Tourmaline Oil Corp	8.71%
MEG Energy Corp	8.68%
Canadian Natural Resources Ltd	8.64%
Enbridge Inc	8.63%

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 June 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-2.50%	0.96%	15.32%	24.67%	23.26%	16.24%	0.62%	1.70%

**CALENDAR RETURN**

as of June 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	5.95%	39.46%	63.96%	-28.41%	16.35%	-27.35%	-14.47%	35.42%	-26.63%

**GROWTH OF \$10,000**

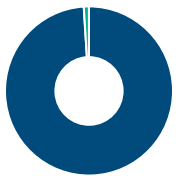
Annual values as of June 30, 2024



BMO Equal Weight Oil & Gas Index ETF (ZEO)

**ASSET ALLOCATION**

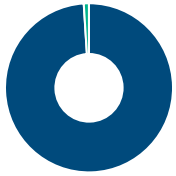
as of June 30, 2024



Canadian Equity	99.01%
Cash and Equivalents	0.99%

**SECTOR ALLOCATION**

as of June 30, 2024



Energy	99.01%
Cash and Cash Equivalent	0.99%

**GEOGRAPHIC ALLOCATION**

as of June 30, 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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