

VOLATILITY



Based on 3 year standard deviation

BMO MSCI China Selection Equity Index ETF (ZCH)

TOP HOLDINGS

as of January 31, 2025

| | |
|---|--------|
| Tencent Holdings Ltd | 26.96% |
| Alibaba Group Holding Ltd | 15.47% |
| China Construction Bank Corp CI H | 6.15% |
| JD.com Inc | 3.95% |
| Ind and Commercial Bank of China Ltd CI H | 3.72% |
| NetEase Inc | 3.13% |
| Byd Co Ltd CI H | 2.88% |
| Baidu Inc | 2.04% |
| China Merchants Bank Co Ltd CI H | 1.68% |
| Yum China Holdings Inc | 1.39% |

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 MSCI China ESG Leaders Index ETF seeks to replicate, to the extent possible, the performance of an ESG-focused broad Chinese equity markets index, net of expenses.

COMPOUND RETURN

as of January 31, 2025

| Period | 1 Mth | 3 Mth | 6 Mth | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Inception |
|--------|-------|-------|--------|--------|--------|--------|--------|-----------|
| Index | 4.14% | 5.94% | 24.41% | 44.63% | -3.64% | -6.14% | -0.32% | 1.85% |

CALENDAR RETURN

as of January 31, 2025

| Period | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 |
|--------|--------|---------|---------|---------|--------|--------|---------|--------|--------|
| Index | 26.34% | -12.68% | -21.99% | -42.01% | 37.77% | 17.25% | -16.49% | 37.33% | -8.15% |

GROWTH OF \$10,000

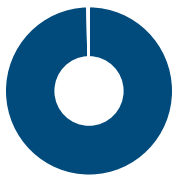
Annual values as of January 31, 2025



BMO MSCI China Selection Equity Index ETF (ZCH)

ASSET ALLOCATION

as of January 31, 2025



| | |
|----------------------|--------|
| International Equity | 99.66% |
| Cash and Equivalents | 0.34% |

SECTOR ALLOCATION

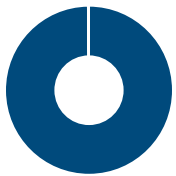
as of January 31, 2025



| | |
|--------------------|--------|
| Technology | 50.70% |
| Financial Services | 16.07% |
| Consumer Goods | 11.20% |
| Consumer Services | 8.48% |
| Healthcare | 4.65% |
| Other | 8.90% |

GEOGRAPHIC ALLOCATION

as of January 31, 2025



| | |
|---------------|--------|
| Asia | 99.82% |
| North America | 0.00% |
| Other | 0.18% |

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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