

VOLATILITY



Based on 3 year standard deviation

BMO Equal Weight Utilities Index ETF (ZUT)

TOP HOLDINGS

as of October 31, 2024

| | |
|---|-------|
| TransAlta Corp | 8.33% |
| Capital Power Corp | 8.26% |
| Brookfield Infrastructure Partners LP - Units | 7.50% |
| Atco Ltd CI B | 7.43% |
| Brookfield Renewable Partners LP - Units | 7.15% |
| Canadian Utilities Ltd CI A | 7.08% |
| Emera Inc | 6.99% |
| Borex Inc CI A | 6.96% |
| Fortis Inc | 6.91% |
| Northland Power Inc | 6.72% |

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 Equal Weight Utilities Index ETF has been designed to replicate, to the extent possible, the performance of the Solactive Equal Weight Canada Utilities Index net of expenses.

COMPOUND RETURN

as of October 31, 2024

| Period | 1 Mth | 3 Mth | 6 Mth | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Inception |
|--------|--------|-------|--------|--------|--------|-------|-------|-----------|
| Index | -2.39% | 7.07% | 21.47% | 28.96% | -0.13% | 6.88% | 8.08% | 7.30% |

CALENDAR RETURN

as of October 31, 2024

| Period | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
|--------|--------|--------|-------|--------|--------|--------|-------|--------|--------|
| Index | -5.35% | -8.66% | 5.56% | 28.23% | 35.79% | -7.92% | 8.46% | 20.53% | -1.36% |

GROWTH OF \$10,000

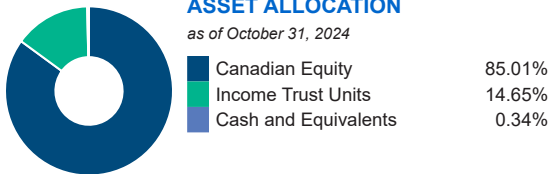
Annual values as of October 31, 2024



BMO Equal Weight Utilities Index ETF (ZUT)

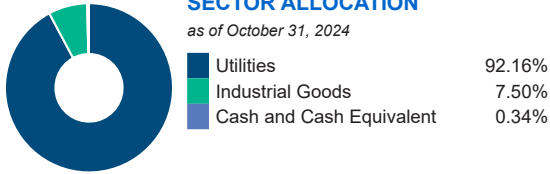
ASSET ALLOCATION

as of October 31, 2024



SECTOR ALLOCATION

as of October 31, 2024



GEOGRAPHIC ALLOCATION

as of October 31, 2024



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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