

VOLATILITY



Based on 3 year standard deviation

BMO Equal Weight US Banks Hgd to CAD Idx ETF (ZUB)

TOP HOLDINGS

as of July 31, 2024

BMO Equal Weight US Banks Index ETF (ZBK)	100.78%
USD Currency Forward	0.14%
CANADIAN DOLLAR	0.11%
US DOLLAR	0.00%
CAD Currency Forward	-1.03%

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 fund seeks to replicate, to the extent possible, the performance of the Solactive Equal Weight US Bank Index Canadian Dollar Hedged (the "Index"), net of expenses.

COMPOUND RETURN

as of July 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	12.33%	15.26%	22.79%	32.97%	0.07%	4.29%	6.44%	7.06%

CALENDAR RETURN

as of July 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	-6.67%	-22.61%	39.18%	-10.04%	33.33%	-19.79%	17.00%	27.90%	-2.74%

GROWTH OF \$10,000

Annual values as of July 31, 2024



BMO Equal Weight US Banks Hgd to CAD Idx ETF (ZUB)

ASSET ALLOCATION

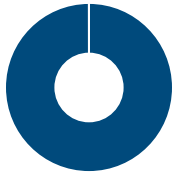
as of July 31, 2024



US Equity	100.75%
Cash and Equivalents	-0.75%

SECTOR ALLOCATION

as of July 31, 2024



Financial Services	100.74%
Cash and Cash Equivalent	-0.75%
Other	0.01%

GEOGRAPHIC ALLOCATION

as of July 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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