

VOLATILITY



Based on 3 year standard deviation

BMO Low Volatility Canadian Equity ETF (ZLB)

TOP HOLDINGS

as of October 31, 2024

Loblaw Cos Ltd	4.20%
Metro Inc	4.18%
Empire Co Ltd CIA	3.70%
Hydro One Ltd	3.43%
TMX Group Ltd	3.23%
Waste Connections Inc	3.20%
Fortis Inc	3.01%
George Weston Ltd	2.88%
Intact Financial Corp	2.83%
Thomson Reuters Corp	2.79%

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 Low Volatility Canadian Equity ETF has been designed to provide exposure to a low beta weighted portfolio of Canadian stocks. Beta measures the security's sensitivity to market movements.

COMPOUND RETURN

as of October 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-1.30%	3.84%	13.47%	26.76%	9.54%	10.06%	10.00%	12.09%

CALENDAR RETURN

as of October 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	9.39%	-0.37%	22.88%	1.62%	21.83%	-2.78%	11.09%	13.04%	2.67%

GROWTH OF \$10,000

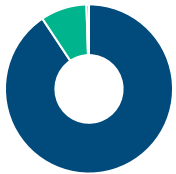
Annual values as of October 31, 2024



BMO Low Volatility Canadian Equity ETF (ZLB)

ASSET ALLOCATION

as of October 31, 2024



Canadian Equity	90.64%
Income Trust Units	8.88%
Cash and Equivalents	0.48%

SECTOR ALLOCATION

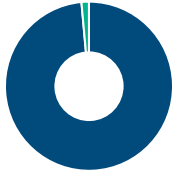
as of October 31, 2024



Consumer Services	24.41%
Financial Services	20.38%
Utilities	12.65%
Real Estate	9.65%
Basic Materials	9.03%
Other	23.88%

GEOGRAPHIC ALLOCATION

as of October 31, 2024



North America	98.56%
Latin America	1.44%

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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