

**VOLATILITY**



Based on 3 year standard deviation

**BMO Low Volatility Canadian Equity ETF (ZLB)**

**TOP HOLDINGS**

as of June 30, 2024

Metro Inc	4.19%
Loblaw Cos Ltd	4.14%
Empire Co Ltd CI A	3.53%
Waste Connections Inc	3.42%
Hydro One Ltd	3.34%
TMX Group Ltd	3.10%
Thomson Reuters Corp	3.09%
Fortis Inc	2.91%
George Weston Ltd	2.80%
Intact Financial Corp	2.65%

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 June 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	0.34%	0.82%	4.84%	7.21%	6.87%	8.28%	9.87%	11.54%

**CALENDAR RETURN**

as of June 30, 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 June 30, 2024



BMO Low Volatility Canadian Equity ETF (ZLB)

**ASSET ALLOCATION**

as of June 30, 2024



Canadian Equity	90.31%
Income Trust Units	8.85%
Cash and Equivalents	0.83%
Other	0.01%

**SECTOR ALLOCATION**

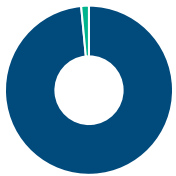
as of June 30, 2024



Consumer Services	24.92%
Financial Services	19.27%
Utilities	12.16%
Real Estate	9.82%
Telecommunications	8.75%
Other	25.08%

**GEOGRAPHIC ALLOCATION**

as of June 30, 2024



North America	98.51%
Latin America	1.49%

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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