

VOLATILITY



Based on 3 year standard deviation

BMO Low Volatility Canadian Equity ETF (ZLB)

TOP HOLDINGS

as of July 31, 2024

| | |
|-----------------------|-------|
| Metro Inc | 4.29% |
| Loblaw Cos Ltd | 4.19% |
| Empire Co Ltd CI A | 3.47% |
| Hydro One Ltd | 3.42% |
| Waste Connections Inc | 3.30% |
| TMX Group Ltd | 3.22% |
| Fortis Inc | 2.98% |
| George Weston Ltd | 2.87% |
| Thomson Reuters Corp | 2.83% |
| Intact Financial Corp | 2.75% |

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 July 31, 2024

| Period | 1 Mth | 3 Mth | 6 Mth | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Inception |
|--------|-------|-------|--------|--------|-------|-------|--------|-----------|
| Index | 6.48% | 9.28% | 10.60% | 14.73% | 7.97% | 9.44% | 10.27% | 12.01% |

CALENDAR RETURN

as of July 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 July 31, 2024



BMO Low Volatility Canadian Equity ETF (ZLB)

ASSET ALLOCATION

as of July 31, 2024



| | |
|----------------------|--------|
| Canadian Equity | 90.62% |
| Income Trust Units | 8.92% |
| Cash and Equivalents | 0.46% |

SECTOR ALLOCATION

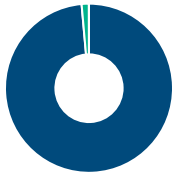
as of July 31, 2024



| | |
|--------------------|--------|
| Consumer Services | 24.64% |
| Financial Services | 19.42% |
| Utilities | 12.36% |
| Real Estate | 9.98% |
| Telecommunications | 8.74% |
| Other | 24.86% |

GEOGRAPHIC ALLOCATION

as of July 31, 2024



| | |
|---------------|--------|
| North America | 98.60% |
| Latin America | 1.39% |
| Other | 0.01% |

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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