

**VOLATILITY**



Based on 3 year standard deviation

**BMO MSCI EAFE Hedged to CAD Index ETF (ZDM)**

**TOP HOLDINGS**

as of March 31, 2026

BMO MSCI EAFE Index ETF (ZEA)	99.73%
CAD Currency Forward	0.15%
CANADIAN DOLLAR	0.08%
AUD Currency Forward	0.03%
CHF Currency Forward	0.02%
GBP Currency Forward	0.01%
SEK Currency Forward	0.01%
ILS Currency Forward	0.00%
NOK Currency Forward	0.00%
NZD Currency Forward	0.00%

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 BMO MSCI EAFE Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the MSCI EAFE 100% Hedged to CAD Dollars Index, net of expenses.

**COMPOUND RETURN**

as of March 31, 2026

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-6.37%	1.94%	7.32%	18.29%	14.65%	11.21%	10.40%	8.27%

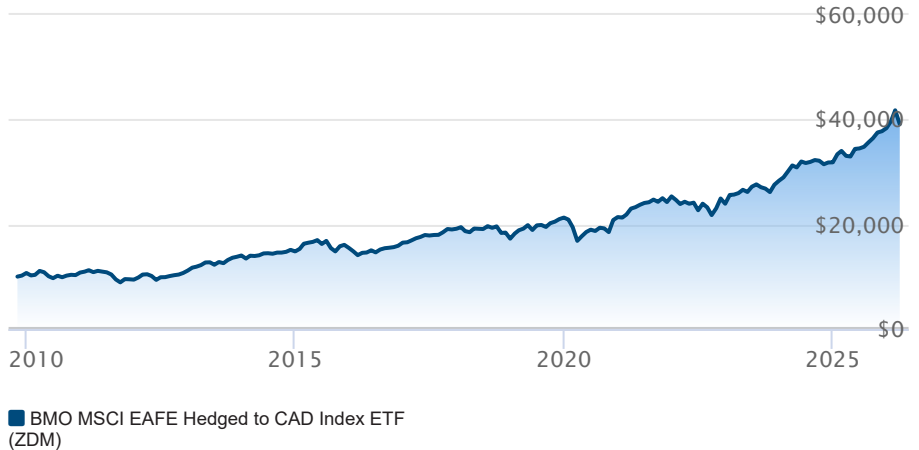
**CALENDAR RETURN**

as of March 31, 2026

Period	2025	2024	2023	2022	2021	2020	2019	2018	2017
Index	20.55%	12.41%	18.37%	-5.56%	18.49%	0.47%	23.36%	-9.91%	16.12%

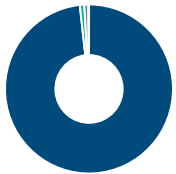
**GROWTH OF \$10,000**

Annual values as of March 31, 2026



**ASSET ALLOCATION**

as of March 31, 2026



International Equity	98.37%
Cash and Equivalents	0.87%
Income Trust Units	0.76%
US Equity	0.12%
Other	-0.12%

**SECTOR ALLOCATION**

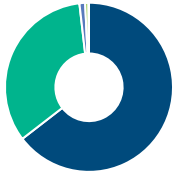
as of March 31, 2026



Financial Services	24.29%
Consumer Goods	12.75%
Industrial Goods	11.54%
Healthcare	10.30%
Technology	8.70%
Other	32.42%

**GEOGRAPHIC ALLOCATION**

as of March 31, 2026



Europe	64.65%
Asia	33.62%
Africa and Middle East	1.10%
North America	0.64%
Latin America	0.09%
Other	-0.10%

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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