

VOLATILITY



Based on 3 year standard deviation

BMO Equal Weight Banks Index ETF (ZEB)

TOP HOLDINGS

as of October 31, 2024

Bank of Montreal	17.78%
National Bank of Canada	17.01%
Canadian Imperial Bank of Commerce	17.00%
Bank of Nova Scotia	16.52%
Royal Bank of Canada	16.33%
Toronto-Dominion Bank	14.84%
CANADIAN DOLLAR	0.52%

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 ETF seeks to replicate, to the extent possible, the performance of an equal weight diversified Canadian bank index, net of expenses. Currently, the ETF seeks to replicate the performance of the Solactive Equal Weight Canada Banks Index (the "Index"). The Index includes Canadian exchange listed securities in the diversified bank industry. Constituents are subject to minimum market capitalization and liquidity screens.

COMPOUND RETURN

as of October 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	0.76%	11.21%	17.75%	43.67%	6.99%	11.29%	9.60%	10.92%

CALENDAR RETURN

as of October 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	10.85%	-10.38%	39.26%	3.63%	16.05%	-8.85%	14.30%	30.76%	-5.96%

GROWTH OF \$10,000

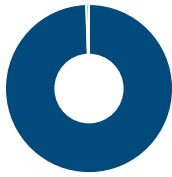
Annual values as of October 31, 2024



BMO Equal Weight Banks Index ETF (ZEB)

ASSET ALLOCATION

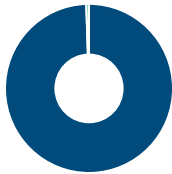
as of October 31, 2024



Canadian Equity	99.48%
Cash and Equivalents	0.52%

SECTOR ALLOCATION

as of October 31, 2024



Financial Services	99.48%
Cash and Cash Equivalent	0.52%

GEOGRAPHIC ALLOCATION

as of October 31, 2024



North America	100.00%
---------------	---------

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.

Information contained in this document is for illustrative purposes only and is subject to change without notice. The contents of this profile are provided for informational and educational purposes and are not intended to provide investment, tax or legal advice. While every effort has been made to provide accurate and complete information, BMO Life Assurance Company and Fundata Canada will not be held liable for any inaccuracies, errors or omissions in the information provided.

* These are legal trademarks and do not indicate that BMO Life Assurance Company's Universal Life plans or InvestmentPRO is sponsored, endorsed sold or promoted by the trademark owners.

