

VOLATILITY



Based on 3 year standard deviation

BMO MSCI EAFE Hedged to CAD Index ETF (ZDM)

TOP HOLDINGS

as of May 31, 2024

BMO MSCI EAFE Index ETF (ZEA)	100.34%
CANADIAN DOLLAR	0.04%
AUD Currency Forward	0.01%
GBP Currency Forward	0.01%
SEK Currency Forward	0.01%
DANISH KRONE	0.00%
HKD Currency Forward	0.00%
ILS Currency Forward	0.00%
NOK Currency Forward	0.00%
SGD 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 May 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	3.66%	6.47%	16.12%	22.25%	10.48%	11.09%	8.29%	7.86%

CALENDAR RETURN

as of May 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	18.37%	-5.56%	18.49%	0.47%	23.36%	-9.91%	16.12%	6.52%	4.53%

GROWTH OF \$10,000

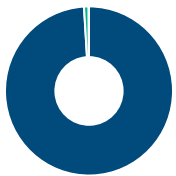
Annual values as of May 31, 2024



BMO MSCI EAFE Hedged to CAD Index ETF (ZDM)

ASSET ALLOCATION

as of May 31, 2024



International Equity	99.08%
Income Trust Units	0.90%
Foreign Corporate Bonds	0.03%
US Equity	0.01%
Cash and Equivalents	-0.01%
Other	-0.01%

SECTOR ALLOCATION

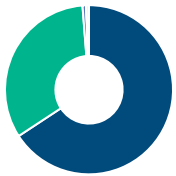
as of May 31, 2024



Financial Services	19.75%
Consumer Goods	16.64%
Healthcare	12.26%
Industrial Goods	10.44%
Technology	8.60%
Other	32.31%

GEOGRAPHIC ALLOCATION

as of May 31, 2024



Europe	65.87%
Asia	33.02%
Africa and Middle East	0.72%
Latin America	0.03%
North America	-0.13%
Other	0.49%

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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