

VOLATILITY



Based on 3 year standard deviation

BMO Nasdaq 100 Equity Hedged to CAD Indx ETF (ZQQ)

TOP HOLDINGS

as of May 31, 2024

Microsoft Corp	8.45%
Apple Inc	8.13%
NVIDIA Corp	7.50%
Amazon.com Inc	5.02%
Meta Platforms Inc Cl A	4.48%
Broadcom Inc	4.36%
Alphabet Inc Cl A	2.79%
Alphabet Inc Cl C	2.71%
Costco Wholesale Corp	2.55%
Tesla Inc	2.36%

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 Nasdaq 100 Equity Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of a NASDAQ listed companies 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	6.26%	2.54%	15.86%	28.83%	9.99%	20.03%	16.91%	16.96%

CALENDAR RETURN

as of May 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	52.37%	-33.74%	26.75%	44.98%	36.71%	-1.85%	31.62%	6.41%	8.88%

GROWTH OF \$10,000

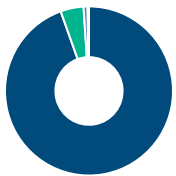
Annual values as of May 31, 2024



BMO Nasdaq 100 Equity Hedged to CAD Indx ETF (ZQQ)

ASSET ALLOCATION

as of May 31, 2024



US Equity	94.54%
International Equity	4.45%
Cash and Equivalents	0.76%
Canadian Equity	0.26%
Other	-0.01%

SECTOR ALLOCATION

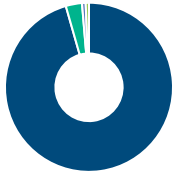
as of May 31, 2024



Technology	60.30%
Consumer Services	13.30%
Consumer Goods	7.14%
Healthcare	6.19%
Telecommunications	4.60%
Other	8.47%

GEOGRAPHIC ALLOCATION

as of May 31, 2024



North America	95.55%
Europe	3.12%
Asia	0.70%
Latin America	0.63%

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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