

**VOLATILITY**



Based on 3 year standard deviation

**BMO Low Volatility Canadian Equity ETF (ZLB)**

**TOP HOLDINGS**

as of May 31, 2024

Loblaw Cos Ltd	4.14%
Metro Inc	4.03%
Hydro One Ltd	3.30%
Empire Co Ltd CIA	3.27%
Waste Connections Inc	3.20%
Thomson Reuters Corp	3.15%
Fortis Inc	2.99%
TMX Group Ltd	2.98%
George Weston Ltd	2.77%
Dollarama Inc	2.68%

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 May 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	2.28%	1.85%	8.56%	8.31%	7.05%	8.46%	10.01%	11.59%

**CALENDAR RETURN**

as of May 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**

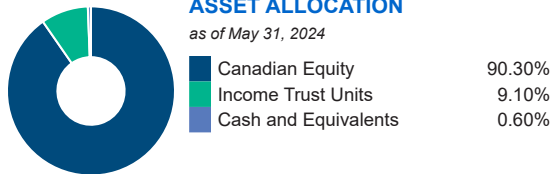
Annual values as of May 31, 2024



BMO Low Volatility Canadian Equity ETF (ZLB)

**ASSET ALLOCATION**

as of May 31, 2024



**SECTOR ALLOCATION**

as of May 31, 2024



**GEOGRAPHIC ALLOCATION**

as of May 31, 2024



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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