

VOLATILITY



Based on 3 year standard deviation

BMO Equal Weight US Banks Index ETF (ZBK)

TOP HOLDINGS

as of December 31, 2024

| | |
|--|-------|
| Wells Fargo & Co | 7.32% |
| Citigroup Inc | 6.71% |
| East West Bancorp Inc | 6.62% |
| Goldman Sachs Group Inc | 6.57% |
| JPMorgan Chase & Co | 6.45% |
| First Citizens BancShares Inc Delaware - Comn Cl A | 6.34% |
| Bank of America Corp | 6.25% |
| Huntington Bancshares Inc | 6.22% |
| M&T Bank Corp | 6.12% |
| Citizens Financial Group Inc | 6.00% |

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 fund seeks to replicate, to the extent possible, the performance of the Solactive Equal Weight US Bank Index (the "Index"), net of expenses.

COMPOUND RETURN

as of December 31, 2024

| Period | 1 Mth | 3 Mth | 6 Mth | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Inception |
|--------|--------|--------|--------|--------|-------|-------|--------|-----------|
| Index | -6.47% | 16.41% | 27.79% | 45.94% | 4.27% | 7.86% | 10.38% | 10.95% |

CALENDAR RETURN

as of December 31, 2024

| Period | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 |
|--------|--------|--------|---------|--------|--------|--------|---------|--------|--------|
| Index | 45.94% | -7.18% | -16.30% | 39.40% | -7.62% | 29.07% | -11.40% | 10.33% | 24.37% |

GROWTH OF \$10,000

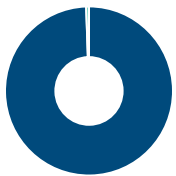
Annual values as of December 31, 2024



BMO Equal Weight US Banks Index ETF (ZBK)

ASSET ALLOCATION

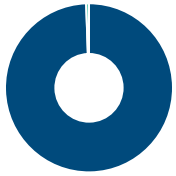
as of December 31, 2024



| | |
|----------------------|--------|
| US Equity | 99.47% |
| Cash and Equivalents | 0.52% |
| Other | 0.01% |

SECTOR ALLOCATION

as of December 31, 2024



| | |
|--------------------------|--------|
| Financial Services | 99.47% |
| Cash and Cash Equivalent | 0.53% |

GEOGRAPHIC ALLOCATION

as of December 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.

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