

VOLATILITY



Based on 3 year standard deviation

BMO MSCI Europe High Quality Hgd C\$ Idx ETF (ZEQ)

TOP HOLDINGS

as of November 30, 2024

AstraZeneca PLC	5.06%
ASML Holding NV	5.02%
Novartis AG CI N	4.93%
Novo Nordisk A/S CI B	4.83%
Nestle SA CI N	4.79%
Roche Holding AG - Partcptn	4.50%
Unilever PLC	3.64%
LVMH Moet Hennessy Louis Vuitton SE	3.48%
Schneider Electric SE	2.66%
Allianz SE	2.40%

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 MSCI Europe High Quality Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the MSCI Europe Quality 100% Hedged to CAD Index, net of expenses.

COMPOUND RETURN

as of November 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-0.63%	-7.16%	-5.54%	8.26%	3.42%	7.39%	8.55%	9.05%

CALENDAR RETURN

as of November 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	14.85%	-11.74%	24.22%	6.58%	32.88%	-6.41%	14.80%	5.80%	9.68%

GROWTH OF \$10,000

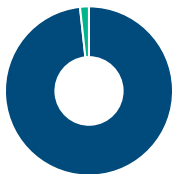
Annual values as of November 30, 2024



BMO MSCI Europe High Quality Hgd C\$ Idx ETF (ZEQ)

ASSET ALLOCATION

as of November 30, 2024



International Equity	98.30%
Cash and Equivalents	1.71%
Other	-0.01%

SECTOR ALLOCATION

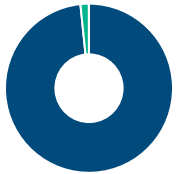
as of November 30, 2024



Consumer Goods	25.24%
Healthcare	23.43%
Industrial Goods	12.85%
Financial Services	10.34%
Technology	8.11%
Other	20.03%

GEOGRAPHIC ALLOCATION

as of November 30, 2024



Europe	98.37%
North America	1.62%
Other	0.01%

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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