BMO Low Volatility U.S. Equity ETF (US Dollar Units) (XTSE:ZLU.U)

Benchmark S&P 500 Total Return Index US\$

Performance Analysis



ETF	6.4	0.2	-1.8	6.4	13.5	6.7	10.2	9.5	10.7
Benchmark	6.2	5.1	10.9	6.2	15.2	19.7	16.6	13.6	11.1
Value Added	0.2	-4.9	-12.7	0.2	-1.7	-13.0	-6.4	-4.2	-0.5

*Simulated performance since inception on March 19, 2013



Investment Objective

BMO Low Volatility US Equity ETF has been designed to provide exposure to a low beta weighted portfolio of U.S. stocks. Beta measures the security's sensitivity to market movements.

Printed on July 16, 2025

Statistics	Ju	June 30, 2025		
	ETF	Benchmark		
Annualized Standard Dev Fixed Income	11.4%	12.4% Benchmark		
YTM	2.7%	-		
Credit Quality	-	-		
Average Maturity	-	-		

Risk R	lating		June	30, 2025
Low	Low to Medium	Medium	Medium to High	High

The chart above shows the volatility level of the ETF (based on standard deviation of the ETF's total returns since inception).

Portfolio Allocations



Sector Allocations

Defensive	51.2%
Utilities	19.8%
Health Care	17.0%
Consumer Goods	13.9%
Cash & Equivalent	0.5%
Sensitive	31.3%
Technology	9.7%
Industrial Goods	8.1%
Consumer Services	5.3%
Telecomunication	4.6%
Industrial Services	2.8%
Energy	0.8%
Cyclical	17.5%
Financial Services	12.5%
Real Estate	3.7%
Basic Material	1.3%

Top Holdings

	%
Top Holdings	Assets
International Business Machines Corp -	2.48%
Common	
CBOE Global Markets Inc - Common	2.43%
Johnson & Johnson - Common	1.95%
Northrop Grumman Corp - Common	1.93%
Gen Digital Inc - Common	1.92%
Roper Technologies Inc - Common	1.83%
Akamai Technologies Inc - Common	1.82%
Oracle Corp - Common	1.77%
Motorola Solutions Inc - Common	1.74%
CME Group Inc - Common CI A	1.62%
Total percentage of top 10 holdings	19.49%
Total number of holdings	106

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June 30, 2025