

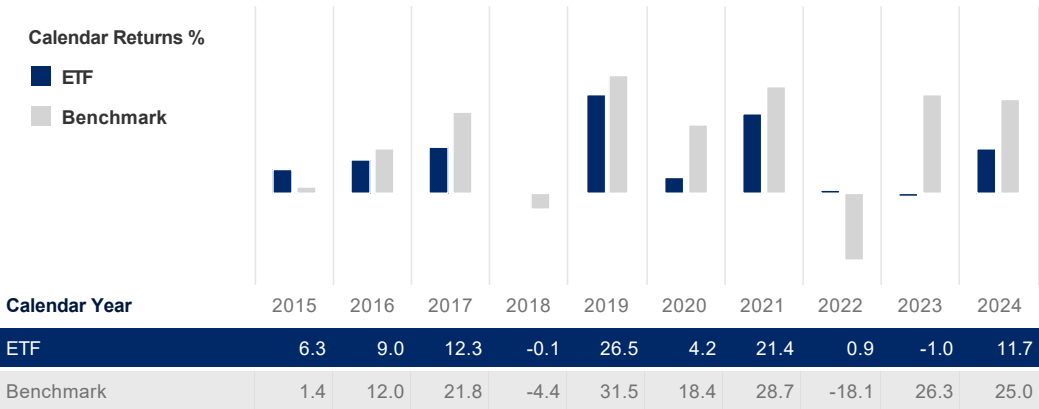
BMO Low Volatility U.S. Equity ETF (US Dollar Units) (XTSE:ZLU.U)

Benchmark S&P 500 Total Return Index US\$

Printed on July 16, 2025

Performance Analysis

June 30, 2025



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.

Statistics

June 30, 2025

	ETF	Benchmark
Annualized Standard Dev	11.4%	12.4%
Fixed Income	ETF	Benchmark
YTM	2.7%	-
Credit Quality	-	-
Average Maturity	-	-

Risk Rating

June 30, 2025

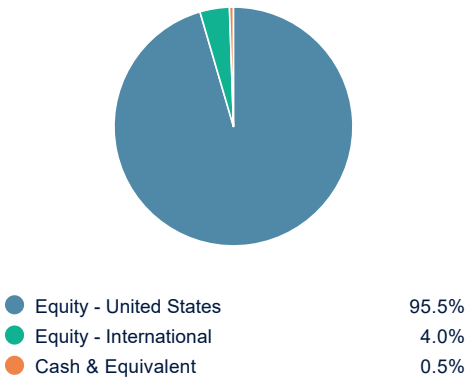
Low	Low to Medium	Medium	Medium to High	High
-----	---------------	--------	----------------	------

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

Portfolio Allocations

June 30, 2025

Asset 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%
Telecommunication	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 - Common	2.48%
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 Cl A	1.62%
Total percentage of top 10 holdings	19.49%
Total number of holdings	106