

BMO Europe High Dividend Covered Call Hedged to CAD ETF (XTSE:ZWE)

Benchmark Dow Jones Europe TR Index (C\$)

Printed on May 14, 2025

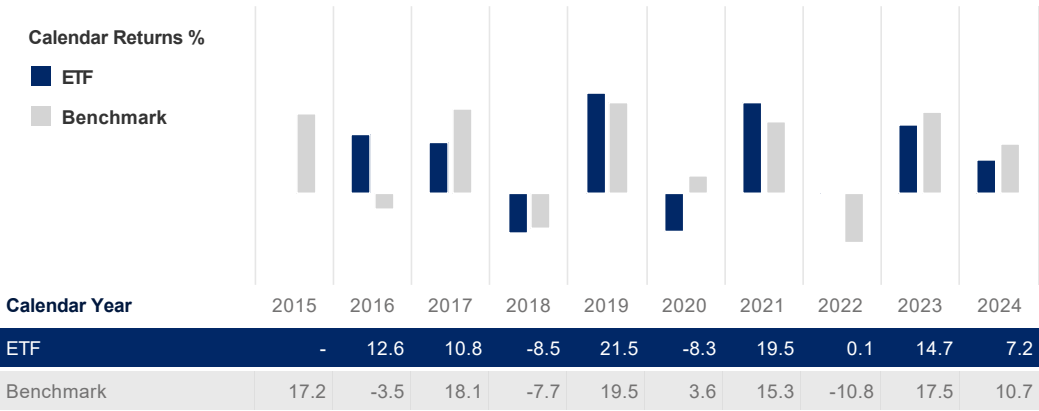
Performance Analysis

April 30, 2025



Trailing Returns %	YTD	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	S. Incep*
ETF	2.1	-2.9	-3.5	1.7	3.4	8.7	11.1	-	7.0
Benchmark	10.5	0.5	2.9	9.8	14.6	13.7	12.5	7.2	7.9
Value Added	-8.4	-3.4	-6.3	-8.1	-11.2	-5.0	-1.3	-	-0.8

*Simulated performance since inception on September 2, 2015



Investment Objective

The fund seeks to provide unitholders with exposure to the performance of a portfolio of dividend paying European companies to generate income and to provide long-term capital appreciation. The fund will primarily invest in and hold the equity securities of dividend paying European companies. In addition, depending on market volatility and other factors, the fund will write covered call options on these securities.

Statistics

April 30, 2025

	ETF	Benchmark
Annualized Standard Dev	9.6%	10.1%
Fixed Income	ETF	Benchmark
YTM	-	-
Credit Quality	-	-
Average Maturity	-	-

Risk Rating

April 30, 2025

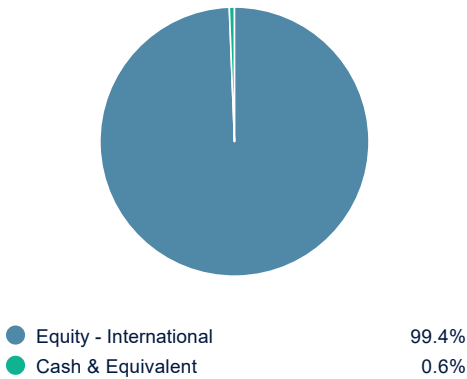
Low	Low to Medium	Medium	Medium to High	High
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The chart above shows the volatility level of the ETF (based on standard deviation of the ETF's total returns since inception).

Portfolio Allocations

April 30, 2025

Asset Allocations



Sector Allocations

Defensive	37.4%
Consumer Goods	20.4%
Health Care	11.0%
Utilities	5.5%
Cash & Equivalent	0.6%
Sensitive	32.7%
Industrial Goods	9.1%
Energy	7.3%
Technology	6.3%
Telecommunication	6.2%
Industrial Services	2.2%
Consumer Services	1.6%
Cyclical	29.8%
Financial Services	23.6%
Basic Material	6.2%

Top Holdings

Top Holdings	% Assets
BMO Europe High Dividend Covered Call ETF (ZWP)	100.95%
CANADIAN DOLLAR	-
EURO CURRENCY	-
POUND STERLING	-
SWEDISH KRONA	-
US DOLLAR	-
DKK Currency Forward	-0.03%
SEK Currency Forward	-0.05%
CAD Currency Forward	-0.09%
CHF Currency Forward	-0.12%
Total percentage of top 10 holdings	100.66%
Total number of holdings	12