

BMO MSCI All Country World High Quality Index ETF

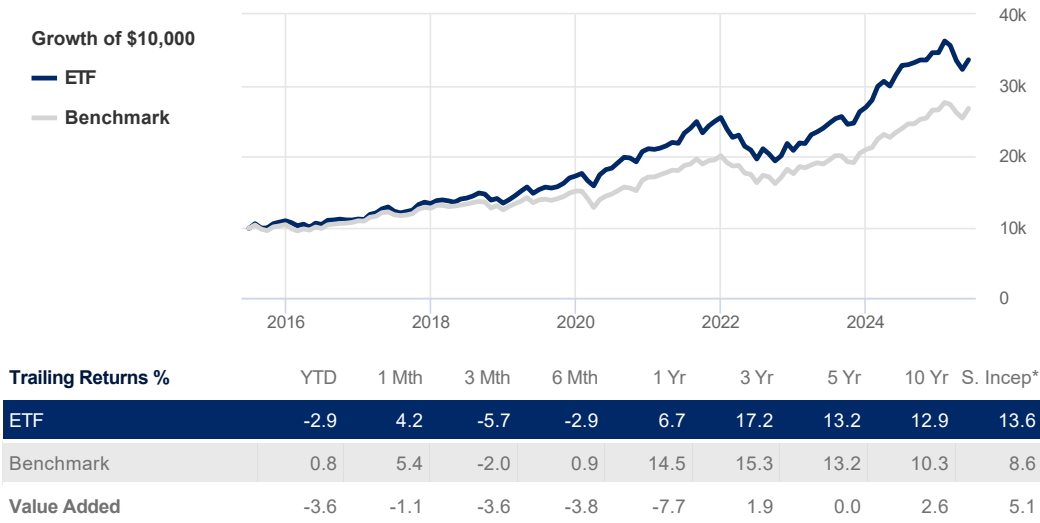
(XTSE:ZGQ)

Benchmark Dow Jones Global TR Index (C\$)

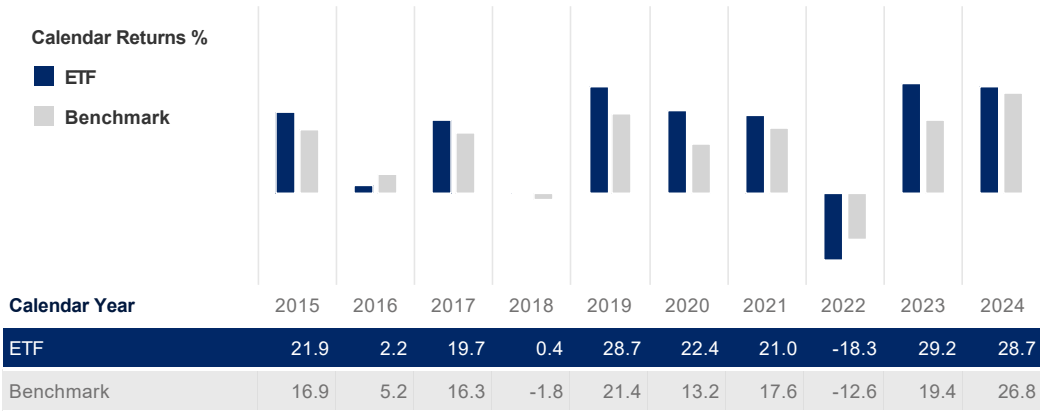
Printed on June 28, 2025

Performance Analysis

May 31, 2025



*Simulated performance since inception on November 5, 2014



Investment Objective

BMO MSCI All Country World High Quality Index ETF has been designed to replicate, to the extent possible, the performance of the MSCI All Country World High Quality Index, net of expenses.

Statistics

May 31, 2025

	ETF	Benchmark
Annualized Standard Dev	11.4%	10.2%
Fixed Income	ETF	Benchmark
YTM	-	-
Credit Quality	-	-
Average Maturity	-	-

Risk Rating

May 31, 2025

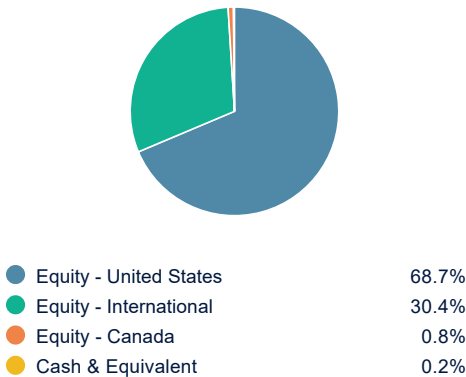
Low	Low to Medium	Medium	Medium to High	High
-----	---------------	--------	----------------	------

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

Portfolio Allocations

May 31, 2025

Asset Allocations



Sector Allocations

Sensitive	62.5%
Technology	41.8%
Consumer Services	7.8%
Industrial Goods	7.5%
Industrial Services	3.9%
Telecommunication	0.9%
Energy	0.5%
Defensive	24.5%
Health Care	14.3%
Consumer Goods	9.9%
Cash & Equivalent	0.2%
Utilities	0.2%
Cyclical	13.0%
Financial Services	10.2%
Basic Material	1.9%
Real Estate	0.9%

Top Holdings

Top Holdings	% Assets
Meta Platforms Inc - Common Cl A	5.09%
NVIDIA Corp - Common	5.03%
Microsoft Corp - Common	5.03%
Apple Inc - Common	4.86%
Visa Inc - Common Cl A	3.22%
Taiwan Semiconductor Manufactrg Co Ltd - Common	3.14%
Alphabet Inc - Common Cl A	2.83%
Alphabet Inc - Common Cl C	2.41%
Netflix Inc - Common	2.36%
Eli Lilly and Co - Common	2.28%
Total percentage of top 10 holdings	36.25%
Total number of holdings	534