

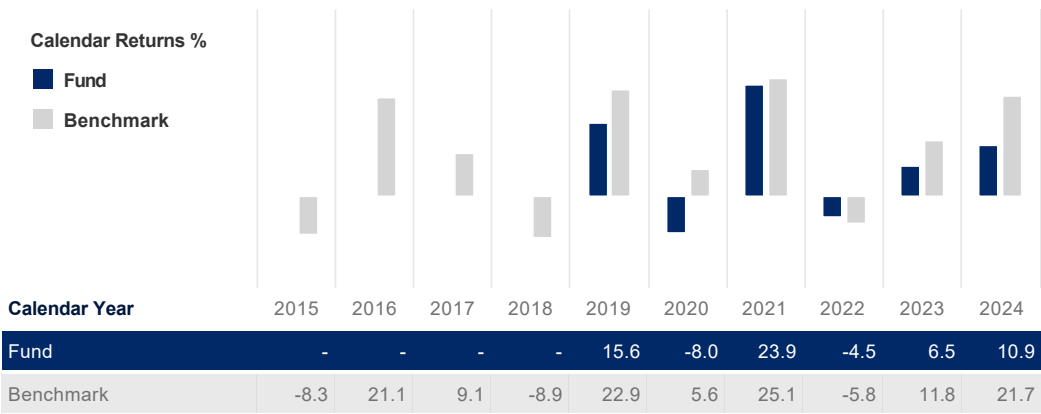
BMO Covered Call Canada High Dividend ETF Fund A (BMO127)

Benchmark S&P/TSX Composite Index TR

Printed on July 17, 2025

Performance Analysis

June 30, 2025



Investment Objective

This fund's objective is to provide a return that is similar to the return of one or more exchange traded funds that invest primarily in dividend paying Canadian equities while mitigating downside risk.

Statistics

June 30, 2025

	Fund	Benchmark
Annualized Standard Dev	7.8%	10.6%
Fixed Income	Fund	Benchmark
YTM	-	-
Credit Quality	-	-
Average Maturity	-	-

Risk Rating

June 30, 2025

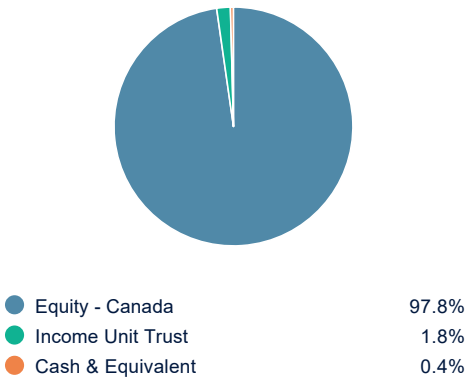
Low	Medium	High
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The chart above shows the volatility level of the fund (based on standard deviation of the fund's total returns since inception).

Portfolio Allocations

June 30, 2025

Asset Allocations



Sector Allocations

Cyclical	48.0%
Financial Services	40.5%
Basic Material	7.5%
Sensitive	43.9%
Energy	18.4%
Industrial Services	11.2%
Telecommunication	7.9%
Consumer Services	4.5%
Industrial Goods	1.8%
Defensive	8.4%
Utilities	6.2%
Consumer Goods	1.8%
Cash & Equivalent	0.4%
Other	-0.3%
Other	-0.3%

Top Holdings

Top Holdings	% Assets
BMO Canadian High Dividend Covered Call ETF (ZWC)	99.91%
CAD Currency	0.09%
Total percentage of top 10 holdings	100.00%
Total number of holdings	2