

## Structured Outcome ETFs

### Accelerator ETFs

**ZEBA** BMO Canadian Banks Accelerator ETF

**ZUEA** BMO US Equity Accelerator Hedged to CAD ETF

Current Outcome Period Values (Gross) as of May 01, 2024

Ticker	ETF NAV*	Reference ETF	Reference ETF NAV	Remaining Cap	Remaining Outcome Period
<b>ZEBA</b>	\$32.37	ZEB	\$35.46	9.95%	58
<b>ZUEA</b>	\$32.44	ZUE	\$69.67	10.42%	58

\*NAV – Net Asset Value

### Starting (initial set up)

Ticker	ETF NAV*	Reference ETF	Reference Asset NAV	Starting Cap	Accelerator Zone (2x) Price Range of Reference ETF	Outcome Period
<b>ZEBA</b>	\$ 33.73	ZEB	\$ 36.98	5.5%	\$36.99 to \$38.01	April 1 to, June 28 2024 (91 days)
<b>ZUEA</b>	\$33.93	ZUE	\$ 72.99	5.6%	\$72.97 to \$75.01	April 1 <sup>st</sup> to June 28, 2024 (91 days)

\*NAV – Net Asset Value

### Buffer ETFs

**ZOCT** BMO US Equity Buffer Hedged to CAD ETF – October

**ZJAN** BMO US Equity Buffer Hedged to CAD ETF – January

**ZAPR** BMO US Equity Buffer Hedged to CAD ETF – April

Ticker	ETF NAV*	Reference ETF	Reference ETF NAV	Remaining Cap	Remaining Buffer	Downside Before Buffer	Remaining Outcome Period
<b>ZOCT</b>	\$31.91	ZUE	\$69.67	4.19%	21.08%	-5.70%	152
<b>ZJAN</b>	\$30.42	ZUE	\$69.67	7.61%	16.17%	-0.12%	261
<b>ZAPR</b>	\$29.79	ZUE	\$69.67	11.52%	10.97%	0.00%	334

\*NAV – Net Asset Value

### Starting (initial set up)

Ticker	ETF NAV*	Reference ETF	Reference ETF NAV	Starting Buffer	Starting Cap	Buffer Zone (15%) Price Range of Reference ETF	Target Outcome Period
<b>ZOCT</b>	\$30.09	ZUE	\$60.01	15%	10.5%	\$60.01 to \$51.01	Oct 2, 2023 to Sept 30, 2024 (365 days)
<b>ZJAN</b>	\$30.08	ZUE	\$67.67	15%	9.0%	\$67.67 to \$57.52	Jan 25, 2024 to Jan 17, 2025 (365 days)
<b>ZAPR</b>	\$30.20	ZUE	\$72.99	15%	10%	\$72.97 to \$62.02	Apr 1, 2024 to March 31, 2025 (365 days)

\*NAV – Net Asset Value

