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BANK OF MONTREAL /CAN/

Form FWP

August 10, 2018

Registration Statement No. 333-217200

Filed Pursuant to Rule 433

August 10, 2018

\$SPX versus @NYSE FANG+™ Index Year over Year. \$FNGU \$FNGD \$FNGO \$FNGZ \$GNAF Microsectors.com

Index components: \$FB \$AAPL \$AMZN \$NFLX \$GOOGL \$BABA \$BIDU \$NVDA \$TSLA \$TWTR

<https://www.sec.gov/Archives/edgar/data/927971/000121465918002666/d45183424b2.htm>

\$SPX versus @NYSE FANG+™ Index: 07/31/2017 - 07/31/2018 \$FNGU \$FNGD \$FNGO \$FNGZ \$GNAF  
Microsectors.com

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\$SPX versus @NYSE FANG+™ Index Year to Date on 07/31/2018. \$FNGU \$FNGD \$FNGO \$FNGZ \$GNAF  
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\$SPX versus @NYSE FANG+™ Index: 01/02/2018 - 07/31/2018 \$FNGU \$FNGD \$FNGO \$FNGZ \$GNAF  
Microsectors.com

Index components: \$FB \$AAPL \$AMZN \$NFLX \$GOOGL \$BABA \$BIDU \$NVDA \$TSLA \$TWTR

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\$SPX versus @NYSE FANG+™ Index Year to Date. \$FNGU \$FNGD \$TQQQ \$SQQQ Microsectors.com

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\$SPX versus @NYSE FANG+™ Index Year to Date Volatility on 07/31/2018. \$FNGU \$FNGD \$FNGO \$FNGZ  
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\$SPX versus @NYSE FANG+™ Index Volatility : 01/02/2018 - 07/31/2018 \$FNGU \$FNGD \$FNGO \$FNGZ \$GNAF  
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\$NDX versus @NYSE FANG+™ Index Volatility Year to Date on 07/31/2018. \$FNGU \$FNGD \$FNGO \$FNGZ  
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