

VOLATILITY



Based on 3 year standard deviation

BMO MSCI Canada ESG Leaders Index ETF (ESGA)

TOP HOLDINGS

as of January 31, 2024

Toronto-Dominion Bank	11.04%
Shopify Inc Cl A	9.62%
Enbridge Inc	7.54%
Canadian National Railway Co	6.90%
Bank of Montreal	6.78%
Bank of Nova Scotia	5.63%
Brookfield Corp Cl A	5.52%
Alimentation Couche-Tard Inc	4.52%
Sun Life Financial Inc	3.04%
Intact Financial Corp	2.77%

The information contained in this profile is related to the index indicated above. As part of a BMO Life Assurance Company policy, you do not purchase units in this index or a legal interest in any security.

OBJECTIVE

BMO MSCI Canada ESG Leaders Index ETF seeks to replicate, to the extent possible, the performance of an ESG-focused Canadian equity index, net of expenses. Currently, BMO MSCI Canada ESG Leaders Index ETF seeks to replicate the performance of the MSCI Canada ESG Leaders Index.

COMPOUND RETURN

as of January 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-0.12%	14.88%	4.66%	5.53%	6.67%	-	-	6.50%

CALENDAR RETURN

as of January 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	14.26%	-14.94%	24.81%	-	-	-	-	-	-

GROWTH OF \$10,000

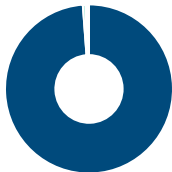
Annual values as of January 31, 2024



BMO MSCI Canada ESG Leaders Index ETF (ESGA)

ASSET ALLOCATION

as of January 31, 2024



Canadian Equity	98.83%
Income Trust Units	0.49%
US Equity	0.38%
Cash and Equivalents	0.30%

SECTOR ALLOCATION

as of January 31, 2024



Financial Services	37.36%
Basic Materials	11.38%
Industrial Services	11.07%
Technology	10.81%
Energy	10.47%
Other	18.91%

GEOGRAPHIC ALLOCATION

as of January 31, 2024



North America	100.00%
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Past performance is no guarantee of future performance. All returns are historical annual compounded total rates of return and reflect changes in yield and distributions reinvested. Managed Indexed, Managed Portfolios and Market Indexed accounts credit an interest amount mirroring the net rate of return of a specified underlying investment, less a BMO Life Assurance Company daily management fee. These rates of return do not reflect the current BMO Life Assurance Company management /universal life fee which must be taken into consideration when determining the net return earned on the account.

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Data Provided By Fundata