

VOLATILITY



Based on 3 year standard deviation

BMO MSCI Canada ESG Leaders Index ETF (ESGA)

TOP HOLDINGS

as of October 31, 2024

| | |
|------------------------------|-------|
| Toronto-Dominion Bank | 8.62% |
| Shopify Inc Cl A | 8.44% |
| Enbridge Inc | 7.83% |
| Brookfield Corp Cl A | 6.43% |
| Bank of Montreal | 5.92% |
| Bank of Nova Scotia | 5.64% |
| Canadian National Railway Co | 5.17% |
| Agnico Eagle Mines Ltd | 3.84% |
| Alimentation Couche-Tard Inc | 3.56% |
| Intact Financial Corp | 3.04% |

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 October 31, 2024

| Period | 1 Mth | 3 Mth | 6 Mth | 1 Yr | 3 Yr | 5 Yr | 10 Yr | Inception |
|--------|-------|-------|--------|--------|-------|------|-------|-----------|
| Index | 0.61% | 6.66% | 12.16% | 31.28% | 3.91% | - | - | 8.43% |

CALENDAR RETURN

as of October 31, 2024

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

GROWTH OF \$10,000

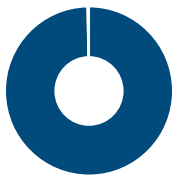
Annual values as of October 31, 2024



BMO MSCI Canada ESG Leaders Index ETF (ESGA)

ASSET ALLOCATION

as of October 31, 2024



| | |
|----------------------|--------|
| Canadian Equity | 99.70% |
| Cash and Equivalents | 0.30% |

SECTOR ALLOCATION

as of October 31, 2024



| | |
|---------------------|--------|
| Financial Services | 36.84% |
| Basic Materials | 13.52% |
| Energy | 12.15% |
| Technology | 11.17% |
| Industrial Services | 9.35% |
| Other | 16.97% |

GEOGRAPHIC ALLOCATION

as of October 31, 2024



| | |
|---------------|---------|
| North America | 100.00% |
|---------------|---------|

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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