

VOLATILITY



Based on 3 year standard deviation

BMO MSCI EAFE ESG Leaders Index ETF (ESGE)

TOP HOLDINGS

as of June 30, 2024

Novo Nordisk A/S CI B	5.43%
ASML Holding NV	4.76%
AstraZeneca PLC	2.83%
LVMH Moet Hennessy Louis Vuitton SE	2.48%
Novartis AG	2.47%
HSBC Holdings PLC	1.91%
TotalEnergies SE	1.67%
Unilever PLC	1.61%
Schneider Electric SE	1.52%
Sony Group Corp	1.24%

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

COMPOUND RETURN

as of June 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	-0.79%	2.41%	10.17%	15.76%	6.24%	-	-	6.29%

CALENDAR RETURN

as of June 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	15.75%	-10.94%	10.14%	-	-	-	-	-	-

GROWTH OF \$10,000

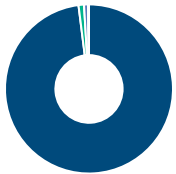
Annual values as of June 30, 2024



BMO MSCI EAFE ESG Leaders Index ETF (ESGE)

ASSET ALLOCATION

as of June 30, 2024



International Equity	98.00%
Income Trust Units	1.05%
Cash and Equivalents	0.78%
US Equity	0.16%
Other	0.01%

SECTOR ALLOCATION

as of June 30, 2024



Financial Services	19.63%
Healthcare	15.99%
Consumer Goods	13.49%
Technology	10.73%
Industrial Goods	9.41%
Other	30.75%

GEOGRAPHIC ALLOCATION

as of June 30, 2024



Europe	66.15%
Asia	33.39%
North America	0.46%
Africa and Middle East	0.01%
Other	-0.01%

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.

Information contained in this document is for illustrative purposes only and is subject to change without notice. The contents of this profile are provided for informational and educational purposes and are not intended to provide investment, tax or legal advice. While every effort has been made to provide accurate and complete information, BMO Life Assurance Company and Fundata Canada will not be held liable for any inaccuracies, errors or omissions in the information provided.

* These are legal trademarks and do not indicate that BMO Life Assurance Company's Universal Life plans or InvestmentPRO is sponsored, endorsed sold or promoted by the trademark owners.

