

VOLATILITY



Based on 3 year standard deviation

BMO MSCI USA ESG Leaders Index ETF (ESGY)

TOP HOLDINGS

as of May 31, 2024

Microsoft Corp	11.86%
NVIDIA Corp	11.10%
Alphabet Inc Cl A	4.12%
Alphabet Inc Cl C	3.59%
Eli Lilly and Co	2.68%
Tesla Inc	2.07%
Visa Inc Cl A	1.74%
Procter & Gamble Co	1.57%
Mastercard Inc Cl A	1.51%
Johnson & Johnson	1.43%

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

COMPOUND RETURN

as of May 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	3.77%	4.09%	17.18%	31.05%	14.42%	-	-	14.61%

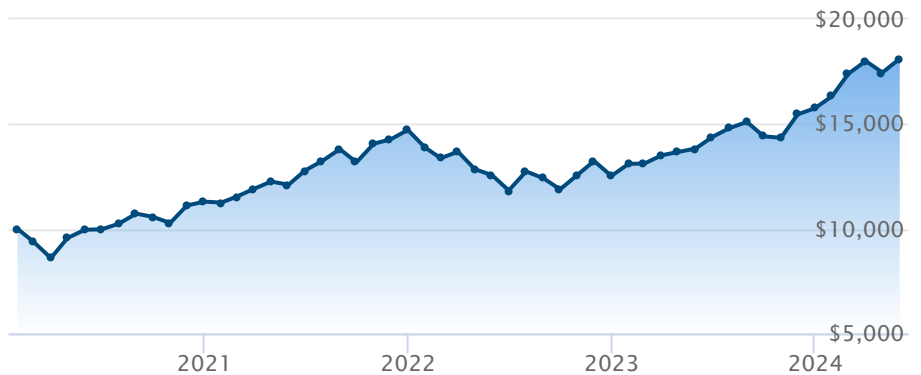
CALENDAR RETURN

as of May 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Index	25.83%	-14.91%	30.32%	-	-	-	-	-	-

GROWTH OF \$10,000

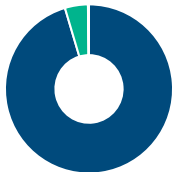
Annual values as of May 31, 2024



BMO MSCI USA ESG Leaders Index ETF (ESGY)

ASSET ALLOCATION

as of May 31, 2024



US Equity	95.38%
International Equity	4.43%
Canadian Equity	0.15%
Cash and Equivalents	0.04%

SECTOR ALLOCATION

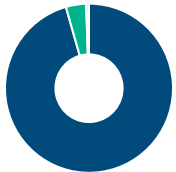
as of May 31, 2024



Technology	42.79%
Healthcare	11.55%
Financial Services	10.98%
Consumer Goods	8.83%
Consumer Services	5.57%
Other	20.28%

GEOGRAPHIC ALLOCATION

as of May 31, 2024



North America	95.57%
Europe	3.88%
Latin America	0.48%
Other	0.07%

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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