

VOLATILITY



Based on 3 year standard deviation

**UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS**

CANADIAN EQUITY

BMO MSCI Canada ESG Leaders Index ETF (ESGA)

TOP HOLDINGS

as of January 31, 2023

Toronto-Dominion Bank	13.20%
Enbridge Inc	8.70%
Canadian National Railway Co	7.34%
Bank of Montreal	7.09%
Bank of Nova Scotia	6.79%
Shopify Inc Cl A	6.14%
Brookfield Corp Cl A	5.48%
Nutrien Ltd	4.67%
Alimentation Couche-Tard Inc Cl A	3.91%
Agnico Eagle Mines Ltd	2.70%

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, 2023

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	8.14%	8.18%	5.94%	-4.47%	7.18%	-	-	6.82%

CALENDAR RETURN

as of January 31, 2023

Period	2022	2021	2020	2019	2018	2017	2016	2015	2014
Index	-14.94%	24.81%	-	-	-	-	-	-	-

GROWTH OF \$10,000

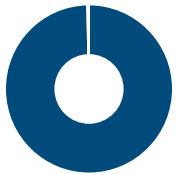
Annual values as of January 31, 2023



■ BMO MSCI Canada ESG Leaders Index ETF (ESGA)

ASSET ALLOCATION

as of January 31, 2023



Canadian Equity	99.67%
Income Trust Units	0.33%
Cash and Equivalents	0.00%

SECTOR ALLOCATION

as of January 31, 2023



Financial Services	39.46%
Basic Materials	12.57%
Energy	11.67%
Industrial Services	10.89%
Consumer Services	7.69%
Other	17.72%

GEOGRAPHIC ALLOCATION

as of January 31, 2023



North America	100.01%
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.

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