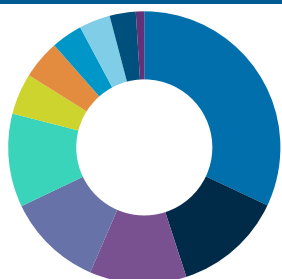


Canadian Equity ETF Breakdown

BMO S&P/TSX Capped Composite Index ETF
ZCN



- Financials - 32%
- Energy - 13%
- Industrials - 12%
- Information Technology - 11%
- Materials - 11%
- Communication Services - 5%
- Utilities - 5%
- Consumer Discretionary - 4%
- Consumer Staples - 4%
- Real Estate - 3%
- Health Care - 1%

Number of Holdings: 236

Top Holdings

Shopify Inc.	6.57%	Bank of Nova Scotia	3.22%
Royal Bank of Canada	6.20%	Canadian National Railway	3.01%
Toronto-Dominion Bank	5.32%	Bank of Montreal	2.87%
Enbridge Inc.	3.54%	CIBC	2.22%
Brookfield Asset Management Inc.	3.47%	TransCanada Corp.	2.06%

BMO Low Volatility Canadian Equity ETF
ZLB



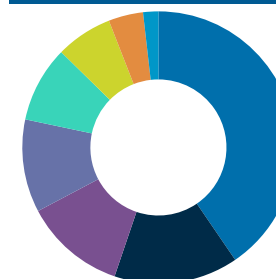
- Financials - 23%
- Consumer Staples - 15%
- Utilities - 15%
- Communication Services - 10%
- Industrials - 10%
- Real Estate - 8%
- Materials - 7%
- Consumer Discretionary - 7%
- Information Technology - 4%

Number of Holdings: 46

Top Holdings

Hydro One Ltd.	4.02%	Emera Inc.	2.86%
Franco-Nevada Corp	3.36%	Empire Co Ltd	2.84%
Metro Inc	3.21%	Waste Connections Inc.	2.77%
Thomson Reuters Corp.	3.10%	Intact Financial Corp	2.71%
Loblaw Cos Ltd	3.00%	George Weston Ltd.	2.63%

BMO Canadian Dividend ETF
ZDV



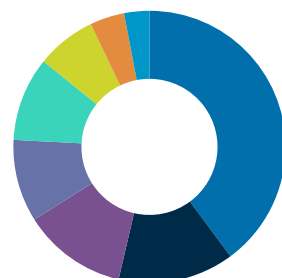
- Financials - 40%
- Energy - 15%
- Utilities - 12%
- Communication Services - 11%
- Industrials - 9%
- Materials - 7%
- Consumer Staples - 4%
- Consumer Discretionary - 2%

Number of Holdings: 50

Top Holdings

Enbridge Inc.	5.36%	Toronto-Dominion Bank	4.79%
Royal Bank of Canada	5.08%	Canadian National Railway	4.33%
BCE Inc.	5.01%	Bank of Montreal	4.00%
CIBC	4.82%	TELUS Corp.	3.92%
Bank of Nova Scotia	4.80%	TransCanada Corp.	3.90%

BMO Canadian High Dividend Covered Call ETF
ZWC



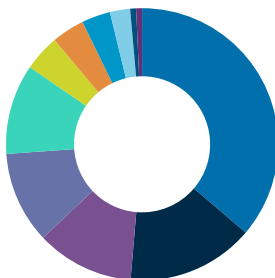
- Financials - 40%
- Energy - 14%
- Communication Services - 12%
- Utilities - 10%
- Industrials - 10%
- Materials - 7%
- Consumer Staples - 4%
- Consumer Discretionary - 3%

Number of Holdings: 91

Top Holdings

Canadian National Railway	5.33%	Toronto-Dominion Bank	4.84%
Enbridge Inc.	5.24%	Bank of Nova Scotia	4.72%
CIBC	4.97%	TELUS Corp.	4.54%
Royal Bank of Canada	4.92%	Nutrien Ltd	4.43%
BCE Inc.	4.86%	Manulife Financial Corp.	4.35%

BMO MSCI Canada Value Index ETF
ZVC



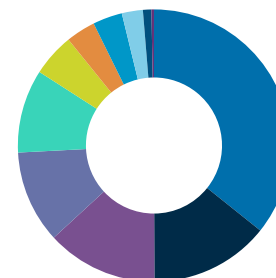
- Financials - 36%
- Energy - 15%
- Materials - 12%
- Industrials - 11%
- Information Technology - 11%
- Consumer Staples - 4%
- Utilities - 4%
- Consumer Discretionary - 3%
- Communication Services - 2%
- Health Care - 1%
- Real Estate - 1%

Number of Holdings: 50

Top Holdings

Canadian National Railway	7.24%	Bank of Nova Scotia	5.32%
CGI Inc.	5.71%	OpenText Corp.	4.94%
Manulife Financial Corp.	5.63%	Canadian Natural Resources Ltd.	4.88%
Toronto-Dominion Bank	5.42%	Bank of Montreal	4.51%
Royal Bank of Canada	5.32%	Suncor Energy Inc.	3.83%

BMO MSCI Canada ESG Leaders Index ETF
ESGA



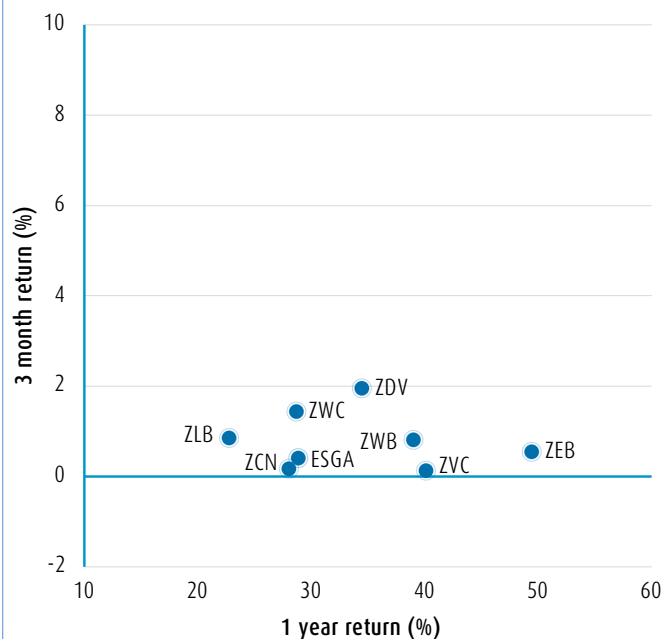
- Financials - 36%
- Information Technology - 14%
- Industrials - 13%
- Energy - 11%
- Materials - 10%
- Consumer Staples - 5%
- Consumer Discretionary - 4%
- Utilities - 4%
- Communication Services - 3%
- Real Estate - 1%
- Health Care - 0.3%

Number of Holdings: 44

Top Holdings

Canadian National Railway	7.69%	Royal Bank of Canada	5.11%
Canadian Natural Resources Ltd.	5.82%	Bank of Nova Scotia	5.11%
Manulife Financial Corp.	5.54%	OpenText Corp.	4.53%
Toronto-Dominion Bank	5.37%	Bank of Montreal	4.53%
CGI Inc.	5.21%	Suncor Energy Inc.	4.09%

What's Trending



ETFs in the upper right are top performers

Fund Statistics

	ZCN	ZLB	ZDV	ZWC	ZVC	ESGA
Distribution Yield (%) ¹	2.82	2.49	4.11	6.61	2.64	2.83
MER (%)	0.06	0.39	0.39	0.72	0.40	0.17
Sharpe Ratio ²	0.64	0.78	0.52	0.39	0.35	-
Beta ³	1.00	0.88	1.05	1.04	0.88	0.89
Price-to-Earnings ratio	23.41	20.93	18.04	17.36	19.31	25.39
Price-to-Book ratio	2.68	2.65	2.23	2.21	2.20	2.83

Fund Performance (%)

	ZCN	ZLB	ZDV	ZWC	ZVC	ESGA
1 month	-2.22	-3.71	-1.12	-1.02	-0.27	-3.37
3 month	0.15	0.84	1.94	1.43	0.11	0.39
6 month	8.69	8.06	9.31	8.36	7.63	9.12
1 year	28.03	22.75	34.47	28.70	40.13	28.87
3 year	11.09	12.00	9.26	6.20	6.37	-
5 year	9.63	9.06	7.97	-	-	-
Since Inception ⁴	7.91	12.76	7.18	4.94	6.39	14.01

Trading Table

	ZCN	ZLB	ZDV	ZWC	ZVC	ESGA
AUM (\$ millions)	6,787	2,820	718	1,178	7	106
Average Trading Volume (\$ millions) ⁵	11.92	7.85	7.93	10.90	0.03	0.71
Spread (%) ⁶	0.05	0.04	0.07	0.08	0.08	0.07
Market Cap (\$ billions)	2,941.60	1,387.93	2,092.21	1,823.04	1,646.78	1,556.62

¹ Annualized Distribution Yield: The most recent regular distribution (excluding year end distributions for those ETFs that distribute more frequently) annualized for frequency divided by current NAV.

² 3 year Sharpe Ratio. ³ 2 year beta based on daily inputs. ⁴ Since inception ZCN (May 29, 2009), ZLB (October 21, 2011), ZDV (October 21, 2011).

⁵ Average Trading Volume based on 3 months daily dollar average (September 30, 2021 – September 30, 2021).

⁶ Bid-Ask spread as a percentage of NAV. Calculation is based upon trading from October 2020 – October 2021.

Holdings of Investment Portfolio may change due to ETF's ongoing portfolio transactions.

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