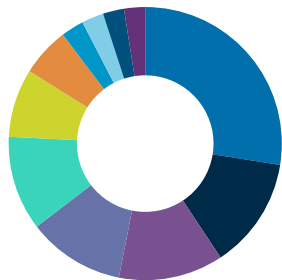


U.S. Equity ETF Breakdown

ZUE BMO S&P 500 Index
hedged to CAD
ZSP unhedged
ZSP.U unhedged USD traded

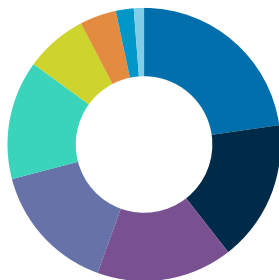


- Information Technology - 28%
- Health Care - 13%
- Consumer Discretionary - 12%
- Financials - 12%
- Communication Services - 11%
- Industrials - 8%
- Consumer Staples - 6%
- Energy - 3%
- Real Estate - 3%
- Materials - 3%
- Utilities - 3%

Top Holdings **Number of Holdings: 509**

Apple Inc.	6.01%	Facebook Inc.	2.11%
Microsoft Corp.	5.94%	Tesla Inc.	1.71%
Amazon.com Inc.	3.84%	Berkshire Hathaway Inc.	1.41%
Alphabet Inc.	2.26%	Nvidia Corp.	1.39%
Alphabet Inc.	2.11%	JPMorgan Chase & Co	1.36%

ZDJ BMO Dow Jones Industrial Average ETF

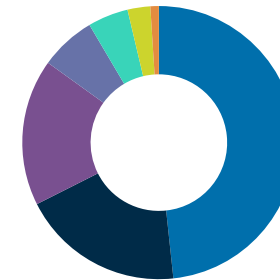


- Information Technology - 23%
- Financials - 17%
- Health Care - 16%
- Industrials - 15%
- Consumer Discretionary - 14%
- Consumer Staples - 7%
- Communication Services - 4%
- Energy - 2%
- Materials - 1%

Top Holdings **Number of Holdings: 30**

UnitedHealth Group Inc.	7.62%	McDonald's Corp.	4.62%
Goldman Sachs Group Inc.	7.33%	Visa Inc.	4.30%
Home Depot Inc.	6.24%	Boeing Company	4.22%
Microsoft Corp.	5.50%	Honeywell International Inc.	4.06%
Salesforce.Com Inc.	5.08%	Amgen Inc	3.90%

ZQQ BMO Nasdaq 100 Equity ETF

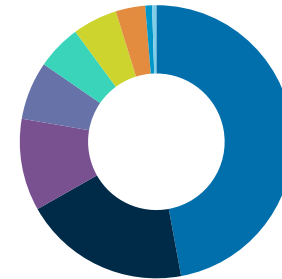


- Information Technology - 48%
- Communication Services - 19%
- Consumer Discretionary - 17%
- Health Care - 7%
- Consumer Staples - 5%
- Industrials - 3%
- Utilities - 1%

Top Holdings **Number of Holdings: 100**

Apple Inc.	10.87%	Alphabet Inc.	3.87%
Microsoft Corp.	10.20%	Nvidia Corp.	3.64%
Amazon.com Inc.	7.66%	Facebook Inc.	3.62%
Tesla Inc.	4.48%	Paypal Holdings Inc.	2.14%
Alphabet Inc.	4.13%	Netflix Inc.	1.96%

ZUQ.F BMO MSCI USA High Quality Index ETF
hedged to CAD
ZUQ unhedged
ZUQ.U unhedged USD traded

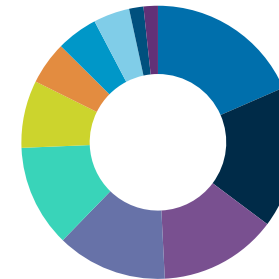


- Information Technology - 47%
- Health Care - 20%
- Communication Services - 11%
- Industrials - 7%
- Consumer Staples - 5%
- Financials - 5%
- Consumer Discretionary - 4%
- Materials - 1%
- Real Estate - 0.5%

Top Holdings **Number of Holdings: 123**

Microsoft Corp.	5.60%	Mastercard Inc.	3.75%
Apple Inc.	5.27%	Visa Inc.-	3.66%
Facebook Inc.	4.87%	UnitedHealth Group Inc.	3.53%
Nvidia Corp.	4.71%	Adobe Inc.	2.94%
Johnson & Johnson	4.07%	Alphabet Inc.	2.85%

ZSML BMO S&P US Small Cap Index ETF

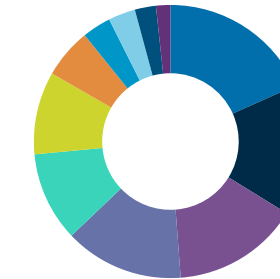


- Information Technology - 19%
- Materials - 17%
- Financials - 14%
- Consumer Staples - 13%
- Utilities - 12%
- Communication Services - 8%
- Real Estate - 5%
- Energy - 5%
- Consumer Discretionary - 4%
- Industrials - 2%
- Health Care - 2%

Top Holdings **Number of Holdings: 600**

Macy's Inc.	0.68%	Exponent Inc.	0.57%
Omniceil Inc.	0.65%	SPS Commerce Inc.	0.54%
Chart Industries Inc.	0.64%	AMN Healthcare Services Inc.	0.54%
Range Resources Corp.	0.58%	Innovative Industrial Properties Inc.	0.53%
Power Integrations Inc.	0.57%	NeoGenomics Inc.	0.49%

ZMID BMO S&P US Mid Cap Index ETF

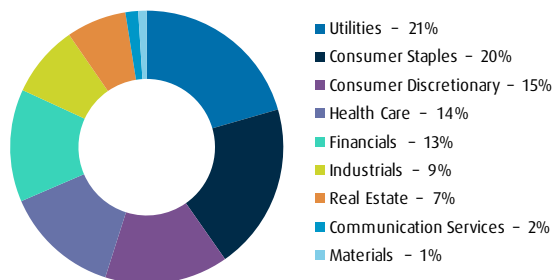


- Materials - 18%
- Financials - 16%
- Information Technology - 15%
- Consumer Staples - 14%
- Utilities - 11%
- Communication Services - 10%
- Real Estate - 6%
- Consumer Discretionary - 3%
- Health Care - 3%
- Energy - 3%
- Industrials - 2%

Top Holdings **Number of Holdings: 400**

Signature Bank/New York NY	0.78%	Masimo Corp.	0.59%
Molina Healthcare Inc.	0.70%	SolarEdge Technologies Inc.	0.59%
FactSet Research Systems Inc.	0.66%	Repligen Corp.	0.57%
Camden Property Trust	0.65%	Nordson Corp.	0.55%
Cognex Corp.	0.61%	Williams-Sonoma Inc.	0.55%

BMO Low Volatility US Equity
ZLH hedged to CAD **ZLU** unhedged **ZLU.U** unhedged USD traded

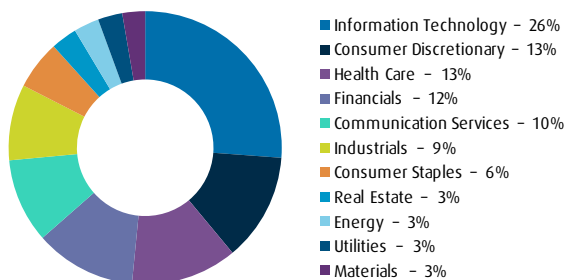


Top Holdings

Company	Percentage	Company	Percentage
CBOE Global Markets Inc	1.69%	Eli Lilly & Co	1.44%
Domino's Pizza Inc.	1.67%	Quest Diagnostics Inc.	1.41%
Autozone, Inc.	1.54%	Waste Management, Inc.	1.41%
Republic Services Inc.	1.46%	Chipotle Mexican Grill Inc.	1.40%
McDonald's Corp.	1.46%	Dollar General Corp.	1.39%

Number of Holdings: 102

BMO MSCI USA Value Index ETF
ZVU

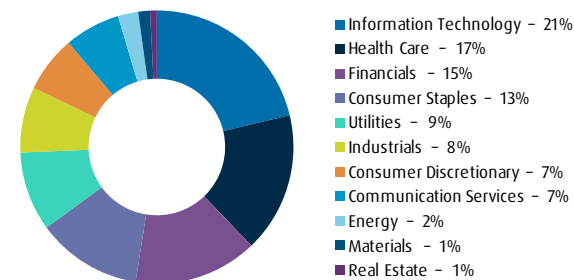


Top Holdings

Company	Percentage	Company	Percentage
AT&T Inc.	6.90%	IBM Corp.	2.84%
Intel Corporation	6.24%	Citigroup Inc.	2.51%
General Motors Company	3.34%	Ford Motor Co.	2.45%
Cisco Systems Inc./Delaware	3.07%	Pfizer Inc.	2.19%
Micron Technology Inc.	2.88%	Target Corp.	2.12%

Number of Holdings: 150

BMO US Dividend
ZUD hedged to CAD **ZDY** unhedged **ZDY.U** unhedged USD traded

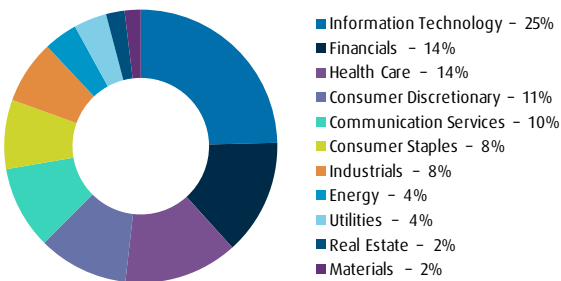


Top Holdings

Company	Percentage	Company	Percentage
Microsoft Corp.	2.82%	Home Depot Inc.	2.59%
Apple Inc.	2.80%	Procter & Gamble Company	2.57%
Bank of America	2.62%	The Coca-Cola Co.	2.47%
Cisco Systems Inc./Delaware	2.61%	PepsiCo Inc.	2.47%
JPMorgan Chase & Co	2.60%	Chevron Corporation	2.47%

Number of Holdings: 103

BMO US High Dividend Covered Call
ZWS hedged to CAD **ZWH** unhedged **ZWH.U** unhedged USD traded

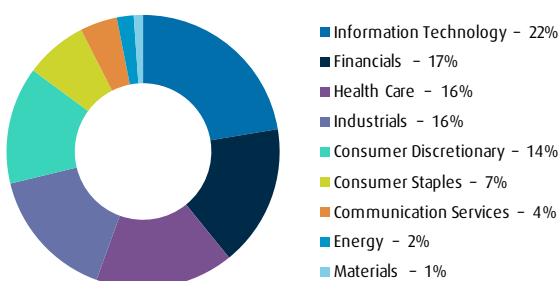


Top Holdings

Company	Percentage	Company	Percentage
JPMorgan Chase & Co	4.25%	The Coca-Cola Co.	4.06%
Home Depot Inc.	4.25%	Apple Inc.	4.03%
Chevron Corporation	4.19%	Merck & Co Inc.	3.88%
Microsoft Corp.	4.14%	AbbVie Inc.	3.87%
Procter & Gamble Company	4.12%	Pfizer Inc.	3.79%

Number of Holdings: 84

BMO Covered Call Dow Jones Industrial Average
ZWA hedged to CAD

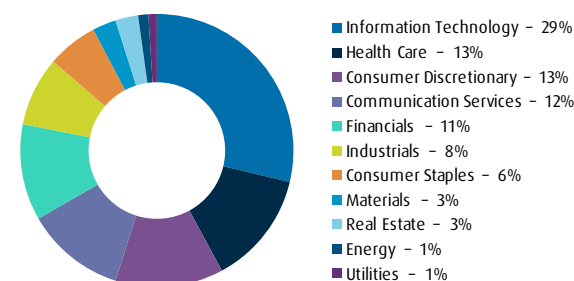


Top Holdings

Company	Percentage	Company	Percentage
UnitedHealth Group Inc.	7.62%	McDonald's Corp.	4.62%
Goldman Sachs Group Inc.	7.33%	Visa Inc.	4.30%
Home Depot Inc.	6.24%	Boeing Company	4.22%
Microsoft Corp.	5.50%	Honeywell International Inc.	4.06%
Salesforce.Com Inc.	5.08%	Amgen Inc	3.90%

Number of Holdings: 60

BMO MSCI USA ESG Leaders Index ETF
ESGY

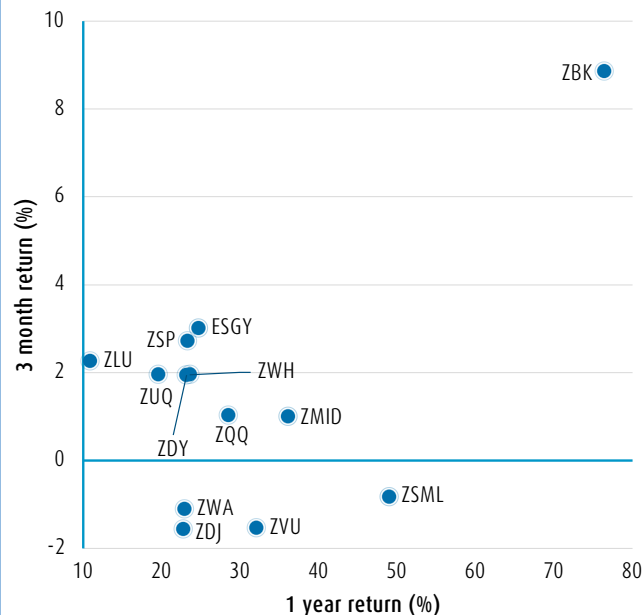


Top Holdings

Company	Percentage	Company	Percentage
Microsoft Corp.	10.56%	Johnson & Johnson	2.12%
Alphabet Inc.	4.21%	Visa Inc.	1.95%
Alphabet Inc.	4.09%	Home Depot Inc.	1.78%
Tesla Inc.	3.22%	Procter & Gamble Company	1.74%
Nvidia Corp.	2.60%	Walt Disney Co	1.61%

Number of Holdings: 276

What's Trending



ETFs in the upper right are top performers

Fund Statistics

	ZSP	ZDJ	ZQQ	ZLU	ZUQ	ZVU	ZDY	ZWH	ZWA	ESGY	ZMID	ZSML
Distribution Yield (%) ¹	1.34	1.55	0.31	1.92	0.92	2.17	2.66	6.09	4.61	1.24	1.11	1.08
MER (%)	0.09	0.26	0.39	0.33	0.34	0.34	0.34	0.71	0.71	0.22	0.17	0.23
Sharpe Ratio ²	0.94	0.48	1.06	0.77	1.11	0.36	0.36	0.52	0.45	-	-	-
Beta ³	1.00	1.01	0.99	0.84	0.95	0.78	0.93	0.93	0.96	0.74	0.71	0.76
Price-to-Earnings ratio	30.67	25.52	36.05	23.62	32.88	15.83	21.56	20.79	25.52	31.70	26.60	24.93
Price-to-Book ratio	4.15	4.24	4.71	3.43	4.83	2.57	3.72	3.65	4.24	4.38	3.31	2.83

Fund Performance (%)

	ZSP	ZDJ	ZQQ	ZLU	ZUQ	ZVU	ZDY	ZWH	ZWA	ESGY	ZMID	ZSML
1 month	-4.30	-4.23	-5.73	-3.97	-6.07	-3.19	-4.08	-3.29	-4.01	-4.59	-3.63	-2.04
3 month	2.71	-1.57	1.02	2.26	1.95	-1.54	1.94	1.95	-1.11	3.01	0.24	-0.83
6 month	9.91	3.18	12.41	5.14	11.18	-0.02	5.16	5.74	3.50	10.55	2.38	2.14
1 year	23.28	22.76	28.46	10.87	19.54	32.04	23.17	23.57	22.87	24.68	36.07	48.99
3 year	14.84	8.79	23.20	10.01	17.79	6.24	5.70	8.14	8.01	-	-	-
5 year	15.63	13.61	23.88	8.98	18.13	-	7.90	8.42	11.63	-	-	-
Since Inception ⁴	18.76	13.13	19.05	14.79	17.44	9.04	13.41	11.40	10.97	17.64	13.49	15.26

Trading Table

	ZSP	ZDJ	ZQQ	ZLU	ZUQ	ZVU	ZDY	ZWH	ZWA	ESGY	ZMID	ZSML
AUM (\$ millions)	9,514	325	1,517	1,718	591	82.71	456	847	212	858	169	377
Average Trading Volume (\$ millions) ⁵	46.02	1.40	10.32	3.06	2.22	0.62	1.27	2.39	0.30	0.88	0.27	0.07
Spread (%) ⁶	0.03	0.07	0.05	0.07	0.07	0.11	0.07	0.10	0.12	0.00	0.17	0.00
Market Cap (\$ billions)	52,363.74	12,950.23	28,409.50	8,438.78	22,445.30	7,586.84	21,208.45	13,220.40	13,753.22	28,723.56	3,168.89	1,446.68

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 ZSP (November 14, 2012), ZDJ (January 19, 2010), ZLU (March 19, 2013), ZQQ (January 19, 2010), ZUQ (November 5, 2014), ZDY (March 19, 2013), ZWH (February 10, 2014) and ZWA (October 20, 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.

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