

BMO Multi-Factor Equity Fund Series A (BMO215)

Benchmark S&P 500 Total Return Index C\$

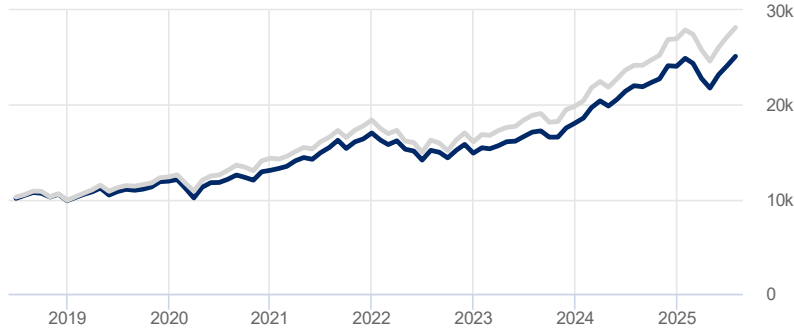
Printed on August 14, 2025

Performance Analysis

July 31, 2025

Growth of \$10,000

— Fund
— Benchmark



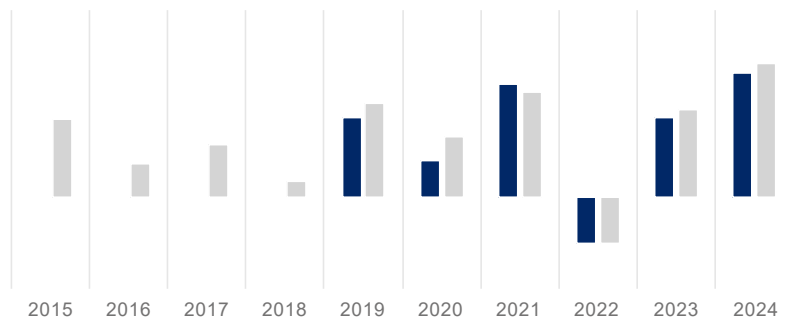
Trailing Returns %

	YTD	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	S. Incep*
Fund	4.4	4.2	15.4	0.8	14.1	18.3	15.7	-	13.6
Benchmark	4.5	3.8	14.5	1.0	16.6	20.1	16.6	14.4	12.1
Value Added	-0.1	0.5	1.0	-0.1	-2.5	-1.8	-0.9	-	1.5

*Simulated performance since inception on May 14, 2018

Calendar Returns %

■ Fund
■ Benchmark



Calendar Year

Fund	-	-	-	-	21.1	9.6	30.3	-12.6	21.3	33.3
Benchmark	20.8	8.7	13.8	4.0	25.2	16.1	28.2	-12.5	23.3	36.0

Investment Objective

This fund's objective is to provide long-term growth through capital appreciation by investing primarily in equity securities of U.S. companies which are selected based on factors that consider financial ratios and price returns.

Statistics

July 31, 2025

	Fund	Benchmark
Annualized Standard Dev	14.2%	13.6%
Fixed Income	Fund	Benchmark
YTM	-	-
Credit Quality	-	-
Average Maturity	-	-

Risk Rating

July 31, 2025

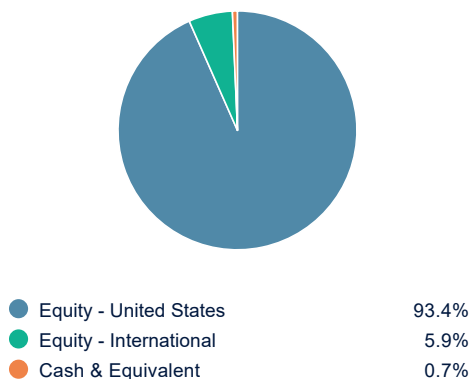
Low	Medium	High
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The chart above shows the volatility level of the fund (based on standard deviation of the fund's total returns since inception).

Portfolio Allocations

March 31, 2025

Asset Allocations



Sector Allocations

Sensitive	67.9%
Technology	41.5%
Consumer Services	13.8%
Industrial Goods	4.4%
Telecommunication	3.8%
Energy	2.8%
Industrial Services	1.7%
Defensive	16.7%
Health Care	7.7%
Consumer Goods	4.9%
Utilities	3.5%
Cash & Equivalent	0.7%
Cyclical	15.3%
Financial Services	12.4%
Basic Material	2.1%
Real Estate	0.9%

Top Holdings

Top Holdings	% Assets
Apple Inc - Common	7.08%
Microsoft Corp - Common	7.07%
NVIDIA Corp - Common	6.73%
Amazon.com Inc - Common	4.85%
Meta Platforms Inc - Common CI A	3.68%
Berkshire Hathaway Inc - Common CI B	3.24%
Broadcom Inc - Common	1.92%
Costco Wholesale Corp - Common	1.90%
Walmart Inc - Common	1.80%
Comcast Corp - Common CI A	1.41%
Total percentage of top 10 holdings	39.68%
Total number of holdings	118