

BMO Balanced ESG ETF (XTSE:ZESG)

Benchmark Fundata Global Balanced Index

Printed on August 2, 2025

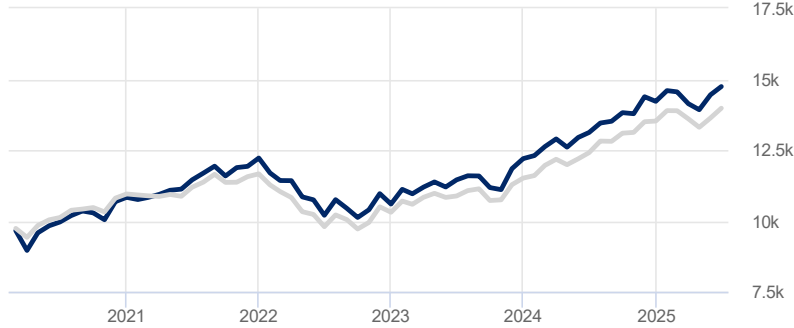
Performance Analysis

June 30, 2025

Growth of \$10,000

ETF

Benchmark



Trailing Returns %

YTD 1 Mth 3 Mth 6 Mth 1 Yr 3 Yr 5 Yr 10 Yr S. Incep*

ETF	3.7	2.0	4.3	3.7	12.3	13.1	8.2	-	7.4
Benchmark	3.4	2.5	2.8	3.4	12.6	12.6	6.7	7.0	5.8

Value Added

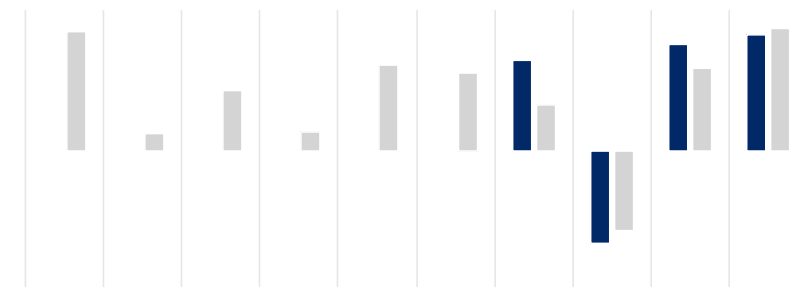
0.3 -0.5 1.5 0.3 -0.3 0.5 1.5 - 1.6

*Simulated performance since inception on January 16, 2020

Calendar Returns %

ETF

Benchmark



Calendar Year

ETF	-	-	-	-	-	-	12.8	-13.3	15.1	16.6
Benchmark	17.0	2.4	8.7	2.7	12.3	11.1	6.5	-11.6	11.7	17.5

Investment Objective

BMO Balanced ESG seeks to provide a balance of income and potential for long-term capital appreciation, primarily by investing in ETFs that provide exposure to a diversified portfolio of global equity and fixed income securities with ESG ratings higher than their peers.

Statistics

June 30, 2025

	ETF	Benchmark
Annualized Standard Dev	7.8%	6.7%
Fixed Income	ETF	Benchmark
YTM	3.8%	-
Credit Quality	-	-
Average Maturity	-	-

Risk Rating

June 30, 2025

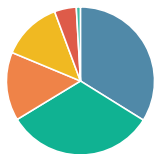
Low	Low to Medium	Medium	Medium to High	High
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The chart above shows the volatility level of the ETF (based on standard deviation of the ETF's total returns since inception).

Portfolio Allocations

June 30, 2025

Asset Allocations



Bonds - Domestic	33.9%
Equity - United States	32.4%
Equity - Canada	15.0%
Equity - International	13.1%
Bonds - Foreign	4.8%
Others	0.9%

Sector Allocations

Defensive	49.9%
Fixed Income	38.6%
Health Care	4.6%
Consumer Goods	4.6%
Utilities	1.3%
Cash & Equivalent	0.8%
Sensitive	32.1%
Technology	18.4%
Consumer Services	3.6%
Industrial Services	3.3%
Industrial Goods	3.1%
Energy	2.5%
Telecommunication	1.3%
Cyclical	17.9%
Financial Services	12.6%
Basic Material	3.4%
Real Estate	1.9%
Other	0.1%
Other	0.1%

Top Holdings

Top Holdings	% Assets
BMO MSCI USA Selection Equity Index ETF (ESGY)	33.82%
BMO Government Bond Index ETF (ZGB)	24.45%
BMO MSCI Canada Selection Equity Idx ETF (ESGA)	15.02%
BMO MSCI EAFE Selection Equity Index ETF (ESGE)	11.82%
BMO ESG Corporate Bond Index ETF (ESGB)	9.76%
BMO ESG US Corporate Bond Hgd C\$ Index ETF (ESGF)	4.95%
CANADIAN DOLLAR	0.18%
Total percentage of top 10 holdings	100.00%
Total number of holdings	7