

BMO Aggregate Bond Index ETF

Fund Details

| | |
|---------------------------------------|--------------|
| Ticker | ZAG |
| Base Currency | CAD |
| Exchange | TSX |
| Inception Date | Jan 19, 2010 |
| Maximum Annual Management Fee | 0.08% |
| Management Expense Ratio ¹ | 0.09% |
| RSP Eligible | Yes |
| DRIP Eligible | Yes |
| Distribution Frequency | Monthly |

Fund Characteristics

| | |
|------------------------------------|-------------|
| Net Assets (Mn) | \$ 6,127.66 |
| Number of Securities | 1,471 |
| Shares Outstanding | 459,666,521 |
| Weighted Avg Term to Maturity | 10.00 |
| Weighted Avg Coupon (%) | 2.94 |
| Weighted Avg Current Yield (%) | 3.37 |
| Weighted Avg Yield to Maturity (%) | 4.54 |
| Weighted Avg Duration | 7.28 |

Correlation

Index Return data based on 5 years as of Jul 31, 2023

| | |
|---------------------------------------|------|
| MSCI World Index | 0.43 |
| MSCI EAFE Index | 0.41 |
| FTSE Canada Overall Bond Index | 1.00 |
| FTSE Canada All Corporate Bond Index | 0.93 |
| FTSE Canada All Government Bond Index | 0.99 |
| S&P 500 Index | 0.42 |
| S&P/TSX Capped Composite Index | 0.42 |

Portfolio Strategy

BMO Aggregate Bond Index ETF has been designed to replicate, to the extent possible, the performance of the FTSE Canada Universe Bond Index™, net of expenses. The Fund invests in a variety of debt securities primarily with a term to maturity greater than one year. Securities held in the Index are a broad measure of the Canadian investment-grade fixed income market consisting of Federal, Provincial and Corporate bonds.

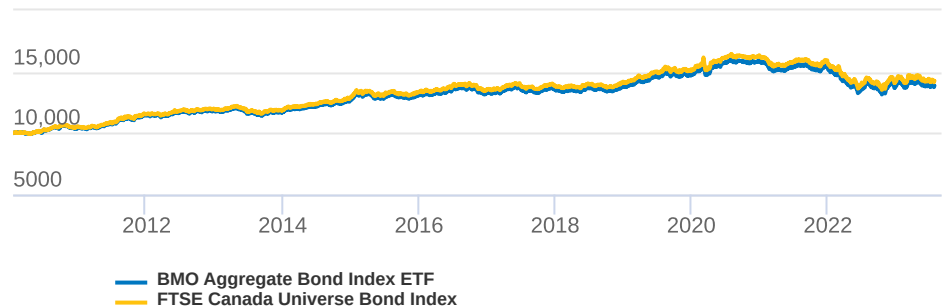
Benchmark Info

The FTSE Canada Universe Bond Index™ is designed to be a broad measure of the Canadian investment-grade fixed income market consisting of Government of Canada (including Crown Corporations), Provincial and Corporate bonds. The index consists of semi-annual pay fixed rate bonds denominated in Canadian dollars, with an effective term to maturity of greater than one year and a credit rating of BBB or higher. Each security in the index is weighted by its relative market capitalization and rebalanced on a daily basis.

Fund Benefits

- Designed for investors looking for consistent income
- Invested in a diversified portfolio of federal, provincial, and corporate bonds
- Includes bonds with greater than one year to maturity
- Professionally managed by BMO Global Asset Management

Growth of 10,000



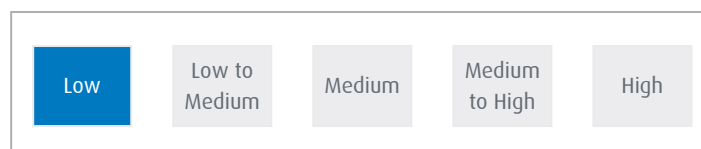
Fund Performance

Annualized Performance

For period ending Jul 31, 2023

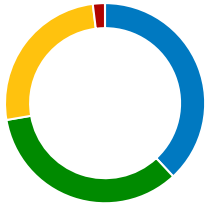
| | 1Mo | 3Mo | 6Mo | YTD | 1Yr | 3Yr | 5Yr | 10Yr | Since Inception |
|-------|--------|--------|--------|-------|--------|--------|-------|-------|-----------------|
| NAV | -1.14% | -2.77% | -1.70% | 1.31% | -1.88% | -4.60% | 0.47% | 1.76% | 2.45% |
| Index | -1.11% | -2.74% | -1.66% | 1.37% | -1.83% | -4.50% | 0.56% | 1.91% | 2.66% |

Risk Rating



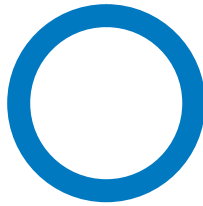
BMO Aggregate Bond Index ETF

Sector Allocation



- 38.09% Federal
- 34.23% Provincial
- 25.71% Corporate
- 1.97% Municipal Bonds

Geographic Allocation

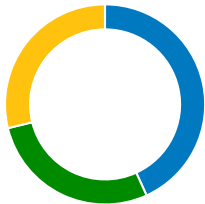


- 100.00% Canada

Top Holdings

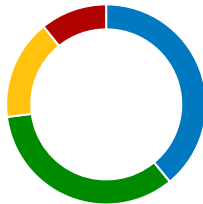
| | |
|--------------------------------------|-------|
| CANADIAN GOVERNMENT 2% 12/01/2051 | 1.53% |
| CANADIAN GOVERNMENT 1.5% 06/01/2031 | 1.53% |
| CANADIAN GOVERNMENT 1.5% 12/01/2031 | 1.36% |
| CANADIAN GOVERNMENT 2.25% 06/01/2025 | 1.28% |
| CANADIAN GOVERNMENT 1.25% 06/01/2030 | 1.27% |
| CANADIAN GOVERNMENT 0.5% 09/01/2025 | 1.26% |
| CANADIAN GOVERNMENT 1.5% 06/01/2026 | 1.21% |
| CANADIAN GOVERNMENT 2% 06/01/2032 | 1.14% |
| CANADIAN GOVERNMENT 0.5% 12/01/2030 | 1.04% |
| CANADIAN GOVERNMENT 1.5% 09/01/2024 | 1.03% |

Maturity



- 43.19% 1-5 Years
- 28.00% 5-10 Years
- 28.81% 10-30 Years

Credit Allocation



- 39.05% AAA
- 33.95% AA
- 16.21% A
- 10.78% BBB



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¹ Management Expense Ratios (MERs) are the audited MERs as of December 31, 2021. [↔](#)