

BMO Government Bond Index ETF

Fund Details

Ticker	ZGB
Base Currency	CAD
Exchange	Toronto Stock Exchange
Inception Date	Mar 02, 2018
Maximum Annual Management Fee	0.15%
Management Expense Ratio ¹	0.17% ²
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Quarterly

Fund Characteristics

Net Assets (Mn)	\$ 602.50
Number of Securities	296
Shares Outstanding	13,023,001
Weighted Avg Term to Maturity	10.93
Weighted Avg Coupon (%)	2.37
Weighted Avg Current Yield (%)	2.57
Weighted Avg Yield to Maturity (%)	3.20
Weighted Avg Duration	8.12

Correlation

Index Return data based on 4 years as of May 31, 2022

FTSE Canada All Corporate Bond Index	0.84
S&P 500 Index	0.22
S&P/TSX Capped Composite Index	0.19
FTSE Canada Universe Bond Index	0.99

Portfolio Strategy

BMO Government Bond Index ETF has been designed to replicate, to the extent possible, the performance of the FTSE Canada All Government Bond Index, net of expenses. The Fund invests in government bonds with a term to maturity greater than one year. Securities are issued domestically in Canada in Canadian dollars, with an investment grade rating.

Benchmark Info

The FTSE Canada All Government Bond Index consists of Canadian dollar denominated, fixed-rate, investment-grade treasury and government-related securities with a minimum maturity of one year and a minimum size of \$100 million.

Fund Benefits

- Designed for investors looking for defensive income
- Invested in a diversified portfolio of Canadian government bonds
- Includes bonds with a term to maturity greater than one year
- Professionally managed by BMO Global Asset Management

Growth of 10,000



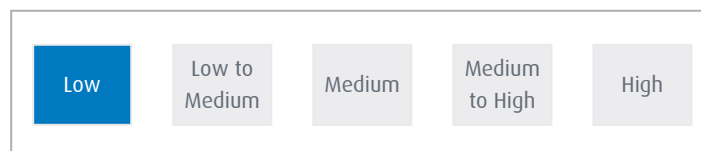
Fund Performance

Annualized Performance

For period ending May 31, 2022

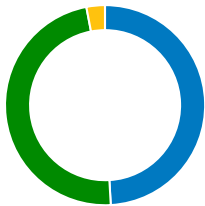
	1Mo	3Mo	6Mo	YTD	1Yr	3Yr	5Yr	10Yr	Since Inception
NAV	-0.06%	-6.71%	-9.04%	-10.60%	-8.91%	-1.74%	-	-	0.59%
Index	-0.04%	-6.66%	-8.99%	-10.54%	-8.74%	-1.65%	-	-	0.63%

Risk Rating



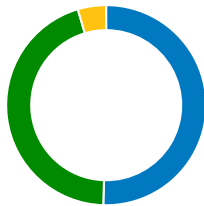
BMO Government Bond Index ETF

Sector Allocation



- 49.07% Federal Bonds
- 47.88% Provincial Bonds
- 3.00% Municipal Bonds

Credit Allocation



- 50.48% AAA
- 44.93% AA
- 4.59% A

Top Holdings

Canadian Government 2% 12/01/2051	2.37%
Canadian Government 1.5% 06/01/2031	1.96%
Province Of Quebec 3.1% 12/01/2051	1.87%
Canadian Government 1.5% 12/01/2031	1.78%
Canadian Government 2% 09/01/2023	1.76%
Canadian Government 2.25% 06/01/2025	1.69%
Canadian Government 0.5% 12/01/2030	1.51%
Canadian Government 1.25% 06/01/2030	1.39%
Canadian Government 1.5% 09/01/2024	1.39%
Canada Housing Trust 2.9% 06/15/2024	1.35%



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Commissions, management fees and expenses all may be associated with investments in exchange traded funds. Please read the prospectus before investing. The indicated rates of return are the historical annual compound total returns including changes in prices and reinvestment of all distributions and do not take into account commission charges or income taxes payable by any unitholder that would have reduced returns.

Exchange traded funds are not guaranteed, their values change frequently and past performance may not be repeated. This communication is intended for informational purposes only and is not, and should not be construed as, investment and/or tax advice to any individual.

Particular investments and/or trading strategies should be evaluated relative to each individual's circumstances. Individuals should seek the advice of professionals, as appropriate, regarding any particular investment.

*BMO ETFs are managed and administered by BMO Asset Management Inc., an investment fund manager and portfolio manager and separate legal entity from the Bank of Montreal.

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

² Estimate only. Audited MER is unavailable since the ETF has not yet completed a financial year. [↗](#)