

**VOLATILITY**



Based on 3 year standard deviation

**BMO Aggregate Bond Index ETF (ZAG)**

**TOP HOLDINGS**

as of February 28, 2026

Canada Government 3.25% 01-Dec-2035	1.63%
Canada Government 2.75% 01-Sep-2030	1.59%
Canada Government 3.25% 01-Jun-2035	1.53%
Canada Government 3.00% 01-Jun-2034	1.29%
Canada Government 2.75% 01-Mar-2030	1.26%
CANADIAN GOVERNMENT BONDS 2.75% 01-Mar-2031	1.21%
Canada Government 3.25% 01-Dec-2034	1.18%
Canada Government 3.50% 01-Sep-2029	1.17%
Canada Government 2.50% 01-Aug-2027	1.15%
CANADIAN GOVERNMENT BONDS 2.50% 01-Nov-2027	1.14%

The information contained in this profile is related to the index indicated above. As part of a BMO Life Assurance Company policy, you do not purchase units in this index or a legal interest in any security.

**OBJECTIVE**

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.

**COMPOUND RETURN**

as of February 28, 2026

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	1.65%	0.92%	3.79%	2.50%	4.86%	0.74%	1.95%	2.93%

**CALENDAR RETURN**

as of February 28, 2026

Period	2025	2024	2023	2022	2021	2020	2019	2018	2017
Index	2.56%	4.15%	6.65%	-11.79%	-2.63%	8.56%	6.78%	1.24%	2.30%

**GROWTH OF \$10,000**

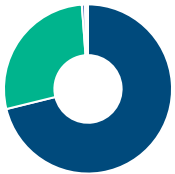
Annual values as of February 28, 2026



■ BMO Aggregate Bond Index ETF (ZAG)

**ASSET ALLOCATION**

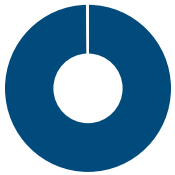
as of February 28, 2026



Canadian Government Bonds	71.18%
Canadian Corporate Bonds	27.65%
Foreign Government Bonds	0.59%
Foreign Corporate Bonds	0.32%
Cash and Equivalents	0.11%
Other	0.15%

**SECTOR ALLOCATION**

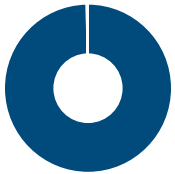
as of February 28, 2026



Fixed Income	99.88%
Cash and Cash Equivalent	0.11%
Financial Services	0.02%
Other	-0.01%

**GEOGRAPHIC ALLOCATION**

as of February 28, 2026



North America	99.74%
Multi-National	0.14%
Asia	0.08%
Europe	0.04%

Past performance is no guarantee of future performance. All returns are historical annual compounded total rates of return and reflect changes in yield and distributions reinvested. Managed Indexed, Managed Portfolios and Market Indexed accounts credit an interest amount mirroring the net rate of return of a specified underlying investment, less a BMO Life Assurance Company daily management fee. These rates of return do not reflect the current BMO Life Assurance Company management /universal life fee which must be taken into consideration when determining the net return earned on the account.

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