

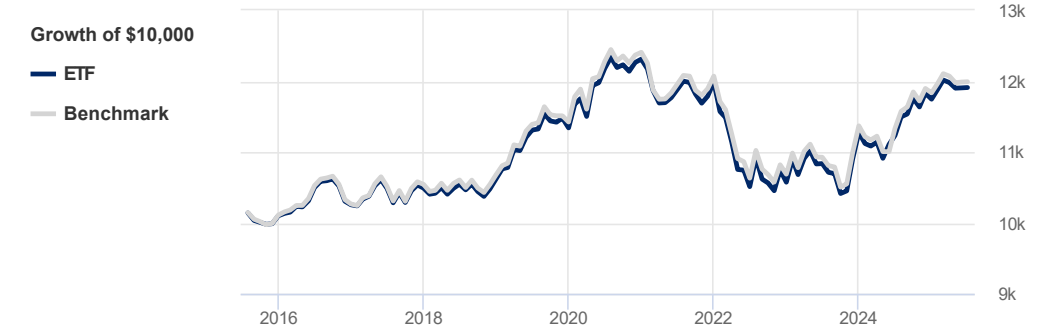
BMO Aggregate Bond Index ETF (XTSE:ZAG)

Benchmark ICE BofA Canada Broad Market Index TR CAD

Printed on July 21, 2025

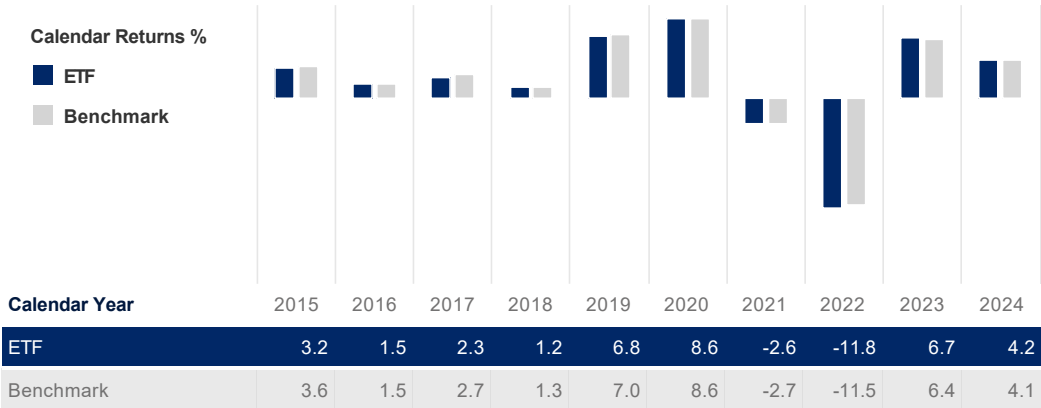
Performance Analysis

June 30, 2025



| Trailing Returns % | YTD | 1 Mth | 3 Mth | 6 Mth | 1 Yr | 3 Yr | 5 Yr | 10 Yr | S. Incep* |
|--------------------|-----|-------|-------|-------|------|------|------|-------|-----------|
| ETF | 1.4 | 0.0 | -0.6 | 1.4 | 6.0 | 4.3 | -0.4 | 1.8 | 2.8 |
| Benchmark | 1.3 | 0.0 | -0.7 | 1.3 | 5.8 | 4.1 | -0.5 | 1.8 | 4.3 |
| Value Added | 0.1 | 0.0 | 0.1 | 0.1 | 0.2 | 0.2 | 0.0 | -0.1 | -1.5 |

*Simulated performance since inception on January 19, 2010



Investment 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.

Statistics

June 30, 2025

| | ETF | Benchmark |
|-------------------------|------|-----------|
| Annualized Standard Dev | 3.9% | 3.7% |
| Fixed Income | ETF | Benchmark |
| YTM | 3.6% | - |
| Credit Quality | - | - |
| Average Maturity | - | - |

Risk Rating

June 30, 2025

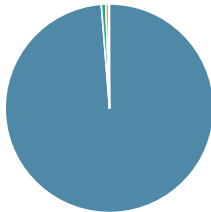
| Low | Low to Medium | Medium | Medium to High | High |
|-----|---------------|--------|----------------|------|
|-----|---------------|--------|----------------|------|

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 | 98.8% |
| Cash & Equivalent | 0.7% |
| Bonds - Foreign | 0.5% |
| Other | 0.1% |

Sector Allocations

| | |
|--------------------|--------|
| Defensive | 100.0% |
| Fixed Income | 99.3% |
| Cash & Equivalent | 0.7% |
| Cyclical | 0.0% |
| Financial Services | 0.0% |

Top Holdings

| Top Holdings | % Assets |
|--|---------------|
| Canada Government 3.00% 01-Jun-2034 | 1.38% |
| Canada Government 3.25% 01-Jun-2035 | 1.33% |
| Canada Government 3.50% 01-Sep-2029 | 1.32% |
| Canada Government 2.75% 01-Mar-2030 | 1.27% |
| Canada Government 3.25% 01-Dec-2034 | 1.26% |
| Canada Government 4.00% 01-Mar-2029 | 1.22% |
| Canada Government 1.50% 01-Jun-2031 | 1.19% |
| Canada Government 2.75% 01-May-2027 | 1.14% |
| Canada Government 3.00% 01-Feb-2027 | 1.11% |
| Canada Government 1.50% 01-Dec-2031 | 1.08% |
| Total percentage of top 10 holdings | 12.30% |
| Total number of holdings | 1,703 |