

## BMO Aggregate Bond Index ETF

### Fund Details

Ticker	ZAG
Base Currency	CAD
Exchange	TSX
Inception Date	Jan 19, 2010
Maximum Annual Management Fee	0.09%
Management Expense Ratio <sup>1</sup>	0.23%
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Monthly

### Fund Characteristics

Net Assets (Mn)	\$ 1,904.81
Number of Securities	587
Shares Outstanding	117,247,100
Weighted Avg Term to Maturity	10.50
Weighted Avg Coupon (%)	3.50
Weighted Avg Current Yield (%)	3.00
Weighted Avg Yield to Maturity (%)	1.70
Weighted Avg Duration	7.70

### Correlation

Index Return data based on 10 years as of Jun 30, 2016

FTSE TMX Canada Overall Bond Index	0.99
Barclays Capital U.S. High Yield Very Liquid Index CAD Hedged	0.07
S&P/TSX Capped Composite Index	-0.03
S&P 500 Hedged to Canadian Dollars Index	-0.07
MSCI EAFE 100% Hedged to CAD Dollars Index	-0.03
MSCI Emerging Markets Index CAD	0.15

### Portfolio Strategy

BMO Aggregate Bond Index ETF has been designed to replicate, to the extent possible, the performance of the FTSE TMX Canada UniverseXM 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. In addition, as ZAG is a fund of fund, the management fees charged are reduced by those accrued in the underlying funds.

### Benchmark Info

The FTSE TMX Canada UniverseXM 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

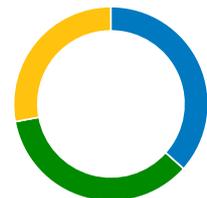
#### Cumulative Performance

For period ending Jun 30, 2016

	1Mo	3Mo	6Mo	YTD	1Yr	Since Inception
NAV	1.80%	2.58%	3.94%	3.94%	4.98%	4.87%
Index	1.76%	2.60%	4.03%	4.03%	5.21%	4.37%

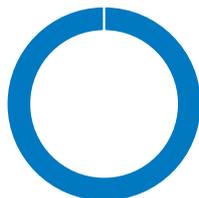
## BMO Aggregate Bond Index ETF

### Sector Allocation



- 36.60% Federal
- 35.50% Provincial
- 27.90% Corporate

### Geographic Allocation

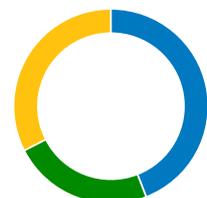


- 100.00% Canada

### Top Holdings

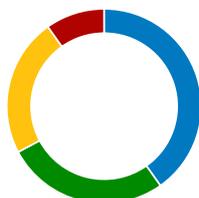
	%
BMO Short Federal Bond Index ETF	20.82%
BMO Long Provincial Bond Index ETF	17.18%
BMO Short Corporate Bond Index ETF	15.09%
BMO Mid Provincial Bond Index ETF	10.12%
BMO Short Provincial Bond Index ETF	8.20%
BMO Long Federal Bond Index ETF	8.01%
BMO Mid Federal Bond Index ETF	7.77%
BMO Long Corporate Bond Index ETF	7.34%
BMO Mid Corporate Bond Index ETF	5.48%

### Maturity



- 44.10% 1-5 Years
- 23.40% 5-10 Years
- 32.50% 10-30 Years

### Credit Allocation



- 40.20% AAA
- 27.00% AA
- 23.00% A
- 9.80% BBB



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<sup>1</sup> Management Expense Ratios (MERs) are the audited MERs as of December 31, 2015.