

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of June 30, 2020

BMO Long Provincial Bond Index ETF (ZPL)	3.61%
BMO Short Federal Bond Index ETF (ZFS)	3.45%
BMO Short Corporate Bond Index ETF (ZCS)	2.76%
BMO Long Corporate Bond Index ETF (ZLC)	1.58%
BMO Mid Provincial Bond Index ETF (ZMP)	1.57%
BMO Mid Federal Bond Index ETF (ZFM)	1.55%
BMO Short Provincial Bond Index ETF (ZPS)	1.48%
BMO Long Federal Bond Index ETF (ZFL)	1.30%
Canada Government 5.00% 01-Jun-2037	1.00%
Quebec Province 3.50% 01-Dec-2045	0.85%

ASSET ALLOCATION

as of June 30, 2020



Canadian Government Bonds	71.8%
Canadian Corporate Bonds	26.6%
Foreign Government Bonds	1.2%
Mortgages	0.1%
Cash and Equivalents	0.1%
Other	0.2%

SECTOR ALLOCATION

as of June 30, 2020



Fixed Income	99.8%
Cash and Cash Equivalent	0.1%
Other	0.2%

GEOGRAPHIC ALLOCATION

as of June 30, 2020



North America	99.8%
Other	0.2%

**UNIVERSAL LIFE
MARKET INDEXED ACCOUNTS**

FIXED INCOME

BMO Aggregate Bond Index ETF

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 TMX Canada UniverseXM Bond Index™, net of expenses. ZAG 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 June 30, 2020

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Index	1.68%	5.89%	7.39%	7.69%	5.11%	4.02%	4.36%	4.44%

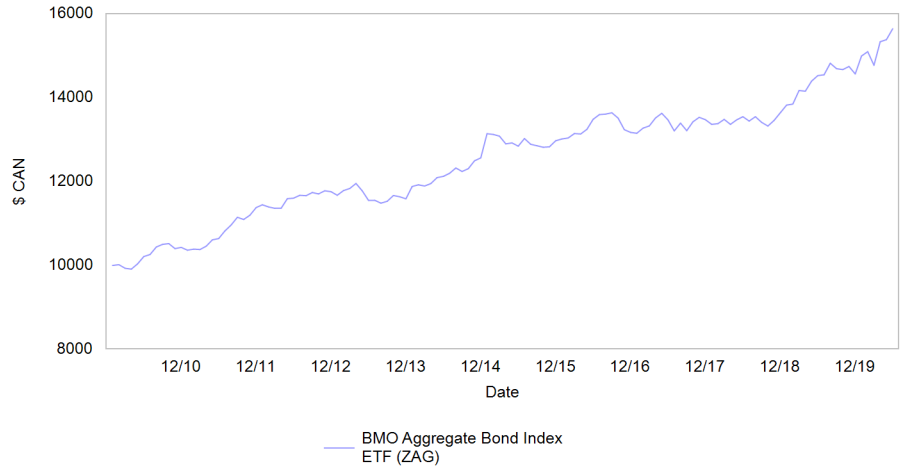
CALENDAR RETURN

as of December 31, 2019

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Index	6.78%	1.24%	2.30%	1.54%	3.24%	8.43%	-1.45%	3.34%	9.10%

GROWTH OF \$10,000

Annual values as of 30 June 2020



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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Data Provided By Fundata