

BMO Real Return Bond Index ETF (XTSE:ZRR)

Benchmark ICE BofA Canada Inflation-Linkd Gov Index TR CAD

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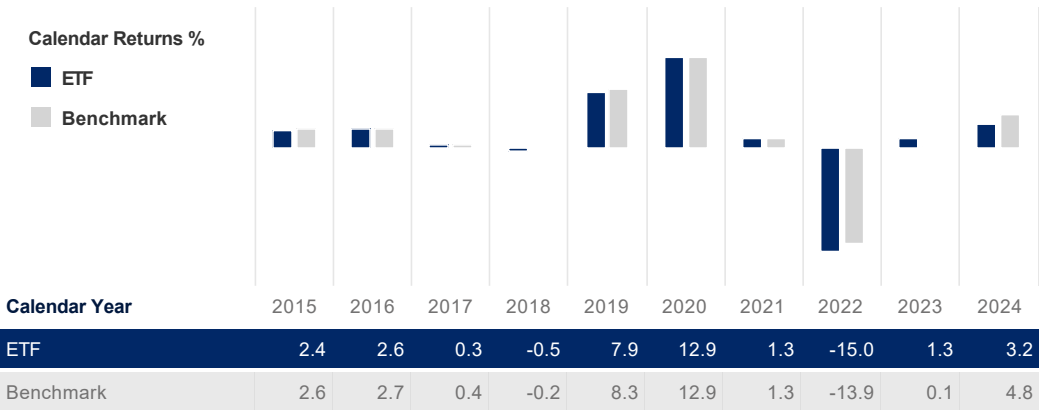
Performance Analysis

June 30, 2025



Trailing Returns %	YTD	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	S. Incep*
ETF	0.9	-0.7	-2.3	0.9	5.2	3.1	-0.7	1.2	2.6
Benchmark	1.0	-0.4	-2.1	1.0	5.4	3.5	-0.4	1.5	2.6
Value Added	-0.1	-0.3	-0.2	-0.1	-0.3	-0.5	-0.3	-0.3	0.1

*Simulated performance since inception on May 19, 2010



Investment Objective

The BMO Real Return Bond Index ETF has been designed to replicate, to the extent possible, the performance of the FTSE TMX Canada Real Return Non-Agency Bond Index, net of expenses.

Statistics

June 30, 2025

	ETF	Benchmark
Annualized Standard Dev	5.8%	4.7%
Fixed Income	ETF	Benchmark
YTM	1.5%	-
Credit Quality	-	-
Average Maturity	-	-

Risk Rating

June 30, 2025

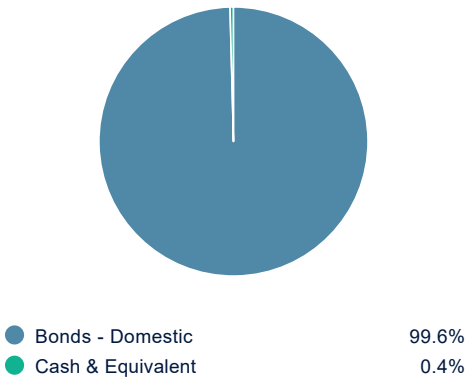
Low	Low to Medium	Medium	Medium to High	High
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The chart above shows the volatility level of the ETF (based on standard deviation of the ETF's total returns since inception).

Portfolio Allocations

June 30, 2025

Asset Allocations



Sector Allocations

Defensive	100.0%
Fixed Income	99.6%
Cash & Equivalent	0.4%

Top Holdings

Top Holdings	% Assets
Canada Government 4.00% 01-Dec-2031	16.56%
Canada Government 1.50% 01-Dec-2044	14.73%
Canada Government 3.00% 01-Dec-2036	14.62%
Canada Government 2.00% 01-Dec-2041	14.01%
Canada Government 4.25% 01-Dec-2026	13.72%
Canada Government 1.25% 01-Dec-2047	13.03%
Canada Government 0.50% 01-Dec-2050	10.48%
Canada Government 0.25% 01-Dec-2054	2.44%
CANADIAN DOLLAR	0.40%
Total percentage of top 10 holdings	99.99%
Total number of holdings	9