

# Quarterly Portfolio Disclosure

## BMO Private Canadian Bond Portfolio (formerly, BMO Private Canadian Short-Mid Bond Portfolio)

Summary of Investment Portfolio

As at September 30, 2024

Portfolio Allocation	% of Net Asset Value	Top 25 Holdings Issuer	% of Net Asset Value
Corporate Bonds	50.51	<b>Long positions</b>	
Provincial Bonds	27.09	Province of Quebec, Senior, Unsecured, Notes, 3.600% Sep 1, 2033	0.95
Government Bonds	20.23	Province of Quebec, Unsecured, 3.500% Dec 1, 2045	0.93
Cash/Receivables/Payables	1.21	Province of Ontario, Senior, Unsecured, 4.150% Jun 2, 2034	0.90
Municipal Bonds	0.81	Province of British Columbia, Unsecured, 4.250% Dec 18, 2053	0.86
Asset-Backed Securities	0.14	Province of Quebec, Senior, Unsecured, Notes, 3.250% Sep 1, 2032	0.81
Supranational Bonds	0.13	Manulife Financial Corporation, Unsecured, Notes, Subordinated, Callable, 5.054% Feb 23, 2034	0.81
Credit Default Swaps	-0.12	Canada Housing Trust, Mortgage Bonds, Series 112, Secured, 3.650% Jun 15, 2033	0.79
<b>Total portfolio allocation</b>	<b>100.00</b>	Toronto-Dominion Bank, The, Senior, Unsecured, Notes, 4.344% Jan 27, 2026	0.74
		Province of Ontario, Unsecured, Notes, 2.050% Jun 2, 2030	0.71
		Government of Canada, 2.750% Jun 1, 2033	0.71
<b>Top 25 Holdings Issuer</b>	<b>% of Net Asset Value</b>	<b>Long positions as a percentage of total net asset value</b>	<b>35.68</b>
<b>Long positions</b>		<b>Short positions</b>	
Province of Ontario, Senior, Unsecured, Notes, 4.150% Dec 2, 2054	4.71	Markit CDX North America Investment Grade Index, Series 43, Version 1, 1.000%, Dec 20, 2029	-0.10
Government of Canada, 3.000% Jun 1, 2034	4.34	Markit CDX North America High Yield Index, Series 42, Version 1, 5.000%, Jun 20, 2029	-0.02
Government of Canada, 2.750% Dec 1, 2055	2.48	<b>Short positions as a percentage of total net asset value</b>	<b>-0.12</b>
Province of Quebec, Senior, Unsecured, Debentures, 4.400% Dec 1, 2055	2.18	<b>Top holdings as a percentage of total net asset value</b>	<b>35.56</b>
Government of Canada, 3.500% Dec 1, 2045	1.93	<b>Total Net Asset Value</b>	<b>\$6,291,684,323</b>
United States Treasury, Inflation Indexed Bonds 1.875% Jul 15, 2034	1.66		
Government of Canada, 4.000% Jun 1, 2041	1.46		
Canada Housing Trust, Mortgage Bonds, Series 107, Secured, 3.550% Sep 15, 2032	1.23		
Cash/Receivables/Payables	1.21		
Bank of Montreal, Senior, Unsecured, Callable, 4.537% Dec 18, 2028	1.11		
United States Treasury, Inflation Indexed Bonds, 2.125% Feb 15, 2054	1.08		
Bank of Nova Scotia, The, Senior, Unsecured, Notes, 2.950% Mar 8, 2027	1.07		
Government of Canada, 2.750% Dec 1, 2048	1.03		
Province of Ontario, Senior, Unsecured, Notes, 4.600% Dec 2, 2055	1.03		
Province of Ontario, Senior, Unsecured, 3.800% Dec 2, 2034	0.95		

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