

# BMO ETFs – Fixed Income Summary

BMO ETFs Fixed Income Summary – As of December 31, 2021

Name	Ticker	Portfolio Statistics							Credit Ratings (%)							Term Breakdown (%)				Region	
		Current Price	AUM (\$MM)	Coupon	Current Yield	YTM	TTM	Duration	AAA	AA	A	BBB	BB	B	CCC or below	Average Credit Rating	0 - 1	1 - 5	5 - 10	10 - 30	Geographic Focus
BMO AGGREGATE BOND INDEX ETF	ZAG	15.41	6439.35	2.86	2.61	1.91	11.09	8.43	35.0	37.6	15.6	11.8	0.0	0.0	0.0	AA	0.0	39.3	27.1	33.6	Canada
BMO SHORT FEDERAL BOND INDEX ETF	ZFS	14.00	468.81	1.56	1.54	1.12	2.73	2.67	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	100.0	0.0	0.0	Canada
BMO MID FEDERAL BOND INDEX ETF	ZFM	16.07	292.20	1.57	1.56	1.50	8.11	7.59	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	0.0	100.0	0.0	Canada
BMO LONG FEDERAL BOND INDEX ETF	ZFL	17.16	2526.23	3.11	2.41	1.72	26.34	19.21	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	0.0	0.0	100.0	Canada
BMO SHORT PROVINCIAL BOND INDEX ETF	ZPS	12.80	509.25	2.67	2.58	1.33	3.00	2.87	0.0	89.6	10.4	0.0	0.0	0.0	0.0	AA	0.0	100.0	0.0	0.0	Canada
BMO MID PROVINCIAL BOND INDEX ETF	ZMP	14.98	748.45	2.45	2.35	1.85	7.50	6.83	0.0	91.4	8.6	0.0	0.0	0.0	0.0	AA	0.0	0.0	100.0	0.0	Canada
BMO LONG PROVINCIAL BOND INDEX ETF	ZPL	15.97	223.16	3.74	3.04	2.46	23.68	16.54	0.0	90.3	9.7	0.0	0.0	0.0	0.0	AA	0.0	0.0	0.0	100.0	Canada
BMO SHORT CORPORATE BOND INDEX ETF	ZCS	13.99	1332.60	2.86	2.78	1.83	2.88	2.74	2.6	14.0	45.8	37.6	0.0	0.0	0.0	A	0.0	100.0	0.0	0.0	Canada
BMO MID CORPORATE BOND INDEX ETF	ZCM	16.45	1024.41	3.37	3.21	2.56	6.85	6.06	0.0	8.7	29.8	61.5	0.0	0.0	0.0	BBB	0.0	0.0	100.0	0.0	Canada
BMO LONG CORPORATE BOND INDEX ETF	ZLC	18.25	294.62	4.69	3.85	3.28	21.82	13.76	0.0	0.9	57.4	41.7	0.0	0.0	0.0	A	0.0	0.0	0.0	100.0	Canada
BMO REAL RETURN BOND INDEX ETF	ZRR	18.58	161.94	2.33	1.70	1.54	18.46	16.40	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	12.3	15.5	72.1	Canada
BMO HIGH YIELD US CORPORATE BOND INDEX ETF	ZJK	18.94	691.00	5.56	5.18	4.19	6.19	3.57	0.0	0.0	0.0	0.0	49.4	38.0	12.6	B	0.0	29.0	68.6	2.4	United States
BMO HIGH YIELD US CORPORATE BOND HEDGED TO CAD INDEX ETF	ZHY	13.00	640.35	5.56	5.18	4.19	6.19	3.57	0.0	0.0	0.0	0.0	49.4	38.0	12.6	B	0.0	29.0	68.6	2.4	United States
BMO EMERGING MARKETS BOND HEDGED TO CAD INDEX ETF	ZEF	14.59	548.55	3.82	3.68	3.11	5.74	4.99	0.0	5.7	20.3	42.6	15.3	15.4	0.8	BBB	0.0	40.6	59.4	0.0	Emerging Markets
BMO MID-TERM US IG CORPORATE BOND INDEX ETF	ZIC	18.60	1949.45	3.25	3.05	2.27	7.45	6.54	1.0	6.6	36.0	56.3	0.0	0.0	0.0	A	0.0	0.0	100.0	0.0	United States
BMO MID-TERM US IG CORPORATE BOND INDEX ETF	ZIC.U	14.95	48.18	3.25	3.05	2.27	7.45	6.54	1.0	6.6	36.0	56.3	0.0	0.0	0.0	A	0.0	0.0	100.0	0.0	United States
BMO MID-TERM US IG CORPORATE BOND HEDGED TO CAD INDEX ETF	ZMU	14.87	1867.25	3.25	3.05	2.27	7.45	6.54	1.0	6.6	36.0	56.3	0.0	0.0	0.0	A	0.0	0.0	100.0	0.0	United States
BMO ULTRA SHORT-TERM BOND ETF	ZST	49.30	1053.49	1.52	1.52	0.57	0.44	0.42	21.0	51.4	8.2	9.1	0.0	0.0	0.0	AA	100.0	0.0	0.0	0.0	Canada
BMO DISCOUNT BOND INDEX ETF	ZDB	16.28	1043.49	1.86	1.87	1.92	10.53	8.27	35.4	34.6	18.1	11.9	0.0	0.0	0.0	AA	0.0	41.3	34.2	24.5	Canada
BMO SHORT-TERM US IG CORPORATE BOND HEDGED TO CAD INDEX ETF	ZSU	14.23	112.40	2.60	2.52	1.43	2.99	2.78	0.6	8.0	42.4	48.9	0.0	0.0	0.0	A	0.0	100.0	0.0	0.0	United States
BMO FLOATING RATE HIGH YIELD ETF	ZFH	14.48	138.07	4.70	4.38	3.01	4.68	0.30	6.1	0.0	0.0	3.8	51.7	25.4	13.2	BB	100.0	0.0	0.0	0.0	United States
BMO SHORT-TERM US TREASURY BOND INDEX ETF	ZTS	47.66	49.21	1.29	1.28	0.89	2.79	2.74	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	100.0	0.0	0.0	United States
BMO SHORT-TERM US TREASURY BOND INDEX ETF	ZTS.U	49.74	22.26	1.29	1.28	0.89	2.79	2.74	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	100.0	0.0	0.0	United States
BMO MID-TERM US TREASURY BOND INDEX ETF	ZTM	49.45	39.96	1.41	1.41	1.39	7.08	6.74	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	0.0	100.0	0.0	United States
BMO MID-TERM US TREASURY BOND INDEX ETF	ZTM.U	51.84	15.01	1.41	1.41	1.39	7.08	6.74	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	0.0	100.0	0.0	United States
BMO LONG-TERM US TREASURY BOND INDEX ETF	ZTL	55.02	59.40	2.58	2.27	1.91	26.04	19.07	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	0.0	0.0	100.0	United States
BMO LONG-TERM US TREASURY BOND INDEX ETF	ZTL.U	57.19	13.71	2.58	2.27	1.91	26.04	19.07	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	0.0	0.0	100.0	United States
BMO LONG-TERM US TREASURY BOND INDEX ETF	ZTL.F	49.46	12.26	2.58	2.27	1.91	26.04	19.07	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	0.0	0.0	100.0	United States
BMO SHORT-TERM BOND INDEX ETF	ZSB	49.28	80.72	2.05	2.01	1.37	2.84	2.74	49.4	21.2	18.1	11.3	0.0	0.0	0.0	AA	0.2	99.8	0.1	0.0	Canada
BMO GOVERNMENT BOND INDEX ETF	ZGB	50.81	905.36	2.38	2.22	1.70	11.64	9.02	47.5	47.6	4.9	0.0	0.0	0.0	0.0	AA	0.0	37.1	31.8	31.2	Canada
BMO CORPORATE BOND INDEX ETF	ZCB	50.25	150.95	3.12	2.94	2.35	9.15	6.81	1.2	8.9	45.7	44.2	0.0	0.0	0.0	A	0.0	48.3	28.0	23.6	Canada
BMO ULTRA SHORT-TERM US BOND ETF (US DOLLAR UNITS)	ZUS.U	47.66	101.40	1.38	1.38	0.57	0.41	0.41	35.6	10.6	36.0	17.9	0.0	0.0	0.0	AA	100.0	0.0	0.0	0.0	United States
BMO ESG CORPORATE BOND INDEX ETF	ESGB	29.2	40.17	2.98	2.83	2.30	8.96	6.71	0.0	8.2	55.6	36.2	0.0	0.0	0.0	A	0.0	47.6	30.0	22.4	Canada
BMO ESG US CORPORATE BOND HEDGED TO CAD INDEX ETF	ESGF	29.17	24.06	3.57	3.14	2.26	11.96	8.64	2.1	7.0	37.8	53.2	0.0	0.0	0.0	A	0.0	31.5	33.8	34.8	United States
BMO BBB CORPORATE BOND INDEX ETF	ZBBB	29.38	7.68	3.08	2.97	2.30	4.78	4.33	0.0	0.0	0.0	100.0	0.0	0.0	0.0	BBB	0.0	57.9	42.1	0.0	Canada
BMO HIGH QUALITY CORPORATE BOND INDEX ETF	ZQB	29.35	21.45	2.50	2.44	1.80	3.74	3.50	3.5	20.8	75.6	0.0	0.0	0.0	0.0	A	0.0	75.0	25.0	0.0	Canada
BMO CANADIAN MBS INDEX ETF	ZMBS	29.78	267.70	1.30	1.30	1.30	3.09	2.44	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	100.0	0.0	0.0	Canada
BMO SHORT-TERM US TIPS INDEX ETF	ZTIP	31.13	10.97	0.40	0.32	0.88	2.51	2.52	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	100.0	0.0	0.0	United States
BMO SHORT-TERM US TIPS INDEX ETF (USD UNITS)	ZTIP.U	31.29	13.31	0.40	0.32	0.88	2.51	2.52	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	100.0	0.0	0.0	United States
BMO SHORT-TERM US TIPS INDEX ETF (HEDGED UNITS)	ZTIP.F	31.2	188.78	0.40	0.32	0.88	2.51	2.52	100.0	0.0	0.0	0.0	0.0	0.0	0.0	AAA	0.0	100.0	0.0	0.0	United States
BMO HIGH YIELD US CORPORATE BOND INDEX ETF (USD UNITS)	ZJK.U	19.51	2.94	5.56	5.18	4.19	6.19	3.57	0.0	0.0	0.0	0.0	49.4	38.0	12.6	B	0.0	29.0	68.6	2.4	United States
BMO ESG HIGH YIELD US CORPORATE BOND INDEX ETF	ESGH	28.90	5.87	5.09	4.70	3.63	6.52	3.74	0.0	0.0	0.0	0.0	60.1	33.9	6.5	B	0.0	20.3	77.1	2.5	United States
BMO ESG HIGH YIELD US CORPORATE BOND INDEX ETF (HEDGED UNITS)	ESGH.F	29.25	37.67	5.09	4.70	3.63	6.52	3.74	0.0	0.0	0.0	0.0	60.1	33.9	6.5	B	0.0	20.3	77.1	2.5	United States

Commissions, management fees and expenses all may be associated with investments in exchange traded funds. Please read the ETF Facts or prospectus of the BMO ETFs before investing. The indicated rates of return are the historical annual compounded total returns including changes in unit value and reinvestment of all dividends or distributions and do not take into account sales, redemption, distribution or optional charges or income taxes payable by any unitholder that would have reduced returns. Exchange traded funds are not guaranteed, their values change frequently and past performance may not be repeated.

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AUM – Assets Under Management  
 Coupon – yield paid by a fixed income security  
 Current yield – annual income/price  
 YTM: weighted average Yield To Maturity – total return expected if held to maturity  
 TTM: Weighted average Term To Maturity of the underlying securities  
 Duration – sensitivity of price to change in interest rates  
 Credit rating – assessment of creditworthiness of a borrower ranked by CCC or below (worst) to AAA (best)  
 Term Breakdown – years to maturity

Source: BMO Global Asset Management