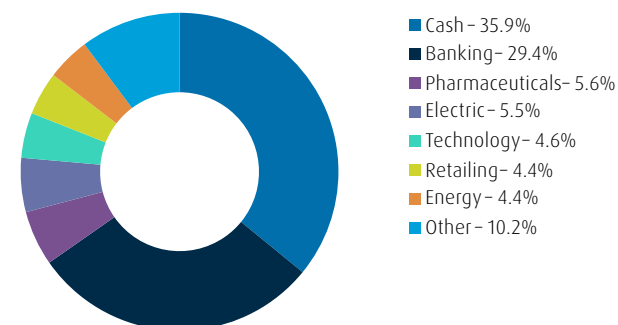
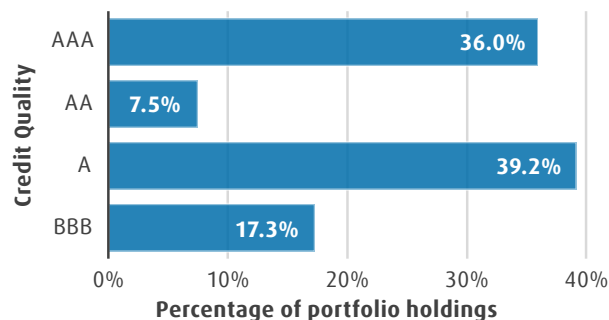
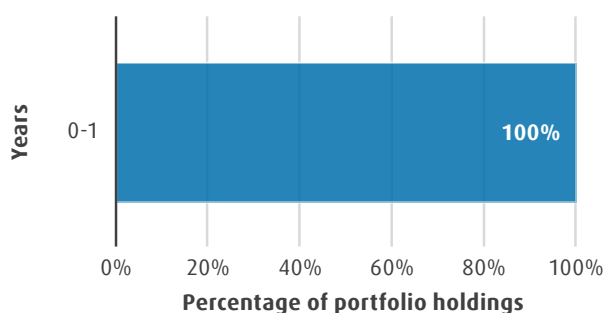


# U.S. and Emerging Fixed Income ETF Breakdown

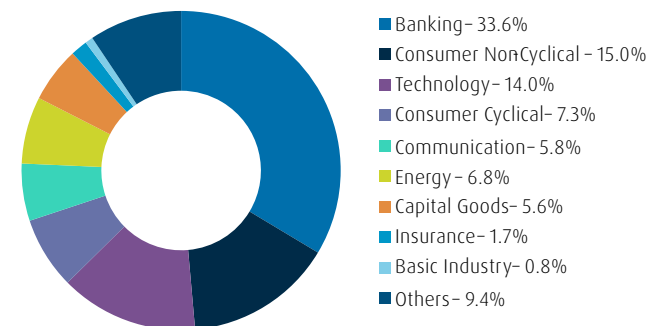
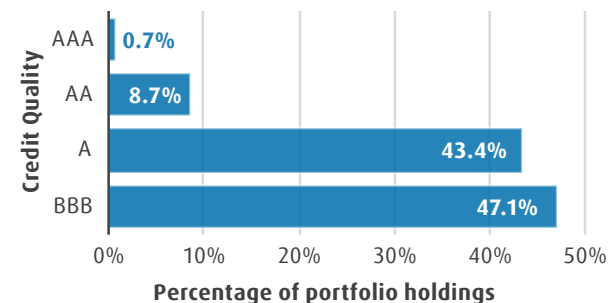
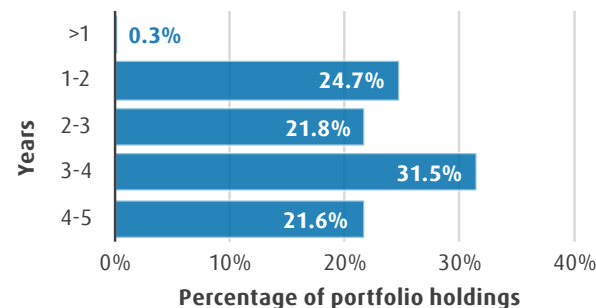
## BMO Ultra Short-Term US Bond ZUS.U (USD Units)

Duration: 0.5 | Distribution Yield: 1.4% | Yield to Maturity: 0.3%



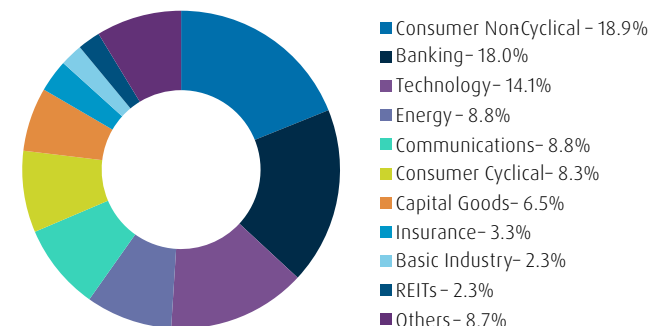
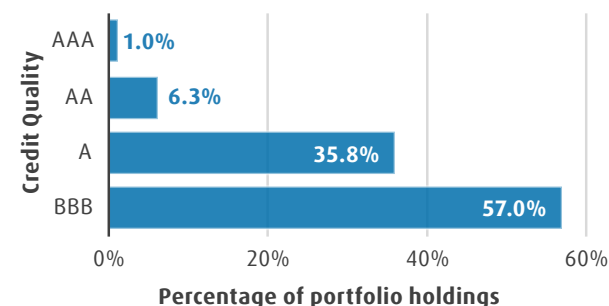
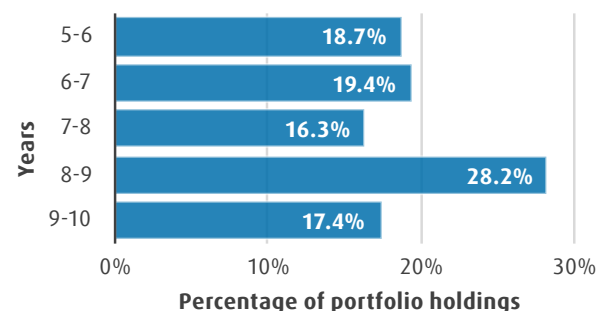
## BMO Short-Term US IG Corporate Bond ZSU (Hedged to CAD)

Duration: 2.8 | Distribution Yield: 2.6% | Yield to Maturity: 0.9%



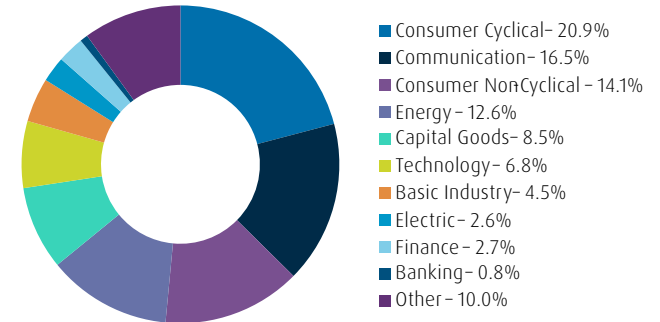
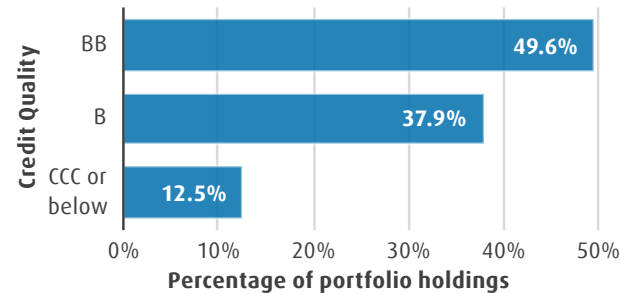
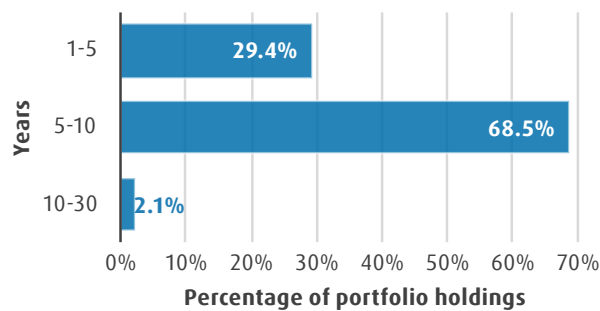
## BMO Mid-Term US IG Corporate Bond ZMU (Hedged to CAD) ZIC (Unhedged) ZIC.U (USD Units)

Duration: 6.7 | Distribution Yield: 3.0% | Yield to Maturity: 2.0%



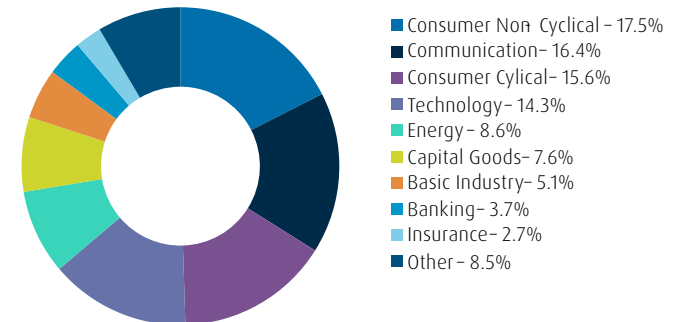
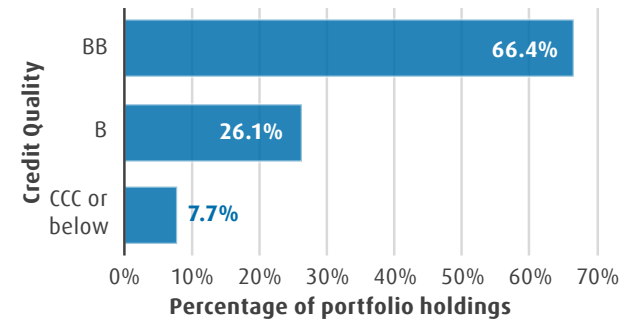
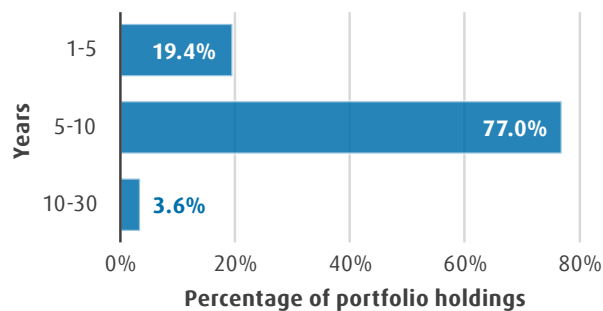
## BMO US High Yield Corporate Bond ZJK (Unhedged) ZHY (Hedged to CAD)

Duration: 3.7 | Distribution Yield: 5.2% | Yield to Maturity: 4.1%



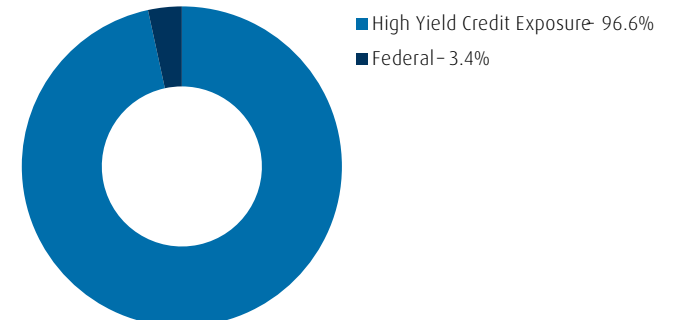
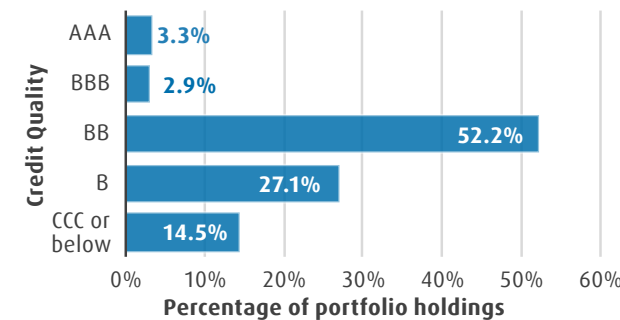
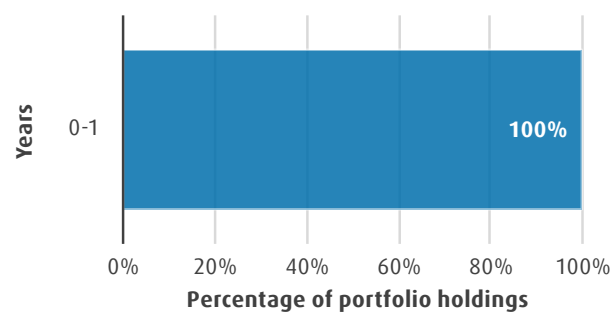
## BMO ESG High Yield US Corporate Bond Index ETF ESGH (Unhedged) ESGH.F (Hedged to CAD)

Duration: 4.2 | Distribution Yield: 4.6% | Yield to Maturity: 3.4%



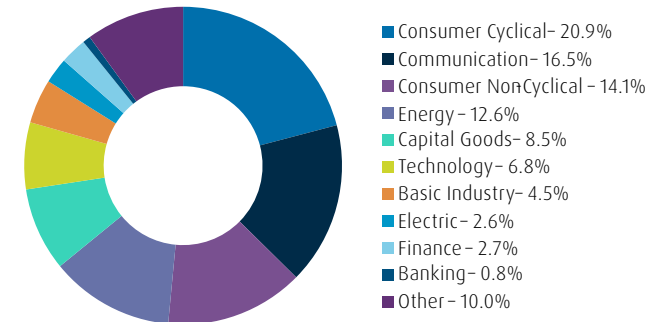
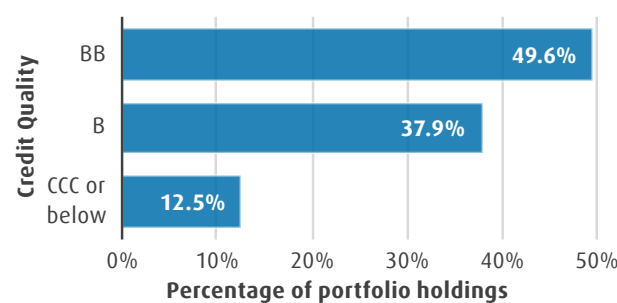
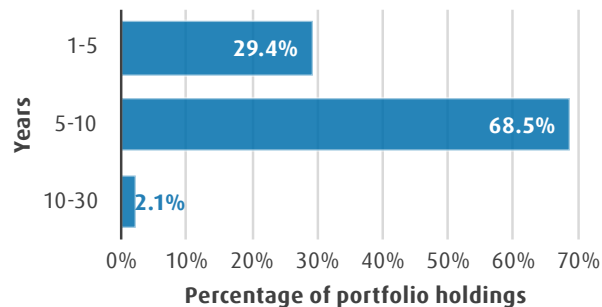
## BMO Floating Rate High Yield ZFH

Duration: 0.2 | Distribution Yield: 4.5% | Yield to Maturity: 3.1%



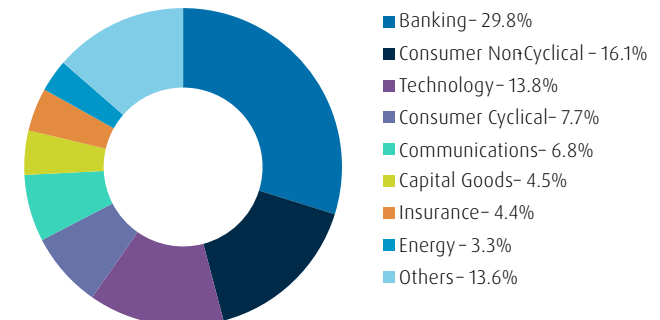
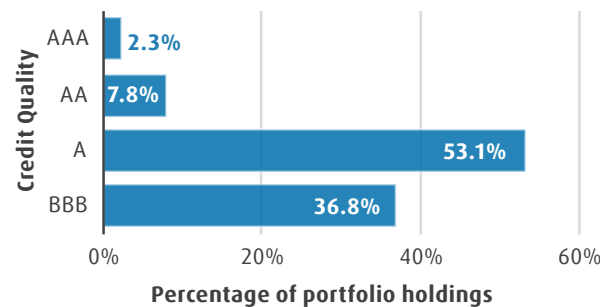
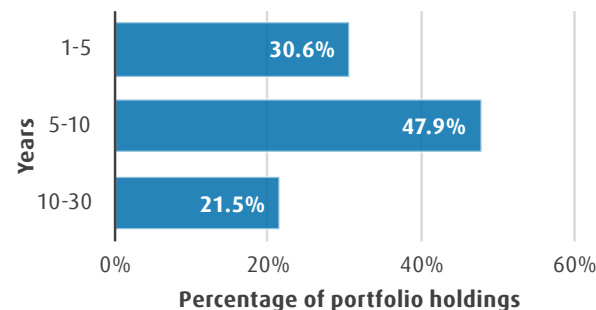
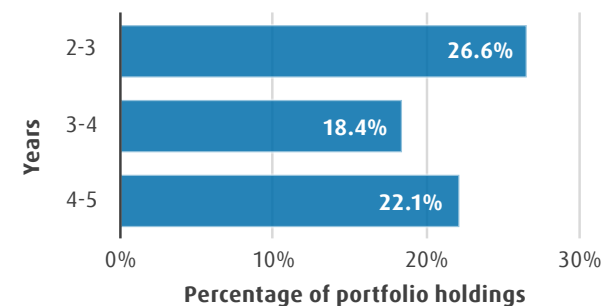
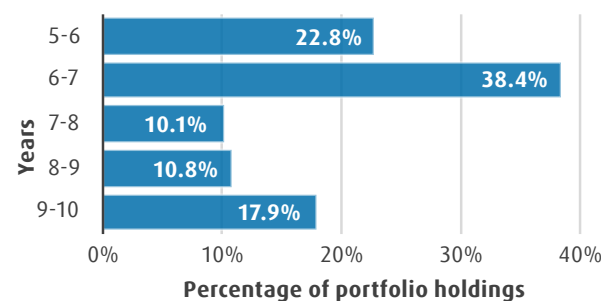
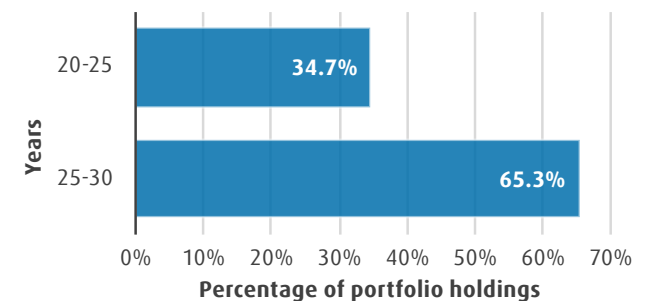
## BMO Emerging Markets Bond ZEF (Hedged to CAD)

Duration: 5.2 | Distribution Yield: 3.6% | Yield to Maturity: 2.8%

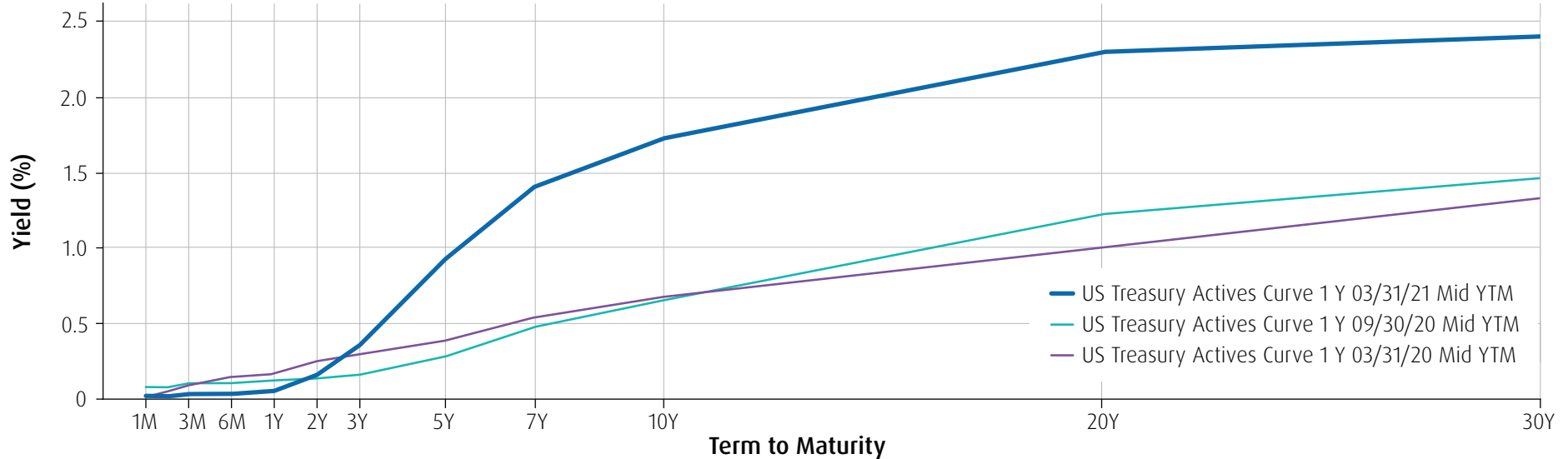


## BMO ESG US Corporate Bond ESGF (Hedged to CAD)

Duration: 6.6 | Distribution Yield: 2.7% | Yield to Maturity: 2.0%

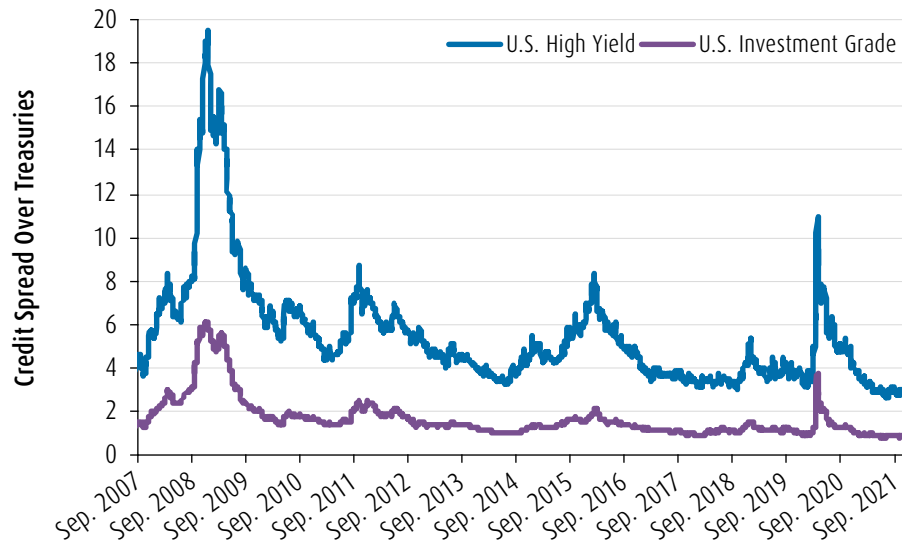

BMO Short-Term US Treasury Bond  
ZTS (unhedged) ZTS.U (USD units)  
Duration: 2.8 | Distribution Yield: 1.3% |  
Yield to Maturity: 0.5%

BMO Mid-Term US Treasury Bond  
ZTM (unhedged) ZTM.U (USD units)  
Duration: 6.8 | Distribution Yield: 1.4% |  
Yield to Maturity: 1.2%

BMO Long-Term US Treasury Bond  
ZTL (unhedged) ZTL.U (USD units)  
Duration: 19.0 | Distribution Yield: 2.3% |  
Yield to Maturity: 2.0%


### Change in Yield Curve (U.S.)



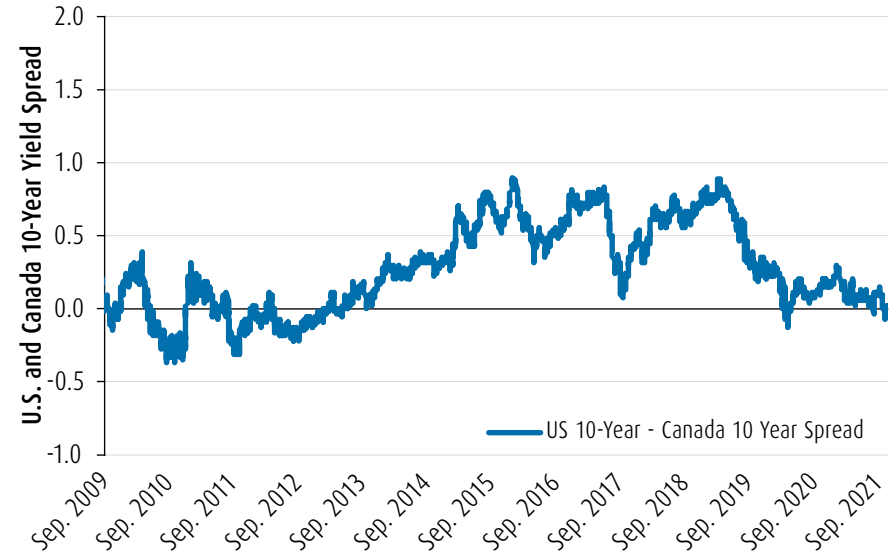
Source: Bloomberg, October 2021.

### US Investment Grade to High Yield Historical Spreads



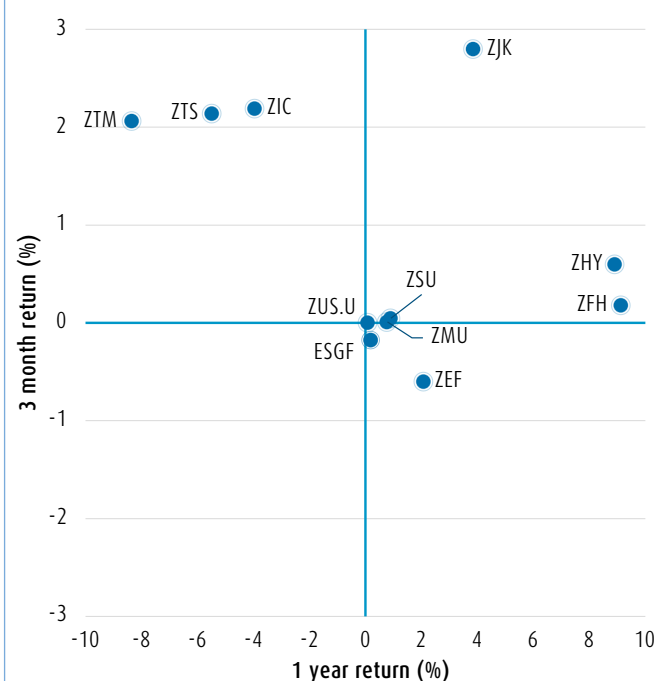
Source: Bloomberg, October 2021.

### U.S. and Canada 10-Year Yield Spread



Source: Bloomberg, October 2021.

## What's Trending



ETFs in the upper right quadrant are top performers  
Source: Morning Star Direct, October 2021

## Fund Statistics

	ZTS	ZTM	ZTL	ZSU	ZMU	ZIC	ZHY	ZJK	ZFH	ZEF	ZUS.U	ESGF	ESGH
Duration	2.76	6.78	18.95	2.82	6.66	6.66	3.70	3.70	0.24	5.18	0.50	8.15	4.20
Distribution Yield (%)	1.30	1.42	2.34	2.59	3.02	3.02	5.18	5.18	4.47	3.61	1.38	2.47	4.58
Yield to Maturity (%)	0.46	1.22	2.02	0.94	2.03	2.03	4.05	4.05	3.05	2.76	0.30	1.87	3.43
Coupon (%)	1.33	1.44	2.62	2.73	3.29	3.29	5.62	5.62	4.83	3.81	1.38	2.65	5.03
MER (%)	0.24	0.23	0.23	0.28	0.28	0.28	0.62	0.62	0.45	0.56	0.17	0.22	0.51*
Sharpe Ratio (3 Year)	0.24	0.44	0.48	0.83	0.83	0.81	0.43	0.63	0.20	0.48	-	-	-
AUM (\$billions)	53.21	41.32	55.29	127.30	1,926.12	2,039.97	776.60	831.86	190.21	599.17	104.34	22.84	10.37
Average Trading Volume (\$millions) <sup>1</sup>	0.50	0.52	0.27	0.30	3.14	1.80	1.43	0.65	0.66	2.51	1.40	0.13	-
Spread (%) <sup>2</sup>	0.17	0.18	0.15	0.33	0.21	0.24	0.22	0.39	0.24	0.29	0.11	0.36	-

\* Estimate only. Audited MER is unavailable since the ETF has not yet completed a financial year.

## Fund Performance (%)

	ZTS	ZTM	ZTL	ZSU	ZMU	ZIC	ZHY	ZJK	ZFH	ZEF	ZUS.U	ESGF	ESGH
1 month	0.08	-0.94	-2.62	-0.19	-0.47	-0.85	-0.02	0.37	-0.19	-1.41	0.00	-1.04	-
3 month	2.14	2.06	2.51	0.05	2.19	0.01	0.60	2.79	0.18	-0.60	0.00	-0.17	-
6 month	0.80	2.48	7.99	0.68	3.72	2.88	2.97	3.80	2.30	1.70	0.03	3.01	-
1 year	-5.48	-8.33	-14.80	0.91	-3.94	0.79	8.91	3.86	9.14	2.08	0.09	0.20	-
3 year	2.37	4.61	8.19	3.42	6.63	6.55	4.58	5.00	2.32	3.89	-	-	-
5 year	-	-	-	2.03	3.46	3.48	4.28	-	3.95	1.70	-	-	-
Since Inception*	0.82	2.05	4.45	2.09	6.59	3.89	5.65	5.01	4.19	4.93	1.08	2.97	-

\* Source: Morning Star Direct October 2021.

<sup>1</sup> Average trading volume based on 3 months daily dollar average. (September 30, 2021 – September 30, 2021).

<sup>2</sup> Bid-Ask spread expressed as a percentage of NAV. Based on trading between October 2020 – October 2021.

\* Since Inception ZTS (February 28, 2017), ZTM (February 28, 2017), ZTL (February 28, 2017), ZSU (February 10, 2014), ZIC (March 19, 2013), ZMU (March 20, 2013), ZHY (October 20, 2009), ZFH (February 10, 2014), ZEF (May 21, 2010),

Holdings of Investment Portfolio may change due to ETF's ongoing portfolio transactions.

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