

## BMO High Yield US Corporate Bond Index ETF

### Fund Details

Ticker	ZJK
Base Currency	CAD
Exchange	TSX
Inception Date	Oct 04, 2017
Maximum Annual Management Fee	0.55%
Management Expense Ratio <sup>1</sup>	0.62%
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Monthly

### Fund Characteristics

Net Assets (Mn)	\$ 727.84
Number of Securities	913
Shares Outstanding	35,872,000
Weighted Avg Term to Maturity	5.90
Weighted Avg Coupon (%)	6.00
Weighted Avg Current Yield (%)	6.00
Weighted Avg Yield to Maturity (%)	6.10
Weighted Avg Duration	3.40

### Correlation

Index Return data based on 2 years as of Feb 28, 2020

FTSE Canada Overall Bond Index	0.42
S&P 500 Total Return Index	0.31
MSCI World Index	0.26
MSCI EAFE Index	0.12
S&P/TSX Capped Composite Index	0.47

### Portfolio Strategy

The BMO High Yield US Corporate Bond Index ETF has been designed to replicate, to the extent possible, the performance of the Bloomberg Barclays Capital U.S. High Yield Very Liquid Index net of expenses. In addition, as ZJK may hold other underlying ETFs, the management fees charged are reduced by the management fees paid on the underlying ETFs, thereby not duplicating the management fees.

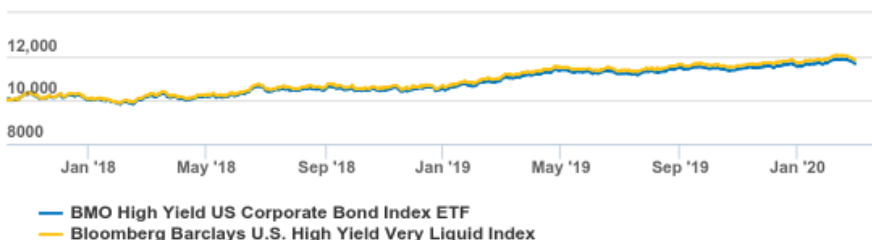
### Benchmark Info

The Bloomberg Barclays Capital U.S. High Yield Very Liquid Index is a more liquid version of the U.S. Corporate High Yield Index that consists of United States dollar-denominated, non-investment grade, fixed rate, taxable corporate bonds. In addition, each issue has a US\$500 million minimum amount outstanding. Each security in the U.S. High Yield Very Liquid Index is weighted by its relative market capitalization and rebalanced on a monthly basis.

### Benefits

- Designed for investors looking for higher income
- Invested in a diversified portfolio of U.S. high yield corporate bonds
- Includes bonds with greater than one year to maturity
- Professionally managed by BMO Global Asset Management

### Growth of 10,000



### Fund Performance

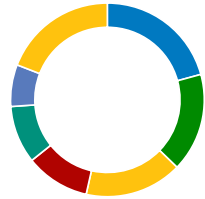
#### Annualized Performance

For period ending Feb 28, 2020

	1Mo	3Mo	6Mo	YTD	1Yr	3Yr	5Yr	Since Inception
NAV	-0.52%	0.87%	1.40%	1.15%	7.23%	-	-	6.62%
Index	-0.34%	1.08%	1.96%	1.43%	7.63%	-	-	7.32%

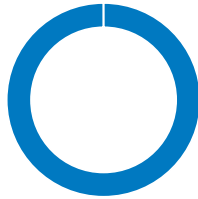
## BMO High Yield US Corporate Bond Index ETF

### Sector Allocation



- 20.76% Communications
- 16.49% Consumer Non Cyclical
- 16.28% Consumer Cyclical
- 10.72% Energy
- 9.64% Capital Goods
- 6.99% Technology
- 19.10% Others

### Geographic Allocation

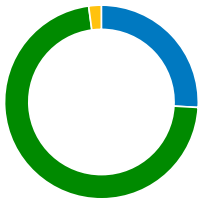


- 100.00% United States

### Top Holdings

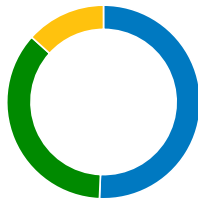
	%
Altice France SA 7.37500% 05/01/2026	0.68%
Centene Corp 4.62500% 12/15/2029	0.47%
CHS/Community Health Systems Inc. 6.25000% 03/31/2023	0.39%
Altice Financing SA 7.50000% 05/15/2026	0.37%
1011778 BC/ New Red Finance, Inc. 5.00000% 10/15/2025	0.37%
Bausch Health Companies Inc. 6.12500% 04/15/2025	0.36%
Diamond Sports Gr/Diamon 5.37500% 08/15/2026	0.35%
Centene Corp 4.25000% 12/15/2027	0.33%
CCO Holdings Capital Corp 5.12500% 05/01/2027	0.32%
CCO Holdings Capital Corp 4.75000% 03/01/2030	0.29%

### Maturity

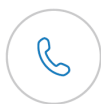


- 25.90% 1-5 Years
- 72.00% 5-10 Years
- 2.10% 10-30 Years

### Credit Allocation



- 50.69% BB
- 35.99% B
- 13.32% CCC or below



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<sup>1</sup> Management Expense Ratios (MERs) are the audited MERs as of December 31, 2018.