

BMO Canadian MBS Index ETF

Fund Details

Ticker	ZMBS
Base Currency	CAD
Exchange	TSX
Inception Date	Feb 05, 2020
Maximum Annual Management Fee	0.15%
Management Expense Ratio ¹	0.17% ²
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Monthly

Fund Characteristics

Net Assets (Mn)	\$ 316.20
Number of Securities	45
Shares Outstanding	11,097,001
Weighted Avg Term to Maturity	2.81
Weighted Avg Coupon (%)	1.09
Weighted Avg Current Yield (%)	1.17
Weighted Avg Yield to Maturity (%)	3.81
Weighted Avg Duration	2.21

Correlation

Index Return data based on 2 years as of Aug 31, 2022

FTSE Canada Overall Bond Index	0.80
FTSE Canada All Corporate Bond Index	0.78
S&P/TSX Capped Composite Index	0.14
S&P 500 Index CAD	0.35
FTSE Canada All Government Bond Index	0.80

Portfolio Strategy

The BMO Canadian MBS Index ETF has been designed to replicate, to the extent possible, the performance of the FTSE Canada NHA MBS 975 Index, net of expenses. The Fund invests in a variety of mortgage backed securities with a term to maturity greater than one year. Mortgages held within the Index are guaranteed by the Canada Mortgage and Housing Corporation.

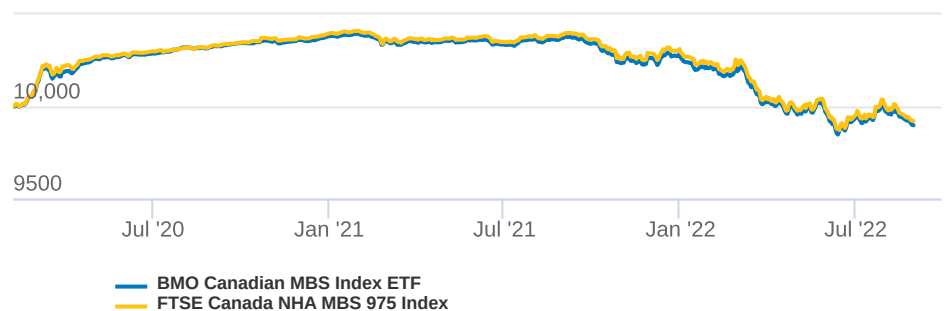
Benchmark Info

The FTSE Canada NHA MBS 975 Index consists of a liquid universe of Canadian issued mortgage backed securities that are insured by Canada Mortgage and Housing Corporation with a minimum issue size of \$200 million and \$100 million outstanding. Each security is weighted by its relative market capitalization and re-balanced monthly. The Index includes securities denominated in Canadian dollars, with a term to maturity greater than one year.

Fund Benefits

- Designed for investors looking for defensive income
- Invested in a diversified portfolio of mortgage backed securities
- Includes bonds with greater than one year to maturity
- Professionally managed by BMO Global Asset Management

Growth of 10,000



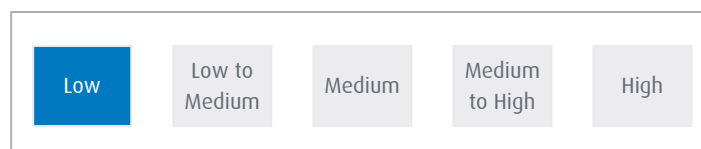
Fund Performance

Annualized Performance

For period ending Aug 31, 2022

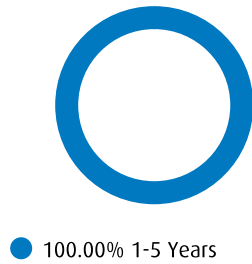
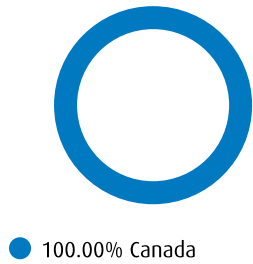
	1Mo	3Mo	6Mo	YTD	1Yr	3Yr	5Yr	10Yr	Since Inception
NAV	-1.20%	-1.01%	-2.84%	-3.77%	-4.56%	-	-	-	-0.40%
Index	-1.18%	-1.01%	-2.93%	-3.80%	-4.53%	-	-	-	-0.31%

Risk Rating

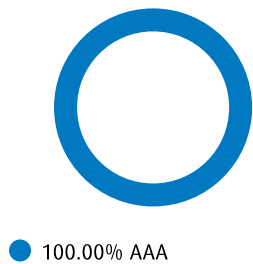


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Geographic Allocation Maturity

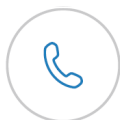


Credit Allocation



Top Holdings

Royal Bank Of Canada 01/08/2025	11.20%
MERRILL LYNCH 01/12/2025	9.61%
Equitable Bank 01/12/2025	7.54%
Scotia Capital 01/09/2026	6.42%
Royal Bank Of Canada 01/04/2026	4.89%
Scotia Capital 01/01/2026	4.15%
#N/A	3.97%
First National 01/09/2023	3.74%
Scotia Capital 01/03/2025	3.06%
Equitable Bank 01/03/2026	3.05%



Call Us
1-800-361-1392



Email Us
bmo.etfs@bmo.com



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¹ Management Expense Ratios (MERs) are the audited MERs as of December 31, 2021. [↗](#)

² Estimate only. Audited MER is unavailable since the ETF has not yet completed a financial year. [↗](#)