

# BMO ESG US Corporate Bond Hedged to CAD Index ETF

## Fund Details

Ticker	ESGF
Base Currency	CAD
Exchange	TSX
Inception Date	Jan 15, 2020
Maximum Annual Management Fee	0.20%
Management Expense Ratio <sup>1</sup>	0.23% <sup>1</sup>
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Quarterly

## Fund Characteristics

Net Assets (Mn)	\$ 21.53
Number of Securities	260
Shares Outstanding	712,001
Weighted Avg Term to Maturity	10.58
Weighted Avg Coupon (%)	2.73
Weighted Avg Current Yield (%)	2.51
Weighted Avg Yield to Maturity (%)	1.80
Weighted Avg Duration	8.24

## Correlation

Index Return data based on - year as of Jun 30, 2021

## Portfolio Strategy

BMO ESG US Corporate Bond Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the Bloomberg Barclays MSCI US Corporate Sustainability SRI Index, net of expenses. Securities held in the Index are a variety of investment grade corporate bonds issued in the U.S. in U.S. dollars, which have a term to maturity greater than one year, and have a higher MSCI ESG rating than their peers.

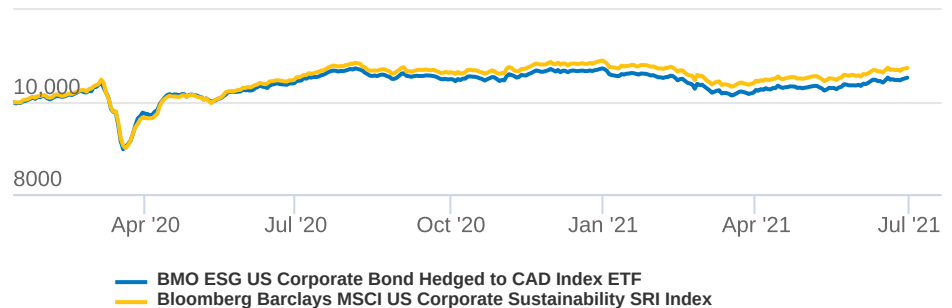
## Benchmark Info

Bloomberg Barclays MSCI US Corporate Sustainability SRI Index screens issuers from the parent index, the Bloomberg Barclays US Corporate Index, based on MSCI ESG ratings. The Index aims to capture the performance of fixed income securities with ESG ratings of BB or above. The index excludes securities of companies that earn a significant portion of revenues from tobacco, adult entertainment, alcohol, gambling, conventional weapons and civilian firearms, any controversial weapons, significant generation of nuclear power as well as companies involved in severe business controversies. Eligible securities must have greater than one year to maturity and greater than \$300 million outstanding. The Index is re-balanced monthly. The U.S. dollar currency exposure is hedged back to Canadian dollars.

## Benefits

- Designed for investors looking for consistent income
- Designed for investors looking to align socially responsible values with their investments using a best-in-class approach
- Invested in a diversified portfolio of U.S. corporate bonds
- Includes bonds with a term to maturity greater than one year
- Currency is hedged back to Canadian dollars
- Professionally managed by BMO Global Asset Management

## Growth of 10,000

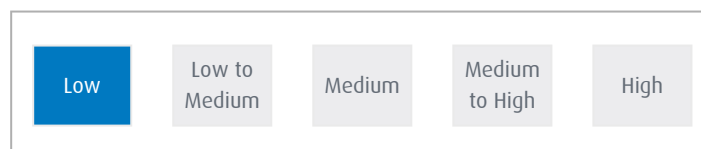


## Fund Performance

Annualized Performance For period ending Jun 30, 2021

	1Mo	3Mo	6Mo	YTD	1Yr	3Yr	5Yr	10Yr	Since Inception
NAV	1.61%	3.19%	-1.89%	-1.89%	1.15%	-	-	-	3.62%
Index	1.47%	3.23%	-1.48%	-1.48%	2.48%	-	-	-	5.04%

## Risk Rating



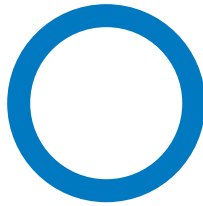
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## Sector Allocation



- 29.21% Banking
- 16.68% Consumer Non Cyclical
- 13.50% Technology
- 7.13% Communications
- 6.82% Consumer Cyclical
- 4.63% Insurance
- 22.03% Others

## Geographic Allocation

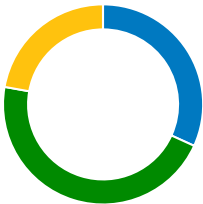


- 100.00% United States

## Top Holdings

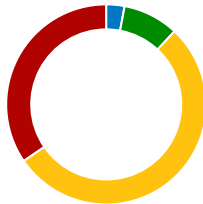
Hsbc Holdings Plc 3.973% 05/22/2030	1.62%
Barclays Plc 3.65% 03/16/2025	1.26%
Sumitomo Mitsui Finl Grp 2.13% 07/08/2030	1.17%
Bank Of America Corp 1.922% 10/24/2031	0.99%
San Diego G & E 1.7% 10/01/2030	0.98%
Goldman Sachs Group Inc 3.272% 09/29/2025	0.93%
Verizon Communications 4% 03/22/2050	0.84%
Walt Disney Company/The 2.75% 09/01/2049	0.83%
Baker Hughes Hldgs Llc 5.125% 09/15/2040	0.75%
Ibm Corp 2.95% 05/15/2050	0.72%

## Maturity



- 31.79% 1-5 Years
- 46.01% 5-10 Years
- 22.19% 10-30 Years

## Credit Allocation



- 2.96% AAA
- 9.00% AA
- 53.49% A
- 34.54% BBB



Call Us  
1-800-361-1392



Email Us  
bmo.etfs@bmo.com



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<sup>1</sup>Estimate only. Audited MER is unavailable since the ETF has not yet completed a financial year. [↗](#)