

## BMO Mid Corporate Bond Index ETF

### Fund Details

Ticker	ZCM
Base Currency	CAD
Exchange	TSX
Inception Date	Jan 19, 2010
Maximum Annual Management Fee	0.30%
Management Expense Ratio <sup>1</sup>	0.34%
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Monthly

### Fund Characteristics

Net Assets (Mn)	\$ 1,425.66
Number of Securities	162
Shares Outstanding	87,514,590
Weighted Avg Term to Maturity	7.20
Weighted Avg Coupon (%)	3.50
Weighted Avg Current Yield (%)	3.40
Weighted Avg Yield to Maturity (%)	3.20
Weighted Avg Duration	6.20

### Correlation

Index Return data based on 10 years as of Sep 29, 2017

FTSE TMX Canada Overall Bond Index	0.82
FTSE Canada Mid Term Overall Bond Index	0.86
Bloomberg Barclays U.S. High Yield Very Liquid Index CAD Hedged	0.36
S&P/TSX Capped Composite Index	0.26
S&P 500 Hedged to Canadian Dollars Index	0.17
MSCI EAFE 100% Hedged to CAD Dollars Index	0.24
MSCI Emerging Markets Index CAD	0.41

### Portfolio Strategy

BMO Mid Corporate Bond Index ETF has been designed to replicate, to the extent possible, the performance of the FTSE TMX Canada Mid Term Corporate Bond Index<sup>TM</sup>, net of expenses. The Fund invests in a variety of debt securities primarily with a term to maturity between five and ten years. Securities held in the Index are generally corporate bonds issued domestically in Canada in Canadian dollars, with an investment grade rating.

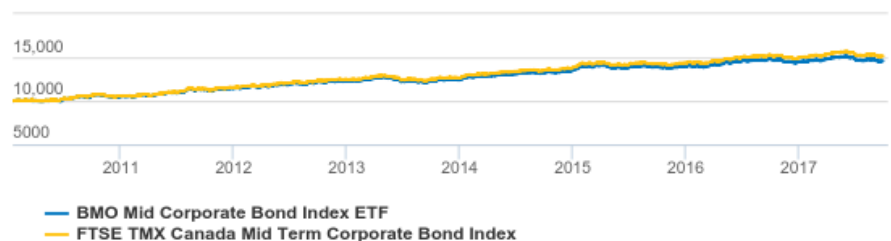
### Benchmark Info

The FTSE TMX Canada Mid Term Corporate Bond Index<sup>TM</sup> consists of semi-annual pay fixed rate corporate bonds denominated in Canadian dollars, with an effective term to maturity between five and ten years, a credit rating of BBB or higher and minimum size requirement of \$100 million per issue. The corporate sector is divided into sub-sectors based on major industry groups: Financial, Communication, Industrial, Energy, Infrastructure, Real Estate and Securitization. Each security in the index is weighted by its relative market capitalization and rebalanced on a daily basis.

### Fund Benefits

- Designed for investors looking for consistent income
- Invested in a diversified portfolio of corporate bonds
- Includes bonds with five to ten years to maturity
- Professionally managed by BMO Global Asset Management

### Growth of 10,000



### Fund Performance

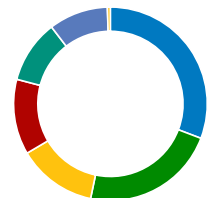
#### Annualized Performance

For period ending Sep 29, 2017

	1Mo	3Mo	6Mo	YTD	1Yr	3Yr	5Yr	Since Inception
NAV	-1.25%	-1.25%	-1.31%	0.74%	-1.39%	3.37%	3.63%	5.05%
Index	-1.18%	-1.11%	-0.97%	1.28%	-0.63%	3.95%	4.17%	5.56%

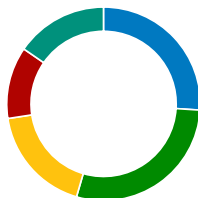
## BMO Mid Corporate Bond Index ETF

### Sector Allocation



- 30.80% Energy
- 22.50% Financials
- 13.20% Real Estate
- 12.60% Communication
- 10.50% Industrial
- 9.90% Infrastructure
- 0.50% Securitization

### Maturity

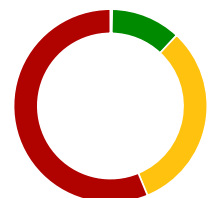


- 26.04% 5-6 Years
- 28.49% 6-7 Years
- 18.06% 7-8 Years
- 12.02% 8-9 Years
- 15.39% 9-10 Years

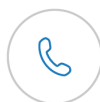
### Top Holdings

	%
Toronto-Dominion Bk 3.226% 07/24/2024	2.87%
Toronto-Dominion Bk 1.909% 07/18/2023	2.06%
TransCanada Trust 4.65% 05/18/2027	1.88%
Bank of Nova Scotia 2.62% 12/02/2026	1.87%
Bell Canada 3.0% 10/03/2022	1.82%
Bell Canada 2.9% 08/12/2026	1.79%
Telus Corp. 3.35% 04/01/2024	1.77%
Husky Energy Inc. 3.55% 03/12/2025	1.76%
Bank of Nova Scotia 2.29% 06/28/2024	1.70%
Royal Bank Of Canada 4.93% 07/16/2025	1.61%

### Credit Allocation



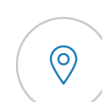
- 0.30% AAA
- 11.70% AA
- 31.80% A
- 56.30% BBB



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<sup>1</sup> Management Expense Ratios (MERs) are the audited MERs as of December 31, 2016.