

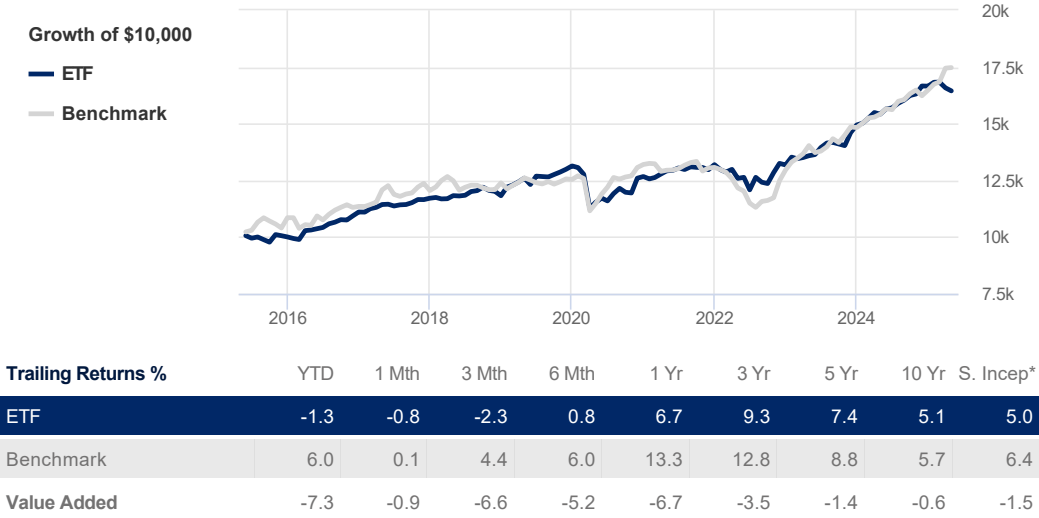
# BMO Floating Rate High Yield ETF (XTSE:ZFH)

Benchmark ICE BofA Global Floating Rate HY Index TR CAD

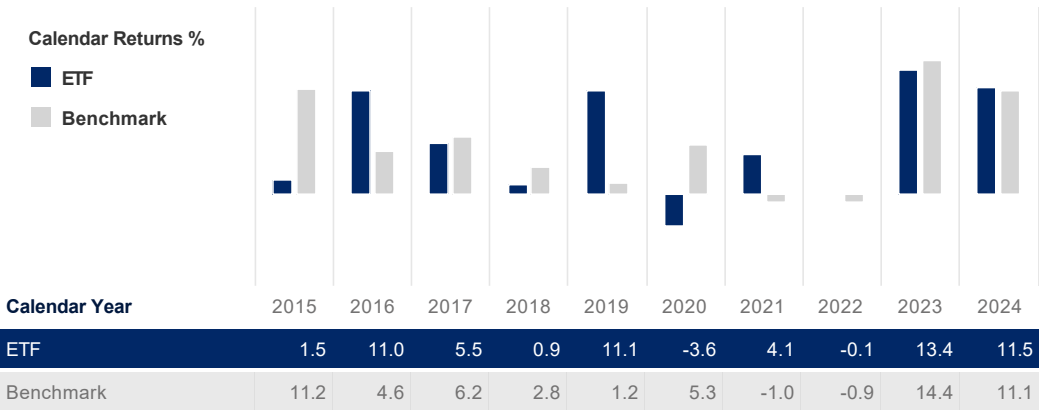
Printed on May 21, 2025

## Performance Analysis

April 30, 2025



\*Simulated performance since inception on February 10, 2014



## Investment Objective

BMO Floating Rate High Yield ETF provides exposure to high yield credit with minimal duration risks. The Fund invests in CAD T-Bills targeting an average weighted maturity of 90 days to minimize interest rate risk.

## Statistics

April 30, 2025

	ETF	Benchmark
Annualized Standard Dev	3.6%	4.6%
Fixed Income	ETF	Benchmark
YTM	2.7%	-
Credit Quality	-	-
Average Maturity	-	-

## Risk Rating

April 30, 2025

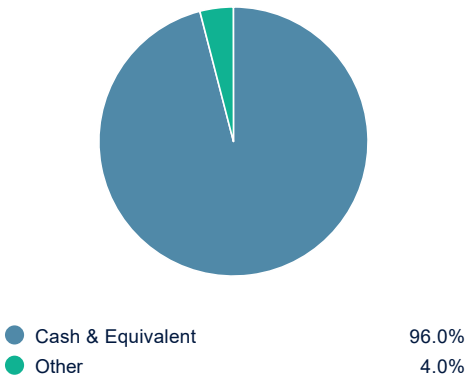
Low	Low to Medium	Medium	Medium to High	High
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The chart above shows the volatility level of the ETF (based on standard deviation of the ETF's total returns since inception).

## Portfolio Allocations

April 30, 2025

### Asset Allocations



### Sector Allocations

Defensive	96.0%
Cash & Equivalent	96.0%
Other	4.0%
Other	4.0%

### Top Holdings

Top Holdings	% Assets
Canada Government 18-Jun-2025	45.57%
Canada Government 04-Jun-2025	38.65%
S2679215 CDS USD R F 5.00000 590420516 CCPCDX	25.44%
S2679211 CDS USD R F 5.00000 590420482 CCPCDX	23.58%
S2679216 CDS USD R F 5.00000 590420528 CCPCDX	23.42%
S2679210 CDS USD R F 5.00000 590420474 CCPCDX	23.02%
Canada Government 24-Sep-2025	12.04%
CANADIAN DOLLAR	0.02%
US DOLLAR	-0.29%
S2679210 CDS USD P V 03MEVENT 590420473 CCPCDX	-22.05%
Total percentage of top 10 holdings	169.40%
Total number of holdings	13