

BMO Real Return Bond Index ETF

Fund Details

Ticker	ZRR
Base Currency	CAD
Exchange	TSX
Inception Date	May 19, 2010
Maximum Annual Management Fee	0.25%
Management Expense Ratio ¹	0.28%
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Monthly

Fund Characteristics

Net Assets (Mn)	\$ 67.06
Number of Securities	7
Shares Outstanding	3,650,000
Weighted Avg Term to Maturity	19.20
Weighted Avg Coupon (%)	3.00
Weighted Avg Current Yield (%)	1.90
Weighted Avg Yield to Maturity (%)	0.10
Weighted Avg Duration	16.10

Correlation

Index Return data based on 10 years as of Jun 30, 2016

FTSE TMX Canada Overall Bond Index	0.72
DEX Real Return Bond Index	0.98
Barclays Capital U.S. High Yield Very Liquid Index CAD Hedged	0.34
S&P/TSX Capped Composite Index	0.29
S&P 500 Hedged to Canadian Dollars Index	0.18
MSCI EAFE 100% Hedged to CAD Dollars Index	0.19
MSCI Emerging Markets Index CAD	0.39

Portfolio Strategy

The BMO Real Return Bond Index ETF has been designed to replicate, to the extent possible, the performance of the FTSE TMX Canada Real Return Non-Agency Bond IndexTM, net of expenses. The Fund invests in a semi-annual pay real return bonds denominated in Canadian dollars with a term to maturity greater than one year. Securities held in the Index are generally issued or guaranteed by the Government of Canada.

Benchmark Info

The FTSE TMX Canada Real Return Non-Agency Bond IndexTM consists of semi-annual pay real return bonds denominated in Canadian dollars, with an effective term to maturity greater than one year. The Index consists of bonds issued by the Government of Canada (excluding both agency/crown corporations and supranational entities). Each Constituent Security in the FTSE TMX Canada Real Return Non-Agency Bond IndexTM is weighted by its relative market capitalization and is rebalanced on a daily basis.

Fund Benefits

- Designed for investors looking for inflation protected income
- Invested in a diversified portfolio of real return federal bonds
- Includes bonds with greater than one year to maturity
- Professionally managed by BMO Global Asset Management

Growth of 10,000



Fund Performance

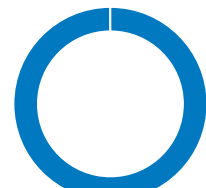
Cumulative Performance

For period ending Jun 30, 2016

	1Mo	3Mo	6Mo	YTD	1Yr	Since Inception
NAV	1.91%	3.69%	5.91%	5.91%	5.01%	5.49%
Index	1.90%	3.73%	5.98%	5.98%	5.27%	5.75%

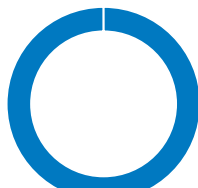
BMO Real Return Bond Index ETF

Sector Allocation



● 100.00% Federal

Geographic Allocation



● 100.00% Canada

Top Holdings

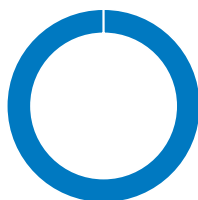
	%
CANADIAN GOVERNMENT RRB 1.50000% 12/01/2044	17.25%
CANADIAN GOVERNMENT RRB 2.00000% 12/01/2041	15.62%
CANADIAN GOVERNMENT RRB 4.00000% 12/01/2031	15.48%
CANADIAN GOVERNMENT RRB 3.00000% 12/01/2036	14.90%
CANADIAN GOVERNMENT RRB 1.25000% 12/01/2047	13.17%
CANADIAN GOVERNMENT RRB 4.25000% 12/01/2026	12.84%
CANADIAN GOVERNMENT RRB 4.25000% 12/01/2021	10.74%

Maturity

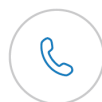


- 13.10% 1-10 Years
- 14.80% 10-15 Years
- 17.10% 15-20 Years
- 14.70% 20-25 Years
- 29.40% 25-30 Years
- 10.80% 30+ Years

Credit Allocation



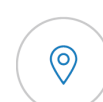
● 100.00% AAA



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¹ Management Expense Ratios (MERs) are the audited MERs as of December 31, 2015.