

BMO Short-Term US IG Corporate Bond Hedged to CAD Index ETF

Fund Details

Ticker	ZSU
Base Currency	CAD
Exchange	TSX
Inception Date	Feb 10, 2014
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)	\$ 122.21
Number of Securities	222
Shares Outstanding	8,122,682
Weighted Avg Term to Maturity	2.80
Weighted Avg Coupon (%)	2.30
Weighted Avg Current Yield (%)	2.30
Weighted Avg Yield to Maturity (%)	1.60
Weighted Avg Duration	2.70

Correlation

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

FTSE TMX Canada Overall Bond Index	0.41
S&P/TSX Capped Composite Index	0.47
S&P 500 Hedged to Canadian Dollars Index	0.36
S&P 500 Index CAD	0.17
MSCI EAFE 100% Hedged to CAD Dollars Index	0.41
MSCI Emerging Markets Index CAD	0.52

Portfolio Strategy

BMO Short-Term US IG Corporate Bond Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the Barclays U.S. Investment Grade 1-5 Year Corporate Bond CAD Hedged Index, net of expenses. The U.S. dollar currency exposure is hedged back to Canadian dollars.

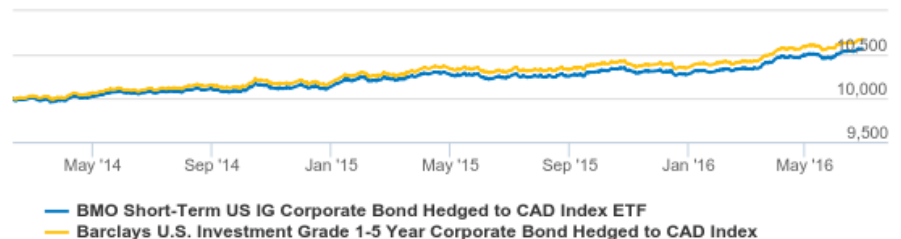
Benchmark Info

Barclays U.S. Investment Grade 1-5 Year Corporate Bond Hedged to CAD Index consists of United States dollar-denominated, investment grade, fixed rate, taxable corporate bonds between 1-5 years until maturity. In addition, each issue has a US\$750 million minimum amount outstanding and includes the three largest issues from each issuer. Each security in the Index is weighted by its relative market capitalization and rebalanced on a monthly basis. The U.S. dollar currency exposure is hedged back to Canadian dollars.

Fund Benefits

- Designed for investors looking for defensive income
- Invested in a diversified portfolio of U.S. corporate bonds
- Includes bonds with one to five years to maturity
- Currency is hedged back to Canadian dollars
- Professionally managed by BMO Global Asset Management

Growth of 10,000



Fund Performance

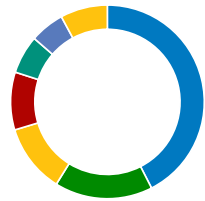
Cumulative Performance

For period ending Jun 30, 2016

	1Mo	3Mo	6Mo	YTD	1Yr	Since Inception
NAV	0.88%	1.02%	2.81%	2.81%	3.18%	2.35%
Index	0.92%	1.22%	3.12%	3.12%	3.53%	2.79%

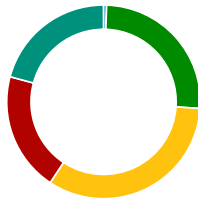
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Sector Allocation



- 42.43% Banking
- 16.36% Consumer Non Cyclical
- 11.46% Technology
- 9.64% Consumer Cyclical
- 6.39% Communications
- 5.74% Energy
- 7.87% Others

Maturity

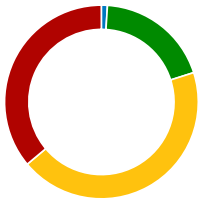


- 0.50% Less Than 1 Year
- 25.60% 1-2 Years
- 33.20% 2-3 Years
- 19.90% 3-4 Years
- 20.80% 4-5 Years

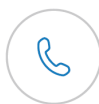
Top Holdings

	%
GE CAPITAL INTL FUNDING 2.34200% 11/15/2020	1.48%
WELLS FARGO & COMPANY 2.60000% 07/22/2020	1.44%
CVS HEALTH CORP 2.80000% 07/20/2020	1.35%
ABBVIE INC 1.80000% 05/14/2018	1.34%
CREDIT SUISSE NEW YORK 2.30000% 05/28/2019	1.29%
HSBC Holdngs PLC (GBP) 3.40000% 03/08/2021	1.22%
BB&T CORPORATION 2.45000% 01/15/2020	1.21%
JPMorgan Chase & Co 2.25000% 01/23/2020	1.20%
VERIZON COMMUNICATIONS 3.65000% 09/14/2018	1.19%
SHELL INTERNATIONAL FIN 1.90000% 08/10/2018	1.14%

Credit Allocation



- 1.00% AAA
- 19.10% AA
- 43.80% A
- 36.10% BBB



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