

# BMO Dow Jones Industrial Average Hedged to CAD Index ETF

## Fund Details

Ticker	ZDJ
Base Currency	CAD
Exchange	TSX
Inception Date	May 29, 2009
Maximum Annual Management Fee	0.23%
Management Expense Ratio <sup>1</sup>	0.26%
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Quarterly

## Fund Characteristics

Net Assets (Mn)	\$ 109.94
Number of Securities	30
Shares Outstanding	3,582,951
Market Cap (\$Bn)	6,629.06
Price/Earnings Ratio	19.9
Price/Book Ratio	3.7
Annualized Distribution Yield (%)	2
Beta <sup>2</sup>	0.95

## Correlation

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

FTSE TMX Canada Overall Bond Index	-0.08
S&P/TSX Large Cap Index	0.71
S&P 500 Index USD	0.98
MSCI EAFE 100% Hedged to CAD Dollars Index	0.86
MSCI Emerging Markets Index CAD	0.66

## Portfolio Strategy

The BMO Dow Jones Industrial Average Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the Dow Jones Industrial Average (CAD hedged), net of expenses. The Fund invests in and holds the Constituent Securities of the Index in the same proportion as they are reflected in the Index. The U.S. dollar currency exposure is hedged back to the Canadian dollar.

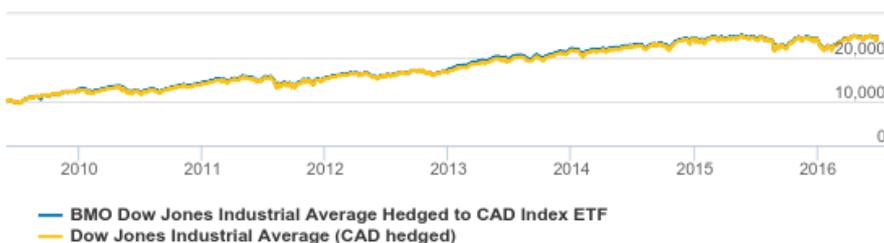
## Benchmark Info

The Dow Jones Industrial Average (CAD hedged) (the "DJIASM") was first published in 1896. Initially comprised of 12 companies, the DJIA has evolved into the most recognizable stock indicator in the world, and the only index composed of companies that have sustained earnings performance over a significant period of time. In its second century, the DJIA is the oldest continuous barometer of the U.S. stock market, and the most widely quoted indicator of U.S. stock market activity. The 30 stocks now comprising the DJIA are all leaders in their respective industries. The DJIA is a price-weighted stock index, meaning that the component stocks of the DJIA are accorded relative importance based on their prices. The U.S. dollar currency exposure is hedged back to the Canadian dollar.

## Fund Benefits

- Provides convenient and efficient equity exposure to the most widely quoted indicator of U.S. equities
- Diversifies exposure to U.S. mega-capitalization securities
- Currency exposure hedged back to the Canadian dollar
- The only ETF tracking the Dow Jones Industrial Average in Canada
- The underlying securities of ZDJ have large daily trade volumes which represents the ETFs true liquidity

## Growth of 10,000



## Fund Performance

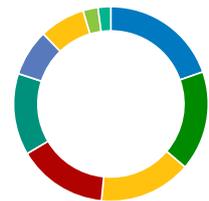
### Cumulative Performance

For period ending Jun 30, 2016

	1Mo	3Mo	6Mo	YTD	1Yr	Since Inception
NAV	0.89%	1.86%	3.43%	3.43%	2.98%	12.89%
Index	0.95%	2.07%	3.79%	3.79%	3.62%	13.74%

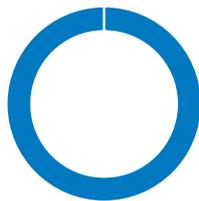
## BMO Dow Jones Industrial Average Hedged to CAD Index ETF

### Sector Allocation



- 19.66% Industrials
- 16.58% Information Technology
- 15.32% Consumer Discretionary
- 14.92% Financials
- 13.57% Health Care
- 7.75% Consumer Staples
- 7.58% Energy
- 2.48% Materials
- 2.13% Telecommunication

### Geographic Allocation



- 100.00% Canada

### Top Holdings

	%
3M Co	6.69%
Intl Business Machines Corp	5.80%
Goldman Sachs Group Inc	5.67%
Unitedhealth Group Inc	5.39%
Boeing Co/The	4.96%
Home Depot Inc	4.88%
Johnson & Johnson	4.63%
McDonald's Corp	4.60%
Travelers Cos Inc/The	4.55%
Chevron Corp	4.00%



Call Us  
1-800-361-1392



Email Us  
bmo.etfs@bmo.com



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

<sup>2</sup> Beta is a measure of how a BMO ETF responds to moves in the broader market in which it invests. A beta of greater than 1.00 suggests that the ETF is more volatile than the market, while a beta of less than 1.00 suggests that the ETF is less volatile than the market. Beta may change over time and historical beta is not indicative of future beta. The indicated beta is generally based on historical rolling two-year returns. Where a BMO ETF does not have two years of performance history, the beta may be calculated as long as at least six months of performance history is available.