

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

Fund Details

Ticker	ZMU
Base Currency	CAD
Exchange	TSX
Inception Date	Mar 20, 2013
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)	\$ 766.33
Number of Securities	413
Shares Outstanding	49,788,359
Weighted Avg Term to Maturity	7.50
Weighted Avg Coupon (%)	3.70
Weighted Avg Current Yield (%)	3.50
Weighted Avg Yield to Maturity (%)	2.80
Weighted Avg Duration	6.50

Correlation

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

FTSE TMX Canada Overall Bond Index	0.55
S&P/TSX Capped Composite Index	0.50
S&P 500 Hedged to Canadian Dollars Index	0.44
S&P 500 Index CAD	0.23
MSCI EAFE 100% Hedged to CAD Dollars Index	0.46
MSCI Emerging Markets Index CAD	0.55

Portfolio Strategy

The BMO Mid-Term US IG Corporate Bond Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the Barclay's U.S. Investment Grade 5-10 Year Corporate Bond CAD Hedged Index, net of expenses. The U.S. dollar currency exposure is hedged back to Canadian dollars.

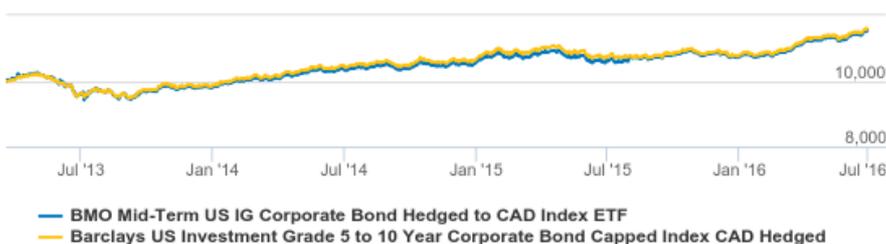
Benchmark Info

The Barclay's U.S. Investment Grade 5-10 Year Corporate Bond Hedged to CAD Index consists of United States dollar-denominated, investment grade, fixed rate, taxable corporate bonds between 5-10 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 Barclay's U.S. Investment Grade 5-10 Year Corporate Bond Index CAD Hedged 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 consistent income
- Invested in a diversified portfolio of U.S. corporate bonds
- Includes bonds with five to ten 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	2.24%	3.08%	7.36%	7.36%	8.73%	4.45%
Index	2.11%	3.10%	7.42%	7.42%	7.87%	6.02%

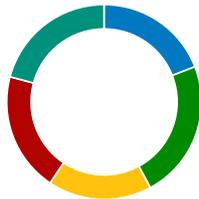
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Sector Allocation



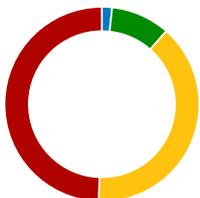
- 21.88% Consumer Non Cyclical
- 20.08% Banking
- 11.72% Energy
- 9.86% Technology
- 9.49% Communications
- 8.77% Consumer Cyclical
- 18.19% Others

Maturity



- 19.10% 6-7 Years
- 23.00% 7-8 Years
- 17.20% 8-9 Years
- 19.80% 9-10 Years
- 20.80% More Than 10 Years

Credit Allocation



- 1.69% AAA
- 9.80% AA
- 39.05% A
- 49.45% BBB



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1-800-361-1392



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bmo.etfs@bmo.com



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