

## BMO NASDAQ 100 Equity Hedged to CAD Index ETF

### Fund Details

Ticker	ZQQ
Base Currency	CAD
Exchange	TSX
Inception Date	Jan 19, 2010
Maximum Annual Management Fee	0.35%
Management Expense Ratio <sup>1</sup>	0.39%
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Annually

### Fund Characteristics

Net Assets (Mn)	\$ 208.49
Number of Securities	105
Shares Outstanding	6,128,561
Market Cap (\$Bn)	9,029.56
Price/Earnings Ratio	26.9
Price/Book Ratio	4
Annualized Distribution Yield (%)	0.8
Beta <sup>2</sup>	1.05

### Correlation

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

FTSE TMX Canada Overall Bond Index	-0.05
S&P/TSX Capped Composite Index	0.76
S&P 500 Hedged to Canadian Dollars Index	0.91
MSCI EAFE 100% Hedged to CAD Dollars Index	0.87
MSCI Emerging Markets Index CAD	0.73

### Portfolio Strategy

BMO Nasdaq 100 Equity Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of a NASDAQ listed companies index, 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.

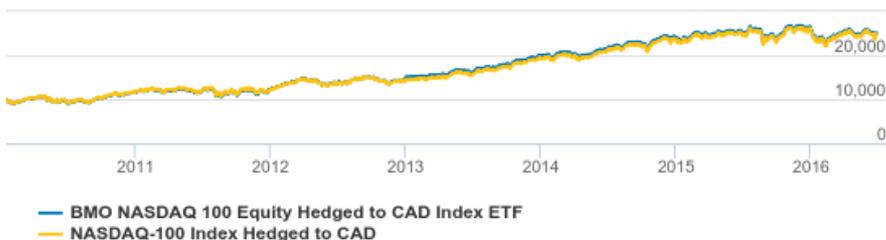
### Benchmark Info

The NASDAQ-100 Index Hedged to CAD is a modified market capitalization weighted index that tracks 100 of the largest non-financial securities listed on the NASDAQ Stock Market based on market capitalization. To be included in the Index as a Constituent Security, an issue generally must be: (i) an eligible security type including common stocks, ordinary shares, ADRS, shares of beneficial interest or limited partnerships interests and tracking stocks; and (ii) the security of a company that is exclusively listed on the NASDAQ Global Select Market and the securities must have average daily trading volume of at least 200,000 shares. The U.S. dollar currency exposure is hedged back to the Canadian dollar.

### Fund Benefits

- Provides convenient and efficient exposure to the largest non-financial equities listed on the NASDAQ stock market
- Concentrated in Information Technology, Consumer and Health Care sectors
- Currency exposure hedged back to the Canadian dollar
- The underlying securities of ZQQ have large daily trade volumes which represents the ETFs true liquidity

### Growth of 10,000



### Fund Performance

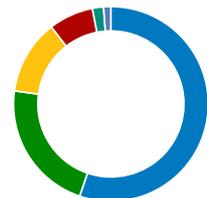
#### Cumulative Performance

For period ending Jun 30, 2016

	1Mo	3Mo	6Mo	YTD	1Yr	Since Inception
NAV	-2.35%	-1.01%	-3.52%	-3.52%	1.03%	14.44%
Index	-2.28%	-0.85%	-3.28%	-3.28%	1.38%	15.20%

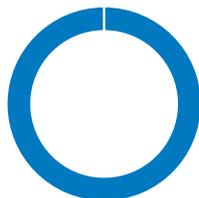
## BMO NASDAQ 100 Equity Hedged to CAD Index ETF

### Sector Allocation



- 55.20% Information Technology
- 21.95% Consumer Discretionary
- 12.38% Health Care
- 7.42% Consumer Staples
- 1.85% Industrials
- 1.20% Telecommunication

### Geographic Allocation



- 100.00% United States

### Top Holdings

	%
Apple Inc	10.24%
Microsoft Corp	7.86%
Amazon.Com Inc	6.60%
Facebook Inc-A	5.17%
Alphabet Inc-CI C	4.65%
Alphabet Inc-CI A	4.04%
Comcast Corp-Class A	3.08%
Intel Corp	3.03%
Cisco Systems Inc	2.82%
Amgen Inc	2.23%



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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.