

BMO Short-Term US TIPS Index ETF (Hedged Units)

Fund Details

| | |
|---------------------------------------|------------------------|
| Ticker | ZTIP.F |
| Base Currency | CAD |
| Exchange | Toronto Stock Exchange |
| Inception Date | Jan 20, 2021 |
| Maximum Annual Management Fee | 0.15% |
| Management Expense Ratio ¹ | 0.17% ² |
| RSP Eligible | Yes |
| DRIP Eligible | Yes |
| Distribution Frequency | Quarterly |

Fund Characteristics

| | |
|------------------------------------|-----------|
| Net Assets (Mn) | \$ 277.42 |
| Number of Securities | 0 |
| Shares Outstanding | 9,134,001 |
| Weighted Avg Term to Maturity | 2.64 |
| Weighted Avg Coupon (%) | 0.46 |
| Weighted Avg Current Yield (%) | 0.38 |
| Weighted Avg Yield to Maturity (%) | 3.38 |
| Weighted Avg Duration | 2.61 |

Correlation

Index Return data based on - year as of Aug 31, 2022

Portfolio Strategy

BMO Short Term US TIPS Index ETF has been designed to replicate, to the extent possible, the performance of the Bloomberg Barclays U.S. Government Inflation-Linked 0-5 Year Bond Index, net of expenses. The Fund invests in U.S. Treasury Inflation Protected Securities (TIPS) with a term to maturity of less than 5 years. Securities held in the Index are generally issued or guaranteed by the U.S. Treasury. The U.S. dollar currency exposure of the ETF is hedged back to the Canadian dollar.

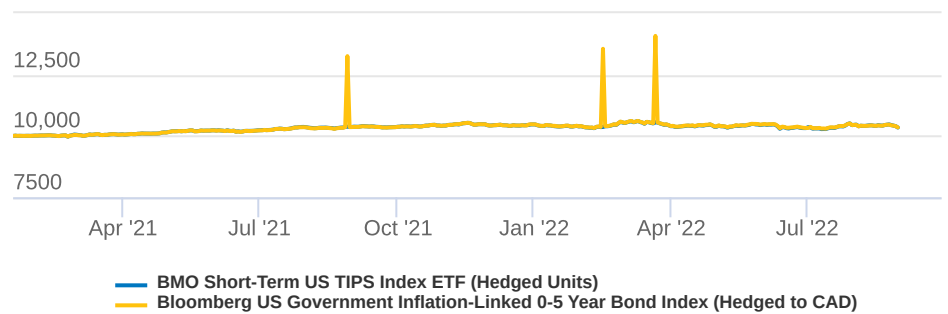
Benchmark Info

The Bloomberg U.S. Government Inflation-Linked 0-5 Year Bond Index consists of bonds issued by the U.S. Treasury which have maturities between zero and five years, greater than U.S. \$500 million outstanding, and principal and interest must be inflation-linked and denominated in USD. Each security in the index is weighted by relative market capitalization and rebalanced monthly.

Fund Benefits

- Designed for investors looking for inflation protected income
- Invested in a diversified portfolio of U.S. Treasury Inflation Protected Securities
- Includes bonds with less than five years to maturity
- Currency is hedged back to Canadian dollars
- Professionally managed by BMO Global Asset Management

Growth of 10,000



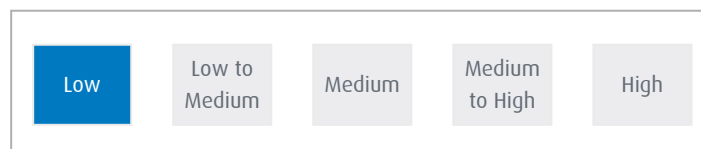
Fund Performance

Annualized Performance

For period ending Aug 31, 2022

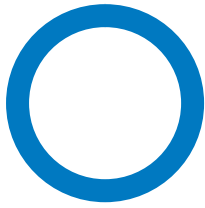
| | 1Mo | 3Mo | 6Mo | YTD | 1Yr | 3Yr | 5Yr | 10Yr | Since Inception |
|-------|--------|--------|--------|--------|--------|-----|-----|------|-----------------|
| NAV | -1.62% | -1.17% | -1.61% | -1.21% | -0.22% | - | - | - | 2.11% |
| Index | -1.57% | -1.30% | -1.65% | -1.20% | -0.12% | - | - | - | 2.14% |

Risk Rating



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Geographic Allocation Maturity

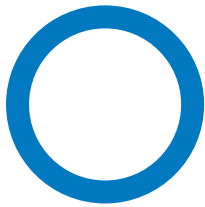


100.00% United States



- 15.50% 0-1 Years
- 17.60% 1-2 Years
- 18.50% 2-3 Years
- 25.10% 3-4 Years
- 23.30% 4-5 Years

Credit Allocation



100.00% AAA

Top Holdings

| | |
|-----------------------------------|-------|
| Tsy Infl Ix N/B 0.125% 01/15/2023 | 6.36% |
| Tsy Infl Ix N/B 0.375% 07/15/2023 | 6.21% |
| Tsy Infl Ix N/B 0.125% 04/15/2027 | 6.18% |
| Tsy Infl Ix N/B 0.125% 10/15/2026 | 5.91% |
| Tsy Infl Ix N/B 0.625% 01/15/2024 | 5.90% |
| Tsy Infl Ix N/B 0.625% 04/15/2023 | 5.89% |
| Tsy Infl Ix N/B 0.375% 07/15/2025 | 5.48% |
| Tsy Infl Ix N/B 0.125% 07/15/2024 | 5.44% |
| Tsy Infl Ix N/B 0.125% 10/15/2024 | 5.29% |
| Tsy Infl Ix N/B 0.125% 10/15/2025 | 5.25% |



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¹ Management Expense Ratios (MERs) are the audited MERs as of December 31, 2021. [↗](#)

² Estimate only. Audited MER is unavailable since the ETF has not yet completed a financial year. [↗](#)