ZTS DATA AS OF AUG 31, 2023

BMO Global Asset Management

BMO Short-Term US Treasury Bond Index ETF

Fund Details

Ticker	ZTS
Base Currency	CAD
Exchange	NEO
Inception Date	Feb 28, 2017
Maximum Annual Management Fee	0.20%
Management Expense Ratio[1]	0.23%
RSP Eligible	Yes
DRIP Eligible	Yes
Distribution Frequency	Quarterly

Fund Characteristics

Net Assets (Mn)	$ 24.97
Number of Securities	139
Shares Outstanding	521,000
Weighted Avg Term to Maturity	2.84
Weighted Avg Coupon (%)	1.98
Weighted Avg Current Yield (%)	2.13
Weighted Avg Yield to Maturity (%)	4.69
Weighted Avg Duration	2.67

Correlation

Index Return data based on 6 years as of Aug 31, 2023

S&P 500 Index	-0.67
Bloomberg U.S. Treasury 1 - 5 Year Bond Index	0.34
MSCI EAFE Index	-0.71
FTSE Canada Overall Bond Index	0.11
MSCI World Index	-0.70
S&P/TSX Capped Composite Index	-0.63

Portfolio Strategy

The BMO Short-Term US Treasury Bond Index ETF has been designed to replicate, to the extent possible, the performance of the Bloomberg U.S. Treasury 1 – 5 Year Bond Index, net of expenses. The Fund invests in a variety of U.S. Treasuries primarily with a term to maturity between one and five years.

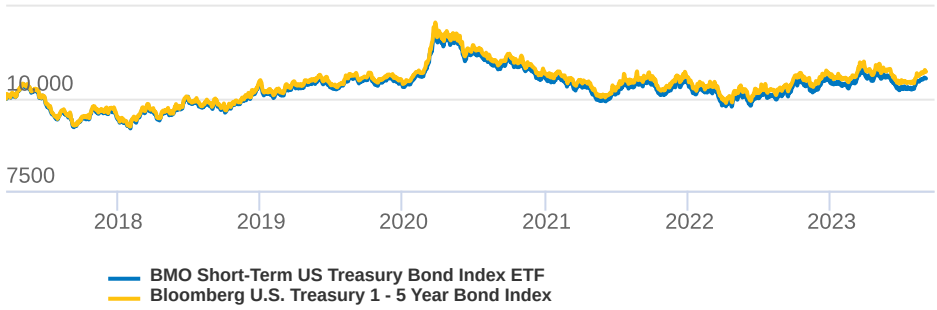
Benchmark Info

The Bloomberg U.S. Treasury 1 - 5 Year Bond Index consists of U.S. Treasury bonds with an effective term to maturity between one and five years and greater than $300 million shares outstanding. Each security in the index is weighted by its relative market capitalization and re-balanced on a monthly basis.

Fund Benefits

- Designed for investors looking for a cash management tool
- Invested in a diversified portfolio of U.S. Treasury bonds
- Includes bonds with one to five years to maturity
- Professionally managed by BMO Global Asset Management

Growth of 10,000



Fund Performance

Annualized Performance

For period ending Aug 31, 2023

	1Mo	3Mo	6Mo	YTD	1Yr	3Yr	5Yr	10Yr	Since Inception
NAV	2.74%	-0.72%	0.62%	1.27%	3.45%	-0.77%	1.40%	-	0.77%
Index	3.06%	-0.70%	1.04%	1.36%	4.07%	-0.51%	1.66%	-	1.09%

Risk Rating

Low	**Low to Medium**	Medium	Medium to High	High

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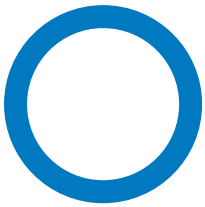
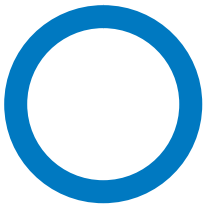
Sector Allocation



- 100.00% Federal

Geographic Allocation



- 100.00% United States

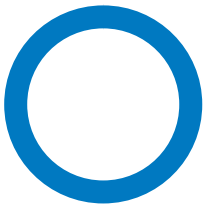
Top Holdings

Us Treasury N/B 1.5% 01/31/2027	1.29%
Us Treasury N/B 0.75% 05/31/2026	1.17%
Us Treasury N/B 2.375% 08/15/2024	1.15%
Us Treasury N/B 2.25% 11/15/2025	1.13%
Us Treasury N/B 0.375% 11/30/2025	1.08%
Us Treasury N/B 1% 12/15/2024	1.08%
Us Treasury N/B 0.75% 08/31/2026	1.07%
Us Treasury N/B 0.625% 10/15/2024	1.05%
Us Treasury N/B 0.5% 02/28/2026	1.05%
Us Treasury N/B 1.25% 04/30/2028	1.04%

Maturity

- 33.02% 1-2 Years
- 27.49% 2-3 Years
- 18.22% 3-4 Years
- 21.26% 4-5 Years

Credit Allocation



- 100.00% AAA

Call Us
1-800-361-1392

Email Us
bmo.etfs@bmo.com

Visit Us
www.bmo.com/etfs

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