

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

Fund Details

Ticker	ZSU
Base Currency	CAD
Exchange	TSX
Inception Date	Feb 10, 2014
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)	\$ 162.50
Number of Securities	411
Shares Outstanding	10,959,980
Weighted Avg Term to Maturity	2.80
Weighted Avg Coupon (%)	3.10
Weighted Avg Current Yield (%)	3.00
Weighted Avg Yield to Maturity (%)	1.70
Weighted Avg Duration	2.50

Correlation

Index Return data based on 6 years as of Feb 28, 2020

FTSE Canada Overall Bond Index	0.58
MSCI EAFE 100% Hedged to CAD Dollars Index	0.03
MSCI World Hedged 100% to CAD Net Total Return Index	0.02
S&P/TSX Capped Composite Index	0.15
S&P 500 Hedged to Canadian Dollars Index	0.00

Portfolio Strategy

BMO Short-Term US IG Corporate Bond Hedged to CAD Index ETF has been designed to replicate, to the extent possible, the performance of the Bloomberg Barclays U.S. Investment Grade 1-5 Year Corporate Bond CAD Hedged Index, net of expenses. The U.S. dollar currency exposure is hedged back to Canadian dollars.

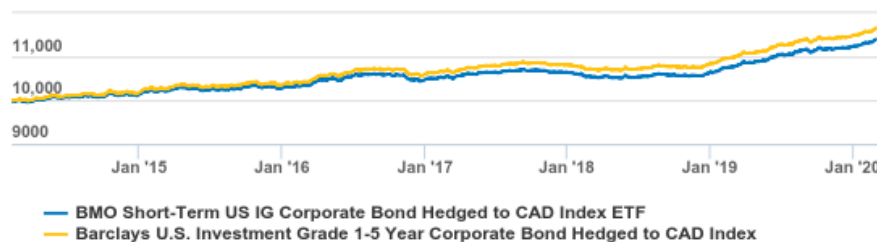
Benchmark Info

The Bloomberg Barclays U.S. Investment Grade 1-5 Year Corporate Bond Hedged to CAD Index consists of United States dollar-denominated, investment grade, fixed rate, taxable corporate bonds between 1-5 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 Index 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 defensive income
- Invested in a diversified portfolio of U.S. corporate bonds
- Includes bonds with one to five years to maturity
- Currency is hedged back to Canadian dollars
- Professionally managed by BMO Global Asset Management

Growth of 10,000



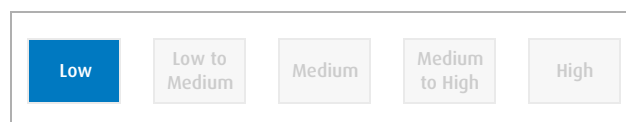
Fund Performance

Annualized Performance

For period ending Feb 28, 2020

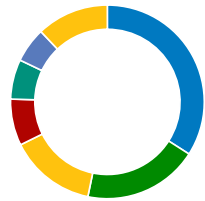
	1Mo	3Mo	6Mo	YTD	1Yr	3Yr	5Yr	Since Inception
NAV	0.65%	1.83%	2.13%	1.54%	5.85%	2.61%	2.18%	2.19%
Index	0.71%	1.93%	2.36%	1.55%	6.16%	2.93%	2.54%	2.57%

Risk Rating



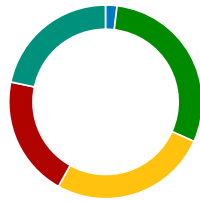
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Sector Allocation



- 34.06% Banking
- 19.19% Consumer Non Cyclical
- 14.46% Technology
- 7.77% Consumer Cyclical
- 6.64% Energy
- 5.84% Communications
- 12.05% Others

Maturity

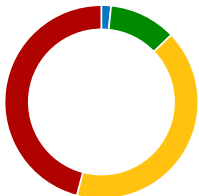


- 1.90% Less Than 1 Year
- 29.80% 1-2 Years
- 26.40% 2-3 Years
- 20.20% 3-4 Years
- 21.70% 4-5 Years

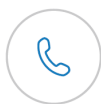
Top Holdings

	%
CVS Health Corp 3.70000% 03/09/2023	1.08%
Bank of America Corp 3.00400% 12/20/2023	1.04%
Dell Int Llc / Emc Corp 4.42000% 06/15/2021	0.74%
Dell Int Llc / Emc Corp 5.45000% 06/15/2023	0.70%
Abbvie Inc 2.60000% 11/21/2024	0.65%
Deutsche Bank Ny 4.25000% 10/14/2021	0.61%
Broadcom Crp / Caymn Fi 3.00000% 01/15/2022	0.60%
Shire Acq Inv Ireland Da 2.40000% 09/23/2021	0.59%
Bristol-Myers Squibb Co 2.90000% 07/26/2024	0.58%
Morgan Stanley 2.75000% 05/19/2022	0.57%

Credit Allocation



- 1.60% AAA
- 11.22% AA
- 41.28% A
- 45.89% BBB



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¹ Management Expense Ratios (MERs) are the audited MERs as of December 31, 2018.