

BMO ETFs 2019 Tax Parameters

BMO ETF	NAV (12/31/19)	Total Distribution Per Unit	Interest Income	Canadian Dividend		Foreign Non-Business Income	Foreign Taxes	Return of Capital (ROC) ¹	Capital Gains	
				Ineligible	Eligible					
FIXED INCOME										
Broad Market										
ZAG	BMO Aggregate Bond Index ETF	15.82035	0.480	0.413724	-	-	0.000984	-	0.065292	-
ZDB	BMO Discount Bond Index ETF	16.32338	0.530	0.323304	-	-	-	-	0.028644	0.178052
ZSB	BMO Short-Term Bond Index ETF	49.88312	1.200	1.057700	-	-	0.018348	-	0.072172	0.051780
ZST	BMO Ultra Short-Term Bond ETF	50.81739	1.445	1.261076	-	-	-	-	0.183924	-
ZST.L	BMO Ultra Short-Term Bond ETF (Accumulating Units)	52.82938	1.060	1.060000	-	-	-	-	-	-
ZUS.U	BMO Ultra Short-Term US Bond ETF (USD Units)	49.59246	1.425	-	-	-	1.146654	-	0.278346	-
ZUS.V	BMO Ultra Short-Term US Bond ETF (US Dollar Accumulating Units)	51.03230	1.220	0.361857	-	-	0.858143	-	-	-
Active Fixed Income										
ZCPB	BMO Core Plus Bond Fund	31.17927	0.800	0.491480	-	0.000004	-	-	0.303960	0.004556
ZMSB	BMO Global Multi-Sector Bond Fund	31.18106	1.000	-	-	-	0.596600	(0.000344)	0.403744	-
ZGSB	BMO Global Strategic Bond Fund	31.50404	1.810	-	-	-	1.730070	(0.000327)	-	0.080257
Government Sector										
ZGB	BMO Government Bond Index ETF	51.75878	1.250	0.966117	-	-	-	-	0.069718	0.214165
ZFS	BMO Short Federal Bond Index ETF	14.18375	0.264	0.232092	-	-	-	-	0.031908	-
ZFS.L	BMO Short Federal Bond Index ETF (Accumulating)	20.55020	0.280	0.280000	-	-	-	-	-	-
ZFM	BMO Mid Federal Bond Index ETF	16.27995	0.348	0.324570	-	-	-	-	0.023430	-
ZFL	BMO Long Federal Bond Index ETF	18.26615	0.540	0.437820	-	-	-	-	0.058764	0.043416
ZRR	BMO Real Return Bond Index ETF	17.75873	0.670	0.573352	-	-	-	-	0.096648	-
ZPS	BMO Short Provincial Bond Index ETF	13.19128	0.432	0.387720	-	-	-	-	0.044280	-
ZPS.L	BMO Short Provincial Bond Index ETF (Accumulating Units)	20.83169	0.700	0.700000	-	-	-	-	-	-
ZMP	BMO Mid Provincial Bond Index ETF	15.10634	0.408	0.367992	-	-	-	-	0.040008	-
ZPL	BMO Long Provincial Bond Index ETF	16.84600	0.540	0.504432	-	-	-	-	0.035568	-
ZTS	BMO Short-Term US Treasury Bond Index ETF	49.89395	1.750	-	-	-	1.079219	-	0.006507	0.664274
ZTS.U	BMO Short-Term US Treasury Bond Index ETF (USD Units)	50.46402	0.980	-	-	-	0.756471	-	0.141988	0.081541
ZTM	BMO Mid-Term US Treasury Bond Index ETF	51.27978	1.060	-	-	-	1.044871	-	0.015129	-
ZTM.U	BMO Mid-Term US Treasury Bond Index ETF (USD Units)	52.14140	1.330	-	-	-	0.907859	-	0.186270	0.235871
ZTL	BMO Long-Term US Treasury Bond Index ETF	55.02209	1.400	-	-	-	1.202980	-	0.197020	-
ZTL.U	BMO Long-Term US Treasury Bond Index ETF (USD Units)	55.50581	1.600	-	-	-	1.435232	-	0.164768	-
Corporate Sector										
ZCB	BMO Corporate Bond Index ETF	51.06262	1.600	1.306168	-	-	0.063972	-	0.229860	-
ZCS	BMO Short Corporate Bond Index ETF	14.15689	0.420	0.402456	-	-	-	-	0.017544	-
ZCS.L	BMO Short Corporate Bond Index ETF (Accumulating Units)	21.34648	0.550	0.550000	-	-	-	-	-	-
ZCM	BMO Mid Corporate Bond Index ETF	16.46422	0.552	0.521868	-	-	-	-	0.030132	-
ZLC	BMO Long Corporate Bond Index ETF	19.27938	0.780	0.728580	-	-	-	-	0.021096	0.030324
ZSU	BMO Short-Term US IG Corporate Bond Hedged to CAD Index ETF	14.67162	0.408	-	-	-	0.401556	-	0.006444	-
ZIC	BMO Mid-Term US IG Corporate Bond Index ETF	19.41663	0.986	-	-	-	0.670316	-	0.029448	0.286236
ZIC.U	BMO Mid-Term US IG Corporate Bond Index ETF (USD Units)	15.19375	0.600	-	-	-	0.505364	-	0.051048	0.043588
ZMU	BMO Mid-Term US IG Corporate Bond Hedged to CAD Index ETF	15.26761	0.560	-	-	-	0.531191	-	0.028809	-
ZHY	BMO High Yield US Corporate Bond Hedged to CAD Index ETF	13.70379	0.893	0.000038	-	-	0.866551	-	0.026411	-
ZJK	BMO High Yield US Corporate Bond Index ETF	20.27280	1.280	-	-	-	1.250060	-	0.029940	-
ZFH	BMO Floating Rate High Yield ETF	15.79517	0.684	0.170660	-	-	0.104828	-	0.408512	-
Emerging Markets										
ZEF	BMO Emerging Markets Bond Hedged to CAD Index ETF	15.52015	0.744	-	-	-	0.613608	-	0.130392	-

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					Ineligible	Eligible				
EQUITY										
Preferred Equity										
ZPR	BMO Laddered Preferred Share Index ETF	9.86800	0.516	-	-	0.455796	-	-	0.060204	-
ZUP	BMO US Preferred Share Index ETF	24.83131	1.368	-	-	0.019361	1.480239	(0.155127)	0.023527	-
ZUP.U	BMO US Preferred Share Index ETF (USD Units)	24.80718	1.359	-	-	0.015213	1.435441	(0.148830)	0.057176	-
ZHP	BMO US Preferred Share Hedged to CAD Index ETF	24.29011	1.305	-	-	0.018630	1.403584	(0.147204)	0.029990	-
Asset Allocation										
ZCON	BMO Conservative ETF	31.87338	0.800	0.323612	-	0.092892	0.285760	(0.026832)	0.089776	0.034792
ZBAL	BMO Balanced ETF	32.37141	0.810	0.203286	-	0.139945	0.393844	(0.041695)	0.085194	0.029426
ZGRO	BMO Growth ETF	32.86026	0.760	0.103449	-	0.184570	0.480768	(0.054163)	0.045376	-
Active Equity										
ZFC	BMO SIA Focused Canadian Equity Fund ETF Series	35.23525	0.180	-	-	0.155830	-	-	0.024170	-
ZFN	BMO SIA Focused North American Equity Fund ETF Series	32.79058	0.120	-	-	0.033347	0.096573	(0.031026)	0.021106	-
ZZZD	BMO Tactical Dividend ETF Fund	32.12817	1.140	-	-	0.139748	0.650136	(0.076204)	0.293620	0.132700
WOMN	BMO Women In Leadership Fund	22.66475	0.360	-	-	0.223426	0.143512	(0.019273)	0.012335	-
Specialty Income										
ZMI	BMO Monthly Income ETF	16.47276	0.850	0.125047	-	0.071155	0.321140	(0.033440)	0.244716	0.121382
ZWC	BMO Canadian High Dividend Covered Call ETF	18.92335	1.310	-	-	0.647866	-	-	0.662134	-
ZWB	BMO Covered Call Canadian Banks ETF	18.44531	1.020	-	-	0.662556	-	-	0.357444	-
ZWK	BMO Covered Call US Banks ETF	32.35588	1.665	-	-	-	0.624750	(0.109674)	0.567689	0.582235
ZWU	BMO Covered Call Utilities ETF	14.01724	0.880	-	-	0.408636	0.108344	(0.028688)	0.391708	-
ZWA	BMO Covered Call Dow Jones Industrial Average Hedged to CAD ETF	24.12039	1.075	-	-	-	0.367627	(0.081043)	0.385017	0.403399
ZWH	BMO US High Dividend Covered Call ETF	21.45640	1.280	-	-	-	0.639752	(0.114664)	0.189872	0.565040
ZWH.U	BMO US High Dividend Covered Call ETF (US Dollar Units)	22.68194	1.292	-	-	-	0.628700	(0.113108)	0.546540	0.229868
ZWS	BMO US High Dividend Covered Call Hedged to CAD ETF	20.52612	1.340	-	-	-	0.846296	(0.130768)	0.292112	0.332360
ZWP	BMO Europe High Dividend Covered Call ETF	18.64976	1.285	-	-	-	0.783353	(0.088814)	0.590461	-
ZWE	BMO Europe High Dividend Covered Call Hedged to CAD ETF	21.07885	1.960	0.000900	-	-	0.857724	(0.101736)	0.554364	0.648748
ZPW	BMO US Put Write ETF	15.94896	1.140	-	-	-	-	-	1.140000	-
ZPW.U	BMO US Put Write ETF (USD Units)	16.43700	1.140	-	-	-	-	-	1.140000	-
ZPH	BMO US Put Write Hedged to CAD ETF	16.56079	1.200	-	-	-	0.012336	-	1.187664	-
Canadian Market										
ZCN	BMO S&P/TSX Capped Composite Index ETF	23.00692	0.720	0.022725	-	0.662548	0.005486	-	0.029241	-
ZDV	BMO Canadian Dividend ETF	17.75087	0.780	-	-	0.673848	-	-	0.106152	-
ZLB	BMO Low Volatility Canadian Equity ETF	34.43036	1.110	0.041200	-	0.675640	0.012096	-	0.033612	0.347452
ZVC	BMO MSCI Canada Value Index ETF	20.72190	0.560	-	-	0.538568	-	-	0.021432	-
US Market										
ZSP	BMO S&P 500 Index ETF	46.09855	0.680	-	-	-	0.785414	(0.122690)	0.017276	-
ZSP.U	BMO S&P 500 Index ETF (USD Units)	35.63891	0.500	-	-	-	0.413974	(0.065283)	0.151309	-
ZUE	BMO S&P 500 Hedged to CAD Index ETF	47.62567	0.700	0.004273	-	-	0.782421	(0.118114)	0.031420	-
ZDJ	BMO Dow Jones Industrial Average Hedged to CAD Index ETF	47.15615	0.790	-	-	-	0.937618	(0.158253)	0.010635	-
ZNQ	BMO NASDAQ 100 Equity Index ETF	36.58790	0.190	-	-	-	0.187698	(0.038990)	0.041292	-
ZQQ	BMO NASDAQ 100 Equity Hedged to CAD Index ETF	64.60959	0.360	-	-	-	0.417032	(0.094687)	0.011561	0.026094
ZUQ	BMO MSCI USA High Quality Index ETF	42.02484	1.850	-	-	-	0.484237	(0.087225)	0.056532	1.396456
ZDY	BMO US Dividend ETF	33.96359	2.100	-	-	-	1.272959	(0.183921)	0.063288	0.947674
ZDY.U	BMO US Dividend ETF (USD Units)	26.83758	0.793	-	-	-	0.888865	(0.128579)	0.032714	-
ZUD	BMO US Dividend Hedged to CAD ETF	25.91405	1.091	-	-	-	0.945165	(0.136594)	0.061850	0.220579
ZLU	BMO Low Volatility US Equity ETF	38.80122	1.030	-	-	-	0.684628	(0.092517)	0.026657	0.411232
ZLU.U	BMO Low Volatility US Equity ETF (USD Units)	30.60695	1.225	-	-	-	0.546410	(0.074132)	0.244023	0.508699
ZLH	BMO Low Volatility US Equity Hedged to CAD ETF	27.73380	0.430	-	-	-	0.465303	(0.062952)	0.027649	-
ZVU	BMO MSCI USA Value Index ETF	23.75108	0.810	-	-	-	0.546707	(0.080366)	0.032348	0.311311

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					Ineligible	Eligible				
EQUITY cont.										
Global / Emerging Market										
ZEA	BMO MSCI EAFE Index ETF	19.29438	0.570	-	-	-	0.616131	(0.055571)	0.009440	-
ZDM	BMO MSCI EAFE Hedged to CAD Index ETF	22.78252	0.810	-	-	-	0.711323	(0.064306)	0.033664	0.129319
ZDI	BMO International Dividend ETF	21.45202	1.080	-	-	-	1.066620	(0.104352)	0.117732	-
ZDH	BMO International Dividend Hedged to CAD ETF	22.96239	1.588	0.000388	-	-	1.116980	(0.110902)	0.120299	0.461235
ZLI	BMO Low Volatility International Equity ETF	25.40244	0.940	-	-	-	0.616199	(0.068973)	0.062236	0.330538
ZLD	BMO Low Volatility International Equity Hedged to CAD ETF	25.74031	1.460	0.000561	-	-	0.554006	(0.061999)	0.089068	0.878364
ZEQ	BMO MSCI Europe High Quality Hedged to CAD Index ETF	23.81397	1.055	-	-	-	0.531060	(0.054712)	0.013922	0.564730
ZVI	BMO MSCI EAFE Value Index ETF	19.65048	0.780	-	-	-	0.856708	(0.086078)	0.009370	-
ZGQ	BMO MSCI All Country World High Quality Index ETF	37.07812	0.830	-	-	0.007009	0.481464	(0.082184)	0.013921	0.409790
ZEM	BMO MSCI Emerging Markets Index ETF	20.57429	0.540	-	-	-	0.535690	(0.052880)	0.020297	0.036893
ZLE	BMO Low Volatility Emerging Markets Equity ETF	21.86491	0.400	-	-	-	0.457006	(0.070639)	0.013633	-
ZCH	BMO China Equity Index ETF	24.59906	0.290	-	-	-	0.318484	(0.038262)	0.009778	-
ZID	BMO India Equity Index ETF	28.11156	0.030	-	-	-	0.028451	(0.001563)	0.003112	-
Canadian Sector										
ZEB	BMO Equal Weight Banks Index ETF	29.30332	1.070	-	-	1.059801	-	-	0.010199	-
ZEO	BMO Equal Weight Oil & Gas Index ETF	43.88035	1.560	-	-	1.547894	-	-	0.012106	-
ZUT	BMO Equal Weight Utilities Index ETF	20.17466	0.822	-	-	0.673944	-	-	0.148056	-
ZRE	BMO Equal Weight REITs Index ETF	24.83010	1.735	0.280278	0.001705	0.010594	0.091787	-	0.448202	0.902434
ZIN	BMO Equal Weight Industrials Index ETF	29.17300	0.970	-	-	0.673450	-	-	0.012082	0.284468
US Sector										
ZHU	BMO Equal Weight US Health Care Index ETF	33.66848	0.110	-	-	-	0.060639	(0.011931)	0.014981	0.046311
ZUH	BMO Equal Weight US Health Care Hedged to CAD Index ETF	60.16138	0.200	-	-	-	0.259651	(0.068535)	0.008884	-
ZBK	BMO Equal Weight US Banks Index ETF	29.03755	0.630	-	-	-	0.749777	(0.130235)	0.010458	-
ZUB	BMO Equal Weight US Banks Hedged to CAD Index ETF	30.48341	0.650	0.000265	-	-	0.742403	(0.114064)	0.021396	-
Global Sector										
ZGI	BMO Global Infrastructure Index ETF	40.82821	1.160	-	-	0.489692	0.762987	(0.106321)	0.013642	-
ZMT	BMO Equal Weight Global Base Metals Hedged to CAD Index ETF	44.30951	1.040	-	-	0.044213	0.896236	(0.049190)	0.148741	-
ZGD	BMO Equal Weight Global Gold Index ETF	63.26223	0.760	-	-	-	-	-	0.009909	0.750091
DISC	BMO Global Consumer Discretionary Hedged to CAD Index ETF	25.68499	0.340	-	-	0.005441	0.382300	(0.062249)	0.014508	-
STPL	BMO Global Consumer Staples Hedged to CAD Index ETF	21.86373	0.620	-	-	0.004172	0.491484	(0.056236)	0.019931	0.160649
COMM	BMO Global Communications Index ETF	23.69136	0.440	-	-	0.032632	0.368007	(0.054280)	0.022088	0.071553
Small Cap Sector										
ZJG	BMO Junior Gold Index ETF	62.67131	-	-	-	-	-	-	-	-
ZJO	BMO Junior Oil Index ETF	37.90218	0.810	-	-	0.703373	0.127240	(0.060318)	0.039705	-
ZJN	BMO Junior Gas Index ETF	35.08896	0.630	-	-	0.277562	0.410777	(0.070413)	0.012074	-
Closed ETFs										
BANK	BMO Global Banks Hedged to CAD Index ETF	-	0.819	-	-	0.127926	0.771483	(0.083658)	0.003061	-
INSR	BMO Global Insurance Hedged to CAD Index ETF	-	1.379	-	-	0.089503	1.409611	(0.126328)	0.006210	-
ZEUS	BMO Shiller Select US Index ETF	-	0.338	-	-	-	0.426692	(0.090525)	0.001380	-

¹ Return of Capital (ROC) is the portion of the distribution which is not accounted for in the other taxable categories. ROC is not immediately taxable, however it reduces the adjusted cost base. When the investment is sold, the lower cost base results in a higher capital gain, or lower capital loss.

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