

VOLATILITY



Based on 3 year standard deviation

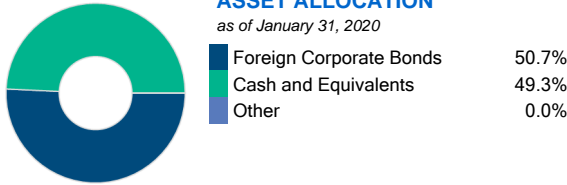
TOP HOLDINGS

as of January 31, 2020

USD Currency Forward	23.65%
USD Currency Forward	22.01%
BMO Floating Rate High Yield ETF (ZFH)	7.85%
INVESCO CAD DOLLAR CASH MNGT CORPORATE SERIES	1.64%
Asurion LLC 01-Aug-2025	1.55%
Flexera Software LLC 26-Feb-2026	1.53%
Halo Branded Solutions Inc 14-Nov-2026	1.53%
DigiCert Inc 16-Oct-2026	1.53%
Blucora Inc 22-May-2024	1.53%
Blount International Inc 12-Apr-2023	1.51%

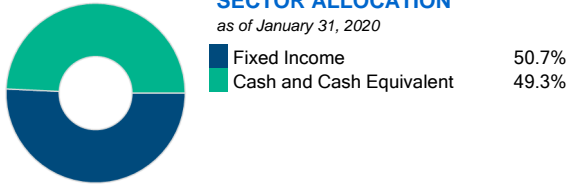
ASSET ALLOCATION

as of January 31, 2020



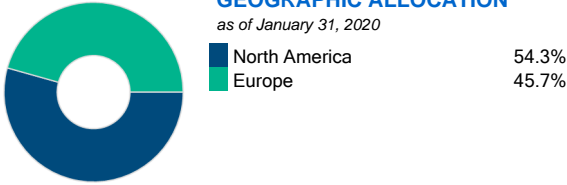
SECTOR ALLOCATION

as of January 31, 2020



GEOGRAPHIC ALLOCATION

as of January 31, 2020



STYLE

as of January 31, 2020

Value	Blend	Growth	
			Large
			Medium
			Small

BMO Floating Rate Income Fund Adv

The information contained in this profile is related to the index indicated above. As part of a BMO Life Assurance Company policy, you do not purchase units in this index or a legal interest in any security.

OBJECTIVE

This fund's objective is to generate a high level of interest income that will fluctuate in line with short-term interest rates with a duration of less than 365 days by investing primarily in high yield bonds and debentures issued by Canadian governments and corporations, U.S. dollar Canadian corporate bonds, U.S. corporate bonds, U.S. and Canadian debentures, convertible debentures and income trusts.

Category	Floating Rate Loan	Fund Managers	Start Date
Managed By	BMO Asset Management Inc.	Peter Arts	3/8/2017
Inception Date	August 16, 2005	Andrew Osterback	3/8/2017
Designated Fund MER	1.66%	Jeffrey Sutcliffe	3/8/2017
Total Assets (\$ millions)	9.85		

COMPOUND RETURN

as of January 31, 2020

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	0.37%	1.96%	2.07%	4.90%	1.75%	1.79%	2.51%	0.42%
Benchmark	2.13%	3.20%	4.44%	10.15%	6.51%	7.04%	9.40%	-
Quartile	3	2	1	1	4	4	4	-

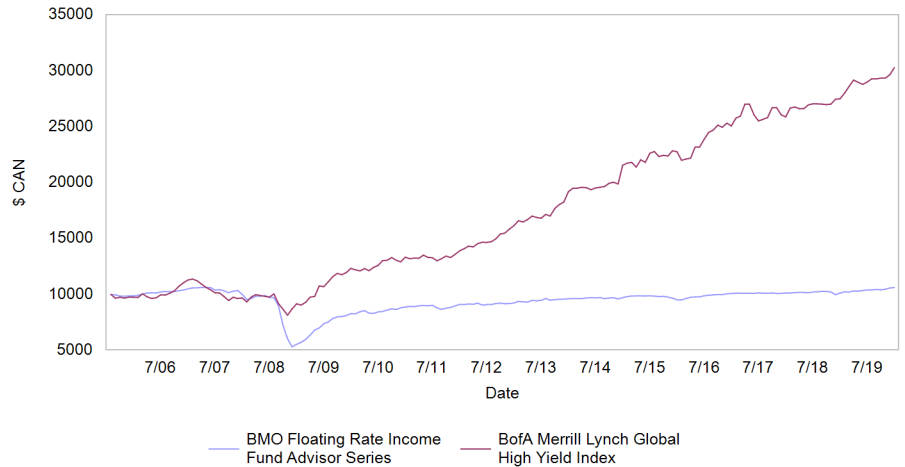
CALENDAR RETURN

as of January 31, 2020

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Designated Fund	5.99%	-1.14%	0.37%	4.03%	0.77%	0.18%	4.26%	2.33%	1.96%
Benchmark	7.98%	5.36%	2.96%	10.80%	14.93%	8.91%	15.20%	16.66%	5.18%
Quartile	2	4	4	4	2	4	2	4	2

GROWTH OF \$10,000

Annual values as of January 31 2020



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Past performance is no guarantee of future performance. All returns are historical annual compounded total rates of return and reflect changes in yield and distributions reinvested. Managed Indexed, Managed Portfolios and Market Indexed accounts credit an interest amount mirroring the net rate of return of a specified underlying investment, less a BMO Life Assurance Company daily management fee. These rates of return do not reflect the current BMO Life Assurance Company management / universal life fee which must be taken into consideration when determining the net return earned on the account.

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