

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of November 30, 2019

BDXNAIG33 CDS USD R V 00MEVENT	17.12%
2165BYDV4/CCP 1.00% 20-Dec-2024	
Canada Government 2.75% 01-Dec-2048	7.73%
Canada Government 2.25% 01-Jun-2029	6.28%
USD Currency Forward	5.62%
Ontario Province 2.70% 02-Jun-2029	4.96%
Quebec Province 3.50% 01-Dec-2048	3.83%
Ontario Province 2.90% 02-Jun-2049	3.59%
Ontario Province 2.80% 02-Jun-2048	2.36%
Quebec Province 2.75% 01-Sep-2027	1.71%
National Bank of Canada 3.18% 01-Feb-2023	1.67%

ASSET ALLOCATION

as of November 30, 2019



Canadian Corporate Bonds	42.5%
Canadian Government Bonds	39.9%
Cash and Equivalents	16.4%
Foreign Corporate Bonds	4.6%
Derivatives	0.2%
Other	-3.7%

SECTOR ALLOCATION

as of November 30, 2019



Fixed Income	83.3%
Cash and Cash Equivalent	16.4%
Other	0.2%

GEOGRAPHIC ALLOCATION

as of November 30, 2019



North America	99.8%
Other	0.2%

STYLE

as of January 31, 2020

	Value	Blend	Growth	
				Large
				Medium
				Small

BMO Core Bond Fund Advisor Series

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 provide a high level of interest income along with some opportunity for growth by investing primarily in Canadian dollar denominated investment grade debt instruments.

Category	Canadian Fixed Income	Fund Managers	Start Date
Managed By	BMO Investments Inc.	Andrew Osterback	11/13/2014
Inception Date	November 13, 2014	Piper Kerr	3/8/2017
Designated Fund MER	1.23%		
Total Assets (\$ millions)	3.12		

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	2.95%	2.07%	2.73%	7.99%	3.70%	1.93%	-	3.01%
Benchmark	3.12%	2.34%	3.24%	9.01%	4.77%	2.89%	4.50%	-
Quartile	1	1	1	1	1	2	-	-

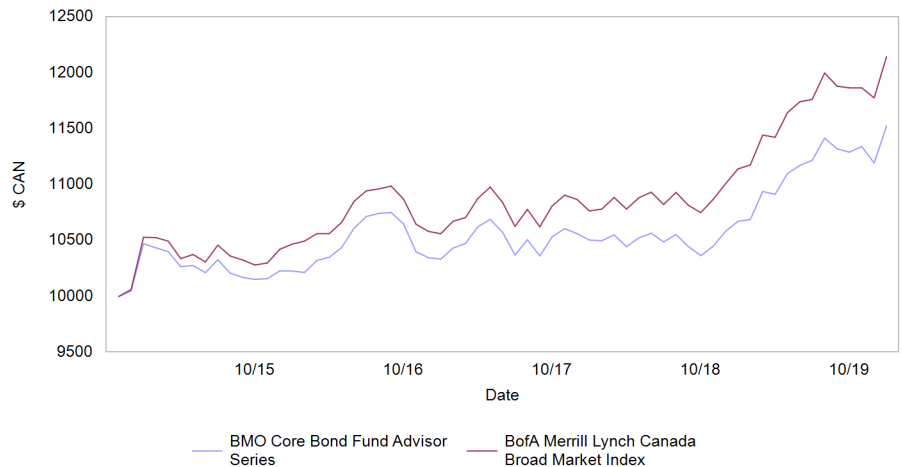
CALENDAR RETURN

as of January 31, 2020

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Designated Fund	5.78%	0.19%	2.08%	1.17%	1.78%	-	-	-	-
Benchmark	6.97%	1.29%	2.70%	1.54%	3.57%	9.10%	-1.48%	3.70%	10.01%
Quartile	2	2	1	2	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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