

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of June 30, 2024

BMO Aggregate Bond Index ETF (ZAG)	21.99%
BMO Mid-Term US IG Corporate Bond Ix ETF (ZIC)	6.66%
BMO Short Corporate Bond Index ETF (ZCS)	6.65%
BMO Mid Corporate Bond Index ETF (ZCM)	6.57%
BMO S&P 500 Index ETF (ZSP)	6.02%
BMO NASDAQ 100 Equity Index ETF (ZNQ)	5.98%
BMO International Dividend Hedged to CAD ETF (ZDH)	5.84%
Eli Lilly and Co	5.52%
Netflix Inc	5.22%
Booking Holdings Inc	5.21%

ASSET ALLOCATION

as of June 30, 2024



US Equity	48.68%
Canadian Corporate Bonds	17.75%
Canadian Government Bonds	16.81%
International Equity	6.63%
Foreign Corporate Bonds	6.53%
Other	3.60%

SECTOR ALLOCATION

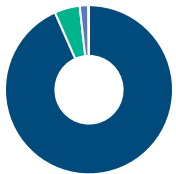
as of June 30, 2024



Fixed Income	41.29%
Technology	13.23%
Consumer Services	12.45%
Healthcare	7.44%
Financial Services	6.86%
Other	18.73%

GEOGRAPHIC ALLOCATION

as of June 30, 2024



North America	93.35%
Europe	4.88%
Asia	1.69%
Latin America	0.04%
Other	0.04%

STYLE

as of June 30, 2024

	Value	Blend	Growth
Large			Large
Medium			
Small			

BMO Tactical Global Asset Allocation ETF 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 provide long-term capital growth and preservation of capital by investing primarily, directly or indirectly, in a globally diversified portfolio of equity and fixed income exchange traded funds. The portfolio manager may change the mix of assets according to its outlook for each asset class.

Category	Tactical Balanced	Fund Manager	Start Date
Managed By	BMO Investments Inc.	Raymond Chan	05/24/2024
Inception Date	Apr 28, 2016	Colin Cieszynski	05/24/2024
MER	1.72%	Matthew Montemurro	05/24/2024
Total Assets (\$ millions)	214.15	Mirza Shakir	05/24/2024

COMPOUND RETURN

as of June 30, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	2.51%	3.64%	10.95%	14.90%	4.92%	3.50%	-	4.96%
Benchmark	1.79%	1.93%	7.81%	14.07%	3.51%	5.76%	7.19%	5.58%
Quartile	1	1	1	1	1	3	-	1

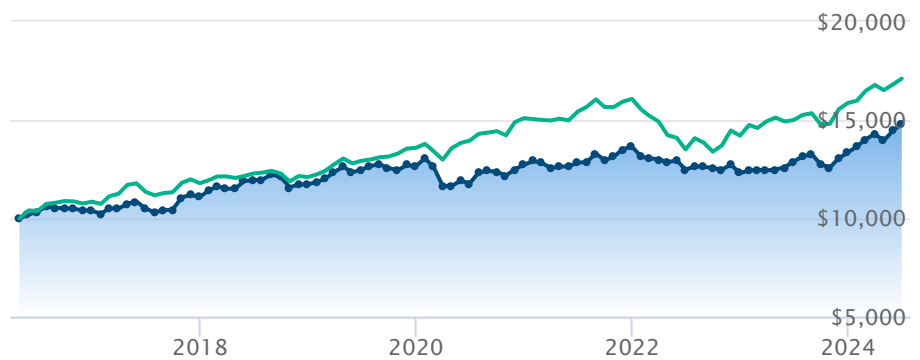
CALENDAR RETURN

as of June 30, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Designated Fund	8.52%	-9.84%	7.24%	0.57%	7.87%	5.76%	6.81%	-	-
Benchmark	11.69%	-11.62%	6.48%	11.12%	12.26%	2.68%	8.66%	2.39%	17.05%
Quartile	3	3	4	4	4	1	2	-	-

GROWTH OF \$10,000

Annual values as of June 30, 2024



BMO Tactical Global Asset Allocation ETF Fund Adv Fundata Global Balanced Index

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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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