

VOLATILITY



Based on 3 year standard deviation

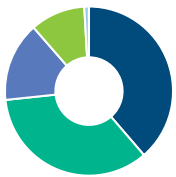
TOP HOLDINGS

as of May 31, 2026

BMO Premium Yield ETF (ZPAY)	23.13%
BMO Europe High Div Cov Call Hgd to CAD ETF (ZWE)	22.14%
BMO Covered Call Utilities ETF (ZWU)	13.41%
BMO Canadian High Dividend Covered Call ETF (ZWC)	7.72%
BMO Covered Call Technology ETF (ZWT)	7.69%
WisdomTree Emerging Mkts High Dividend ETF (DEM)	6.85%
WisdomTree Emerging Mkts SmallCap Divdnd ETF (DGS)	4.99%
BMO Covered Call Health Care ETF (ZWHC)	4.93%
S&P 500 Index Futures	4.17%
WisdomTree US SmallCap Dividend ETF (DES)	2.30%

ASSET ALLOCATION

as of May 31, 2026



US Equity	38.65%
International Equity	34.68%
Canadian Equity	15.21%
Cash and Equivalents	10.57%
Income Trust Units	0.88%
Other	0.01%

SECTOR ALLOCATION

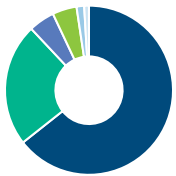
as of May 31, 2026



Technology	15.03%
Financial Services	11.97%
Cash and Cash Equivalent	10.57%
Utilities	9.69%
Exchange Traded Fund	9.52%
Other	43.22%

GEOGRAPHIC ALLOCATION

as of May 31, 2026



North America	64.41%
Europe	23.54%
Multi-National	4.99%
Asia	4.68%
Latin America	1.47%
Other	0.91%

STYLE

as of May 31, 2026

	Value	Blend	Growth
Large			Large
Medium			
Small			

BMO Tactical Dividend ETF 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 long-term capital growth and current income by investing primarily in a diversified portfolio of exchange traded funds that invest in income-producing securities. The fund's asset mix may be changed over time to reflect the portfolio manager's outlook for each asset class.

Category	Tactical Balanced	Fund Manager	Larry Berman	Start Date	05/27/2022
Managed By	BMO Investments Inc.				
Inception Date	Aug 12, 2013				
MER	1.88%				
Total Assets (\$ millions)	142.97				

COMPOUND RETURN

as of May 31, 2026

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	1.45%	2.99%	8.96%	13.50%	8.18%	5.84%	4.08%	4.54%
Benchmark	4.15%	4.24%	6.13%	17.74%	14.02%	8.11%	7.84%	6.15%
Quartile		3	1	1	3	4	3	4

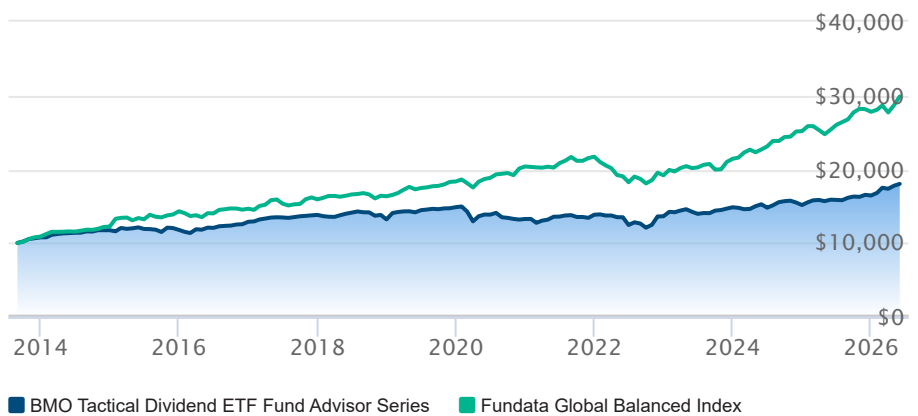
CALENDAR RETURN

as of May 31, 2026

Period	2025	2024	2023	2022	2021	2020	2019	2018	2017
Designated Fund	8.56%	2.03%	8.97%	-1.51%	4.34%	-10.77%	12.57%	-4.42%	7.24%
Benchmark	10.42%	17.48%	11.69%	-11.62%	6.48%	11.12%	12.26%	2.68%	8.66%
Quartile		3	4	2	1	4	4	3	3

GROWTH OF \$10,000

Annual values as of May 31, 2026



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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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