

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of May 31, 2026

| | |
|--|--------|
| BMO Aggregate Bond Index ETF (ZAG) | 21.75% |
| BMO Short Corporate Bond Index ETF (ZCS) | 6.36% |
| BMO AAA CLO ETF ETP | 6.22% |
| BMO Mid Corporate Bond Index ETF (ZCM) | 6.22% |
| iShares Asia 50 ETF (AIA) | 6.15% |
| BMO Japan Index ETF C\$H (ZJPN.F) | 6.14% |
| ASML Holding NV | 5.36% |
| Caterpillar Inc | 5.27% |
| Alphabet Inc Cl A | 4.99% |
| Canadian Imperial Bank of Commerce | 4.93% |

ASSET ALLOCATION

as of May 31, 2026



| | |
|---------------------------|--------|
| International Equity | 28.74% |
| Canadian Corporate Bonds | 16.56% |
| Canadian Government Bonds | 16.36% |
| US Equity | 16.35% |
| Canadian Equity | 13.24% |
| Other | 8.75% |

SECTOR ALLOCATION

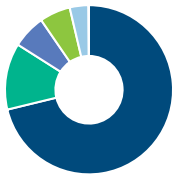
as of May 31, 2026



| | |
|----------------------|--------|
| Fixed Income | 40.45% |
| Technology | 19.78% |
| Financial Services | 12.11% |
| Industrial Goods | 6.94% |
| Exchange Traded Fund | 6.40% |
| Other | 14.32% |

GEOGRAPHIC ALLOCATION

as of May 31, 2026



| | |
|------------------------|--------|
| North America | 71.23% |
| Asia | 12.72% |
| Multi-National | 6.43% |
| Europe | 5.92% |
| Africa and Middle East | 3.62% |
| Other | 0.08% |

STYLE

as of May 31, 2026

| | Value | Blend | Growth |
|--------|-------|-------|--------|
| 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 | Raymond Chan | Start Date | 05/24/2024 |
| Managed By | BMO Investments Inc. | | Colin Cieszynski | | 05/24/2024 |
| Inception Date | Apr 28, 2016 | | Matthew Montemurro | | 05/24/2024 |
| MER | 1.72% | | | | |
| Total Assets (\$ millions) | 210.35 | | | | |

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 | 3.50% | 2.94% | 7.41% | 19.25% | 13.61% | 7.85% | 6.13% | 6.29% |
| Benchmark | 4.15% | 4.24% | 6.13% | 17.74% | 14.02% | 8.11% | 7.84% | 6.15% |
| Quartile | 1 | 2 | 2 | 2 | 1 | 2 | 3 | 1 |

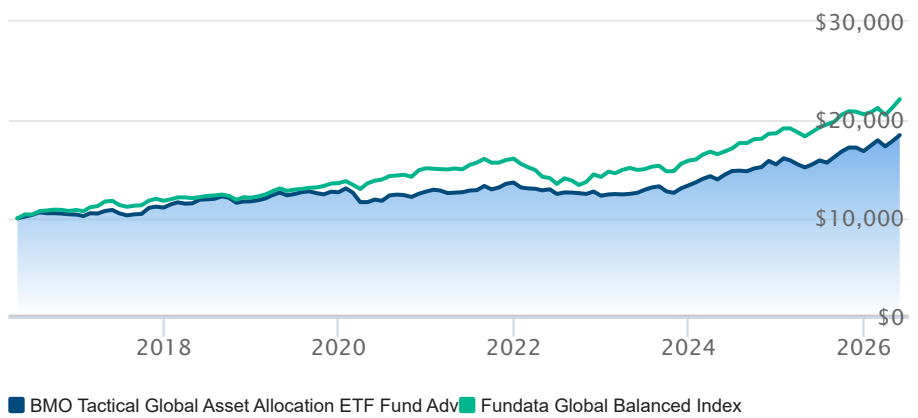
CALENDAR RETURN

as of May 31, 2026

| Period | 2025 | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 |
|-----------------|--------|--------|--------|---------|-------|--------|--------|-------|-------|
| Designated Fund | 8.69% | 16.03% | 8.52% | -9.84% | 7.24% | 0.57% | 7.87% | 5.76% | 6.81% |
| Benchmark | 10.42% | 17.48% | 11.69% | -11.62% | 6.48% | 11.12% | 12.26% | 2.68% | 8.66% |
| Quartile | 3 | 1 | 2 | 3 | 4 | 4 | 4 | 1 | 2 |

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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