

VOLATILITY



Based on 3 year standard deviation

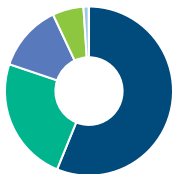
TOP HOLDINGS

as of May 31, 2024

BMO Covered Call Utilities ETF (ZWU)	20.19%
BMO Europe High Dividend Covered Call ETF (ZWP)	16.21%
WisdomTree Emerging Mkts High Dividend ETF (DEM)	14.89%
BMO Europe High Div Cov Call Hgd to CAD ETF (ZWE)	12.43%
WisdomTree Emerging Mkts SmallCap Divdnd ETF (DGS)	11.63%
BMO Canadian High Dividend Covered Call ETF (ZWC)	11.06%
BMO Premium Yield ETF (ZPAY)	10.45%
BMO Covered Call Energy ETF (ZWEN)	3.55%
BMO Covered Call Health Care ETF (ZWHC)	1.11%
BMO Covered Call Canadian Banks ETF (ZWB)	0.73%

ASSET ALLOCATION

as of May 31, 2024



International Equity	56.21%
Canadian Equity	23.93%
US Equity	12.84%
Cash and Equivalents	5.97%
Income Trust Units	1.02%
Other	0.03%

SECTOR ALLOCATION

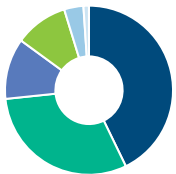
as of May 31, 2024



Financial Services	15.52%
Energy	14.08%
Utilities	13.31%
Exchange Traded Fund	11.64%
Consumer Goods	7.52%
Other	37.93%

GEOGRAPHIC ALLOCATION

as of May 31, 2024



North America	42.77%
Europe	30.59%
Multi-National	11.64%
Asia	10.23%
Latin America	3.71%
Other	1.06%

STYLE

as of May 31, 2024

	Value	Blend	Growth
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	1.86%				
Total Assets (\$ millions)	180.22				

COMPOUND RETURN

as of May 31, 2024

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	1.75%	4.59%	4.01%	7.18%	3.99%	1.50%	3.01%	3.79%
Benchmark	1.73%	1.94%	8.09%	12.59%	3.91%	5.61%	6.97%	5.53%
Quartile		3	1	4	4	2	4	4

CALENDAR RETURN

as of May 31, 2024

Period	2023	2022	2021	2020	2019	2018	2017	2016	2015
Designated Fund	8.97%	-1.51%	4.34%	-10.77%	12.57%	-4.42%	7.24%	9.34%	0.41%
Benchmark	11.69%	-11.62%	6.48%	11.12%	12.26%	2.68%	8.66%	2.39%	17.05%
Quartile		2	1	4	4	3	3	2	1

GROWTH OF \$10,000

Annual values as of May 31, 2024



BMO Tactical Dividend ETF Fund Advisor Series 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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