

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of May 31, 2019

BDXNAIG29 CDS USD R V 03MEVENT	14.46%
CDXNAIG29_PRO CCPCDX 1.00% 20-Dec-2022	9.79%
BDXNAIG32 CDS USD R V 03MEVENT	6.81%
CDXNAIG32_PRO CCPCDX 1.00% 20-Jun-2024	6.53%
Canada Government 2.75% 01-Dec-2048	4.59%
USD Currency Forward	4.47%
Canada Government 2.25% 01-Mar-2024	3.69%
Ontario Province 2.90% 02-Jun-2028	3.52%
Quebec Province 3.50% 01-Dec-2048	3.44%
Ontario Province 2.80% 02-Jun-2048	3.02%
Ontario Province 2.90% 02-Jun-2049	
Quebec Province 2.75% 01-Sep-2027	



ASSET ALLOCATION

as of May 31, 2019

Canadian Corporate Bonds	46.0%
Canadian Government Bonds	40.2%
Cash and Equivalents	12.5%
Foreign Corporate Bonds	5.4%
Foreign Government Bonds	-4.1%
Other	0.0%



SECTOR ALLOCATION

as of May 31, 2019

Fixed Income	87.5%
Cash and Cash Equivalent	12.5%



GEOGRAPHIC ALLOCATION

as of May 31, 2019

North America	104.1%
Other	-4.1%

STYLE

as of July 31, 2019

	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)	3.25		

COMPOUND RETURN

as of July 31, 2019

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	0.41%	2.79%	5.12%	6.96%	1.54%	-	-	2.75%
Benchmark	0.19%	2.97%	5.59%	8.69%	2.43%	3.83%	4.56%	-
Quartile	1	1	1	2	2	-	-	-

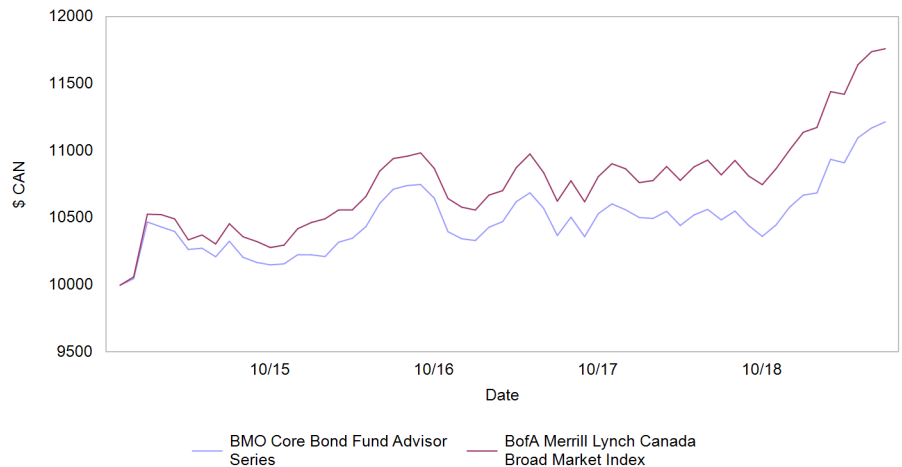
CALENDAR RETURN

as of July 31, 2019

Period	2018	2017	2016	2015	2014	2013	2012	2011	2010
Designated Fund	0.19%	2.08%	1.17%	1.78%	-	-	-	-	-
Benchmark	1.29%	2.70%	1.54%	3.57%	9.10%	-1.48%	3.70%	10.01%	6.92%
Quartile	2	1	2	2	-	-	-	-	-

GROWTH OF \$10,000

Annual values as of July 31 2019



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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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