

VOLATILITY



Based on 3 year standard deviation

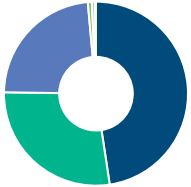
TOP HOLDINGS

as of December 31, 2021

BMO Aggregate Bond Index ETF (ZAG)	49.14%
BMO Mid-Term US IG Corporate Bond Ix ETF (ZIC)	16.68%
BMO Real Return Bond Index ETF (ZRR)	11.31%
BMO Mid-Term U.S. IG Corp Bond Hedged to CAD (ZMU)	11.20%
BMO Mid Corporate Bond Index ETF (ZCM)	11.18%
CAD Currency	0.61%
USD Currency	-0.11%

ASSET ALLOCATION

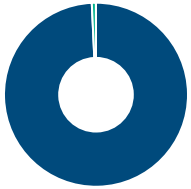
as of December 31, 2021



Canadian Government Bonds	47.62%
Foreign Corporate Bonds	27.62%
Canadian Corporate Bonds	23.34%
Cash and Equivalents	0.72%
Foreign Government Bonds	0.57%
Other	0.13%

SECTOR ALLOCATION

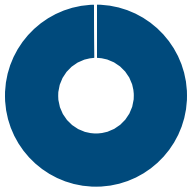
as of December 31, 2021



Fixed Income	99.29%
Cash and Cash Equivalent	0.72%
Other	-0.01%

GEOGRAPHIC ALLOCATION

as of December 31, 2021



North America	99.84%
Europe	0.17%
Other	-0.01%

STYLE

as of December 31, 2021

	Value	Blend	Growth
Large			
Medium			
Small			

BMO Tactical Global Bond 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 income by investing primarily in a diversified portfolio of global fixed income exchange traded funds. The fund's asset mix may be changed over time to reflect the portfolio manager's outlook for each asset class.

Category	Global Fixed Income	Fund Manager	Start Date
Managed By	BMO Investments Inc.		
Inception Date	Apr 17, 2015		
MER	1.59%		
Total Assets (\$ millions)	5.52		

COMPOUND RETURN

as of December 31, 2021

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	1.14%	0.87%	0.43%	-4.65%	-1.99%	-0.86%	-	-0.10%
Benchmark	-1.82%	-1.73%	0.19%	-6.05%	0.67%	1.91%	3.99%	3.94%
Quartile	1	1	1	4	4	4	-	4

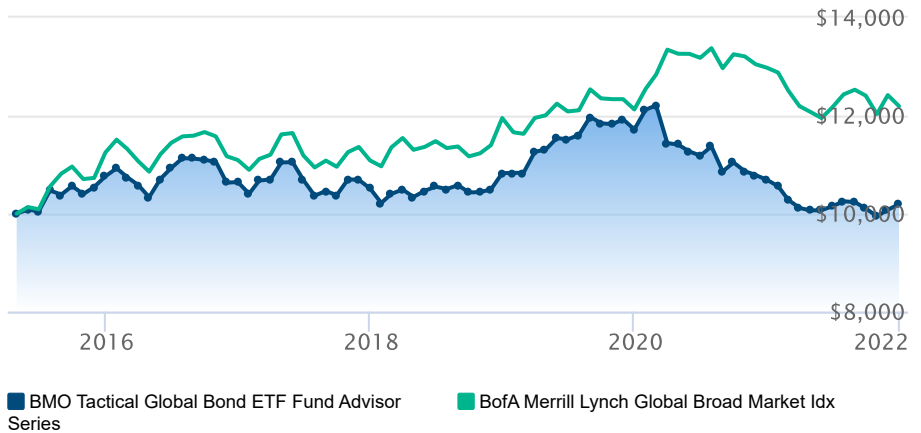
CALENDAR RETURN

as of December 31, 2021

Period	2021	2020	2019	2018	2017	2016	2015	2014	2013
Designated Fund	-4.65%	-8.77%	8.24%	2.97%	-1.22%	-1.09%	-	-	-
Benchmark	-6.05%	7.03%	1.45%	7.82%	-0.08%	-1.36%	16.63%	10.42%	3.88%
Quartile	4	4	1	1	4	4	-	-	-

GROWTH OF \$10,000

Annual values as of December 31, 2021



The information contained on this page is related only to the designated fund or funds shown above. As part of a BMO Life Assurance Company policy, you do not purchase units in this designated fund or a legal interest in any security.

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.

Information contained in this document is for illustrative purposes only and is subject to change without notice. The contents of this profile are provided for informational and educational purposes and are not intended to provide investment, tax or legal advice. While every effort has been made to provide accurate and complete information, BMO Life Assurance Company and Fundata Canada will not be held liable for any inaccuracies, errors or omissions in the information provided.

™/® Trademark/registered trademark of Bank of Montreal, used under licence.



Data Provided By Fundata