

VOLATILITY



Based on 3 year standard deviation

TOP HOLDINGS

as of September 30, 2019

SPDR S&P 500 ETF (SPY)	30.13%
iShares Lehman 1-3 Yr Treasury Bond ETF	12.15%
Vanguard Total International Bond Index ETF (BNDX)	10.52%
iShares iBoxx \$ High Yield Corp Bond ETF (HYG)	8.56%
iShares Barclays 3-7 Yr Treasury Bond ETF	7.24%
iShares MSCI Eurozone Index ETF (EZU)	6.61%
Gold Bullion	5.93%
iShares MSCI USA Minimum Volatility Index ETF	5.52%
iShares MSCI Emerging Markets Index ETF (EEM)	4.26%
iShares MSCI Japan ETF (EWJ)	1.99%

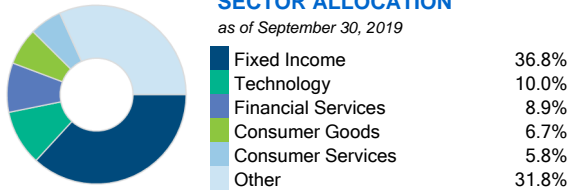
ASSET ALLOCATION

as of September 30, 2019



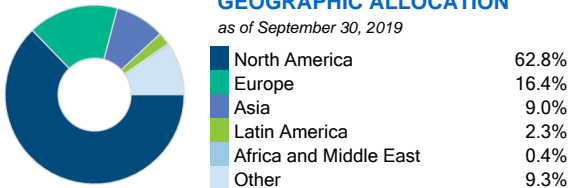
SECTOR ALLOCATION

as of September 30, 2019



GEOGRAPHIC ALLOCATION

as of September 30, 2019



STYLE

as of December 31, 2019

Value	Blend	Growth	
			Large
			Medium
			Small

Dynamic Global All Terrain Fund Ser A

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

Dynamic Global All-Terrain Fund seeks to achieve long-term capital appreciation by allocating across a number of asset classes through investments in ETFs, and in fixed income investments and cash and cash equivalents.

Category	Tactical Balanced	Fund Managers	Start Date
Managed By	1832 Asset Management L.P.	Myles Zyblock	9/14/2015
Inception Date	September 14, 2015		
Designated Fund MER	2.38%		
Total Assets (\$ millions)	26.15		

COMPOUND RETURN

as of December 31, 2019

Period	1 Mth	3 Mth	6 Mth	1 Yr	3 Yr	5 Yr	10 Yr	Inception
Designated Fund	1.00%	2.97%	2.88%	8.41%	3.38%	-	-	3.06%
Benchmark	0.31%	3.36%	5.09%	12.26%	7.79%	8.46%	8.69%	-
Quartile	1	1	3	4	3	-	-	-

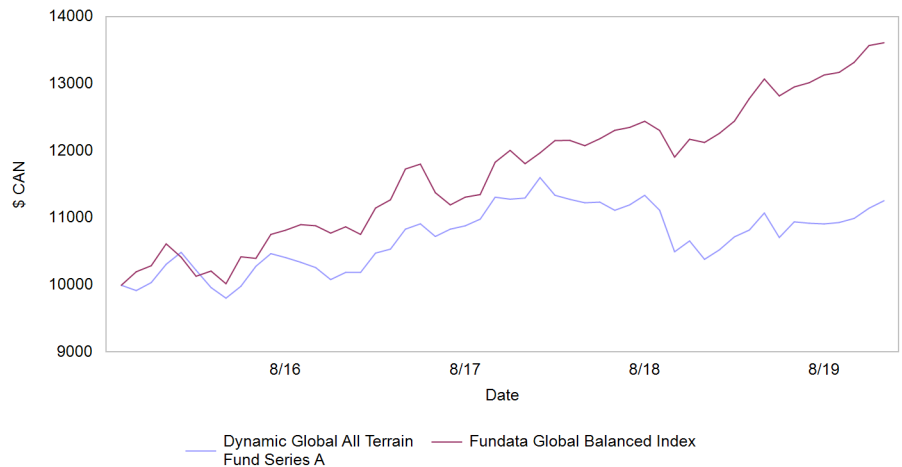
CALENDAR RETURN

as of December 31, 2019

Period	2019	2018	2017	2016	2015	2014	2013	2012	2011
Designated Fund	8.41%	-8.09%	10.88%	-1.18%	-	-	-	-	-
Benchmark	12.26%	2.68%	8.66%	2.39%	17.05%	12.44%	18.86%	8.49%	0.80%
Quartile	4	4	1	4	-	-	-	-	-

GROWTH OF \$10,000

Annual values as of December 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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