

# Quarterly Portfolio Disclosure

## BMO Harris Canadian Total Return Bond Portfolio

Summary of Investment Portfolio

As at September 30, 2011

| PORTFOLIO ALLOCATION      | % of Total Net<br>Asset Value | TOP 25 HOLDINGS  | % of Net<br>Asset Value  |
|---------------------------|-------------------------------|--|--------------------------|
| Government Bonds          | 50.2                          | <b>Issuer</b>  |                          |
| Provincial Bonds          | 22.7                          | Government of Canada, 3.500% Jun 1, 2020   | 16.8                     |
| Corporate Bonds           | 16.6                          | Government of Canada, 3.000% Jun 1, 2014   | 10.4                     |
| Money Market Investments  | 9.3                           | Government of Canada, Series A55, 8.000% Jun 1, 2023   | 6.6                      |
| Cash/Receivables/Payables | 1.2                           | Province of Ontario, Unsecured, Debentures, 5.600% Jun 2, 2035   | 5.5                      |
|                           |                               | Government of Canada, 3.750% Jun 1, 2019   | 5.2                      |
|                           |                               | Province of Quebec, Senior, Unsecured, Notes, 5.500% Dec 1, 2014   | 4.5                      |
|                           |                               | Alberta Capital Finance Authority, Notes, 4.350% Jun 15, 2016  | 4.4                      |
|                           |                               | Government of Canada, 4.250% Jun 1, 2018   | 4.1                      |
|                           |                               | Government of Canada, Series WL43, 5.750% Jun 1, 2029  | 3.3                      |
|                           |                               | Bank of Nova Scotia, Fixed to Floating, Unsecured, Notes, Subordinated,<br>Callable, 4.990% Mar 27, 2018                     | 3.2                      |
|                           |                               | Greater Toronto Airports Authority, Series 2000-1, Medium Term Notes,<br>Senior, Secured, 7.050% Jun 12, 2030                | 1.8                      |
|                           |                               | Canadian Wheat Board, Medium Term Notes, 4.750% Dec 1, 2014  | 1.7                      |
|                           |                               | Province of Ontario, Treasury Bills, 1.000% Nov 23, 2011   | 1.7                      |
|                           |                               | Government of Canada, Treasury Bills, 0.918% Dec 8, 2011   | 1.5                      |
|                           |                               | Hydro-Quebec, Series 19, 6.500% Feb 15, 2035   | 1.4                      |
|                           |                               | Sun Life Financial Inc., Series A, Medium Term Notes, Fixed to Floating,<br>Senior, Unsecured, Callable, 4.800% Nov 23, 2035 | 1.3                      |
|                           |                               | Cash/Receivables/Payables  | 1.2                      |
|                           |                               | Government of Canada, 4.000% Jun 1, 2016   | 1.1                      |
|                           |                               | Province of Quebec, Series OS, Unsecured, Debentures, 6.000% Oct 1, 2029   | 1.0                      |
|                           |                               | Province of Quebec, Treasury Bills, 0.988% Dec 9, 2011   | 1.0                      |
|                           |                               | Province of Ontario, Treasury Bills, 0.987% Dec 21, 2011   | 1.0                      |
|                           |                               | Province of Quebec, Medium Term Notes, 4.500% Dec 1, 2017  | 1.0                      |
|                           |                               | Province of Ontario, 5.850% Mar 8, 2033  | 0.9                      |
|                           |                               | Hydro One Inc., Series 4, Medium Term Notes, Unsecured, Callable, 6.350% Jan 31, 2034  | 0.9                      |
|                           |                               | Royal Bank of Canada, Deposit Notes, Senior, Unsecured,<br>Unsubordinated, 5.200% Aug 15, 2012                               | 0.8                      |
|                           |                               | <b>Top holdings as a percentage of total net asset value</b>   | <b>82.3</b>              |
|                           |                               | <b>Total Net Asset Value</b>   | <b>\$1,016.4 million</b> |

The Summary of Investment Portfolio may change due to ongoing portfolio transactions of the Portfolio. Updates are available quarterly.

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