

Quarterly Portfolio Disclosure

BMO Harris Diversified Yield Portfolio

Summary of Investment Portfolio

As at September 30, 2011

PORTFOLIO ALLOCATION	% of Total Net Asset Value	TOP 25 HOLDINGS	% of Net Asset Value
Financials	24.6	Issuer	
Energy	23.5	Cash/Receivables/Payables	4.7
Preferred Shares – Fixed/Floaters	13.2	Bank of Nova Scotia	4.6
Preferred Shares – Straight	10.9	Brookfield Asset Management Inc.	4.1
Industrials	6.6	Keyera Corp.	3.6
Consumer Discretionary	6.4	Enbridge Inc.	3.6
Cash/Receivables/Payables	4.7	RioCan REIT	3.3
Other	3.5	Toronto-Dominion Bank, The	3.1
Preferred Shares – Retractable	2.8	Manulife Financial Corporation	3.0
Telecommunication Services	2.3	Vermilion Energy, Inc.	3.0
Utilities	1.5	Baytex Energy Corp.	2.9
		Crescent Point Energy Corp.	2.7
		Calloway REIT	2.5
		ARC Resources Ltd.	2.1
		Cineplex Inc.	2.1
		Bonavista Energy Corporation	2.1
		Inter Pipeline Fund	2.0
		IGM Financial Inc.	1.9
		BCE Inc.	1.8
		Intact Financial Corporation	1.8
		Groupe Aeroplan Inc.	1.7
		Progressive Waste Solutions Ltd.	1.7
		Royal Bank of Canada	1.6
		Primaris Retail REIT	1.5
		Brookfield Renewable Power Fund	1.5
		Canadian Apartment Properties REIT	1.4
		Top holdings as a percentage of total net asset value	64.3
		Total Net Asset Value	\$1,126.3 million

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

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