

## Top Holdings

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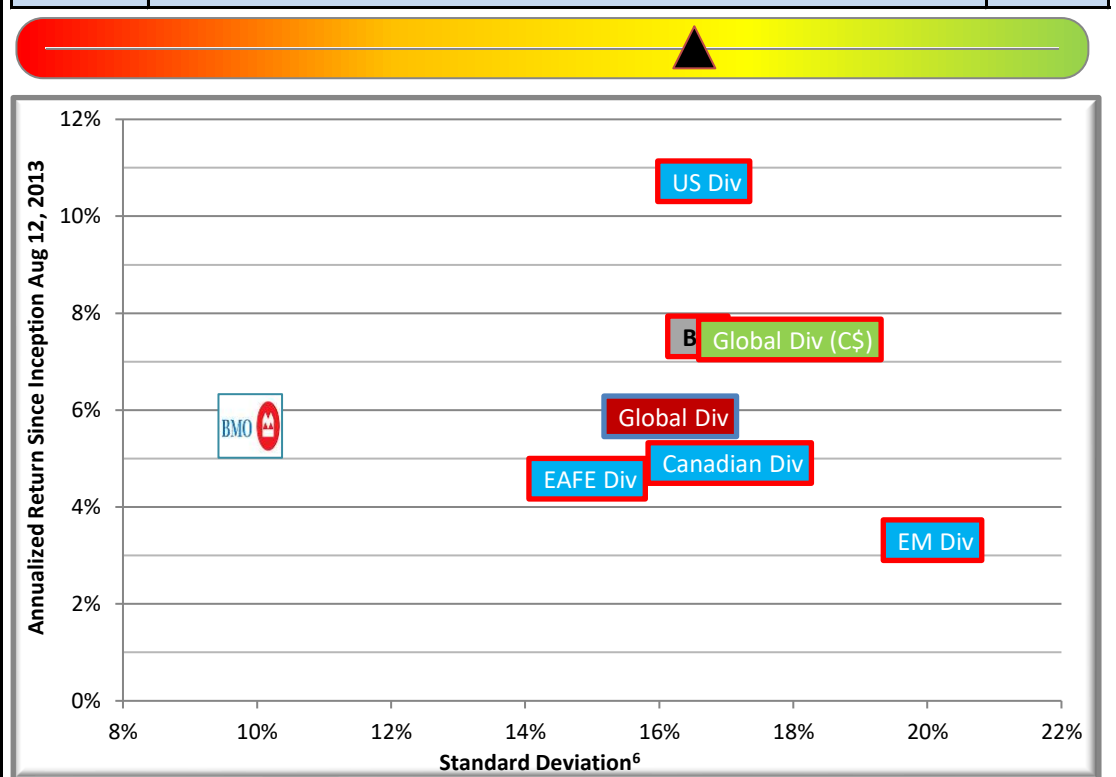
### Chart of the Week

■ BMO International Dividend ETF  
 ■ BMO Europe High Dividend Covered Call ETF  
 ■ BMO Premium Yield ETF  
 ■ BMO Premium Yield ETF

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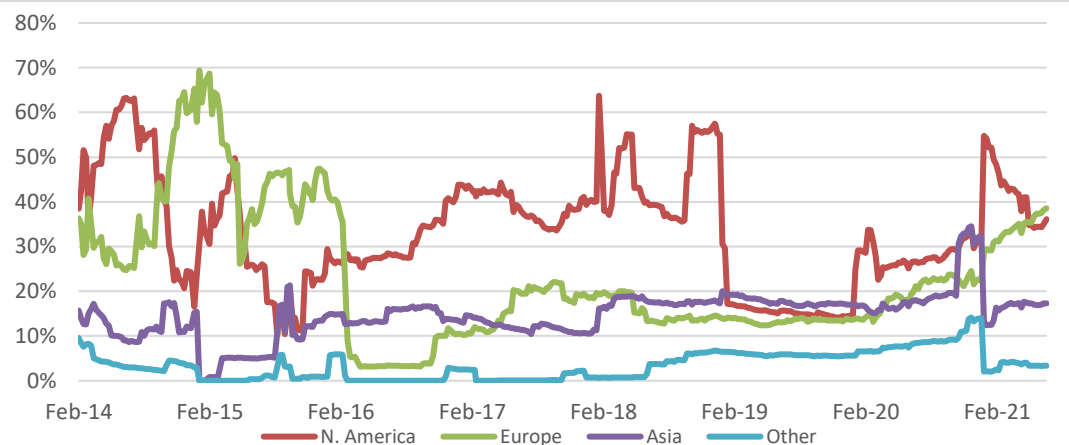
Total Return	Net	Gross	Upside/Downside <sup>5</sup>	
YTD	4.06%	5.32%	Upside	26%
Previous Quarter	0.81%	1.29%	Downside	47%
Previous Year	1.77%	3.69%	Months Up	63
3-Year	-1.00%	0.92%	Months Dn	32
5-Year	2.20%	4.12%		
Ann. SI (08/12/13)	3.74%	5.66%	Sharpe Ratio	0.47

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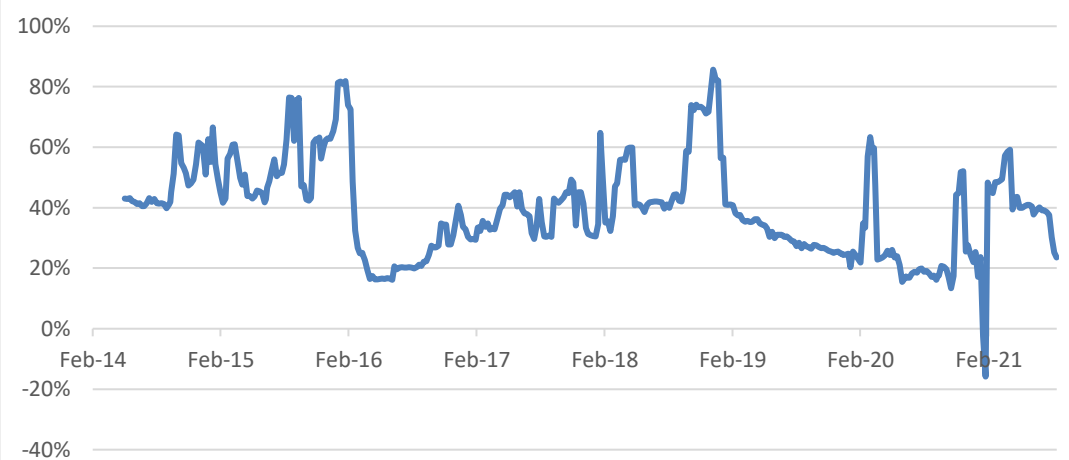
## Tactical Asset Allocation

Equity	N. America	Europe	Asia	Other
09/03/21	37.5%	41.1%	18.7%	3.2%
08/27/21	37.5%	41.2%	18.3%	3.2%
Change	0.1%	-0.1%	0.4%	0.0%
Benchmark	68.1%	17.5%	12.6%	1.9%



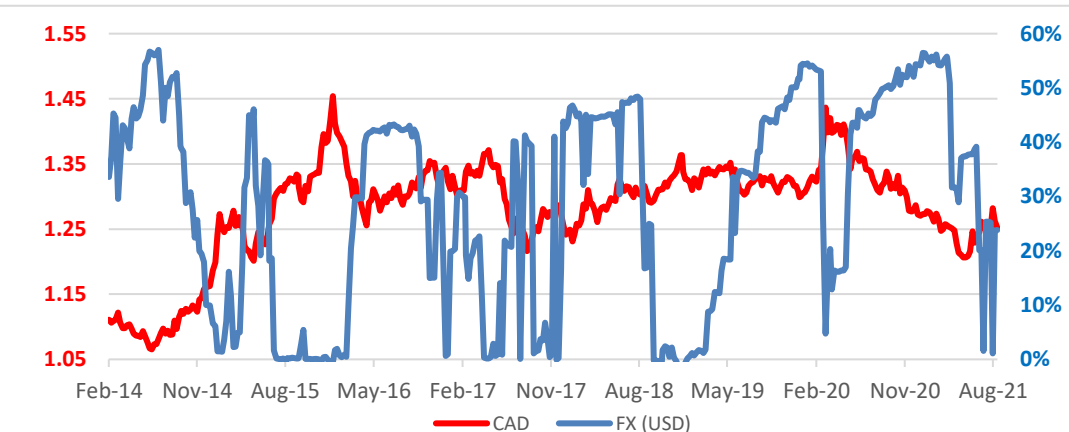
Sector	9/03/21	8/27/21	Change	BM
Basic Materials	13.83%	13.72%	0.1%	7.8%
Communications	8.02%	8.14%	-0.1%	9.0%
Consumer, Cyclical	7.54%	7.56%	0.0%	4.7%
Consumer, Non-cyclical	22.02%	22.75%	-0.7%	8.9%
Energy	3.41%	3.37%	0.0%	9.3%
Financial	20.11%	18.61%	1.5%	30.0%
Industrial	9.46%	9.62%	-0.2%	0.0%
Technology	6.78%	7.15%	-0.4%	2.5%
Utilities	8.67%	8.55%	0.1%	0.0%

### Net Beta (Core - Protection): 23.6%



As of: 09/03/21	09/03/21	08/27/21	Change
FX (USD)	23.8%	23.8%	0.0%
Beta <sup>2</sup>	72.4%	72.1%	0.3%
Protection	-48.8%	-46.8%	-2.0%
Correlation	96.9%	96.6%	0.2%
Yield <sup>3</sup>	4.55%	4.55%	0.00%
ETF Holdings	12	12	0
Volatility <sup>4</sup>	9.90%	9.92%	-0.01%
CAD	1.2524	1.2620	-0.8%

### Tactical FX Exposure (USD)



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