ETF Ticker	Correlation against ETF	Covariance of Portfolio against ETF	Tracking Errors (using trailing 10-years)	Sharpe Ratio (using current risk-free rate)	Annualized Volatility (252 days) Spread (Portfolio Volatility– ETF Volatility)
XOM-T	1.3	2.3	4.3	3.3	5.3
GE-T	3.4	3.4	4.4	3.4	3.4
WMT-T	2.1	2.1	2.1	2.1	2.1
JNJ-T	2.3	2.3	2.3	2.3	2.3
BAC-T	4.0	4.0	4.0	4.0	4.0
AIG-T	2.1	2.1	2.1	2.1	2.1
TOT-T	3.2	3.2	3.2	3.2	3.2