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| **In-depth Holdings (Since Inception)** | | | | | | | |
| Asset | Ticker | Sector | P/L | Return (%) | Volatility (%) | Active Weight (% of total portfolio) | Contribution to Tracking Error |
| APPLE INC | APPL.O | TEC | 24,469.83 | 0.06 | 0.12 | 1.71 | 0.17 |
| AMERIPRISE FINCL | AMP | FIG | 13,247.37 | 0.04 | 0.23 | 3.09 | 0.04 |
| ALIMENT TD B | ATDb.TO | FIG | 1,769.54 | 0.05 | 0.83 | 0.35 | 0.05 |
| BOEING CO | BA | IND | 12,421.68 | 0.04 | 1.0 | 3.21 | 0.167 |
| CELGENE CORP | CELG.O | HCA | (2,133.42) | (0.01) | 1.82 | 1.80 | 0.14 |
| EOG RESOURCES | EOG | TEC | 17,023.98 | 0.05 | 2.25 | 3.15 | 0.05 |
| EMINI S&P DEC4 | ESZ4 | - | (74,400.00) | (2.92) | - | (0.50) | 0.09 |
| KINDER MORGAN | KMI | ENY | 6,911.45 | 0.02 | 1.60 | 3.06 | 0.02 |
| MAGNA INTNL | MGA | IND | 8,441.65 | 0.06 | 0.82 | 1.44 | 0.01 |
| MASTECH HOLDINGS | MHH | IND | (4,822.65) | (0.01) | 0.53 | 3.84 | 0.01 |
| SANOFI | SNY | HC | 2,138.15 | 0.03 | 0.81 | 0.68 | 0.013 |
| TORONTO DOMIN | TD | FIG | 15,342.74 | 0.04 | 0.70 | 3.91 | 0.02 |
| VNGARD REIT | VNQ | FIG | 13,279.79 | 0.01 | 0.77 | 10.34 | 0.014 |
| WELLS FARGO & CO | WFC | FIG | 1,733.94 | 0.02 | 0.12 | (0.65) | 0.01 |
| WHOLE FOODS MKT | WFM.O | CON | 30,181.55 | 0.23 | 1.24 | 1.57 | 0.03 |
| SS SPDR MATRIALS | XLB | FIN | 14,922.09 | 0.05 | 0.15 | 3.19 | 0.01 |
| SS SPDR ENRGY | XLE | FIN | 2,592.08 | 0.02 | 1.23 | 1.65 | 0.06 |
| SS SPDR FNANCIAL | XLF | FIN | 17,717.76 | 0.03 | 0.15 | 6.81 | 0.004 |
| SS SPDR INDUSTRL | XLI | FIN | 15,547.51 | 0.04 | 0.24 | 4.28 | 0.005 |
| SS SPDR TECHNLGY | XLK | FIN | 50,406.72 | 0.05 | 0.19 | 11.78 | 0.024 |
| SS SPDR CONS STP | XLP | FIN | 26,039.43 | 0.03 | 0.46 | 7.99 | 0.001 |
| SS SPDR UTILITIS | XLU | FIN | 2,796.80 | 0.01 | 0.69 | 2.79 | 0.05 |
| SS SPDR HLT CRE | XLV | FIN | 22,420.32 | 0.02 | 0.42 | 9.88 | 0.02 |
| SS SPDR CONS DIS | XLY | FIN | 32,713.56 | 0.04 | 0.12 | 9.57 | 0.04 |

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| Portfolio Risk Analysis | | |  |
| **Metric** | **Weekly** | **Monthly** | **Annualized** |
| Alpha (%) | (0.034) | (0.024) | (0.03) |
| Portfolio Risk (%) | 0.41 |  |  |
| Portfolio Return (%) | 0.57 | 10.5 | 1.9 |
| Benchmark Risk (%) | 0.064 |  |  |
| Benchmark Return (%) | 0.0068 | 8.6 | 4.5 |
| Portfolio Beta | 3.45 | 0.95 | 0.93 |
| Tracking Error (%) | 0.43 | 0.43 | 0.42 |
| Information Ratio (%) | (5.6) | (5.6) | (5.6) |