|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **In-depth Holdings (Since Inception)** | | | | | | | |
| Asset | Ticker | Sector | P/L | Return (%) | Volatility for This Week (%) | Active Weight (% of total portfolio) | Contribution to Tracking Error for This Week |
| AMERIPRISE FINCL | AMP | Financials | 18,622.68 | 151.33 | 2.37 | 0.20 | (2.63) |
| BOEING CO | BA | Industrials | 24,687.22 | 13.29 | 1.31 | 1.76 | 1.23 |
| CASCADES INC | CAS.TO | Industrials | 9,534.89 | 7.11 | 1.44 | 1.35 | (3.34) |
| CELGENE CORP | CELG.O | Health Care | 19,808.55 | 8.36 | 2.04 | 2.15 | 1.16 |
| EOG RESOURCES | EOG | Energy | (8,526.18) | (5.26) | 3.58 | 1.34 | (6.00) |
| KINDER MORGAN | KMI | Energy | 24,053.19 | 18.66 | 2.13 | 1.24 | (1.29) |
| SANOFI | SNY | Health Care | (13,502.94) | (4.21) | 2.29 | 2.90 | (0.46) |
| TORONTO DOMIN | TD | Financials | (17,224.31) | (6.13) | 1.16 | 2.49 | (4.28) |
| VNGRD REIT | VNQ | Financials/Real Estate | 99,625.01 | 9.86 | 0.45 | 10.47 | (3.30) |
| WELLS FARGO & CO | WFC | Financials | (4,549.65) | (0.74) | 2.01 | 4.75 | (2.28) |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Portfolio Risk Analysis | | |  |  |
| **Metric** | **Weekly** | **Monthly** | **Annualized** | **Since Inception** |
| Alpha (%) | 1.41 | 2.1 | 24.35 | 8.4 |
| Portfolio Risk (%) | 1.44 | 1.09 | 3.77 | 0.87 |
| Portfolio Return (%) | 0.61 | 2.56 | 35.44 | 7.98 |
| Benchmark Risk (%) | 1.47 | 1.13 | 3.91 | 0.80 |
| Benchmark Return (%) | 0.19 | 0.09 | 1.09 | 3.88 |
| Portfolio Beta | 0.23 | 0.36 | - | - |
| Tracking Error (%) | 0.30 | 0.52 | 1.8 | 0.7 |
| Information Ratio | 0.2 | 0.10 | 3.29 | 0.8 |

\*\*Calculations are up to date as of January 8th 2015 for the Hart House Investment Fund.