|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **In-depth Holdings (Since Inception)** | | | | | | | |
| Asset | Ticker | Sector | P/L | Return (%) | Volatility (%) | Active Weight (% of total portfolio) | Contribution to Tracking Error |
| AMERIPRISE FINCL | AMP | Financials | 19,419.48 | 157.80 |  | 0.21 |  |
| BOEING CO | BA | Industrials | 29,446.28 | 15.850 |  | 1.83 |  |
| CASCADES INC | CAS.TO | Industrials | (202.87) | (0.15) |  | 1.28 |  |
| CELGENE CORP | CELG.O | Health Care | 14,362.47 | 6.06 |  | 2.14 |  |
| EOG RESOURCES | EOG | Energy | 4,185.74 | 2.58 |  | 1.49 |  |
| KINDER MORGAN | KMI | Energy | 23,980.93 | 18.60 |  | 1.28 |  |
| MASTECH HOLDINGS | MHH | Industrials | (21,360.02) | (5.07) |  | 3.82 |  |
| SANOFI | SNY | Health Care | 4,694.91 | 1.46 |  | 3.11 |  |
| TORONTO DOMIN | TD | Financials | 16,886.71 | 6.01 |  | 2.84 |  |
| VNGRD REIT | VNQ | Financials/Real Estate | 38,029.01 | 3.76 |  | 10.02 |  |
| WELLS FARGO & CO | WFC | Financials | 3,605.07 | 0.59 |  | 4.83 |  |

|  |  |  |  |
| --- | --- | --- | --- |
| 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) |