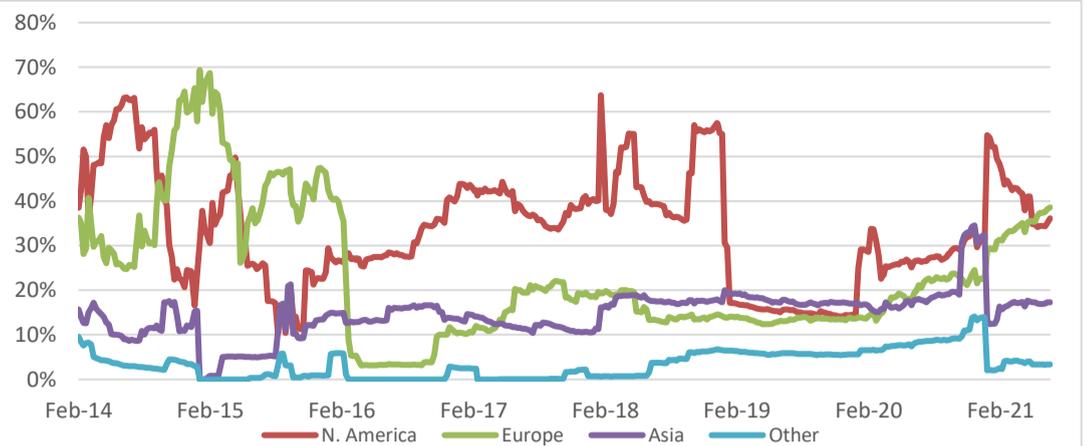
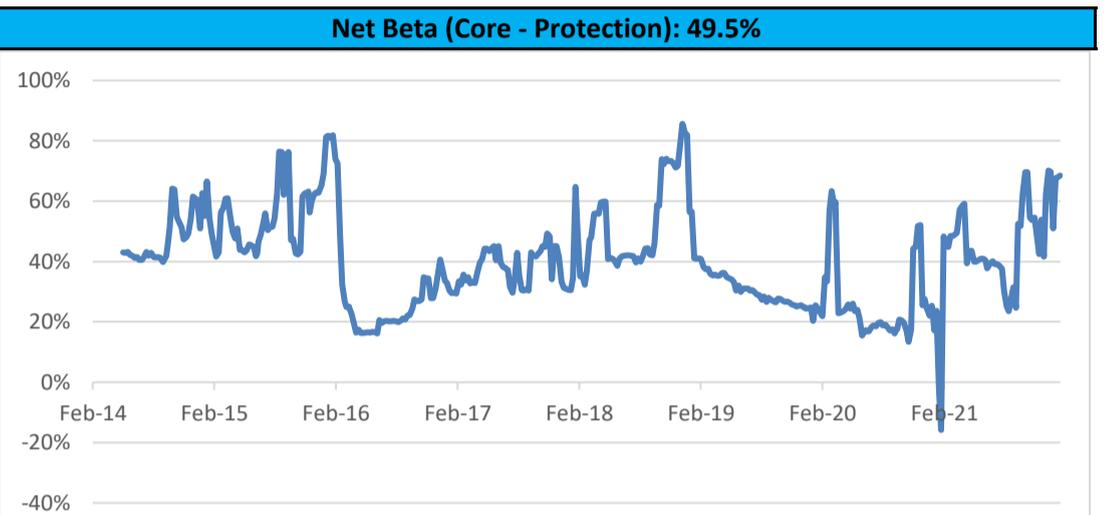


Tactical Asset Allocation

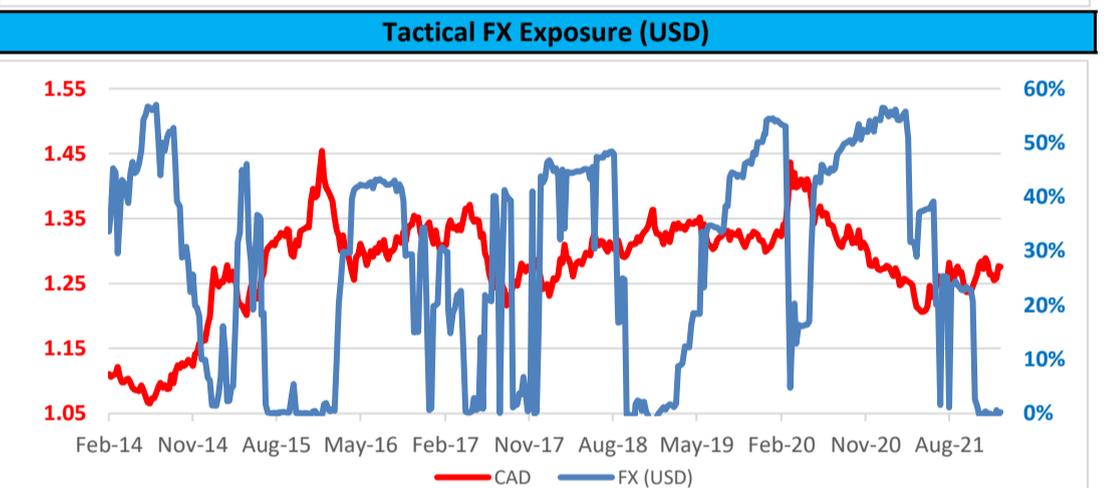
Equity	N. America	Europe	Asia	Other
02/11/22	25.6%	46.8%	22.9%	4.2%
01/28/22	31.1%	48.8%	16.4%	2.2%
Change	-5.6%	-2.0%	6.5%	2.0%
Benchmark	69.0%	17.4%	11.8%	1.8%



Sector	2/11/22	1/28/22	Change	BM
Basic Materials	11.51%	9.40%	2.1%	7.7%
Communications	7.16%	7.83%	-0.7%	8.6%
Consumer, Cyclical	10.66%	10.16%	0.5%	4.4%
Consumer, Non-cyclical	23.63%	26.17%	-2.5%	8.8%
Energy	3.58%	3.44%	0.1%	10.8%
Financial	19.31%	18.37%	0.9%	30.3%
Industrial	9.17%	9.48%	-0.3%	0.0%
Technology	7.60%	6.58%	1.0%	2.7%
Utilities	6.22%	6.72%	-0.5%	0.0%



As of: 02/11/22	02/11/22	01/28/22	Change
FX (USD)	0.8%	-0.1%	0.8%
Beta ²	68.1%	67.9%	0.2%
Protection	-18.6%	0.0%	-18.6%
Correlation	103.8%	103.6%	0.2%
Yield ³	4.85%	4.94%	-0.09%
ETF Holdings	9	11	-2
Volatility ⁴	10.06%	9.77%	0.29%
CAD	1.2737	1.2770	-0.3%



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