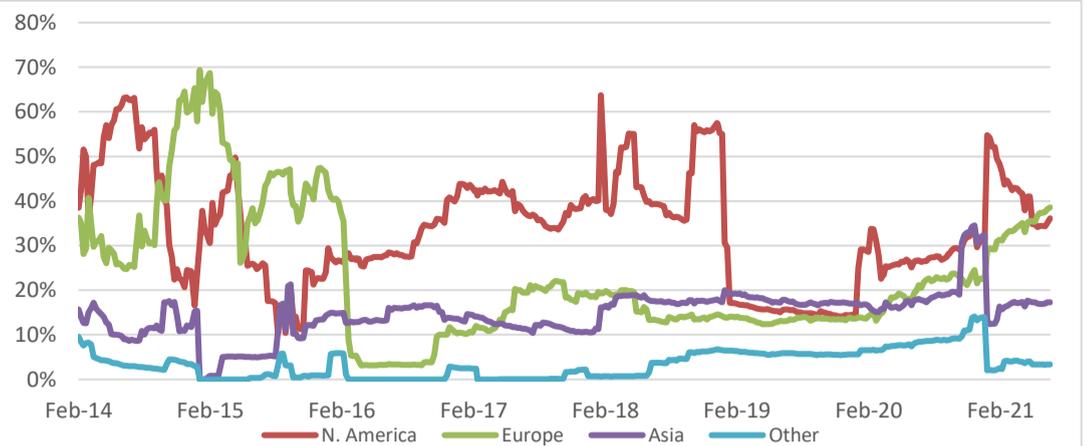


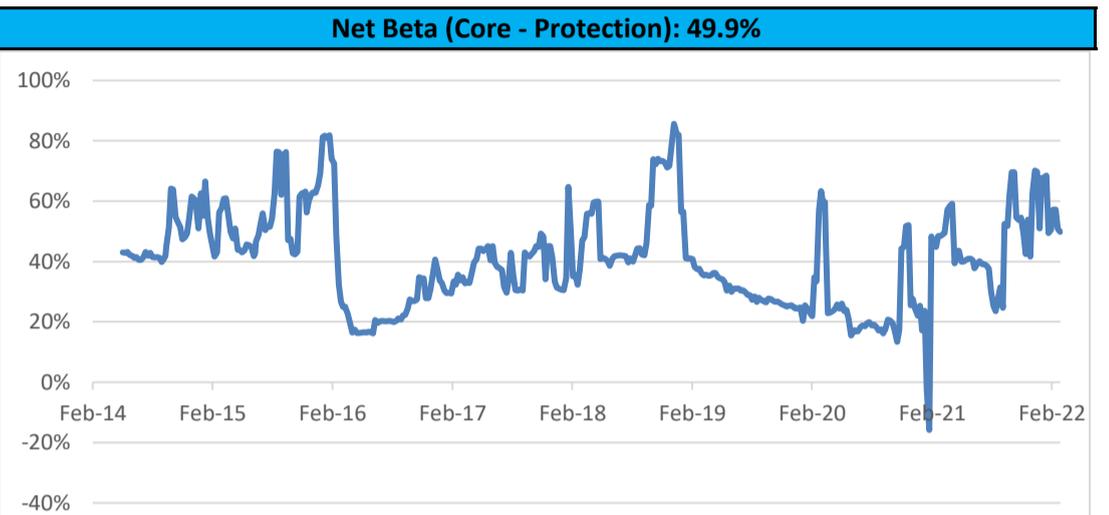


## Tactical Asset Allocation

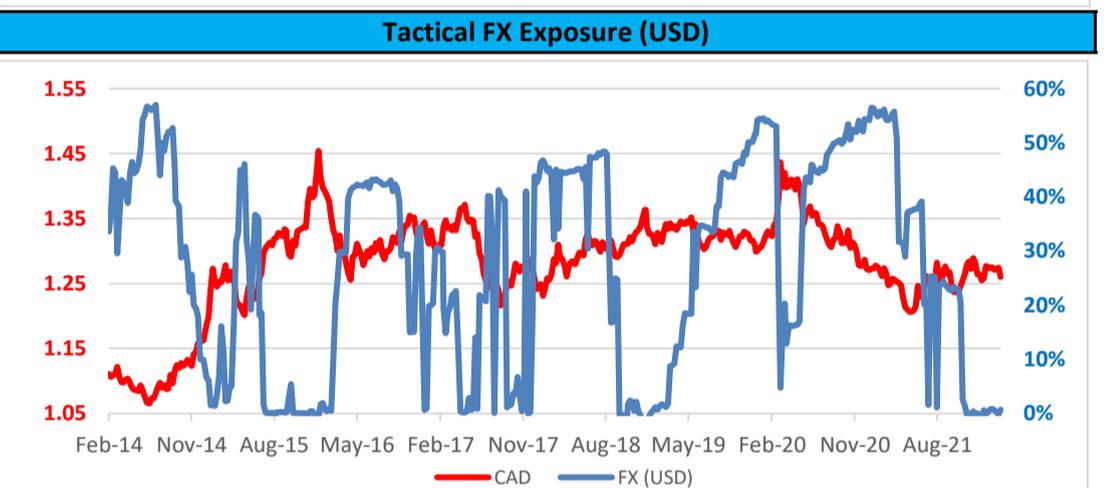
Equity	N. America	Europe	Asia	Other
03/18/22	21.0%	45.6%	24.8%	5.5%
03/11/22	21.0%	44.5%	25.5%	5.5%
Change	0.0%	1.1%	-0.7%	0.0%
Benchmark	70.8%	15.6%	11.7%	1.9%



Sector	3/18/22	3/11/22	Change	BM
Basic Materials	7.29%	7.92%	-0.6%	7.6%
Communications	9.31%	8.23%	1.1%	8.6%
Consumer, Cyclical	10.72%	10.77%	-0.1%	4.4%
Consumer, Non-cyclical	23.98%	24.53%	-0.6%	8.7%
Energy	3.57%	3.61%	0.0%	11.2%
Financial	21.20%	20.96%	0.2%	30.0%
Industrial	8.86%	8.31%	0.6%	0.0%
Technology	7.14%	7.35%	-0.2%	2.5%
Utilities	4.01%	3.96%	0.0%	0.0%



As of: 03/18/22	03/18/22	03/11/22	Change
FX (USD)	0.7%	-0.2%	0.8%
Beta <sup>2</sup>	68.2%	59.6%	8.6%
Protection	-18.3%	-8.8%	-9.6%
Correlation	92.1%	97.9%	-5.8%
Yield <sup>3</sup>	5.09%	5.27%	-0.19%
ETF Holdings	7	7	0
Volatility <sup>4</sup>	9.86%	10.53%	-0.67%
CAD	1.2603	1.2744	-1.1%



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