

Agora - Velocity Balanced

Portfolio Aggregation

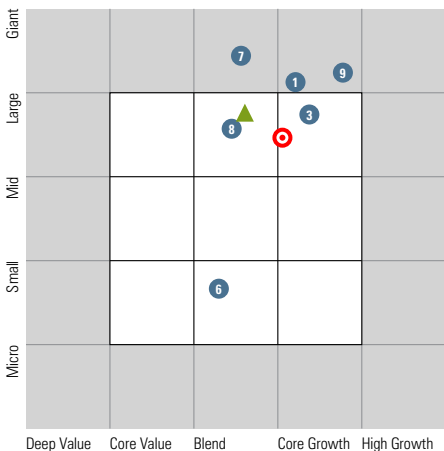
Data as of
6/30/2024

Currency
CAD

Risk-Free Rate
FTSE Canada 91 Day TBill

Benchmark
Benchmark - Balanced

Equity Style Box



Style Breakdown	Portfolio %	Benchmark %
Large Value	12.31	21.01
Large Core	24.18	26.67
Large Growth	33.93	31.79
Mid Value	5.25	5.62
Mid Core	7.26	7.68
Mid Growth	7.35	4.60
Small Value	3.11	0.79
Small Core	4.82	1.26
Small Growth	1.79	0.58
Large Cap	70.43	79.47
Mid-Small Cap	29.57	20.53
Value	20.66	27.41
Core	36.26	35.61
Growth	43.07	36.97

○ Portfolio ● Portfolio Constituents ▲ Benchmark

Top 10 Constituents

	% Weighting
1 TD US Index F	21.16
2 TD Canadian Bond Index - F	15.45
3 NCM Global Income Growth Class Series F	14.95
4 TD Short Term Bond - F	9.89
5 Dynamic Investment Grade Floating Rate F	9.83
6 NCM Income Growth Class Series F	9.73
7 TD International Index - F	6.88
8 TD Canadian Index - F	5.31
9 TD NASDAQ Index - F	5.31
10 CASH	1.48

Portfolio Statistics

Style Box Value Factors	Portfolio	Benchmark
Price/Prospective Earnings	18.23	16.77
Price/Book	2.82	2.27
Price/Sales	1.89	1.74
Price/Cash Flow	11.24	10.49
Dividend Yield %	2.33	2.53

Style Box Growth Factors

Long-Term Earning Growth %	11.85	10.65
Historical Earnings Growth %	7.41	6.21
Book Value Growth %	7.34	6.10
Sales Growth %	9.68	8.20
Cash Flow Growth %	9.09	5.70

Equity Valuation Price Multiples

Price to Earnings	21.22	19.39
Price to Book Value	3.05	2.43
Price to Sales	2.10	1.89
Price to Cash Flow	13.03	11.79

Financial Ratios

ROE %	26.60	23.51
ROA %	10.98	9.91
Net Margin %	19.02	17.46
Debt to Capital %	39.53	38.04

Fixed Income Style

Avg Eff Duration	6.93	—
Avg Eff Maturity	9.42	—
Avg Credit Quality	BB	—
Avg Wtd Coupon	3.31	—
Avg Wtd Price	—	—

Misc

% Market Value in Top 10 Holdings	100.00	100.00
Average Expense Ratio	—	—

Portfolio Overview

Composition	Portfolio %	Benchmark %
Cash	9.35	0.00
Stock	60.35	52.44
Bond	23.65	0.00
Other	6.61	47.56
Total	99.97	100.00

World Region Breakdown

	Portfolio %	Benchmark %
Americas	82.99	61.88
North America	82.92	61.88
Latin America	0.07	0.00
Greater Europe	11.74	24.29
United Kingdom	2.77	5.37
Europe Developed	8.84	18.46
Europe Emerging	0.05	0.20
Africa/Middle East	0.08	0.26
Greater Asia	5.27	13.83
Japan	3.55	9.69
Australasia	0.86	2.98
Asia Developed	0.39	1.11
Asia Emerging	0.47	0.05

Top 10 Country Breakdown

	Portfolio %	Benchmark %
United States	57.24	43.50
Canada	25.69	18.37
Japan	3.55	9.69
United Kingdom	2.77	5.37
France	2.09	3.60
Denmark	1.60	1.45
Netherlands	1.17	2.03
Switzerland	1.10	3.70
Sweden	1.01	1.37
Germany	0.88	2.95

Equity Sector Breakdown

	Portfolio %	Benchmark %
Cyclical	33.31	35.89
Basic Matls	4.34	5.65
Cons Cyclical	8.40	9.44
Financial Svcs	18.05	18.21
Real Estate	2.53	2.59
Sensitive	50.25	45.17
Comm Svcs	7.19	6.30
Energy	7.91	6.60
Industrials	13.43	12.62
Technology	21.72	19.65
Defensive	16.44	18.94
Cons Defensive	5.06	6.24
Healthcare	9.32	9.92
Utilities	2.06	2.79

Fixed-Income Sector Breakdown

	Portfolio %	Benchmark %
Government	41.25	0.00
Municipal	0.00	0.00
Corporate	27.44	0.00
Securitized	0.09	0.00
Cash and Cash Equivalents	19.76	52.94
Derivative	11.45	47.06

Credit Rating Breakdown

	Portfolio %	Benchmark %
AAA	28.40	—
AA	26.29	—
A	15.08	—
BBB	13.13	—
BB	1.67	—
B or Below B	0.16	—
Not Rated	15.26	—

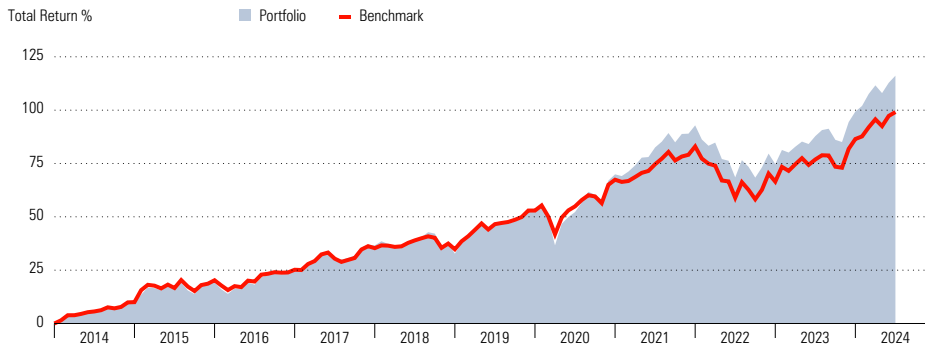
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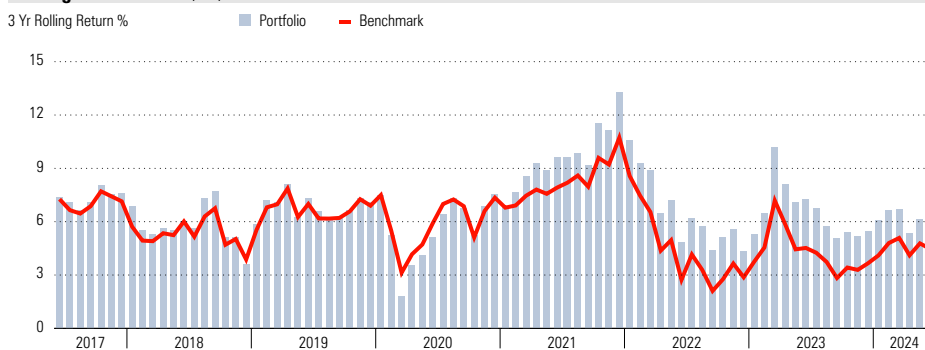
Cumulative Return as of 6/30/2024



Trailing Returns as of 6/30/2024

	Total Return	+/- Benchmark
1 Month	1.57	0.64
3 Month	2.14	0.40
6 Month	8.43	1.66
YTD	8.43	1.66
1 Year	15.08	2.51
3 Years	5.80	1.33
5 Years	8.15	1.83
10 Years	7.41	0.87
15 Years	—	—
Inception	8.09	—

Rolling Return as of 6/30/2024



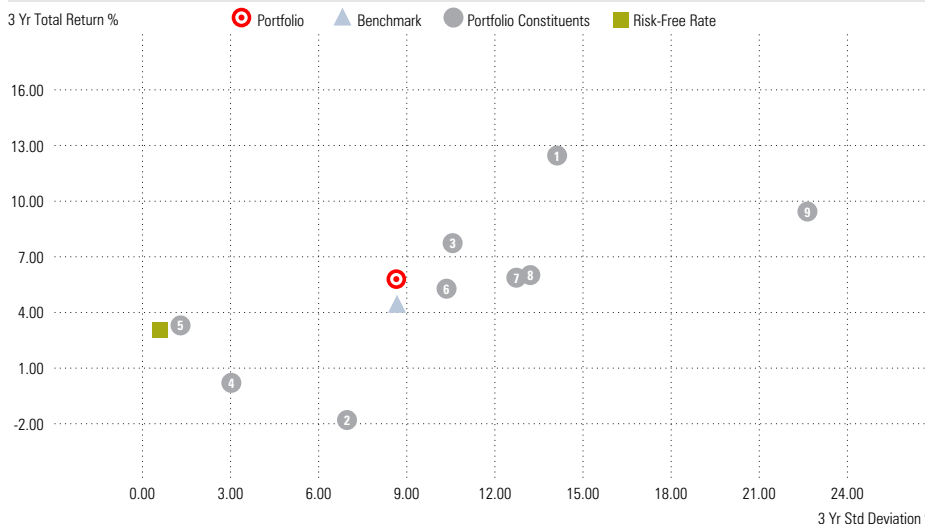
Relative Statistics as of 6/30/2024

vs Benchmark	1 Yr	3 Yr	5 Yr	10 Yr
Alpha	2.34	1.31	1.43	0.52
Beta	0.98	0.98	1.09	1.07
R-Squared	97.65	96.09	93.73	92.68
Tracking Error	1.13	1.69	2.45	2.19
Information Ratio	2.22	0.79	0.75	0.40
Treynor Ratio	10.11	2.80	5.50	5.50
Downside Deviation	0.34	0.83	1.58	1.50
Batting Average	58.33	47.22	55.00	54.17
Up Capture Ratio	111.75	104.13	113.78	109.96
Down Capture Ratio	94.94	93.74	103.53	107.04
Up Number Ratio	1.00	1.00	0.97	0.96
Down Number Ratio	0.75	0.88	0.90	0.93
Up Percentage Ratio	0.63	0.50	0.62	0.58
Down Percentage Ratio	0.50	0.44	0.43	0.48

Disclosure:

If applicable, the portfolio-level performance returns shown are hypothetical, based on historic economic and market assumptions and the investment and planning assumptions selected by your financial professional. Hypothetical performance is for illustrative purposes only and is not a guarantee of future results. Actual performance returns will vary. If required to do so under applicable regulation, your financial professional has determined that you have the resources and financial expertise to understand the risks and limitations of using such hypothetical performance returns in making investment decisions. "Net" performance returns are calculated using the fees and expenses input by your financial professional. "Gross" performance returns are calculated before the deduction of all fees and expenses that you have paid or would have paid in connection with your financial professional's services. Such fees may include investment advisory fees; however, not all financial professionals charge investment advisory fees. You should speak with your financial professional to understand the fees and expenses they included and the impact that fees and expenses have on performance returns before making investment decisions. The historical benchmark index performance is selected by your financial professional as a comparison tool and is provided for informational purposes only. Actual performance returns will vary. Please refer to your financial professional and any disclosures they provide to you for additional information.

Risk-Return as of 6/30/2024



Risk Statistics as of 6/30/2024

	1 Yr	3 Yr	5 Yr	10 Yr
Standard Deviation	7.30	8.64	9.34	7.87
Skewness	-0.29	-0.28	-0.62	-0.59
Kurtosis	0.35	-0.72	1.58	1.88
Sharpe Ratio	1.36	0.32	0.64	0.75
Sortino Ratio	2.52	0.48	0.95	1.14
Calmar Ratio	4.63	0.46	0.64	0.58
Positive Months	9	22	40	78
Negative Months	3	14	20	42
Worst Month	-2.71	-4.43	-8.50	-8.50
Max Drawdown	-3.26	-12.71	-12.71	-12.71

Calendar Returns as of 6/30/2024

	1st Qtr	2nd Qtr	3rd Qtr	4th Qtr	Year
2014	3.74	1.90	1.41	2.22	9.60
2015	6.35	-0.31	-2.07	4.82	8.83
2016	-2.42	1.54	4.30	1.46	4.86
2017	3.56	1.10	0.66	3.65	9.24
2018	-0.41	1.85	2.57	-6.60	-2.84
2019	7.75	2.13	1.25	3.95	15.82
2020	-11.14	11.42	5.33	5.98	10.52
2021	2.44	4.86	1.31	4.30	13.51
2022	-4.19	-8.82	-0.07	3.76	-9.43
2023	4.68	2.71	-0.92	7.12	14.11
2024	6.16	2.14	—	—	—

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Common Equity Holdings Analysis (Top 25)

Name	Tick/ISIN	% Investment Mkt Value	% Portfolio Mkt Value	Market Cap (mil)	Style Box	Sector
Microsoft Corp	MSFT		1.80	3,296,376.27	Large Growth	Technology
TD US Index F		4.46	0.94		Large Growth	
TD NASDAQ Index - F		8.62	0.46		Large Growth	
NCM Global Income Growth Class Series F		2.64	0.39		Large Growth	
Apple Inc	AAPL		1.46	3,509,664.69	Large Blend	Technology
TD US Index F		4.59	0.97		Large Growth	
TD NASDAQ Index - F		9.24	0.49		Large Growth	
Alphabet Inc Class A	GOOGL		0.95	2,246,032.36	Large Growth	Communication Services
NCM Global Income Growth Class Series F		3.58	0.53		Large Growth	
TD US Index F		1.34	0.28		Large Growth	
TD NASDAQ Index - F		2.55	0.14		Large Growth	
Broadcom Inc	AVGO		0.76	726,068.77	Large Growth	Technology
NCM Global Income Growth Class Series F		2.60	0.39		Large Growth	
TD NASDAQ Index - F		4.15	0.22		Large Growth	
TD US Index F		0.73	0.15		Large Growth	
Meta Platforms Inc Class A	META		0.75	1,171,853.43	Large Growth	Communication Services
NCM Global Income Growth Class Series F		1.82	0.27		Large Growth	
TD US Index F		1.27	0.27		Large Growth	
TD NASDAQ Index - F		3.86	0.21		Large Growth	
Amazon.com Inc	AMZN		0.73	1,955,717.49	Large Growth	Consumer Cyclical
TD US Index F		2.21	0.47		Large Growth	
TD NASDAQ Index - F		4.85	0.26		Large Growth	
NVIDIA Corp	NVDA		0.60	2,902,358.37	Large Growth	Technology
TD US Index F		1.90	0.40		Large Growth	
TD NASDAQ Index - F		3.77	0.20		Large Growth	
Royal Bank of Canada	RY		0.60	216,959.23	Large Blend	Financial Services
NCM Global Income Growth Class Series F		2.65	0.40		Large Growth	
TD Canadian Index - F		3.85	0.20		Large Blend	
Mastercard Inc Class A	MA		0.53	419,405.28	Large Growth	Financial Services
NCM Global Income Growth Class Series F		2.72	0.41		Large Growth	
TD US Index F		0.58	0.12		Large Growth	
Cameco Corp	CCO		0.51	28,264.02	Large Growth	Energy
NCM Global Income Growth Class Series F		3.26	0.49		Large Growth	
TD Canadian Index - F		0.51	0.03		Large Blend	
Eli Lilly and Co	LLY		0.49	815,398.11	Large Growth	Healthcare
NCM Global Income Growth Class Series F		2.16	0.32		Large Growth	
TD US Index F		0.80	0.17		Large Growth	
Ares Management Corp Ordinary Shares - Class A	ARES		0.48	28,683.83	Mid Growth	Financial Services
NCM Global Income Growth Class Series F		3.16	0.47		Large Growth	
TD US Index F		0.03	0.01		Large Growth	
goeasy Ltd	GSY		0.46	3,138.03	Mid Growth	Financial Services

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Common Equity Holdings Analysis (Top 25)

Name	Tick/ISIN	% Investment Mkt Value	% Portfolio Mkt Value	Market Cap (mil)	Style Box	Sector
NCM Income Growth Class Series F		4.74	0.46		Small Blend	
TD Canadian Index - F		0.04	0.00		Large Blend	
AbbVie Inc	ABBV		0.45	309,503.65	Large Value	Healthcare
NCM Global Income Growth Class Series F		2.42	0.36		Large Growth	
TD US Index F		0.44	0.09		Large Growth	
Tesla Inc	TSLA		0.43	792,515.25	Large Growth	Consumer Cyclical
TD US Index F		1.11	0.23		Large Growth	
TD NASDAQ Index - F		3.69	0.20		Large Growth	
Charles Schwab Corp	SCHW		0.42	116,637.56	Large Blend	Financial Services
NCM Global Income Growth Class Series F		2.59	0.39		Large Growth	
TD US Index F		0.15	0.03		Large Growth	
The Home Depot Inc	HD		0.42	368,771.40	Large Blend	Consumer Cyclical
NCM Global Income Growth Class Series F		2.00	0.30		Large Growth	
TD US Index F		0.56	0.12		Large Growth	
Motorola Solutions Inc	MSI		0.41	65,665.74	Large Growth	Technology
NCM Global Income Growth Class Series F		2.62	0.39		Large Growth	
TD US Index F		0.08	0.02		Large Growth	
Howmet Aerospace Inc	HWM		0.40	31,781.16	Mid Growth	Industrials
NCM Global Income Growth Class Series F		2.61	0.39		Large Growth	
TD US Index F		0.04	0.01		Large Growth	
S&P Global Inc	SPGI		0.39	153,280.32	Large Growth	Financial Services
NCM Global Income Growth Class Series F		2.28	0.34		Large Growth	
TD US Index F		0.23	0.05		Large Growth	
EQB Inc	EQB		0.38	3,674.52	Mid Blend	Financial Services
NCM Income Growth Class Series F		3.91	0.38		Small Blend	
TD Canadian Index - F		0.05	0.00		Large Blend	
Costco Wholesale Corp	COST		0.38	375,185.56	Large Blend	Consumer Defensive
NCM Global Income Growth Class Series F		1.04	0.16		Large Growth	
TD NASDAQ Index - F		2.33	0.12		Large Growth	
TD US Index F		0.47	0.10		Large Growth	
Alphabet Inc Class C	GOOG		0.38	2,246,032.36	Large Growth	Communication Services
TD US Index F		1.15	0.24		Large Growth	
TD NASDAQ Index - F		2.49	0.13		Large Growth	
Schneider Electric SE	SU		0.37	128,119.00	Large Growth	Industrials
NCM Global Income Growth Class Series F		2.49	0.37		Large Growth	
BlackRock Inc	BLK		0.36	124,649.54	Large Blend	Financial Services
NCM Global Income Growth Class Series F		2.15	0.32		Large Growth	
TD US Index F		0.19	0.04		Large Growth	








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Portfolio Constituents					
	Name	Ticker/ISIN	Weighting %	Morningstar Category	Equity Style Box Fixed Inc Style Box
1	TD US Index F		21.16	Canada Fund US Equity	 —
2	TD Canadian Bond Index - F		15.45	Canada Fund Canadian Fixed Income	— 
3	NCM Global Income Growth Class Series F		14.95	Canada Fund Global Equity Balanced	 —
4	TD Short Term Bond - F		9.89	Canada Fund Canadian Short Term Fixed Income	—
5	Dynamic Investment Grade Floating Rate F		9.83	Canada Fund Canadian Short Term Fixed Income	—
6	NCM Income Growth Class Series F		9.73	Canada Fund Canadian Equity Balanced	 —
7	TD International Index - F		6.88	Canada Fund International Equity	 —
8	TD Canadian Index - F		5.31	Canada Fund Canadian Equity	 —
9	TD NASDAQ Index - F		5.31	Canada Fund US Equity	 —
10	CASH		1.48	—	—

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