

## Rebalancing Summary

# Quantitative Portfolio:

## Market Series Large Cap Growth

Rebalance Date: March 4, 2024

### Overview

Action	Trade
New Buys	0
Position Increases	18
Liquidations	3
Position Trims	1
Total	22

Portfolio Characteristics		
	Pre-Rebalance	Post-Rebalance
# of Positions	109	106
Wtd Avg Mkt Cap (Billions)	\$1,210.4	\$1,218.5
Tracking Error	0.53%	

Top 10 Holdings		Pre (%)	Post (%)	Change (%)
1	Microsoft Corporation (MSFT)	12.09	12.09	0.00
2	Apple Inc. (AAPL)	10.51	10.51	0.00
3	NVIDIA Corporation (NVDA)	7.58	8.00	0.42
4	Amazon.com, Inc. (AMZN)	6.58	6.58	0.00
5	Meta Platforms, Inc. (META)	4.35	4.35	0.00
6	Alphabet Inc. (GOOGL)	3.34	3.34	0.00
7	Alphabet Inc. (GOOG)	2.70	2.70	0.00
8	Eli Lilly and Company (LLY)	2.66	2.66	0.00
9	Tesla, Inc. (TSLA)	2.21	2.21	0.00
10	Mastercard Incorporated (MA)	1.86	1.86	0.00
Total Weight		53.88	54.30	

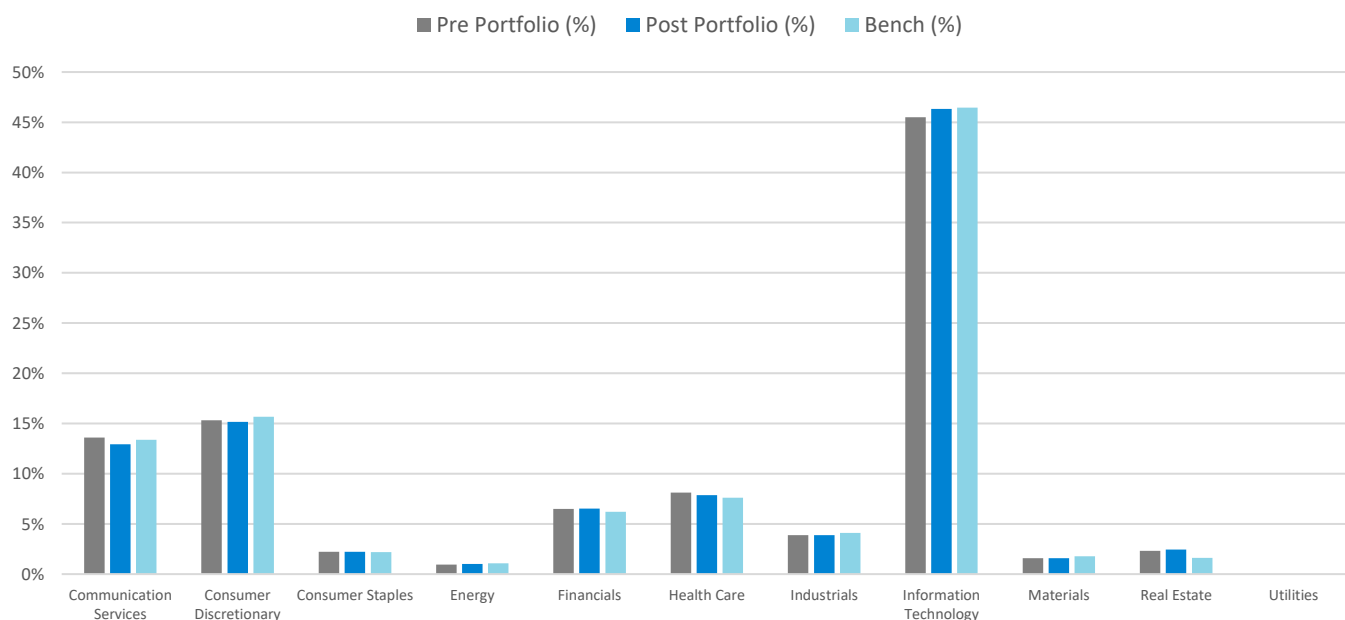
### Position-Level Highlights

Largest Position Increases			
Security	Pre (%)	Post (%)	Change (%)
NVIDIA Corporation (NVDA)	7.58	8.00	0.42
Cadence Design Systems, Inc. (CDNS)	0.31	0.51	0.20
Equinix, Inc. (EQIX)	0.79	0.90	0.11
Synopsys, Inc. (SNPS)	0.52	0.59	0.07
Lam Research Corporation (LRCX)	0.92	0.98	0.06
Largest Position Decreases			
The Walt Disney Company (DIS)	0.90	0.42	-0.48
West Pharmaceutical Services, Inc. (WST)	0.31	0.00	-0.31
Tractor Supply Company (TSCO)	0.22	0.00	-0.22
Match Group, Inc. (MTCH)	0.19	0.00	-0.19

## Sector-Level Highlights

Largest Sector Increases (%)		Largest Sector Trims (%)	
Information Technology	0.85	Communication Services	-0.67
Real Estate	0.15	Health Care	-0.27
Energy	0.06	Consumer Discretionary	-0.17

## Sector Allocation



Portfolio Sector Allocation											
	Comm. Svcs.	Cons. Disc.	Cons. Staples	Energy	Financials	Health Care	Indust.	Info. Tech.	Materials	Real Estate	Utilities
<b>Pre (%)</b>	13.60	15.33	2.22	0.96	6.49	8.13	3.87	45.49	1.58	2.31	0.00
<b>Post (%)</b>	12.93	15.16	2.22	1.02	6.53	7.86	3.87	46.34	1.60	2.46	0.00
<b>Chg (%)</b>	-0.67	-0.17	0.00	0.06	0.04	-0.27	0.00	0.85	0.02	0.15	0.00
<b>Bench (%)</b>	13.37	15.68	2.18	1.08	6.19	7.61	4.09	46.44	1.76	1.61	0.00

### Benchmark: CRSP US Large Cap Growth Index

The CRSP U.S. Large Cap Growth Index includes U.S. companies within the top 85 percent of investable market capitalization. Securities are assigned to the Large Cap Growth Index using CRSP's multifactor model. The index is reconstituted quarterly.

## Disclosure

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