

Rebalancing Summary

Quantitative Portfolio: Sustainable Large Cap Core Portfolio

Rebalance Date: March 28, 2024

Overview

Action	Trade
New Buys	1
Position Increases	19
Liquidations	3
Position Trims	5
Total	28

Portfolio Characteristics		
	Pre-Rebalance	Post-Rebalance
# of Positions	135	133
Wtd Avg Mkt Cap (Billions)	\$621.2	\$604.6
Tracking Error	1.44%	

Top 10 Holdings		Pre (%)	Post (%)	Change (%)
1	Apple Inc. (AAPL)	5.84	5.72	-0.12
2	NVIDIA Corporation (NVDA)	5.78	5.00	-0.78
3	Microsoft Corporation (MSFT)	4.87	4.87	0.00
4	Amazon.com, Inc. (AMZN)	3.22	3.22	0.00
5	Microchip Technology Incorporated (MCHP)	2.47	2.47	0.00
6	Visa Inc. (V)	2.25	2.25	0.00
7	Tesla, Inc. (TSLA)	2.07	2.07	0.00
8	Intuit Inc. (INTU)	0.82	1.76	0.94
9	JPMorgan Chase & Co. (JPM)	1.73	1.73	0.00
10	Cencora, Inc. (COR)	1.55	1.55	0.00
Total Weight		30.60	30.64	

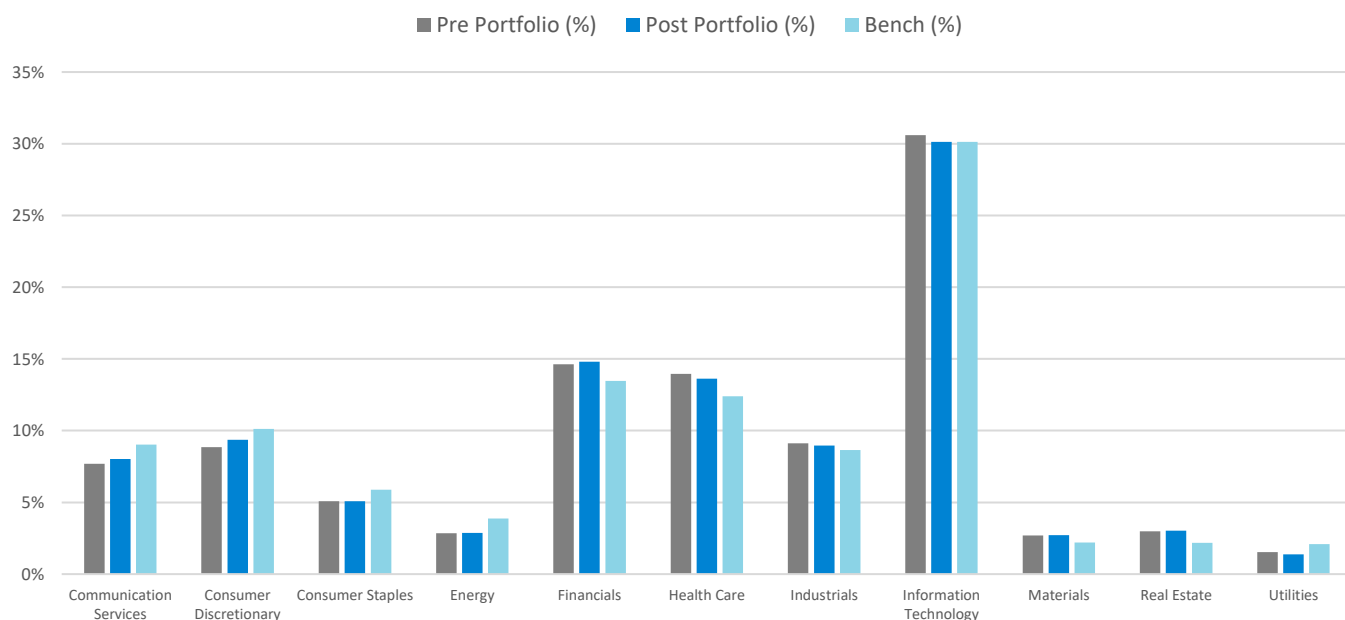
Position-Level Highlights

Largest Position Increases			
Security	Pre (%)	Post (%)	Change (%)
Intuit Inc. (INTU)	0.82	1.76	0.94
Take-Two Interactive Software, Inc. (TTWO)	0.00	0.94	0.94
Advanced Micro Devices, Inc. (AMD)	0.57	1.30	0.73
Lululemon Athletica Inc. (LULU)	0.36	0.68	0.32
Eli Lilly and Company (LLY)	0.73	0.94	0.21
Largest Position Decreases			
NVIDIA Corporation (NVDA)	5.78	5.00	-0.78
Micron Technology, Inc. (MU)	1.72	1.06	-0.66
Match Group, Inc. (MTCH)	0.59	0.00	-0.59
Monolithic Power Systems, Inc. (MPWR)	1.89	1.37	-0.52
Merck & Co., Inc. (MRK)	1.30	0.79	-0.51

Sector-Level Highlights

Largest Sector Increases (%)		Largest Sector Trims (%)	
Consumer Discretionary	0.51	Information Technology	-0.47
Communication Services	0.33	Health Care	-0.33
Financials	0.17	Utilities	-0.15

Sector Allocation



Portfolio Sector Allocation

	Comm. Svcs.	Cons. Disc.	Cons. Staples	Energy	Financials	Health Care	Indust.	Info. Tech.	Materials	Real Estate	Utilities
Pre (%)	7.69	8.85	5.08	2.86	14.63	13.96	9.11	30.61	2.69	2.99	1.53
Post (%)	8.02	9.36	5.09	2.87	14.80	13.63	8.97	30.14	2.72	3.02	1.38
Chg (%)	0.33	0.51	0.01	0.01	0.17	-0.33	-0.14	-0.47	0.03	0.03	-0.15
Bench (%)	9.03	10.12	5.88	3.87	13.46	12.39	8.65	30.14	2.20	2.17	2.08

Benchmark: CRSP US Large Cap Index

The CRSP U.S. Large Cap Index includes U.S. companies that comprise the top 85 percent of investable market capitalization. The index is reconstituted quarterly.

Disclosure

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