

Rebalancing Summary

Quantitative Portfolio: Large Cap Core Catholic Values

Rebalance Date: January 19, 2024

Overview

Action	Trade
New Buys	6
Position Increases	15
Liquidations	6
Position Trims	5
Total	32

Portfolio Characteristics		
	Pre-Rebalance	Post-Rebalance
# of Positions	148	148
Wtd Avg Mkt Cap (Billions)	\$617.3	\$619.2
Tracking Error	1.37%	

Top 10 Holdings		Pre (%)	Post (%)	Change (%)
1	Microsoft Corporation (MSFT)	6.97	6.97	0.00
2	Apple Inc. (AAPL)	6.81	6.81	0.00
3	NVIDIA Corporation (NVDA)	3.83	3.83	0.00
4	Amazon.com, Inc. (AMZN)	3.54	3.54	0.00
5	Waste Management, Inc. (WM)	2.10	2.10	0.00
6	Boston Scientific Corporation (BSX)	1.66	1.66	0.00
7	Tesla, Inc. (TSLA)	1.35	1.54	0.19
8	PepsiCo, Inc. (PEP)	1.43	1.43	0.00
9	The Walt Disney Company (DIS)	1.42	1.42	0.00
10	Visa Inc. (V)	1.41	1.41	0.00
Total Weight		30.52	30.71	

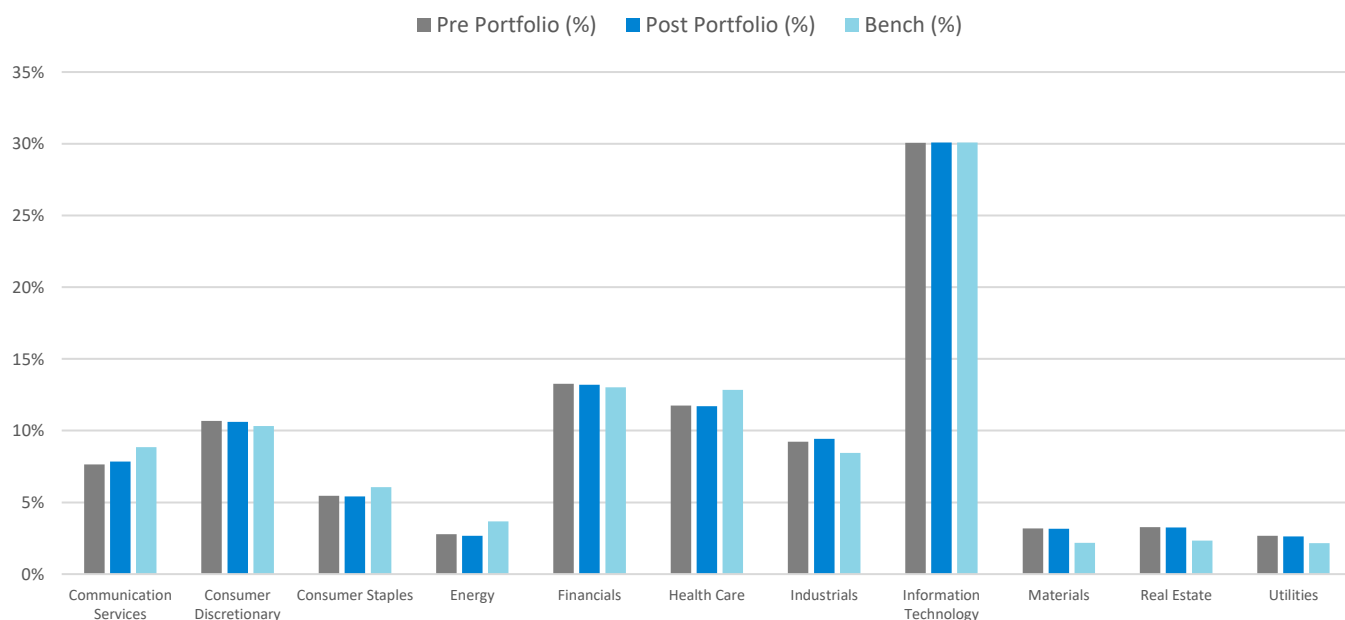
Position-Level Highlights

Largest Position Increases			
Security	Pre (%)	Post (%)	Change (%)
Marsh & McLennan Companies, Inc. (MMC)	0.00	1.23	1.23
McCormick & Company, Incorporated (MKC)	0.00	0.42	0.42
Ingersoll Rand Inc. (IR)	0.30	0.66	0.36
Palo Alto Networks, Inc. (PANW)	0.00	0.34	0.34
Arista Networks, Inc. (ANET)	0.00	0.30	0.30
Largest Position Decreases			
Cadence Design Systems, Inc. (CDNS)	0.93	0.51	-0.42
Kimberly-Clark Corporation (KMB)	0.42	0.00	-0.42
The Bank of New York Mellon Corporation (BK)	0.63	0.26	-0.37
Eversource Energy (ES)	0.56	0.20	-0.36
Bank of America Corporation (BAC)	0.88	0.54	-0.34

Sector-Level Highlights

Largest Sector Increases (%)		Largest Sector Trims (%)	
Communication Services	0.21	Energy	-0.13
Industrials	0.21	Consumer Discretionary	-0.08
Information Technology	0.01	Financials	-0.06

Sector Allocation



Portfolio Sector Allocation											
	Comm. Svcs.	Cons. Disc.	Cons. Staples	Energy	Financials	Health Care	Indust.	Info. Tech.	Materials	Real Estate	Utilities
Pre (%)	7.64	10.69	5.45	2.79	13.27	11.74	9.23	30.07	3.18	3.28	2.67
Post (%)	7.85	10.61	5.42	2.66	13.21	11.71	9.44	30.08	3.16	3.25	2.62
Chg (%)	0.21	-0.08	-0.03	-0.13	-0.06	-0.03	0.21	0.01	-0.02	-0.03	-0.05
Bench (%)	8.85	10.33	6.07	3.67	13.03	12.84	8.44	30.08	2.19	2.34	2.16

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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