

Rebalancing Summary

Quantitative Portfolio:

Large Cap Core Gender and Diversity

Rebalance Date: March 5, 2024

Overview

Action	Trade
New Buys	4
Position Increases	17
Liquidations	13
Position Trims	2
Total	36

Portfolio Characteristics		
	Pre-Rebalance	Post-Rebalance
# of Positions	151	142
Wtd Avg Mkt Cap (Billions)	\$671.3	\$665.9
Tracking Error	0.93%	

Top 10 Holdings		Pre (%)	Post (%)	Change (%)
1	Apple Inc. (AAPL)	5.91	5.91	0.00
2	Microsoft Corporation (MSFT)	5.68	5.68	0.00
3	NVIDIA Corporation (NVDA)	5.33	4.98	-0.35
4	Amazon.com, Inc. (AMZN)	4.09	4.09	0.00
5	Eli Lilly and Company (LLY)	2.04	2.04	0.00
6	JPMorgan Chase & Co. (JPM)	1.60	1.60	0.00
7	The Walt Disney Company (DIS)	1.51	1.51	0.00
8	MSCI Inc. (MSCI)	0.53	1.46	0.93
9	Stryker Corporation (SYK)	0.00	1.46	1.46
10	Broadcom Inc. (AVGO)	1.25	1.40	0.15
Total Weight		27.94	30.13	

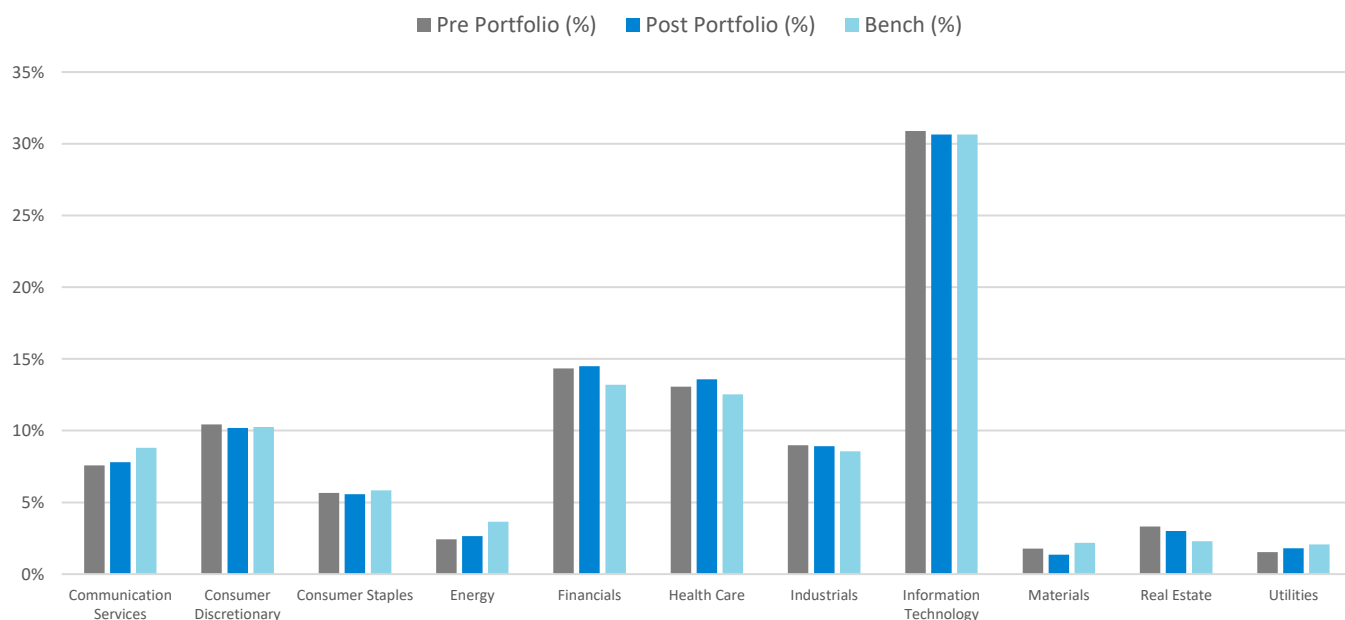
Position-Level Highlights

Largest Position Increases			
Security	Pre (%)	Post (%)	Change (%)
Stryker Corporation (SYK)	0.00	1.46	1.46
MSCI Inc. (MSCI)	0.53	1.46	0.93
ConocoPhillips (COP)	0.00	0.49	0.49
Boston Scientific Corporation (BSX)	0.00	0.48	0.48
CMS Energy Corporation (CMS)	0.18	0.46	0.28
Largest Position Decreases			
Abbott Laboratories (ABT)	0.76	0.21	-0.55
Elevance Health, Inc. (ELV)	0.46	0.00	-0.46
Blackstone Inc. (BX)	0.38	0.00	-0.38
DuPont de Nemours, Inc. (DD)	0.37	0.00	-0.37
Illumina, Inc. (ILMN)	0.37	0.00	-0.37

Sector-Level Highlights

Largest Sector Increases (%)		Largest Sector Trims (%)	
Health Care	0.50	Materials	-0.41
Utilities	0.27	Real Estate	-0.32
Communication Services	0.23	Consumer Discretionary	-0.25

Sector Allocation



Portfolio Sector Allocation											
	Comm. Svcs.	Cons. Disc.	Cons. Staples	Energy	Financials	Health Care	Indust.	Info. Tech.	Materials	Real Estate	Utilities
Pre (%)	7.57	10.43	5.65	2.43	14.33	13.07	8.99	30.90	1.77	3.32	1.54
Post (%)	7.80	10.18	5.58	2.64	14.50	13.57	8.91	30.65	1.36	3.00	1.81
Chg (%)	0.23	-0.25	-0.07	0.21	0.17	0.50	-0.08	-0.25	-0.41	-0.32	0.27
Bench (%)	8.81	10.26	5.84	3.65	13.19	12.52	8.55	30.65	2.19	2.29	2.06

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.

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