

Rebalancing Summary

Quantitative Portfolio: Sustainable Large Cap Core Portfolio

Rebalance Date: July 1, 2024

Overview

Action	Trade
New Buys	6
Position Increases	19
Liquidations	3
Position Trims	7
Total	35

Portfolio Characteristics	Pre-Rebalance	Post-Rebalance
	# of Positions	133
Wtd Avg Mkt Cap (Billions)	\$776.0	\$783.2
Tracking Error	1.44%	

Top 10 Holdings	Pre (%)	Post (%)	Change (%)
1 Apple Inc. (AAPL)	6.72	6.66	-0.06
2 NVIDIA Corporation (NVDA)	6.62	6.27	-0.35
3 Microsoft Corporation (MSFT)	5.00	5.00	0.00
4 Amazon.com, Inc. (AMZN)	3.35	3.90	0.55
5 Visa Inc. (V)	2.05	2.05	0.00
6 Tesla, Inc. (TSLA)	2.20	1.79	-0.41
7 Intuit Inc. (INTU)	1.72	1.72	0.00
8 JPMorgan Chase & Co. (JPM)	1.70	1.70	0.00
9 Broadcom Inc. (AVGO)	0.00	1.61	1.61
10 Adobe Inc. (ADBE)	1.46	1.46	0.00
Total Weight	30.82	32.16	

Position-Level Highlights

Largest Position Increases

Security	Pre (%)	Post (%)	Change (%)
Broadcom Inc. (AVGO)	0.00	1.61	1.61
Amazon.com, Inc. (AMZN)	3.35	3.90	0.55
Intuitive Surgical, Inc. (ISRG)	0.00	0.44	0.44
The Walt Disney Company (DIS)	0.48	0.91	0.43
Netflix, Inc. (NFLX)	1.04	1.39	0.35

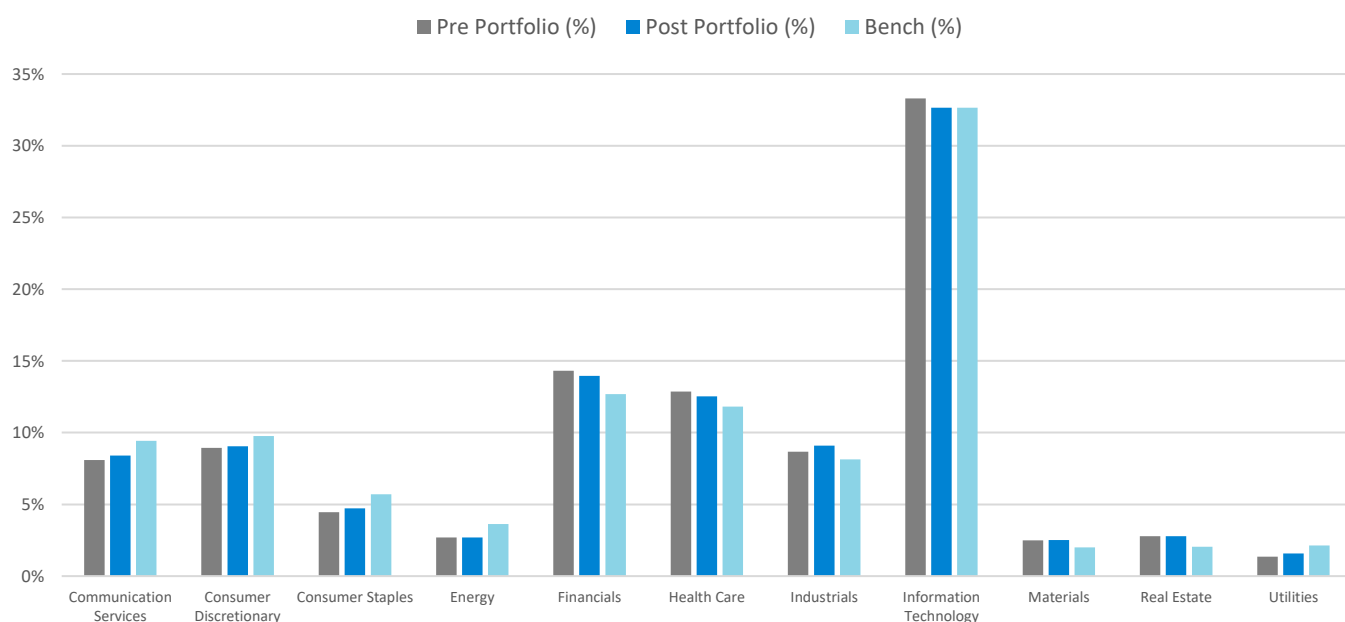
Largest Position Decreases

Microchip Technology Incorporated (MCHP)	2.45	1.39	-1.06
UnitedHealth Group Incorporated (UNH)	0.95	0.00	-0.95
Monolithic Power Systems, Inc. (MPWR)	1.62	1.06	-0.56
Fox Corporation (FOXA)	0.44	0.00	-0.44
Tesla, Inc. (TSLA)	2.20	1.79	-0.41

Sector-Level Highlights

Largest Sector Increases (%)		Largest Sector Trims (%)	
Industrials	0.42	Information Technology	-0.64
Communication Services	0.32	Financials	-0.37
Consumer Staples	0.27	Health Care	-0.35

Sector Allocation



Portfolio Sector Allocation

	Comm. Svcs.	Cons. Disc.	Cons. Staples	Energy	Financials	Health Care	Indust.	Info. Tech.	Materials	Real Estate	Utilities
Pre (%)	8.09	8.94	4.46	2.70	14.32	12.87	8.68	33.30	2.49	2.79	1.35
Post (%)	8.41	9.05	4.73	2.69	13.95	12.52	9.10	32.66	2.52	2.78	1.57
Chg (%)	0.32	0.11	0.27	-0.01	-0.37	-0.35	0.42	-0.64	0.03	-0.01	0.22
Bench (%)	9.42	9.77	5.70	3.63	12.68	11.81	8.13	32.66	2.00	2.05	2.14

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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