

# MSCI USA 80 CONCENTRATED

## Equity Factor Performance

Portfolio: MSCI USA 80 CONCENT... Benchmark: MSCI USA... Currency: USD Dataset: MSCI USA - EPM... Reporting Period: Year-To-Date

1 Day Return: 0.30% Full Period Return: 29.40% Benchmark Return: 26.88% Active Return: 2.52% Active Risk: 1.36% Beta: 0.96 Information Ratio: 1.86 FX Return: -

Start Date: 12/31/2021 End Date: 6/30/2024

### Multi-Period Returns

Time Span	Portfolio	Benchmark	Active
Full_Term_Return	29.40%	26.88%	2.52%
Year_To_Date	29.40%	26.88%	2.52%
Quarter_To_Date	7.28%	6.73%	0.55%
Month_To_Date	7.92%	6.73%	1.19%
Week_To_Date	7.92%	6.73%	1.19%
1_Week_Return	8.11%	6.73%	1.38%
3_Week_Return	10.81%	6.73%	4.08%

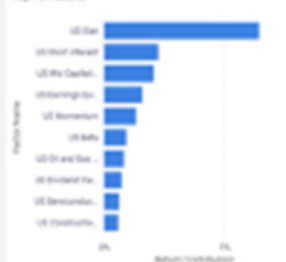
### Ex-Post Metrics

1.36%
Active Risk
Beta
0.96
Information Ratio
2.23
Weighted Beta
3.33
Correlation
0.88%
Alpha
0.87
Alpha Dependent

### Performance



### Top 10 Factors



### Bottom 10 Factors



### Top Contributors

Asset Name	Avg Active Weight	Return Contribution
Alkermes Corp	0.01%	0.01%
Alkermes Corp	0.01%	0.01%
Alkermes Corp	0.01%	0.01%
Alkermes Corp	0.01%	0.01%
Alkermes Corp	0.01%	0.01%
Alkermes Corp	0.01%	0.01%
Alkermes Corp	0.01%	0.01%
Alkermes Corp	0.01%	0.01%
Alkermes Corp	0.01%	0.01%
Alkermes Corp	0.01%	0.01%

### Top Detractors

Asset Name	Avg Active Weight	Return Contribution
Tollu Inc	0.01%	-0.01%
Tollu Inc	0.01%	-0.01%
Tollu Inc	0.01%	-0.01%
Tollu Inc	0.01%	-0.01%
Tollu Inc	0.01%	-0.01%
Tollu Inc	0.01%	-0.01%
Tollu Inc	0.01%	-0.01%
Tollu Inc	0.01%	-0.01%
Tollu Inc	0.01%	-0.01%
Tollu Inc	0.01%	-0.01%