

Portfolio

MSCI Balanced Core

Benchmark

MSCI Balan...

Currency

USD

Dataset

Balanced Core ...

Reporting Period

Year-To-Date

1 Day Return

-0.45%

Full Period Ret...

6.22%

Benchmark Re...

5.94%

Active Return

0.29%

Active Risk

0.49

Beta

1.01

Information R...

0.59

Portfolio Curre...

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End Date - Ass...

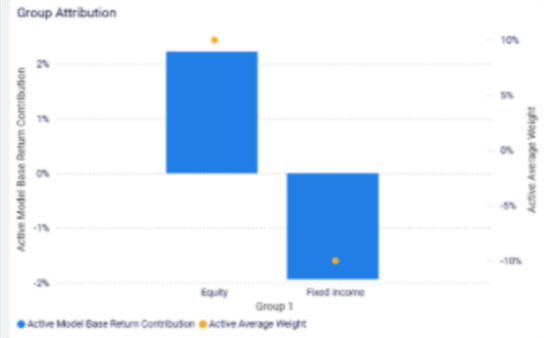
27796

Cumulative

Start Date: 12/31/2022 - End Date: 5/31/2023

Multi-Period Returns			
Time Span	Portfolio	Benchmark	Active
Full Period	6.22%	5.94%	0.29%
MTD	-0.90%	-1.06%	0.16%
QTD	0.27%	0.16%	0.11%
YTD	5.22%	5.94%	0.29%
1 Month	-0.90%	-1.06%	0.16%
3 Months	3.42%	3.10%	0.26%

Ex-Post Metrics			
0.49	Active Risk (%)		
1.01	Beta		
0.59	Information Ratio		
0.86	Sharpe Ratio		
1.32	Sortino Ratio		
0.04	Treynor Ratio		
0.22	Alpha (%)		
0.24			



Top 10 Contributors by Group			
Asset Name	Avg Active Weight	Active Return	Asset ID
MICROSOFT CORP	1.05%	0.37%	USAJ471
NIKEA CORP	0.34%	0.36%	USA2HB1
ALPHABET INC	0.38%	0.14%	USATLJ3
TESLA INC	0.25%	0.12%	USAA681
ALPHABET INC	0.24%	0.09%	USATLU1
CHEVRON CORP	-0.31%	0.05%	USACDA1
SCHNEIDER ELECTRIC SE	0.21%	0.05%	FRAAGU1
3i GROUP PLC	0.11%	0.05%	UKJENL1
ABB LTD	0.22%	0.05%	SWAAR11
SALESFORCE INC	0.08%	0.04%	USATM81

Top 10 Detractors by Group			
Asset Name	Avg Active Weight	Active Return	Asset ID
APPLE INC	-1.10%	-0.38%	USAP1K1
AMAZON.COM INC	-0.47%	-0.18%	USAXD81
META PLATFORMS INC	-0.20%	-0.16%	USAMZ01
BROADCOM INC	-0.15%	-0.06%	USAAUE1
ADVANCED MICRO DEVICE...	-0.09%	-0.06%	USAA9K1
GENERAL ELECTRIC CO	-0.10%	-0.05%	USAFV01
SAMSUNG ELECTRONICS ...	-0.16%	-0.04%	KORACL1
CHARLES SCHWAB CORP	0.03%	-0.03%	USAM9B1
JOHNSON & JOHNSON	0.02%	-0.03%	USAHML1
COSTCO WHOLESALE CORP	-0.22%	-0.03%	USAVFJ1