

MAC_FLEQ_Portfolio

MAC Factor Risk

Portfolio: MAC_FLEQ_Portfolio Benchmark: OMGE Currency: USD Default: SPX/OMGE-std As of date: 2024/05/31

Market Value
418.44M

Active Risk
8.55%

Total Risk
8.55%

Beta
0.00

Eff Duration
3.66

OTS
1.16

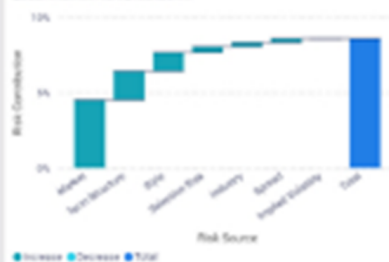
No. of Assets
223

Active

Risk Decomposition

Risk Source	Risk Contribution	Risk
Total Risk	8.55%	8.55%
Local Market Risk	8.55%	8.55%
Common Factor Risk	8.78%	8.28%
Implied Industry	8.88%	8.38%
Industry	8.27%	7.78%
Market	4.55%	5.05%
Spread	8.04%	8.40%
Style	7.24%	7.90%
Term Structure	7.46%	7.74%
Selection Risk	8.49%	7.89%

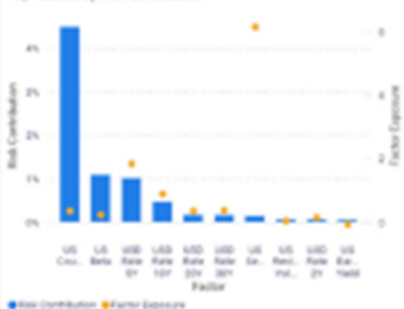
Local Market Risk Breakdown



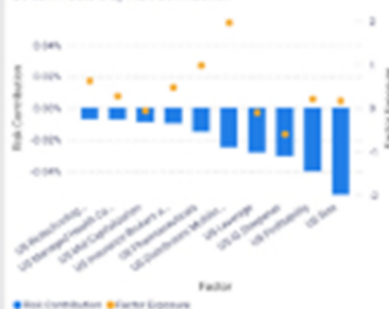
Risk Trend



Top Factors by Risk Contribution



Bottom Factors by Risk Contribution



Asset Allocation



Top 10 Issuers by Risk Contribution

Issuer Name	Weight	Risk Contribution
N/A	100.00%	8.55%