Insight Tool Metrics & Thresholds

PERF

Asset Allocation Metric

Green (On-target)	< 75% of policy range
Yellow (At-risk)	$\geq$ 75% and $\leq$ 100% of policy range
Red (Off-target)	> 100% of policy range

Forecast volatility Metric

Green (On-target)	< 11%
Yellow (At-risk)	$\geq$ 11 and $\leq$ 13%
Red (Off-target)	>13%

Forecast Predicted Tracking Error (PTE) Metric

Green (On-target)	PERF < 120
Yellow (At-risk)	PERF $\geq$ 120 and $\leq$ 150
Red (Off-target)	PERF > 150

Liquidity Coverage Metric

Green (On-target)	> 1.5 x
Yellow (At-risk)	$\geq$ 1 and $\leq$ 1.5 x
Red (Off-target)	< 1 x

Policy Exceptions

Green (On-target)	No exceptions
Red (Off-target)	Any exception

Affiliates

Asset Allocation Metric

Green (On-target)	< 75% of policy range
Yellow (At-risk)	$\geq$ 75% and $\leq$ 100% of policy range
Red (Off-target)	> 100% of policy range

Policy Exceptions

Green (On-target)	No exceptions
Red (Off-target)	Any exception