

TOWN OF WELLESLEY, SCHOOL DEPT.

Screens Summary (Data as of 12-31-2019)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
US Stock																
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	31.46	15.23	11.66	13.52	✔	12.10	1.00	3.68	✔	☐	✔	0.04	✔	
<i>percentile rank</i>			24	18	10	8										
<i># of funds in category</i>			1,394	1,210	1,065	815										
Fidelity® Contrafund®	FCNTX	Large Growth	29.98	18.92	13.10	13.96	✔	13.85	1.02	29.31	✔	☐	✔	0.81	✔	
<i>percentile rank</i>			70	43	39	40										
<i># of funds in category</i>			1,363	1,230	1,098	822										
American Funds Washington Mutual R6	RWMGX	Large Value	25.93	13.90	10.96	13.09	✔	10.28	0.83	22.52	✔	☐	✔	0.29	✔	
<i>percentile rank</i>			82	49	35	28										
<i># of funds in category</i>			1,394	1,210	1,065	815										
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	31.03	12.36	9.25	13.08	✔	13.00	0.99	21.63	✔	☐	✔	0.05	✔	
<i>percentile rank</i>			13	11	17	7										
<i># of funds in category</i>			404	361	292	220										
Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	25.76	11.67	8.85	12.74	✔	17.50	1.03	24.02	✔	☐	✔	0.76	✔	
<i>percentile rank</i>			59	61	69	52										
<i># of funds in category</i>			642	574	509	383										
Delaware Small Cap Value Instl	DEVIX	Small Value	28.16	5.86	7.88	11.68	✔	16.71	1.03	22.68	✔	☐	✖	0.90	✔	
<i>percentile rank</i>			8	19	12	14										
<i># of funds in category</i>			419	387	346	237										
Non-US Stock																
JPMorgan Emerging Markets Equity R5	JEMOX	Diversified Emerging Mkts	32.11	16.60	—	—	✔	14.55	0.97	14.34	✔	☐	✔	0.89	✔	
<i>percentile rank</i>			3	3	—	—										
<i># of funds in category</i>			832	711	577	243										
American Funds Europacific Growth R6	REGGX	Foreign Large Blend	27.40	12.45	7.41	6.73	✔	12.25	1.07	18.59	✔	☐	✔	0.49	✔	
<i>percentile rank</i>			59	47	44	55										
<i># of funds in category</i>			469	405	338	249										
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	22.05	9.69	6.18	5.74	✔	11.40	0.98	6.86	✔	☐	✔	0.07	✔	
<i>percentile rank</i>			42	38	21	26										
<i># of funds in category</i>			736	632	498	377										
Alternative																
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	28.94	8.37	7.17	11.97	✔	12.06	0.98	23.65	✔	—	✔	0.11	✔	
<i>percentile rank</i>			29	46	38	29										
<i># of funds in category</i>			259	224	200	138										
Fixed Income																
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	8.26	3.08	2.22	2.95	✔	2.96	0.98	2.88	✖	—	—	0.50	✔	
<i>percentile rank</i>			41	38	47	45										
<i># of funds in category</i>			221	194	163	104										

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			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	9.48	4.38	3.43	4.65	✔	2.89	0.99	19.27	✔	☒	—	0.30	✔
<i>percentile rank</i>			15	10	8	8									
<i># of funds in category</i>			431	383	328	252									
PIMCO Income I2	PONPX	Multisector Bond	7.94	5.57	5.55	8.66	✔	1.92	0.21	12.76	✔	—	—	1.15	✔
<i>percentile rank</i>			79	22	7	1									
<i># of funds in category</i>			302	265	223	120									
Federated Government Ultrashrt Dur Instl	FGUSX	Ultrashort Bond	2.14	1.69	1.11	0.76	⊕	0.25	0.03	22.49	✔	—	—	0.26	✔
<i>percentile rank</i>			94	86	87	79									
<i># of funds in category</i>			201	161	130	62									

Balanced

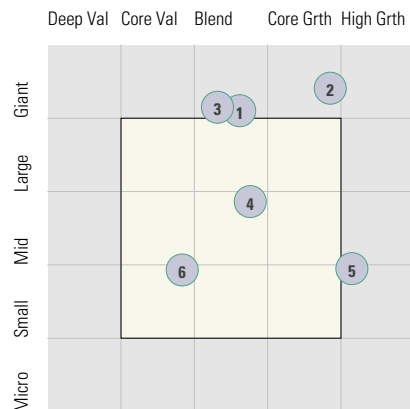
⚠ BlackRock Global Allocation Instl	MALOX	World Allocation	17.54	7.35	5.01	5.79	✔	6.93	0.99	16.01	✔	☒	✔	0.80	✔
<i>percentile rank</i>			40	51	40	62									
<i># of funds in category</i>			469	389	331	193									

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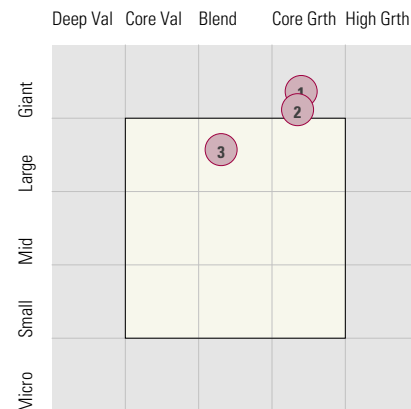
Style Analysis (Data as of 12-31-2019)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 Vanguard 500 Index Admiral	Large Blend Index	30.69	25.24	44.08	0.35	98.70	0.95	71.43
2 Fidelity® Contrafund®	Large Growth	36.49	17.55	45.95	0.05	91.84	7.32	72.75
3 American Funds Washington Mutual R6	Large Value	28.19	25.23	46.59	3.72	87.81	8.16	92.42
4 Vanguard Mid Cap Index Admiral	Mid-Cap Blend	39.14	21.90	38.96	0.77	97.44	1.78	10.75
5 Carillon Eagle Small Cap Growth I	Small Growth	23.42	31.41	45.16	1.56	96.97	1.47	2.67
6 Delaware Small Cap Value Instl	Small Value	52.51	9.80	37.69	3.20	94.79	2.12	2.27

Non-US Stock Funds

Fund	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1 JPMorgan Emerging Markets Equity R5	Diversified Emerging Mkts	54.17	18.93	26.90	16.34	72.63	11.03	28.63	71.37	—
2 American Funds Europacific Growth R6	Foreign Large Blend	40.93	20.70	38.37	11.55	47.62	40.81	71.76	28.24	39.57
3 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.27	23.69	36.05	9.63	36.45	53.91	98.88	1.12	30.79

Fixed Income Funds

Fund	Category	Super Sectors %				Other Stats	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1 BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	92.27	3.09	0.17	0.00	7.74	99.78	0.22	0.00
2 Baird Aggregate Bond Inst	Intermediate-Term Bond	24.33	25.13	41.86	0.00	5.87	99.70	0.30	0.00
3 PIMCO Income I2	Multisector Bond	23.47	13.75	18.66	0.00	0.41	81.00	19.00	0.00
4 Federated Government Ultrashrt Dur Instl	Ultrashort Bond	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00