

BROOKGREEN GARDENS RETIREMENT PLAN

Screens Summary (Data as of 12-31-2023)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	27.35	10.04	17.44	12.56	✔	17.36	-	9.38	✔	☐	✔	0.44	✔	3	2-Basic	Low Risk
percentile rank			17	24	2	2												
# of funds in category			1,591	1,445	1,323	996												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✔	17.54	-	6.09	✔	☐	✔	0.04	✔	3	1-Low	Low Risk
percentile rank			27	28	21	10												
# of funds in category			1,591	1,445	1,323	996												

American Funds AMCAP R6	RAFGX	Large Growth	31.41	5.23	12.46	10.42	✔	19.11	-	12.68	✔	☐	✔	0.34	✔	2	-	Low Risk
percentile rank			69	58	90	82												
# of funds in category			1,294	1,204	1,115	882												

American Funds Washington Mutual R6	RWMGX	Large Value	17.59	11.65	13.63	10.93	✔	15.15	-	26.52	✔	☐	✖	0.27	✔	2	1-Low	Low Risk
percentile rank			79	7	69	46												
# of funds in category			1,591	1,445	1,323	996												

Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	23.14	1.82	13.70	10.12	✔	21.60	-	2.45	✖	☐	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			34	33	29	31												
# of funds in category			603	568	537	434												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.76	9.18	11.31	8.49	✔	18.77	-	2.45	✖	☐	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			77	65	55	27												
# of funds in category			421	407	386	295												

Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.41	-2.78	10.54	7.86	✔	21.73	-	19.01	✔	☐	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			17	58	54	53												
# of funds in category			626	592	555	433												

Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	15.99	10.45	11.85	8.49	✔	20.55	-	7.68	✔	☐	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			57	50	44	15												
# of funds in category			510	475	446	352												

Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔	16.09	-	24.56	✔	☐	✔	0.57	✔	3	1-Low	Medium Risk
percentile rank			24	34	9	4												
# of funds in category			847	751	687	428												

MFS Research International R4	MRSJX	Foreign Large Blend	13.42	1.60	8.72	4.30	✔	17.04	-	5.33	✔	☐	✔	0.79	✔	3	2-Basic	Low Risk
percentile rank			85	70	22	37												
# of funds in category			837	782	710	467												

Vanguard International Growth Adm	VWILX	Foreign Large Growth	14.81	-7.61	10.62	7.09	✔	22.73	-	14.02	✔	☐	✔	0.31	✔	3	-	Low Risk
percentile rank			69	92	18	10												
# of funds in category			450	423	365	255												

Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✔	17.31	-	13.60	✔	☐	✖	0.38	✔	2	-	Medium Risk
percentile rank			71	84	42	37												
# of funds in category			403	367	344	223												

American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	21.22	5.03	11.02	7.59	✔	16.60	-	17.92	✔	—	✔	0.42	✔	2	1-Low	Low Risk
percentile rank			33	58	45	47												
# of funds in category			375	354	314	212												

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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	Sustain. Rating	Commit. Level	Carbon Risk
Alternative																		
⚠ Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	-3.27	7.60	7.04	0.26	✓	12.68	-	13.09	✓	-	-	1.12	✓	-	-	-
percentile rank			20	94	64	26												
# of funds in category			114	109	104	67												
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	11.81	5.02	7.33	7.36	✓	21.73	-	27.65	✓	-	✓	0.12	✓	3	1-Low	Low Risk
percentile rank			52	62	43	44												
# of funds in category			265	249	227	166												
															11-30-2023	02-15-2022	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) I-2	PFBPX	Global Bond	9.38	-1.09	1.93	3.35	✓	4.97	-	9.27	✓	-	-	0.73	✓	3	-	-
percentile rank			21	9	16	3												
# of funds in category			114	107	101	63												
															11-30-2023	-	-	
BlackRock High Yield Bond Instl	BHYIX	High Yield Bond	13.57	2.51	5.62	4.55	✓	8.45	-	14.01	✓	-	-	0.60	✓	-	2-Basic	-
percentile rank			16	30	18	12												
# of funds in category			706	652	619	465												
															-	02-15-2022	-	
American Century Inflation Adjs Bond R5	AIANX	Inflation-Protected Bond	3.28	-1.13	2.91	2.12	✓	7.34	-	22.10	✓	-	-	0.31	✓	3	-	-
percentile rank			74	58	62	44												
# of funds in category			234	221	214	152												
															11-30-2023	-	-	
⚠ Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	6.00	-3.70	1.23	1.83	✓	8.14	-	26.77	✓	-	-	0.45	✓	4	-	-
percentile rank			62	78	65	59												
# of funds in category			698	628	592	414												
															11-30-2023	-	-	
PIMCO Income I2	PONPX	Multisector Bond	9.21	1.02	3.30	4.34	✓	6.26	-	16.77	✓	-	-	0.72	✓	4	-	-
percentile rank			35	26	41	2												
# of funds in category			371	335	284	177												
															11-30-2023	-	-	
PIMCO Short-Term I2	PTSPX	Ultrashort Bond	5.98	1.86	2.17	1.92	✓	1.25	-	13.01	✓	-	-	0.57	✖	3	-	-
percentile rank			34	65	42	14												
# of funds in category			245	216	195	116												
															11-30-2023	-	-	
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	12.51	1.47	6.61	5.52	✓	10.04	-	10.86	✓	-	✓	0.08	✓	3	1-Low	-
percentile rank			38	48	40	19												
# of funds in category			182	158	143	74												
															11-30-2023	02-15-2022	-	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	14.55	2.03	7.56	6.10	✓	11.60	-	10.86	✓	-	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			11	31	28	10												
# of funds in category			278	248	216	126												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	16.03	2.66	8.37	6.58	✓	12.65	-	10.86	✓	-	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			14	36	39	20												
# of funds in category			273	247	213	133												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2035 Fund	VTTHX	Target Date	17.14	3.33	9.17	7.06	✓	13.48	-	10.86	✓	-	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			35	45	49	30												
# of funds in category			273	236	209	123												
															11-30-2023	02-15-2022	12-31-2022	

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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	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	18.34	4.02	9.99	7.52	✔	14.30	—	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			47	57	49	33												
<i># of funds in category</i>			264	236	207	127									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	19.48	4.68	10.76	7.91	✔	15.16	—	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			46	48	39	26												
<i># of funds in category</i>			267	237	211	123									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	20.17	4.91	10.93	7.99	✔	15.53	—	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			45	41	40	23												
<i># of funds in category</i>			266	236	210	129									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	20.16	4.92	10.92	7.97	✔	15.53	—	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			49	40	43	25												
<i># of funds in category</i>			262	232	208	109									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTSX	Target Date	20.18	4.92	10.92	7.97	✔	15.52	—	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			54	44	49	1												
<i># of funds in category</i>			257	224	190	10									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	20.15	4.95	10.91	—	✔	15.52	—	6.47	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			63	45	85	—												
<i># of funds in category</i>			229	152	11	—									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	20.24	—	—	—	—	—	—	1.51	✖	—	✔	0.08	✔	3	—	Low Risk
<i>percentile rank</i>			58	—	—	—												
<i># of funds in category</i>			229	152	11	—									11-30-2023	—	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	10.74	0.56	4.83	4.09	✔	8.48	—	10.86	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			48	42	44	26												
<i># of funds in category</i>			201	183	160	98									11-30-2023	02-15-2022	—	
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔	12.00	—	25.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

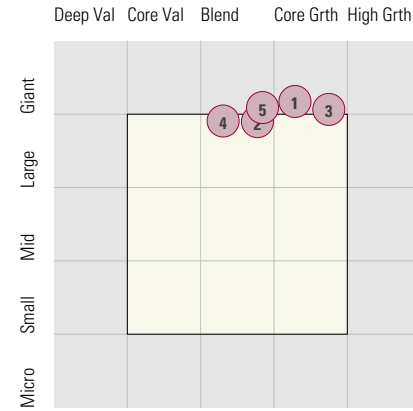
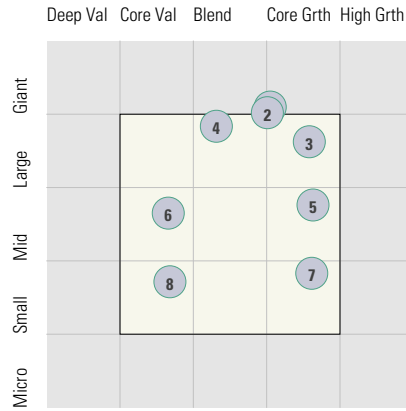
BROOKGREEN GARDENS RETIREMENT PLAN

Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock

Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$	
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign		
1	JPMorgan US Equity R6	Large Blend	28.34	21.50	50.15	2.23	94.39	3.38	255.52
2	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	American Funds AMCAP R6	Large Growth	27.15	24.21	48.65	5.04	87.35	7.33	99.58
4	American Funds Washington Mutual R6	Large Value	26.43	29.26	44.31	3.12	90.30	6.55	145.74
5	Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	24.35	15.40	60.26	0.30	98.24	1.45	30.73
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	42.70	26.97	30.33	0.16	98.41	1.43	25.28
7	Vanguard Small Cap Growth Index Admiral	Small Growth	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8	Vanguard Small Cap Value Index Admiral	Small Value	50.27	14.16	35.57	1.06	98.06	0.88	5.62

Non-US Stock Funds

	Category	Super Sectors %			Regional Exposure %			Market Maturity %			
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$	
1	American Funds New World R6	Diversified Emerging Mkts	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	MFS Research International R4	Foreign Large Blend	42.11	23.75	34.12	10.93	33.15	55.93	97.46	2.54	48.17
3	Vanguard International Growth Adm	Foreign Large Growth	33.48	23.16	43.35	23.74	29.19	47.08	79.91	20.09	54.71
4	Vanguard International Value Inv	Foreign Large Value	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5	American Funds Capital World Gr&Inc R6	Global Stock	28.32	25.88	45.79	56.37	16.77	26.85	92.60	7.40	100.23

Fixed Income Funds

	Category	Super Sectors %				Avg Eff Duration	Credit Quality %			
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) I-2	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
2	BlackRock High Yield Bond Instl	High Yield Bond	0.55	0.00	84.55	0.00	3.32	7.34	90.52	2.14
3	American Century Inflation Adjs Bond R5	Inflation-Protected Bond	93.84	0.70	2.83	0.00	7.17	97.92	0.00	2.08
4	Metropolitan West Total Return Bd I	Intermediate-Term Bond	23.82	33.70	28.48	0.00	7.13	90.90	9.01	0.09
5	PIMCO Income I2	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
6	PIMCO Short-Term I2	Ultrasort Bond	20.84	1.35	45.07	0.00	0.10	99.45	0.55	0.00

BROOKGREEN GARDENS RETIREMENT PLAN

Target Date Analysis (Data as of 12-31-2023)

Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



Target Date Portfolio Data

Asset Allocation %

	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	Avg Mkt Cap \$M
Vanguard Target Retirement 2020 Fund	39.11	23.44	15.67	58.49	15.34	0.22	2.35	0.04	79.33
Vanguard Target Retirement 2025 Fund	52.55	31.53	21.02	45.14	8.37	0.19	2.27	0.05	79.42
Vanguard Target Retirement 2030 Fund	61.64	37.24	24.40	36.29	0.00	0.17	2.03	0.04	79.98
Vanguard Target Retirement 2035 Fund	68.96	42.13	26.83	28.84	0.00	0.13	2.15	0.05	80.90
Vanguard Target Retirement 2040 Fund	76.25	46.58	29.67	21.79	0.00	0.10	1.90	0.05	80.91
Vanguard Target Retirement 2045 Fund	83.26	50.88	32.38	14.53	0.00	0.07	2.16	0.06	80.93
Vanguard Target Retirement 2050 Fund	88.46	53.23	35.23	9.48	0.00	0.04	1.99	0.07	79.66
Vanguard Target Retirement 2055 Fund	88.38	53.10	35.28	9.58	0.00	0.04	1.96	0.07	79.53
Vanguard Target Retirement 2060 Fund	88.36	53.05	35.31	9.52	0.00	0.04	2.08	0.07	79.48
Vanguard Target Retirement 2065 Fund	88.23	53.00	35.23	9.47	0.00	0.04	2.23	0.07	79.52
Vanguard Target Retirement 2070 Fund	88.52	53.38	35.14	9.88	0.00	0.04	1.54	0.07	79.83
Vanguard Target Retirement Income Fund	29.21	17.50	11.71	68.26	18.43	0.25	2.49	0.04	79.29