

# BALTIMORE MUSEUM OF ART 403(B)

## 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	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
<b>US Stock</b>																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	13.65	8.74	13.93	11.27		15.62	-	23.77				0.64		4	-	Low Risk
<i>percentile rank</i>			90	56	64	38												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	-	12-31-2022	
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
<i>percentile rank</i>			27	28	21	10												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	39.33	7.52	16.46	12.82		18.37	-	33.31				0.55		1	1-Low	Low Risk
<i>percentile rank</i>			45	28	40	34												
<i># of funds in category</i>			1,294	1,204	1,115	882									11-30-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			79	7	69	46												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	18.41	-1.57	12.26	9.27		20.90	-	3.96				0.70		3	-	Medium Risk
<i>percentile rank</i>			68	65	56	54												
<i># of funds in category</i>			603	568	537	434									11-30-2023	-	12-31-2022	
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	6.35	9.01	11.25	8.92		16.50	-	19.76				0.78		3	1-Low	Medium Risk
<i>percentile rank</i>			94	68	57	18												
<i># of funds in category</i>			421	407	386	295									11-30-2023	02-15-2022	12-31-2022	
MFS New Discovery R4	MNDJX	Small Growth	14.25	-6.55	10.80	7.50		20.96	-	10.01				1.04		4	-	Medium Risk
<i>percentile rank</i>			69	78	49	62												
<i># of funds in category</i>			626	592	555	433									11-30-2023	-	12-31-2022	
Delaware Small Cap Value Instl	DEVIX	Small Value	9.50	8.87	10.31	7.00		21.80	-	11.51				0.86		3	-	Medium Risk
<i>percentile rank</i>			93	76	74	48												
<i># of funds in category</i>			510	475	446	352									11-30-2023	-	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51		16.09	-	24.56				0.57		3	1-Low	Medium Risk
<i>percentile rank</i>			24	34	9	4												
<i># of funds in category</i>			847	751	687	428									11-30-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	17.67	3.55	8.36	4.54		17.84	-	10.86				0.07		2	1-Low	Low Risk
<i>percentile rank</i>			37	37	30	24												
<i># of funds in category</i>			837	782	710	467									11-30-2023	02-15-2022	12-31-2022	
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	21.01	-0.75	9.03	4.04		21.44	-	27.79				0.83		4	-	Low Risk
<i>percentile rank</i>			12	45	41	72												
<i># of funds in category</i>			450	423	365	255									11-30-2023	-	12-31-2022	
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
<i>percentile rank</i>			71	84	42	37												
<i># of funds in category</i>			403	367	344	223									11-30-2023	-	12-31-2022	
American Funds New Perspective R6	RNPGX	Global Stock	25.01	3.17	13.90	10.10		18.45	-	23.10		-		0.42		3	2-Basic	Low Risk
<i>percentile rank</i>			37	32	15	11												
<i># of funds in category</i>			372	339	288	197									11-30-2023	02-15-2022	12-31-2022	

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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	
<b>Alternative</b>																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	-7.65	10.26	8.67	-0.71		18.04	-	5.17		-	-	1.09		3	-	-
<i>percentile rank</i>			67	67	34	60												
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-	
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
<i>percentile rank</i>			52	62	43	44												
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
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	-	-
<i>percentile rank</i>			21	9	16	3												
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-	
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	12.05	2.96	5.43	4.39		7.85	-	9.16		-	-	0.75		-	-	-
<i>percentile rank</i>			58	22	22	18												
<i># of funds in category</i>			706	652	619	465									-	-	-	
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	3.73	-0.98	3.27	2.20		7.32	-	6.88		-	-	0.56		3	-	-
<i>percentile rank</i>			57	48	24	33												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	6.43	-3.14	1.56	2.25		7.38	-	23.27			-	0.30		3	1-Low	-
<i>percentile rank</i>			20	31	18	9												
<i># of funds in category</i>			566	510	457	329									11-30-2023	02-15-2022	-	
PIMCO Income I2	PONPX	Multisector Bond	9.21	1.02	3.30	4.34		6.26	-	16.77		-	-	0.72		4	-	-
<i>percentile rank</i>			35	26	41	2												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	5.10	1.80	1.80	1.27		0.88	-	26.49		-	-	0.26		-	-	-
<i>percentile rank</i>			81	70	77	75												
<i># of funds in category</i>			245	216	195	116									-	-	-	
<b>Target Date</b>																		
T. Rowe Price Retirement I 2010 I	TRPAX	Target Date	12.55	1.85	6.60	-		9.76	-	8.26		-		0.34		3	1-Low	-
<i>percentile rank</i>			6	6	1	-												
<i># of funds in category</i>			127	114	105	50									11-30-2023	02-15-2022	-	
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	13.06	2.12	7.15	-		10.16	-	8.26		-		0.35		3	1-Low	-
<i>percentile rank</i>			6	7	1	-												
<i># of funds in category</i>			129	117	103	50									11-30-2023	02-15-2022	-	
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	13.65	2.45	7.79	-		10.60	-	8.26		-		0.37		3	1-Low	-
<i>percentile rank</i>			9	6	3	-												
<i># of funds in category</i>			182	158	143	74									11-30-2023	02-15-2022	-	
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	14.71	2.80	8.57	-		11.48	-	8.26		-		0.38		3	1-Low	Low Risk
<i>percentile rank</i>			5	6	1	-												
<i># of funds in category</i>			278	248	216	126									11-30-2023	02-15-2022	12-31-2021	

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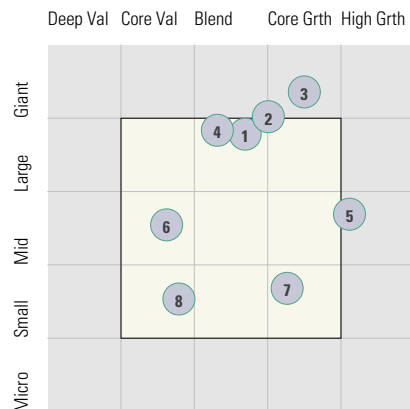
Name	Ticker	Asset Class	Trailing Performance and Risk							Management			Style		Expense		ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
T. Rowe Price Retirement I 2030 I	TRPCX	Target Date	16.54	3.29	9.40	-		12.89	-	8.26		-		0.40		3	1-Low	Low Risk	
<i>percentile rank</i>			6	11	1	-													
<i># of funds in category</i>			273	247	213	133									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2035 I	TRPJX	Target Date	18.32	3.87	10.20	-		14.13	-	8.26		-		0.42		3	1-Low	Low Risk	
<i>percentile rank</i>			4	16	10	-													
<i># of funds in category</i>			273	236	209	123									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2040 I	TRPDX	Target Date	19.80	4.32	10.87	-		15.14	-	8.26		-		0.43		3	1-Low	Low Risk	
<i>percentile rank</i>			10	37	13	-													
<i># of funds in category</i>			264	236	207	127									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	20.63	4.70	11.33	-		15.61	-	8.26		-		0.44		3	1-Low	Low Risk	
<i>percentile rank</i>			14	44	10	-													
<i># of funds in category</i>			267	237	211	123									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	20.92	4.77	11.38	-		15.80	-	8.26		-		0.45		3	1-Low	Low Risk	
<i>percentile rank</i>			18	52	11	-													
<i># of funds in category</i>			266	236	210	129									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	20.93	4.77	11.37	-		15.84	-	8.26		-		0.46		3	1-Low	Low Risk	
<i>percentile rank</i>			23	55	17	-													
<i># of funds in category</i>			262	232	208	109									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	20.95	4.77	11.38	-		15.84	-	8.26		-		0.46		3	1-Low	Low Risk	
<i>percentile rank</i>			29	54	21	-													
<i># of funds in category</i>			257	224	190	10									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2065 I	TRFKX	Target Date	21.00	5.08	-	-		15.89	-	3.22		-		0.46		3	1-Low	Low Risk	
<i>percentile rank</i>			30	39	-	-													
<i># of funds in category</i>			229	152	11	-									11-30-2023	02-15-2022	12-31-2022		
<b>Balanced</b>																			
BlackRock Global Allocation Instl	MALOX	Global Allocation	12.62	0.39	7.57	4.80		11.89	-	7.00				0.84		3	-	Low Risk	
<i>percentile rank</i>			36	79	21	28													
<i># of funds in category</i>			420	407	396	285									11-30-2023	-	09-30-2022		

# BALTIMORE MUSEUM OF ART 403(B)

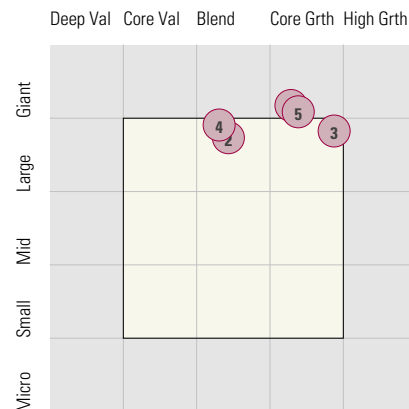
## Style Analysis (Data as of 12-31-2023)

### 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	T. Rowe Price Dividend Growth	Large Blend	29.24	31.16	39.61	2.97	90.81	6.21	134.89
2	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	Fidelity® Contrafund®	Large Growth	29.51	15.43	55.06	2.35	90.39	4.98	394.88
4	American Funds Washington Mutual R6	Large Value	26.43	29.26	44.31	3.12	90.30	6.55	145.74
5	Neuberger Berman Mid Cap Growth Inst	Mid-Cap Growth	24.83	20.42	54.77	2.65	94.56	2.80	25.61
6	American Century Mid Cap Value I	Mid-Cap Value	32.98	35.97	31.05	2.43	84.77	12.80	16.67
7	MFS New Discovery R4	Small Growth	20.74	23.00	56.25	3.31	82.52	14.17	4.41
8	Delaware Small Cap Value Instl	Small Value	49.12	9.88	41.00	0.50	97.18	2.32	4.21

#### 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	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81
3	Invesco Oppenheimer International Gr Y	Foreign Large Growth	31.94	24.80	43.26	12.94	15.41	71.66	95.44	4.56	43.05
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 New Perspective R6	Global Stock	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

#### Fixed Income Funds

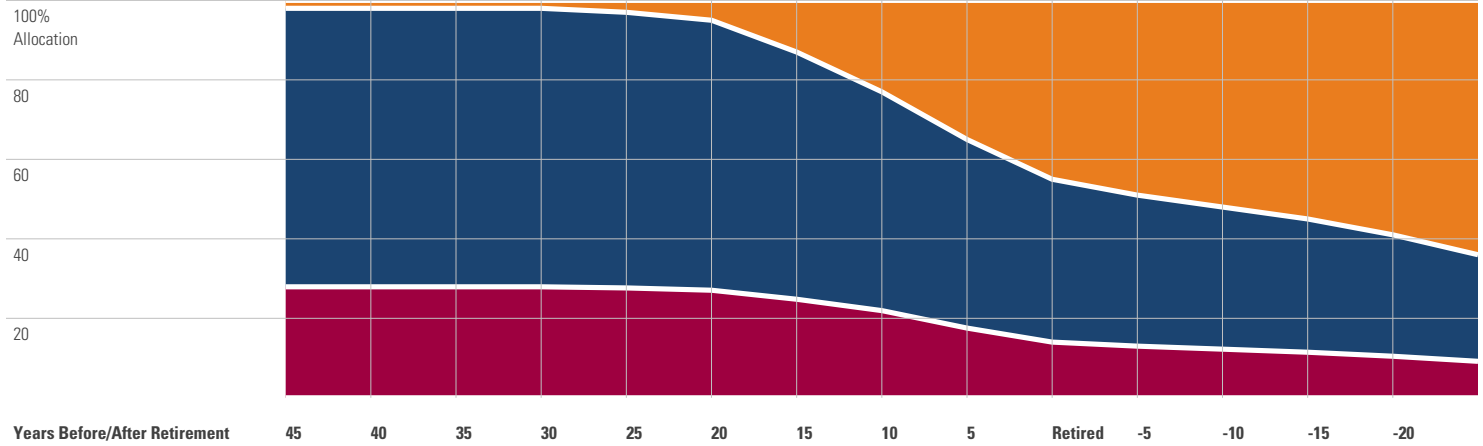
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) I-2	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
2	Eaton Vance Income Fund of Boston I	High Yield Bond	0.00	0.00	89.80	0.00	3.66	6.17	91.33	2.50
3	BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	72.41	4.83	2.88	0.00	6.08	97.25	0.08	2.67
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00
5	PIMCO Income I2	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
6	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00

# BALTIMORE MUSEUM OF ART 403(B)

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

### Target Date Allocation

● US Stocks ● Non-US 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
T. Rowe Price Retirement   2010 I	41.08	27.83	13.25	48.11	25.84	6.82	6.86	3.95	72.58
T. Rowe Price Retirement   2015 I	43.78	29.57	14.21	45.25	23.71	6.51	6.78	4.19	72.43
T. Rowe Price Retirement   2020 I	46.78	31.52	15.26	42.08	21.58	6.22	6.66	4.49	73.09
T. Rowe Price Retirement   2025 I	52.96	35.64	17.32	36.24	18.16	5.20	6.65	4.14	73.26
T. Rowe Price Retirement   2030 I	65.08	43.91	21.17	26.41	10.17	3.60	6.11	2.41	73.87
T. Rowe Price Retirement   2035 I	77.87	52.74	25.13	16.30	1.86	2.02	5.14	0.70	74.87
T. Rowe Price Retirement   2040 I	86.97	58.86	28.11	7.84	1.54	0.72	4.44	0.75	74.88
T. Rowe Price Retirement   2045 I	92.78	62.93	29.85	2.55	0.87	0.03	3.90	0.78	74.67
T. Rowe Price Retirement   2050 I	94.44	64.06	30.38	1.01	0.39	0.01	3.76	0.79	74.70
T. Rowe Price Retirement   2055 I	95.04	64.47	30.57	0.95	0.66	0.01	3.22	0.79	74.73
T. Rowe Price Retirement   2060 I	95.04	64.49	30.55	0.95	0.66	0.01	3.22	0.79	74.79
T. Rowe Price Retirement   2065 I	95.02	64.38	30.64	0.95	0.66	0.01	3.23	0.79	74.49