

COMMUNITIES IN SCHOOLS OF SOUTH

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	Commit. Level	Carbon Risk		
																<i>Updated</i>	<i>Updated</i>	<i>Updated</i>		
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		
<i>percentile rank</i>			17	24	2	2														
<i># of funds in category</i>			1,591	1,445	1,323	996												11-30-2023	03-11-2022	12-31-2022
Fidelity® 500 Index	FXAIX	Large Blend Index	26.29	9.99	15.68	12.02	✔	17.54	-	14.92	✔	☐	✔	0.02	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			26	26	20	9														
<i># of funds in category</i>			1,591	1,445	1,323	996												11-30-2023	07-19-2023	12-31-2022
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	34.95	6.23	21.19	15.67	✔	19.14	-	19.42	✔	☐	✔	0.44	✔	3	2-Basic	Low Risk		
<i>percentile rank</i>			58	46	4	5														
<i># of funds in category</i>			1,294	1,204	1,115	882												11-30-2023	04-07-2022	12-31-2022
Vanguard Equity-Income Adm	VEIRX	Large Value	7.76	10.63	11.85	9.70	✔	15.54	-	2.84	✘	☐	✔	0.19	✔	2	-	Medium Risk		
<i>percentile rank</i>			76	35	40	18														
<i># of funds in category</i>			1,295	1,209	1,150	888												11-30-2023	-	12-31-2022
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		
<i>percentile rank</i>			34	33	29	31														
<i># of funds in category</i>			603	568	537	434												11-30-2023	02-15-2022	12-31-2022
Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	9.62	10.48	13.59	9.29	✔	17.44	-	14.95	✔	☐	✔	0.69	✔	3	-	Medium Risk		
<i>percentile rank</i>			78	45	17	11														
<i># of funds in category</i>			421	407	386	295												11-30-2023	-	12-31-2022
PGIM Jennison Small Company R6	PJSQX	Small Growth	12.02	5.72	14.25	9.24	✔	19.55	-	10.10	✔	☐	✘	0.69	✔	3	-	Medium Risk		
<i>percentile rank</i>			80	7	11	23														
<i># of funds in category</i>			626	592	555	433												11-30-2023	-	12-31-2022
DFA US Small Cap Value I	DFS VX	Small Value	18.91	17.07	14.14	7.99	✔	22.14	-	11.85	✔	☐	✔	0.30	✔	2	-	Medium Risk		
<i>percentile rank</i>			34	11	18	23														
<i># of funds in category</i>			510	475	446	352												11-30-2023	-	12-31-2022
Non-US Stock																				
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
Hartford Schrodgers International Stk SDR	SCIJX	Foreign Large Blend	17.11	2.02	10.71	-	✔	17.96	-	13.84	✔	☐	✘	0.71	✔	4	-	Low Risk		
<i>percentile rank</i>			48	60	4	-														
<i># of funds in category</i>			837	782	710	467												11-30-2023	-	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
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		
<i>percentile rank</i>			69	92	18	10														
<i># of funds in category</i>			450	423	365	255												11-30-2023	-	12-31-2022
Schwab Fdmtl Intl Lg Co Idx	SFNNX	Foreign Large Value	19.92	8.10	9.26	4.80	✔	17.30	-	6.68	✔	☐	✔	0.25	✔	1	-	Medium Risk		
<i>percentile rank</i>			23	22	18	5														
<i># of funds in category</i>			403	367	344	223												11-30-2023	-	12-31-2022

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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	
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

Alternative

PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✔️	18.05	—	5.17	✔️	—	—	0.99	✔️	3	—	—
<i>percentile rank</i>			60	63	33	55												
<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

Fixed Income

PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✔️	4.97	—	9.27	✔️	—	—	0.63	✔️	3	—	—
<i>percentile rank</i>			18	4	13	1												
<i># of funds in category</i>			114	107	101	63										11-30-2023	—	—
🟡 PIMCO High Yield Instl	PHIYX	High Yield Bond	12.75	1.53	4.85	4.21	✔️	8.62	—	4.44	✔️	—	—	0.57	✔️	—	—	—
<i>percentile rank</i>			36	60	43	24												
<i># of funds in category</i>			706	652	619	465												
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	3.77	-0.94	3.32	2.27	✔️	7.29	—	6.88	✔️	—	—	0.51	✔️	3	—	—
<i>percentile rank</i>			55	47	20	25												
<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	—
Loomis Sayles Investment Grade Bond N	LGBNX	Multisector Bond	7.55	-1.42	3.15	2.83	✔️	6.78	—	17.26	✔️	—	—	0.44	✔️	2	1-Low	—
<i>percentile rank</i>			10	7	2	6												
<i># of funds in category</i>			698	628	592	414										11-30-2023	02-15-2022	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.69	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			75	—	—	—												
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.71	2.26	2.31	1.79	✔️	0.87	—	10.01	✔️	—	—	0.15	✔️	2	1-Low	—
<i>percentile rank</i>			50	28	26	26												
<i># of funds in category</i>			245	216	195	116										11-30-2023	02-15-2022	—

Balanced

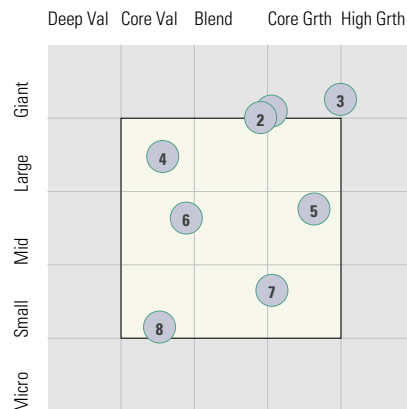
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔️	12.00	—	25.01	✔️	—	✔️	0.25	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591										11-30-2023	02-15-2022	12-31-2022

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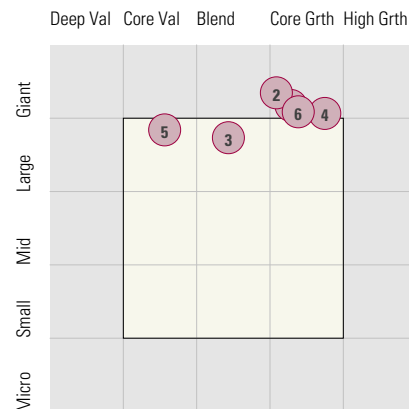
Style Analysis (Data as of 12-31-2023)

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	28.34	21.50	50.15	2.23	94.39	3.38	255.52
2	Fidelity® 500 Index	28.02	21.39	50.57	0.04	99.38	0.58	237.55
3	JPMorgan Large Cap Growth R6	21.91	11.77	66.31	2.93	93.58	3.49	362.67
4	Vanguard Equity-Income Adm	31.06	35.93	33.00	2.26	88.00	9.74	80.24
5	Vanguard Mid-Cap Growth Index Admiral	24.35	15.40	60.26	0.30	98.24	1.45	30.73
6	Allspring Special Mid Cap Value R6	43.97	20.03	35.99	1.86	95.01	3.14	18.66
7	PGIM Jennison Small Company R6	40.39	18.70	40.93	2.55	92.75	4.71	4.76
8	DFA US Small Cap Value I	49.96	9.71	40.32	1.10	96.43	2.43	2.65

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	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	Hartford Schroders International Stk SDR	27.52	32.29	40.20	7.33	27.48	65.19	90.11	9.89	82.06
3	Vanguard Developed Markets Index Admiral	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81
4	Vanguard International Growth Adm	33.48	23.16	43.35	23.74	29.19	47.08	79.91	20.09	54.71
5	Schwab Fdmtl Intl Lg Co Idx	43.53	18.05	38.42	7.48	41.71	50.82	99.54	0.46	34.00
6	American Funds New Perspective R6	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) Instl	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00	
2	PIMCO High Yield Instl	12.13	0.00	75.62	0.00	3.62	19.01	80.99	0.00	
3	BlackRock Inflation Protected Bond K	72.41	4.83	2.88	0.00	6.08	97.25	0.08	2.67	
4	Baird Aggregate Bond Inst	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00	
5	Loomis Sayles Investment Grade Bond N	21.44	0.37	72.73	0.00	6.16	87.95	8.02	4.03	
6	Lincoln Stable Value Account -LNGPA	-	-	-	0.00	-	0.00	0.00	-	
7	Baird Ultra Short Bond Institutional	13.28	0.00	57.64	0.00	0.53	100.00	0.00	0.00	