

CITY OF QUINCY MA 457B 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
<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																		
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 Advisor® New Insights Z	FZANX	Large Growth	36.43	7.40	14.78	11.44	✔	18.17	-	20.43	✔	☐	✔	0.33	✔	1	-	Low Risk
<i>percentile rank</i>			55	29	68	66												
<i># of funds in category</i>			1,294	1,204	1,115	882												
11-30-2023 - 12-31-2022																		
MFS Value R6	MEIKX	Large Value	8.29	8.60	11.64	8.79	✔	15.83	-	17.60	✔	☐	✔	0.44	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			73	73	45	37												
<i># of funds in category</i>			1,295	1,209	1,150	888												
11-30-2023 02-15-2022 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																		
MFS Mid Cap Value R6	MVCKX	Mid-Cap Value	12.92	10.56	13.09	8.85	✔	18.42	-	15.12	✔	☐	✔	0.62	✔	3	-	Medium Risk
<i>percentile rank</i>			50	44	23	19												
<i># of funds in category</i>			421	407	386	295												
11-30-2023 - 12-31-2022																		
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
<i>percentile rank</i>			17	58	54	53												
<i># of funds in category</i>			626	592	555	433												
11-30-2023 02-15-2022 12-31-2022																		
JPMorgan Small Cap Value R6	JSVUX	Small Value	13.29	9.35	10.67	6.44	✔	21.76	-	13.17	✔	☐	✔	0.74	✔	3	-	Medium Risk
<i>percentile rank</i>			75	67	67	64												
<i># of funds in category</i>			510	475	446	352												
11-30-2023 - 12-31-2022																		
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	9.21	-3.25	4.66	2.98	✔	16.22	-	15.35	✔	☐	✔	0.14	✔	2	1-Low	Medium Risk
<i>percentile rank</i>			70	43	43	38												
<i># of funds in category</i>			847	751	687	428												
11-30-2023 02-15-2022 12-31-2022																		
Fidelity® Intl Sustainability Idx	FNIDX	Foreign Large Blend Index	14.66	0.04	6.69	-	✔	17.54	-	6.65	✔	☐	✔	0.20	✔	3	-	Low Risk
<i>percentile rank</i>			75	87	78	-												
<i># of funds in category</i>			837	782	710	467												
11-30-2023 - 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																		
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 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
<i>percentile rank</i>			33	58	45	47												
<i># of funds in category</i>			375	354	314	212												
11-30-2023 05-18-2022 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 Updated	Commit. Level Updated	Carbon Risk Updated	
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												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✓	7.12	-	2.15	✗	—	—	0.10	✓	3	-	-
<i>percentile rank</i>			52	55	54	20												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
American Century Diversified Bond R6	ADDVX	Intermediate-Term Bond	5.55	-3.24	1.30	1.82	✓	7.29	-	22.09	✓	☒	—	0.35	✓	3	-	-
<i>percentile rank</i>			54	35	30	30												
<i># of funds in category</i>			566	510	457	329									11-30-2023	-	-	
PIMCO Income Instl	PIMIX	Multisector Bond	9.32	1.12	3.40	4.44	✓	6.26	-	16.77	✓	—	—	0.62	✓	4	-	-
<i>percentile rank</i>			31	25	38	1												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	40.69	✓	—	—	-	—	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	5.53	1.74	2.14	-	✓	1.13	-	5.72	✓	—	—	0.10	✓	3	-	-
<i>percentile rank</i>			60	72	43	-												
<i># of funds in category</i>			245	216	195	116									11-30-2023	-	-	
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	12.48	0.46	5.52	4.77	✓	10.09	-	1.85	✗	—	✓	0.12	✓	3	1-Low	-
<i>percentile rank</i>			11	76	47	21												
<i># of funds in category</i>			528	506	469	346									11-30-2023	07-19-2023	-	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	18.55	3.97	9.83	7.36	✓	14.41	-	1.85	✗	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			22	55	32	24												
<i># of funds in category</i>			366	350	324	250									11-30-2023	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	9.48	-1.34	3.27	3.36	✓	8.18	-	1.85	✗	—	✓	0.11	✓	4	1-Low	-
<i>percentile rank</i>			24	87	62	37												
<i># of funds in category</i>			179	169	153	117									11-30-2023	07-19-2023	-	

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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 LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	15.49	2.21	7.68	6.09	✔	12.21	-	1.85	✖	—	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			<i>30</i>	<i>72</i>	<i>61</i>	<i>47</i>													
<i># of funds in category</i>			<i>905</i>	<i>850</i>	<i>795</i>	<i>591</i>													
															11-30-2023	07-19-2023	12-31-2022		

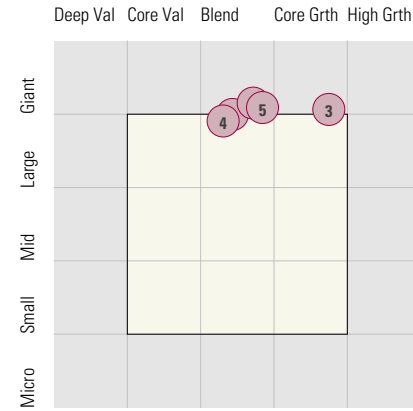
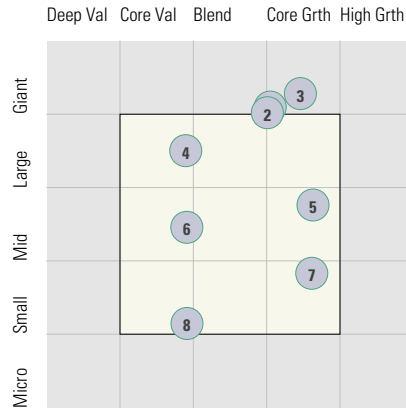
CITY OF QUINCY MA 457B PLAN

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

Style Analysis

Morningstar Style Box US Stock

Morningstar Style Box Non-US Stock



US Stock Funds

Fund	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 Fidelity Advisor® New Insights Z	Large Growth	27.06	16.75	56.19	1.19	87.35	8.00	309.72
4 MFS Value R6	Large Value	34.74	30.97	34.31	0.77	92.00	7.23	94.08
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 MFS Mid Cap Value R6	Mid-Cap Value	43.82	20.31	35.90	2.34	92.21	5.45	16.27
7 Vanguard Small Cap Growth Index Admiral	Small Growth	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8 JPMorgan Small Cap Value R6	Small Value	52.89	16.48	30.63	3.47	92.87	3.66	2.40

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 Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	45.48	14.37	40.14	10.87	75.42	13.72	23.55	76.45	20.55
2 Fidelity® Intl Sustainability Idx	Foreign Large Blend Index	40.41	20.32	39.26	10.82	44.33	44.84	79.81	20.19	46.73
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

Fund	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) Instl	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
2 PIMCO High Yield Instl	High Yield Bond	12.13	0.00	75.62	0.00	3.62	19.01	80.99	0.00
3 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
4 American Century Diversified Bond R6	Intermediate-Term Bond	41.39	25.49	27.05	0.00	6.49	96.42	0.31	3.27
5 PIMCO Income Instl	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
6 Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7 Vanguard Ultra-Short-Term Bond Admiral	Ultrashort Bond	9.95	0.27	79.16	0.00	0.91	99.99	0.00	0.01