

# HOYLETON YOUTH AND FAMILY SERVICES

## 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
															Updated	Updated	Updated	
<b>US Stock</b>																		
Calvert US Large Cap Core Rspnd Idx R6	CSXRX	Large Blend Index	27.31	7.85	16.03	—	✓	18.38	—	7.00	✓	🗄️	✓	0.19	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			18	75	14	—												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
Brown Advisory Sustainable Growth I	BAFWX	Large Growth	39.07	7.72	18.61	14.87	✓	22.64	—	11.51	✓	🗄️	✓	0.64	✓	5	3-Advanced	Low Risk
<i>percentile rank</i>			46	26	16	7												
<i># of funds in category</i>			1,294	1,204	1,115	882									11-30-2023	02-15-2022	12-31-2022	
Vanguard Windsor™ II Admiral™	VWNAX	Large Value	21.07	10.72	14.96	10.14	✓	17.11	—	20.07	✓	🗄️	✖️	0.26	✓	3	—	Low Risk
<i>percentile rank</i>			7	33	7	10												
<i># of funds in category</i>			1,295	1,209	1,150	888									11-30-2023	—	12-31-2022	
ClearBridge Mid Cap Growth IS	LCMIX	Mid-Cap Growth	29.20	1.93	15.02	9.93	✓	22.45	—	13.34	✓	🗄️	✓	0.76	✓	5	—	Low Risk
<i>percentile rank</i>			9	32	14	37												
<i># of funds in category</i>			603	568	537	434									11-30-2023	—	12-31-2022	
Vanguard Selected Value Inv	VASVX	Mid-Cap Value	25.33	14.01	15.23	8.78	✓	20.82	—	18.86	✓	🗄️	✓	0.38	✓	4	—	Medium Risk
<i>percentile rank</i>			6	14	9	21												
<i># of funds in category</i>			421	407	386	295									11-30-2023	—	12-31-2022	
Franklin Small Cap Growth R6	FSMLX	Small Growth	31.24	-2.98	11.57	8.32	✓	22.73	—	23.68	✓	🗄️	✓	0.67	✓	2	—	Medium Risk
<i>percentile rank</i>			4	60	39	43												
<i># of funds in category</i>			626	592	555	433									11-30-2023	—	12-31-2022	
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
<i>percentile rank</i>			57	50	44	15												
<i># of funds in category</i>			510	475	446	352									11-30-2023	02-15-2022	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	
iShares MSCI Total Intl Idx K	BDOXX	Foreign Large Blend Index	15.24	1.24	6.86	3.65	✓	17.01	—	7.73	✓	🗄️	✓	0.10	✓	2	—	Medium Risk
<i>percentile rank</i>			71	75	75	69												
<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	
DFA International Value I	DFIVX	Foreign Large Value	17.79	10.51	8.84	4.15	✓	18.12	—	13.85	✓	🗄️	✓	0.28	✓	1	—	Medium Risk
<i>percentile rank</i>			51	5	23	23												
<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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
<b>Alternative</b>																		
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	
<b>Fixed Income</b>																		
BrandywineGLOBAL Global Opp Bond IS	GOBSX	Global Bond	7.42	-4.97	1.09	1.47	✓	13.04	-	17.18	✓	—	—	0.56	✓	2	-	-
<i>percentile rank</i>			30	50	17	11												
<i># of funds in category</i>			204	197	180	144									11-30-2023	-	-	
PGIM High Yield R6	PHYQX	High Yield Bond	12.31	1.89	5.39	4.83	✓	8.13	-	16.22	✓	—	—	0.38	✓	-	-	-
<i>percentile rank</i>			49	47	23	8												
<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 Funds Bond Fund of Amer R6	RFBGX	Intermediate- Term Bond	5.09	-2.90	1.97	2.32	✓	7.17	-	14.84	✓	🏠	—	0.22	✓	3	1-Low	-
<i>percentile rank</i>			81	22	5	5												
<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	-	-	-												
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	-	-	
<b>Balanced</b>																		
BlackRock 20/80 Target Allocation K	BKCPX	Target Risk	8.78	-0.98	3.89	-	✓	8.76	-	8.61	✓	—	✓	0.23	✓	3	-	-
<i>percentile rank</i>			46	72	39	-												
<i># of funds in category</i>			179	169	153	117									11-30-2023	-	-	
BlackRock 40/60 Target Allocation K	BKMPX	Target Risk	12.14	1.09	6.68	-	✓	10.55	-	8.61	✓	—	✓	0.25	✓	3	-	Low Risk
<i>percentile rank</i>			14	51	12	-												
<i># of funds in category</i>			528	506	469	346									11-30-2023	-	09-30-2022	
BlackRock 60/40 Target Allocation K	BKGPX	Target Risk	15.70	2.77	9.03	-	✓	12.49	-	8.61	✓	—	✓	0.26	✓	3	-	Low Risk
<i>percentile rank</i>			29	62	30	-												
<i># of funds in category</i>			905	850	795	591									11-30-2023	-	12-31-2022	

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⊖ Fund Removed from Approved List
 ⚠ Fund on Watch List

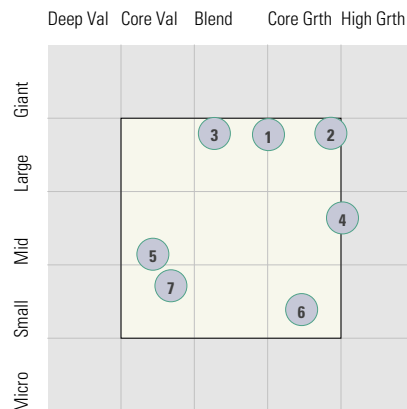
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics					
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
BlackRock 80/20 Target Allocation K	BKAPX	Target Risk	18.90	4.69	11.33	—	✔	14.42	—	8.61	✔	—	✔	0.27	✔	4	—	Low Risk	
<i>percentile rank</i>			<i>19</i>	<i>37</i>	<i>8</i>	<i>—</i>													
<i># of funds in category</i>			<i>366</i>	<i>350</i>	<i>324</i>	<i>250</i>									11-30-2023	—	12-31-2022		

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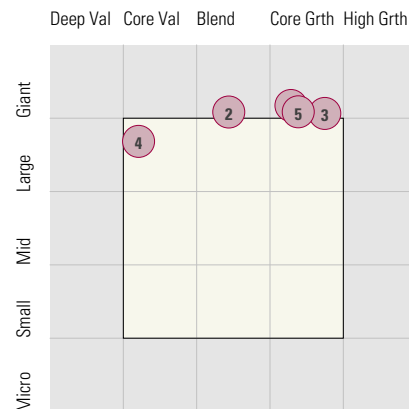
## Style Analysis (Data as of 12-31-2023)

### 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	Calvert US Large Cap Core Rspnb Idx R6	27.82	22.01	50.18	0.28	99.46	0.27	167.51
2	Brown Advisory Sustainable Growth I	26.90	18.95	54.15	1.86	98.14	0.00	169.58
3	Vanguard Windsor™ II Admiral™	29.18	24.42	46.41	4.10	86.10	9.81	124.63
4	ClearBridge Mid Cap Growth IS	25.66	20.35	53.99	2.60	94.30	3.10	21.39
5	Vanguard Selected Value Inv	52.45	13.38	34.17	5.21	85.04	9.74	8.60
6	Franklin Small Cap Growth R6	19.60	27.42	52.98	1.57	92.83	4.74	3.29
7	Vanguard Small Cap Value Index Admiral	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	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	iShares MSCI Total Intl Idx K	41.60	20.63	37.76	10.77	43.84	45.39	80.77	19.23	43.64
3	Vanguard International Growth Adm	33.48	23.16	43.35	23.74	29.19	47.08	79.91	20.09	54.71
4	DFA International Value I	55.72	11.76	32.52	11.32	30.04	58.64	99.83	0.17	31.74
5	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 %				Avg Eff Duration	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA
1	BrandywineGLOBAL Global Opp Bond IS	33.63	10.44	3.68	0.00	9.39	90.20	9.68	0.12
2	PGIM High Yield R6	2.74	0.00	88.91	0.00	3.71	16.13	80.40	3.48
3	Vanguard Inflation-Protected Secs Adm	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
4	American Funds Bond Fund of Amer R6	19.05	30.69	31.74	0.00	6.14	96.25	3.01	0.74
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	Vanguard Ultra-Short-Term Bond Admiral	9.95	0.27	79.16	0.00	0.91	99.99	0.00	0.01