

KOKOMO SCHOOL CORPORATION 403B 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 Updated	Commit. Level Updated	Carbon Risk Updated	
US Stock																		
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	
MFS Growth R6	MFEKX	Large Growth	36.25	5.14	16.10	13.04	✔	20.18	-	21.76	✔	🇺🇸	✔	0.50	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			55	59	47	30												
<i># of funds in category</i>			1,294	1,204	1,115	882									11-30-2023	02-15-2022	12-31-2022	
Invesco Diversified Dividend R6	LCEFX	Large Value	9.15	8.75	10.18	7.97	✔	15.19	-	7.85	✔	🇺🇸	✔	0.46	✔	3	-	Medium Risk
<i>percentile rank</i>			67	71	75	65												
<i># of funds in category</i>			1,295	1,209	1,150	888									11-30-2023	-	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	15.98	5.49	12.71	9.41	✔	19.20	-	2.45	✖	🇺🇸	✔	0.05	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			52	73	31	17												
<i># of funds in category</i>			473	432	403	267									11-30-2023	02-15-2022	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	RNWXG	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	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✔	16.69	-	15.26	✔	🇺🇸	✔	0.54	✔	2	1-Low	Low Risk
<i>percentile rank</i>			63	53	31	52												
<i># of funds in category</i>			837	782	710	467									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	
Alternative																		
Vanguard Real Estate Index Admiral	VGS LX	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																		
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	-	-	

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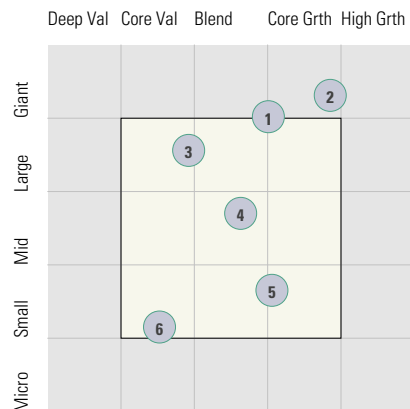
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
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 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	-	-	
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.13	1.85	1.82	-	✓	0.86	-	26.49	✓	-	-	0.24	✓	-	-	-
<i>percentile rank</i>			79	65	77	-												
<i># of funds in category</i>			245	216	195	116									-	-	-	
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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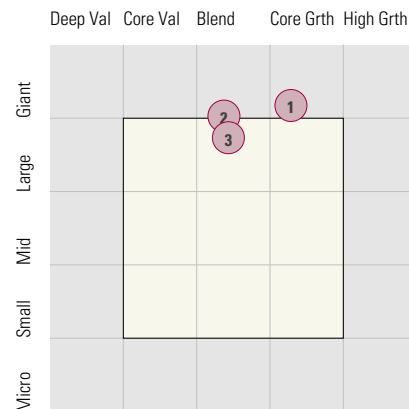
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



● US Stock Funds		Super Sectors %			Asset Allocation %			
	Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	Vanguard 500 Index Admiral	28.24	21.13	50.64	0.27	99.17	0.56	241.88
2	MFS Growth R6	27.42	11.69	60.90	1.15	96.07	2.78	394.18
3	Invesco Diversified Dividend R6	31.95	33.74	34.32	1.88	91.90	6.22	105.39
4	Vanguard Mid Cap Index Admiral	34.17	21.66	44.15	0.75	97.81	1.44	27.67
5	PGIM Jennison Small Company R6	40.39	18.70	40.93	2.55	92.75	4.71	4.76
6	DFA US Small Cap Value I	49.96	9.71	40.32	1.10	96.43	2.43	2.65

● Non-US Stock Funds		Super Sectors %			Regional Exposure %			Market Maturity %		
	Category	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	American Funds Intl Gr and Inc R6	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3	Vanguard Developed Markets Index Admiral	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81

● Fixed Income Funds		Super Sectors %				Other Stats		Credit Quality %		
	Category	US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Vanguard Inflation-Protected Secs Adm	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09	
2	Baird Aggregate Bond Inst	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00	
3	PIMCO Income Instl	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00	
4	Federated Hermes Govt Ultrashort R6	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00	