

# TOTINO GRACE HIGH SCHOOL 403B

## 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>																		
American Funds Invmt Co of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RICGX	Large Blend	28.88 11 1,591	11.05 12 1,445	14.47 54 1,323	10.94 46 996		16.33	-	31.85				0.27		1	-	Low Risk
															11-30-2023	-	12-31-2022	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	26.24 27 1,591	9.96 28 1,445	15.65 21 1,323	11.99 10 996		17.54	-	6.09				0.04		3	1-Low	Low Risk
															11-30-2023	02-15-2022	12-31-2022	
JPMorgan Large Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	JLGMX	Large Growth	34.95 58 1,294	6.23 46 1,204	21.19 4 1,115	15.67 5 882		19.14	-	19.42				0.44		3	2-Basic	Low Risk
															11-30-2023	04-07-2022	12-31-2022	
Vanguard Value Index Adm <i>percentile rank</i> <i># of funds in category</i>	VVIAX	Large Value	9.24 66 1,295	10.61 36 1,209	11.73 44 1,150	9.72 17 888		15.91	-	29.02				0.05		3	1-Low	Medium Risk
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	23.14 34 603	1.82 33 568	13.70 29 537	10.12 31 434		21.60	-	2.45				0.07		4	1-Low	Medium Risk
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	9.76 77 421	9.18 65 407	11.31 55 386	8.49 27 295		18.77	-	2.45				0.07		4	1-Low	Medium Risk
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	21.41 17 626	-2.78 58 592	10.54 54 555	7.86 53 433		21.73	-	19.01				0.07		4	1-Low	Medium Risk
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	15.99 57 510	10.45 50 475	11.85 44 446	8.49 15 352		20.55	-	7.68				0.07		4	1-Low	Medium Risk
															11-30-2023	02-15-2022	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	16.22 24 847	-1.49 34 751	8.93 9 687	5.51 4 428		16.09	-	24.56				0.57		3	1-Low	Medium Risk
															11-30-2023	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RIGGX	Foreign Large Blend	15.72 63 837	2.64 53 782	8.33 31 710	4.04 52 467		16.69	-	15.26				0.54		2	1-Low	Low Risk
															11-30-2023	02-15-2022	12-31-2022	
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	14.81 69 450	-7.61 92 423	10.62 18 365	7.09 10 255		22.73	-	14.02				0.31		3	-	Low Risk
															11-30-2023	-	12-31-2022	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	16.15 71 403	3.47 84 367	7.77 42 344	3.78 37 223		17.31	-	13.60				0.38		2	-	Medium Risk
															11-30-2023	-	12-31-2022	
Vanguard Total World Stock Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTWAX	Global Stock	21.87 30 375	5.70 49 354	- - 314	- - 212		16.71	-	10.86		-		0.10		2	1-Low	Low Risk
															11-30-2023	02-15-2022	12-31-2022	

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			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure Yr %	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating <small>Updated</small>	Commit. Level <small>Updated</small>	Carbon Risk <small>Updated</small>
<b>Alternative</b>																		
<span style="color: yellow;">!</span> Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	-3.27	7.60	7.04	0.26	✓	12.68	-	13.09	✓	—	—	1.12	✓	—	—	—
<i>percentile rank</i>			20	94	64	26												
<i># of funds in category</i>			114	109	104	67												
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) 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	—	—
<span style="color: yellow;">!</span> Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	11.74	1.82	5.21	4.43	✓	8.26	-	1.34	✗	—	—	0.13	✓	—	—	—
<i>percentile rank</i>			64	50	30	17												
<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	—	—
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	—
<span style="color: yellow;">!</span> Loomis Sayles Bond N	LSBNX	Multisector Bond	8.12	-0.78	2.22	2.17	✓	7.78	-	16.92	✓	—	—	0.60	✓	1	1-Low	—
<i>percentile rank</i>			57	75	80	79												
<i># of funds in category</i>			371	335	284	177										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>																		
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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																	<i>Updated</i>	<i>Updated</i>	<i>Updated</i>
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		

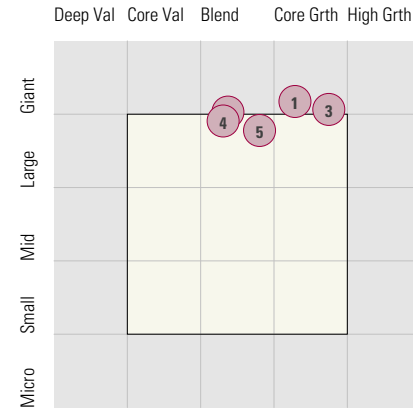
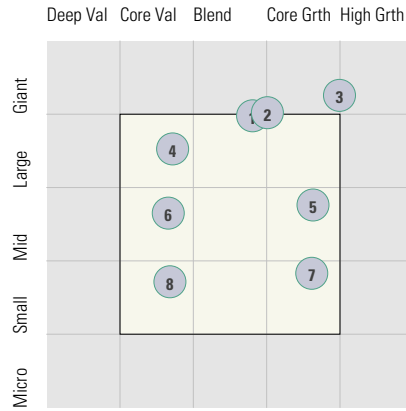
# TOTINO GRACE HIGH SCHOOL 403B

## 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	American Funds Invmt Co of Amer R6	Large Blend	24.80	22.99	52.21	3.83	87.42	8.60	174.23
2	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	JPMorgan Large Cap Growth R6	Large Growth	21.91	11.77	66.31	2.93	93.58	3.49	362.67
4	Vanguard Value Index Adm	Large Value	30.30	34.17	35.53	0.16	99.06	0.78	109.24
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	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	42.70	26.97	30.33	0.16	98.41	1.43	25.28
7	Vanguard Small Cap Growth Index Admiral	Small Growth	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8	Vanguard Small Cap Value Index Admiral	Small Value	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	Diversified Emerging Mkts	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	Foreign Large Blend	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
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	Vanguard Total World Stock Index Admiral	Global Stock	34.44	20.09	45.48	64.64	17.98	17.38	92.13	7.87	81.34

#### 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	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
2	Vanguard High-Yield Corporate Adm	High Yield Bond	5.77	0.00	88.73	0.00	3.68	11.43	88.17	0.40
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	Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00
5	Loomis Sayles Bond N	Multisector Bond	15.92	0.13	78.54	0.00	6.20	63.19	26.62	10.20
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