

# TOWN OF WELLESLEY, SCHOOL DEPT.

## 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>																		
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® Contrafund®	FCNTX	Large Growth	39.33	7.52	16.46	12.82	✓	18.37	–	33.31	✓	☒	✓	0.55	✓	1	1-Low	Low Risk
<i>percentile rank</i>			45	28	40	34												
<i># of funds in category</i>			1,294	1,204	1,115	882									11-30-2023	02-15-2022	12-31-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	17.59	11.65	13.63	10.93	✓	15.15	–	26.52	✓	☒	✗	0.27	✓	2	1-Low	Low Risk
<i>percentile rank</i>			79	7	69	46												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	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	
MFS New Discovery R4	MNDJX	Small Growth	14.25	-6.55	10.80	7.50	✓	20.96	–	10.01	✓	☒	✓	1.04	✓	4	–	Medium Risk
<i>percentile rank</i>			69	78	49	62												
<i># of funds in category</i>			626	592	555	433									11-30-2023	–	12-31-2022	
Delaware Small Cap Value Instl	DEVIX	Small Value	9.50	8.87	10.31	7.00	✓	21.80	–	11.51	✓	☒	✓	0.86	✓	3	–	Medium Risk
<i>percentile rank</i>			93	76	74	48												
<i># of funds in category</i>			510	475	446	352									11-30-2023	–	12-31-2022	
<b>Non-US Stock</b>																		
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	
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGSIX	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>																		
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	3.73	-0.98	3.27	2.20	✓	7.32	–	6.88	✓	—	—	0.56	✓	3	–	–
<i>percentile rank</i>			57	48	24	33												
<i># of funds in category</i>			234	221	214	152									11-30-2023	–	–	

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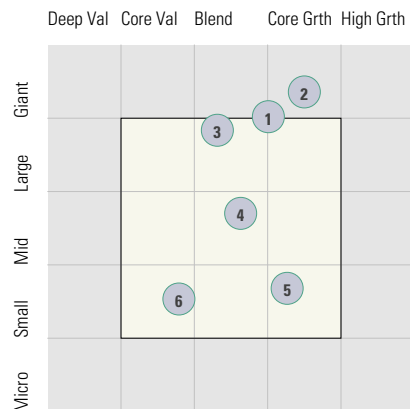
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
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 I2	PONPX	Multisector Bond	9.21	1.02	3.30	4.34	✔	6.26	-	16.77	✔	-	-	0.72	✔	4	-	-
<i>percentile rank</i>			35	26	41	2												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	5.10	1.80	1.80	1.27	✖	0.88	-	26.49	✔	-	-	0.26	✔	-	-	-
<i>percentile rank</i>			81	70	77	75												
<i># of funds in category</i>			245	216	195	116												
<b>Balanced</b>																		
BlackRock Global Allocation Instl	MALOX	Global Allocation	12.62	0.39	7.57	4.80	✔	11.89	-	7.00	✔	☒	✔	0.84	✔	3	-	Low Risk
<i>percentile rank</i>			36	79	21	28												
<i># of funds in category</i>			420	407	396	285									11-30-2023	-	09-30-2022	

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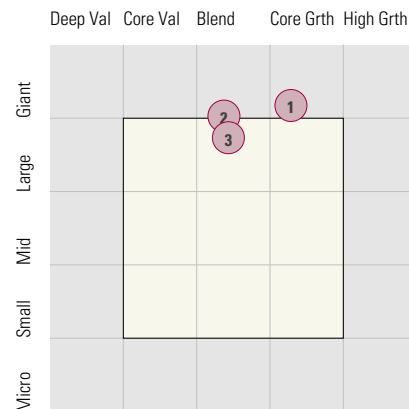
## Style Analysis (Data as of 12-31-2023)

### 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	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
2	Fidelity® Contrafund®	Large Growth	29.51	15.43	55.06	2.35	90.39	4.98	394.88
3	American Funds Washington Mutual R6	Large Value	26.43	29.26	44.31	3.12	90.30	6.55	145.74
4	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	34.17	21.66	44.15	0.75	97.81	1.44	27.67
5	MFS New Discovery R4	Small Growth	20.74	23.00	56.25	3.31	82.52	14.17	4.41
6	Delaware Small Cap Value Instl	Small Value	49.12	9.88	41.00	0.50	97.18	2.32	4.21

**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 Developed Markets Index Admiral	Foreign Large Blend Index	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81

**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	BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	72.41	4.83	2.88	0.00	6.08	97.25	0.08	2.67
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00
3	PIMCO Income I2	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
4	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00