

CITY OF QUINCY MA 457B PLAN

Screens Summary (Data as of 12-31-2024)

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/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure     | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail | Sustain.<br>Rating | Commit.<br>Level | Carbon<br>Risk |         |
|                                         |        |                           |                               |       |       |       |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
|                                         |        |                           |                               |       |       |       |               |                   |                |            |               |              |               |              |               |                    | Updated          | Updated        | Updated |
| US Stock                                |        |                           |                               |       |       |       |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| JPMorgan US Equity R6                   | JUEMX  | Large Blend               | 24.21                         | 8.72  | 15.97 | 13.53 | 🟢             | 17.06             | 0.97           | 10.38      | 🟢             | 🇺🇸           | ✖             | 0.44         | 🟢             | 3                  | 2-Basic          | Low Risk       |         |
| percentile rank                         |        |                           | 37                            | 27    | 4     | 4     |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 1,468                         | 1,339 | 1,232 | 914   |               |                   |                |            |               |              |               |              |               | 11-30-2024         | 03-11-2022       | 12-31-2022     |         |
| Vanguard 500 Index Admiral              | VFIAX  | Large Blend Index         | 24.97                         | 8.89  | 14.48 | 13.06 | 🟢             | 17.40             | 1.00           | 7.09       | 🟢             | 🇺🇸           | 🟢             | 0.04         | 🟢             | 3                  | 1-Low            | Low Risk       |         |
| percentile rank                         |        |                           | 24                            | 23    | 21    | 8     |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 1,468                         | 1,339 | 1,232 | 914   |               |                   |                |            |               |              |               |              |               | 11-30-2024         | 02-15-2022       | 12-31-2022     |         |
| Fidelity Advisor New Insights Z         | FZANX  | Large Growth              | 35.40                         | 10.37 | 15.79 | 13.82 | 🟢             | 18.49             | 0.87           | 21.44      | 🟢             | 🇺🇸           | 🟢             | 0.28         | 🟢             | 1                  | —                | Low Risk       |         |
| percentile rank                         |        |                           | 17                            | 12    | 48    | 58    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 1,117                         | 1,050 | 980   | 762   |               |                   |                |            |               |              |               |              |               | 11-30-2024         | —                | 12-31-2022     |         |
| MFS Value R6                            | MEIKX  | Large Value               | 12.02                         | 4.55  | 8.34  | 8.92  | 🟢             | 15.64             | 0.91           | 18.60      | 🟢             | 🇺🇸           | 🟢             | 0.44         | 🟢             | 3                  | 2-Basic          | Low Risk       |         |
| percentile rank                         |        |                           | 74                            | 77    | 72    | 42    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 1,190                         | 1,115 | 1,058 | 823   |               |                   |                |            |               |              |               |              |               | 11-30-2024         | 02-15-2022       | 12-31-2022     |         |
| Vanguard Mid-Cap Growth Index Admiral   | VMGMX  | Mid-Cap Growth            | 16.41                         | 0.66  | 10.57 | 10.40 | 🟢             | 22.05             | 0.97           | 1.87       | ✖             | 🇺🇸           | 🟢             | 0.07         | 🟢             | 4                  | 1-Low            | Medium Risk    |         |
| percentile rank                         |        |                           | 41                            | 43    | 31    | 37    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 512                           | 496   | 457   | 370   |               |                   |                |            |               |              |               |              |               | 11-30-2024         | 02-15-2022       | 12-31-2022     |         |
| MFS Mid Cap Value R6                    | MVCKX  | Mid-Cap Value             | 14.11                         | 5.59  | 9.99  | 9.22  | 🟢             | 18.79             | 0.93           | 16.12      | 🟢             | 🇺🇸           | 🟢             | 0.62         | 🟢             | 3                  | —                | Medium Risk    |         |
| percentile rank                         |        |                           | 25                            | 42    | 30    | 17    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 436                           | 405   | 384   | 293   |               |                   |                |            |               |              |               |              |               | 11-30-2024         | —                | 12-31-2022     |         |
| Vanguard Small Cap Growth Index Admiral | VSGAX  | Small Growth              | 16.49                         | 0.42  | 7.69  | 9.09  | 🟢             | 23.46             | 0.95           | 20.02      | 🟢             | 🇺🇸           | 🟢             | 0.07         | 🟢             | 4                  | 1-Low            | Medium Risk    |         |
| percentile rank                         |        |                           | 30                            | 34    | 56    | 49    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 565                           | 547   | 530   | 401   |               |                   |                |            |               |              |               |              |               | 11-30-2024         | 02-15-2022       | 12-31-2022     |         |
| JPMorgan Small Cap Value R6             | JSVUX  | Small Value               | 9.22                          | 2.40  | 8.71  | 6.92  | 🟢             | 22.62             | 0.95           | 14.18      | 🟢             | 🇺🇸           | 🟢             | 0.74         | 🟢             | 3                  | —                | Medium Risk    |         |
| percentile rank                         |        |                           | 48                            | 79    | 52    | 67    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 498                           | 474   | 449   | 353   |               |                   |                |            |               |              |               |              |               | 11-30-2024         | —                | 12-31-2022     |         |
| Non-US Stock                            |        |                           |                               |       |       |       |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| Vanguard Emerging Mkts Stock Idx Adm    | VEMAX  | Diversified Emerging Mkts | 10.95                         | -0.13 | 2.98  | 3.99  | 🟢             | 16.36             | 0.91           | 16.35      | 🟢             | 🇺🇸           | 🟢             | 0.14         | 🟢             | 2                  | 1-Low            | Medium Risk    |         |
| percentile rank                         |        |                           | 16                            | 32    | 40    | 40    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 794                           | 714   | 639   | 434   |               |                   |                |            |               |              |               |              |               |                    | 11-30-2024       | 02-15-2022     |         |
| Fidelity Intl Sustainability Idx        | FNIDX  | Foreign Large Blend Index | 5.68                          | -0.57 | 3.64  | —     | 🟢             | 17.69             | 1.07           | 7.65       | 🟢             | 🇺🇸           | 🟢             | 0.20         | 🟢             | 3                  | —                | Low Risk       |         |
| percentile rank                         |        |                           | 29                            | 77    | 74    | —     |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 771                           | 705   | 668   | 442   |               |                   |                |            |               |              |               |              |               |                    | 11-30-2024       | —              |         |
| Vanguard International Growth Adm       | VWILX  | Foreign Large Growth      | 9.48                          | -4.54 | 6.64  | 8.68  | 🟢             | 22.71             | 1.23           | 15.02      | 🟢             | 🇺🇸           | 🟢             | 0.26         | 🟢             | 3                  | —                | Low Risk       |         |
| percentile rank                         |        |                           | 17                            | 65    | 13    | 8     |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 390                           | 371   | 340   | 215   |               |                   |                |            |               |              |               |              |               |                    | 11-30-2024       | —              |         |
| Vanguard International Value Inv        | VTRIX  | Foreign Large Value       | 1.04                          | 1.21  | 4.06  | 4.61  | 🟢             | 17.15             | 0.97           | 14.61      | 🟢             | 🇺🇸           | ✖             | 0.39         | 🟢             | 3                  | —                | Medium Risk    |         |
| percentile rank                         |        |                           | 86                            | 83    | 66    | 40    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 380                           | 353   | 326   | 225   |               |                   |                |            |               |              |               |              |               |                    | 11-30-2024       | —              |         |
| American Funds Capital World Gr&Inc R6  | RWIGX  | Global Stock              | 14.26                         | 4.75  | 8.91  | 8.57  | 🟢             | 16.35             | 0.97           | 18.93      | 🟢             | —            | 🟢             | 0.41         | 🟢             | 2                  | 1-Low            | Low Risk       |         |
| percentile rank                         |        |                           | 50                            | 47    | 48    | 49    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| # of funds in category                  |        |                           | 338                           | 322   | 304   | 199   |               |                   |                |            |               |              |               |              |               |                    | 11-30-2024       | 05-18-2022     |         |

# CITY OF QUINCY MA 457B PLAN

## Screens Summary (Data as of 12-31-2024)

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/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure     | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail | Sustain.<br>Rating | Commit.<br>Level    | Carbon<br>Risk         |         |
|                                                                                       |        |                              |                               |                    |                    |                   |               |                   |                |            |               |              |               |              |               |                    |                     |                        |         |
|                                                                                       |        |                              |                               |                    |                    |                   |               |                   |                |            |               |              |               |              |               |                    | Updated             | Updated                | Updated |
| Alternative                                                                           |        |                              |                               |                    |                    |                   |               |                   |                |            |               |              |               |              |               |                    |                     |                        |         |
| PIMCO Commodity Real Ret Strat Instl<br>percentile rank<br># of funds in category     | PCRIX  | Commodities<br>Broad Basket  | 4.69<br>75<br>111             | 1.82<br>95<br>103  | 7.27<br>47<br>98   | 1.86<br>55<br>67  | 🟢             | 16.37             | 1.10           | 6.17       | 🟢             | —            | —             | 1.00         | 🟢             | 3<br>11-30-2024    | —<br>—              | —<br>—                 |         |
| Vanguard Real Estate Index Admiral<br>percentile rank<br># of funds in category       | VGSLX  | Real Estate                  | 4.92<br>66<br>229             | -4.69<br>62<br>219 | 2.99<br>64<br>203  | 5.06<br>52<br>150 | 🟢             | 21.84             | 1.03           | 28.65      | 🟢             | —            | 🟢             | 0.13         | 🟢             | 3<br>11-30-2024    | 1-Low<br>02-15-2022 | Low Risk<br>12-31-2022 |         |
| Fixed Income                                                                          |        |                              |                               |                    |                    |                   |               |                   |                |            |               |              |               |              |               |                    |                     |                        |         |
| PIMCO International Bond (USD-Hdg) Instl<br>percentile rank<br># of funds in category | PFORX  | Global Bond                  | 5.68<br>8<br>119              | 1.42<br>3<br>114   | 1.72<br>4<br>98    | 2.93<br>3<br>60   | 🟢             | 5.15              | 0.56           | 10.27      | 🟢             | —            | —             | 0.75         | 🟢             | 4<br>11-30-2024    | —<br>—              | —<br>—                 |         |
| PIMCO High Yield Instl<br>percentile rank<br># of funds in category                   | PHIYX  | High Yield Bond              | 6.77<br>74<br>642             | 2.41<br>59<br>596  | 3.32<br>68<br>555  | 4.56<br>39<br>433 | 🟢             | 8.68              | 1.01           | 5.44       | 🟢             | —            | —             | 0.60         | 🟢             | 1<br>09-30-2024    | —<br>—              | —<br>—                 |         |
| Vanguard Inflation-Protected Secs Adm<br>percentile rank<br># of funds in category    | VAIPX  | Inflation-<br>Protected Bond | 1.86<br>55<br>158             | -2.33<br>37<br>150 | 1.79<br>45<br>141  | 2.12<br>36<br>104 | 🟢             | 7.21              | 0.99           | 3.15       | 🟢             | —            | —             | 0.10         | 🟢             | 3<br>11-30-2024    | —<br>—              | —<br>—                 |         |
| American Century Diversified Bond R6<br>percentile rank<br># of funds in category     | ADDVX  | Intermediate-<br>Term Bond   | 1.56<br>50<br>542             | -2.54<br>66<br>482 | -0.07<br>35<br>434 | 1.36<br>41<br>294 | 🟢             | 7.94              | 1.01           | 22.02      | 🟢             | 📅            | —             | 0.35         | 🟢             | 4<br>11-30-2024    | —<br>—              | —<br>—                 |         |
| PIMCO Income Instl<br>percentile rank<br># of funds in category                       | PIMIX  | Multisector<br>Bond          | 5.42<br>62<br>372             | 2.04<br>25<br>341  | 2.89<br>29<br>297  | 4.27<br>5<br>204  | 🟢             | 6.72              | 0.82           | 17.77      | 🟢             | —            | —             | 0.83         | 🟢             | 4<br>11-30-2024    | —<br>—              | —<br>—                 |         |
| Lincoln Stable Value Account -LNGPA<br>percentile rank<br># of funds in category      |        | Stable Value                 | —<br>—<br>11                  | —<br>—<br>—        | —<br>—<br>—        | —<br>—<br>—       | —             | —                 | —              | 41.70      | 🟢             | —            | —             | —            | —             | —<br>—             | —<br>—              | —<br>—                 |         |
| Vanguard Ultra-Short-Term Bond Admiral<br>percentile rank<br># of funds in category   | VUSFX  | Ultrashort Bond              | 5.66<br>50<br>255             | 3.57<br>76<br>203  | 2.59<br>56<br>185  | —<br>—<br>112     | 🟢             | 1.22              | 0.10           | 6.72       | 🟢             | —            | —             | 0.10         | 🟢             | 3<br>11-30-2024    | —<br>—              | —<br>—                 |         |
| Balanced                                                                              |        |                              |                               |                    |                    |                   |               |                   |                |            |               |              |               |              |               |                    |                     |                        |         |
| Vanguard LifeStrategy Cnsvr Gr Inv<br>percentile rank<br># of funds in category       | VSCGX  | Target Risk                  | 7.54<br>48<br>458             | 0.93<br>50<br>442  | 3.99<br>56<br>406  | 4.82<br>30<br>299 | 🟢             | 10.49             | 1.03           | 2.85       | ⚡             | —            | 🟢             | 0.12         | 🟢             | 3<br>11-30-2024    | 1-Low<br>07-19-2023 | —<br>—                 |         |
| Vanguard LifeStrategy Growth Inv<br>percentile rank<br># of funds in category         | VASGX  | Target Risk                  | 13.18<br>40<br>306            | 3.61<br>43<br>302  | 7.99<br>34<br>274  | 7.95<br>28<br>225 | 🟢             | 14.58             | 1.03           | 2.85       | ⚡             | —            | 🟢             | 0.14         | 🟢             | 3<br>11-30-2024    | 1-Low<br>07-19-2023 | Low Risk<br>12-31-2022 |         |
| Vanguard LifeStrategy Income Inv<br>percentile rank<br># of funds in category         | VASIX  | Target Risk                  | 4.66<br>71<br>150             | -0.46<br>72<br>140 | 1.87<br>76<br>136  | 3.15<br>57<br>105 | 🟢             | 8.64              | 1.03           | 2.85       | ⚡             | —            | 🟢             | 0.11         | 🟢             | 4<br>11-30-2024    | 1-Low<br>07-19-2023 | —<br>—                 |         |

CITY OF QUINCY MA 457B PLAN

Screens Summary (Data as of 12-31-2024)

🚫 Fund Removed from Approved List

⚠️ Fund on Watch List

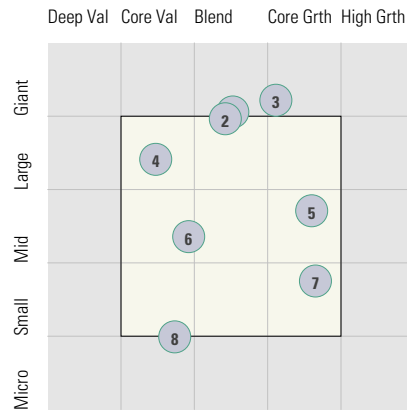
|                                       |        |             | Trailing Performance and Risk |      |      |       |               |                   |                | Management |               |              | Style         |              | Expense       |                    | ESG Metrics      |                |            |
|---------------------------------------|--------|-------------|-------------------------------|------|------|-------|---------------|-------------------|----------------|------------|---------------|--------------|---------------|--------------|---------------|--------------------|------------------|----------------|------------|
| Name                                  | Ticker | Asset Class | 1 Yr                          | 3 Yr | 5 Yr | 10 Yr | Pass/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure     | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail | Sustain.<br>Rating | Commit.<br>Level | Carbon<br>Risk |            |
|                                       |        |             |                               |      |      |       |               |                   |                |            |               |              |               |              |               | Updated            | Updated          | Updated        |            |
| Vanguard LifeStrategy Mod Gr Inv Shrs | VSMGX  | Target Risk | 10.31                         | 2.29 | 6.00 | 6.41  | 🟢             | 12.51             | 1.01           | 2.85       | 🔴             | —            | 🟢             | 0.13         | 🟢             | 3                  | 1-Low            | Low Risk       |            |
| percentile rank                       |        |             | 58                            | 61   | 65   | 53    |               |                   |                |            |               |              |               |              |               |                    |                  |                |            |
| # of funds in category                |        |             | 736                           | 696  | 652  | 495   |               |                   |                |            |               |              |               |              |               |                    | 11-30-2024       | 07-19-2023     | 12-31-2022 |

# CITY OF QUINCY MA 457B PLAN

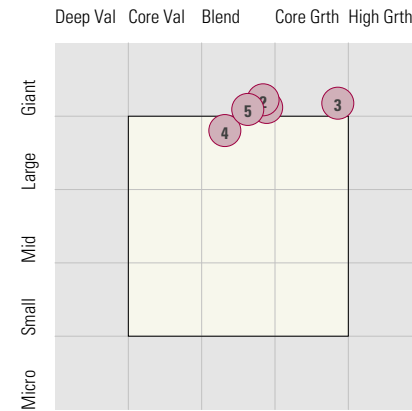
## Style Analysis (Data as of 12-31-2024)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



#### US Stock Funds

| US Stock Funds |                                         |                   | Super Sectors % |           |           | Asset Allocation % |          |         |                 |
|----------------|-----------------------------------------|-------------------|-----------------|-----------|-----------|--------------------|----------|---------|-----------------|
|                |                                         | Category          | Cyclical        | Defensive | Sensitive | Cash               | US Stock | Foreign | Avg Mkt Cap M\$ |
| 1              | JPMorgan US Equity R6                   | Large Blend       | 29.53           | 15.92     | 54.55     | 1.56               | 95.33    | 3.11    | 376.75          |
| 2              | Vanguard 500 Index Admiral              | Large Blend Index | 28.32           | 18.14     | 53.53     | 0.10               | 99.34    | 0.56    | 362.38          |
| 3              | Fidelity Advisor New Insights Z         | Large Growth      | 29.39           | 12.83     | 57.76     | 0.97               | 88.22    | 7.14    | 443.80          |
| 4              | MFS Value R6                            | Large Value       | 37.72           | 30.91     | 31.37     | 0.81               | 93.42    | 5.77    | 121.90          |
| 5              | Vanguard Mid-Cap Growth Index Admiral   | Mid-Cap Growth    | 26.77           | 16.71     | 56.51     | 0.27               | 97.63    | 2.09    | 38.81           |
| 6              | MFS Mid Cap Value R6                    | Mid-Cap Value     | 44.35           | 22.87     | 32.77     | 1.91               | 93.16    | 4.46    | 19.63           |
| 7              | Vanguard Small Cap Growth Index Admiral | Small Growth      | 25.12           | 20.35     | 54.53     | 1.18               | 97.78    | 1.04    | 7.92            |
| 8              | JPMorgan Small Cap Value R6             | Small Value       | 55.45           | 15.69     | 28.88     | 1.62               | 96.62    | 1.76    | 2.78            |

#### Non-US Stock Funds

|   | Non-US Stock Funds                     | Category                  | Super Sectors % |           |           | Regional Exposure % |              |                | Market Maturity % |       |                 |
|---|----------------------------------------|---------------------------|-----------------|-----------|-----------|---------------------|--------------|----------------|-------------------|-------|-----------------|
|   |                                        |                           | Cyclical        | Defensive | Sensitive | Americas            | Greater Asia | Greater Europe | Develop- ed       | EM%   | Avg Mkt Cap M\$ |
| 1 | Vanguard Emerging Mkts Stock Idx Adm   | Diversified Emerging Mkts | 43.86           | 12.60     | 43.54     | 6.70                | 79.79        | 13.49          | 25.50             | 74.50 | 28.09           |
| 2 | Fidelity Intl Sustainability Idx       | Foreign Large Blend Index | 39.84           | 19.50     | 40.66     | 10.98               | 46.81        | 42.22          | 79.91             | 20.09 | 56.34           |
| 3 | Vanguard International Growth Adm      | Foreign Large Growth      | 34.16           | 16.78     | 49.05     | 27.29               | 30.88        | 41.82          | 79.44             | 20.56 | 82.17           |
| 4 | Vanguard International Value Inv       | Foreign Large Value       | 43.10           | 17.61     | 39.31     | 10.95               | 39.95        | 49.11          | 80.11             | 19.89 | 34.15           |
| 5 | American Funds Capital World Gr&Inc R6 | Global Stock              | 29.70           | 22.24     | 48.06     | 57.18               | 15.31        | 27.52          | 94.16             | 5.84  | 148.43          |

#### 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              | 45.51 | 10.28     | 4.38   | 0.00             | 6.39 | 96.17            | 3.83            | 0.00  |
| 2 | PIMCO High Yield Instl                   | High Yield Bond          | 10.89 | 0.00      | 74.47  | 0.00             | 2.81 | 19.35            | 80.65           | 0.00  |
| 3 | Vanguard Inflation-Protected Secs Adm    | Inflation-Protected Bond | 97.08 | 0.00      | 0.00   | 0.00             | 6.70 | 97.69            | 0.00            | 2.31  |
| 4 | American Century Diversified Bond R6     | Intermediate-Term Bond   | 34.45 | 29.75     | 26.94  | 0.00             | 6.10 | 95.30            | 2.23            | 2.47  |
| 5 | PIMCO Income Instl                       | Multisector Bond         | 28.82 | 16.21     | 10.66  | 0.00             | 3.28 | 87.20            | 12.80           | 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          | 8.30  | 0.79      | 86.30  | 0.00             | 0.90 | 98.74            | 0.32            | 0.94  |