

# ALCOTT SCHOOL 403B PLAN

## Screens Summary (Data as of 06-30-2022)

🚫 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	Commit. Level	Carbon Risk	
US Stock																		
American Funds Invmt Co of Amer R6	RICGX	Large Blend	-11.44	8.40	8.57	11.47	✔️	17.60	0.94	30.35	✔️	🇺🇸	✔️	0.27	✔️	2	—	Low Risk
percentile rank			50	74	82	65												
# of funds in category			1,369	1,236	1,119	819												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92	✔️	18.64	1.00	6.18	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
percentile rank			38	22	20	12												
# of funds in category			1,369	1,236	1,119	819												
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American Funds Growth Fund of Amer R6	RGAGX	Large Growth	-24.85	7.99	10.21	13.04	✔️	20.91	0.97	28.68	✔️	🇺🇸	✔️	0.30	✔️	1	1-Low	Low Risk
percentile rank			64	58	67	39												
# of funds in category			1,252	1,142	1,060	793												
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American Funds American Mutual R6	RMFGX	Large Value	1.29	9.46	9.86	11.25	✔️	14.66	0.73	16.50	✔️	🇺🇸	✔️	0.27	✔️	4	—	Low Risk
percentile rank			9	23	13	20												
# of funds in category			1,222	1,150	1,082	783												
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Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-25.42	6.14	9.04	11.36	✔️	22.51	0.99	9.36	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Low Risk
percentile rank			36	34	42	38												
# of funds in category			589	535	496	383												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-6.05	7.53	7.10	11.30	✔️	21.90	0.96	15.88	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			27	48	33	12												
# of funds in category			407	393	363	270												
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Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-31.76	2.34	6.80	9.81	✔️	23.80	0.94	17.51	✔️	🇺🇸	❌	0.07	✔️	4	1-Low	Low Risk
percentile rank			62	72	66	64												
# of funds in category			623	585	539	404												
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Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-12.07	6.76	6.15	10.49	✔️	24.54	0.95	6.18	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			55	55	29	17												
# of funds in category			466	439	412	315												
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Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-27.15	2.89	5.15	6.03	✔️	18.74	0.95	23.05	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
percentile rank			58	16	5	4												
# of funds in category			821	736	637	366												
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Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-18.15	2.10	2.68	5.84	✔️	18.67	1.05	9.36	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
percentile rank			46	32	35	20												
# of funds in category			757	704	612	418												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	-36.18	6.33	7.51	9.17	✔️	21.79	1.00	12.51	✔️	🇺🇸	✔️	0.32	✔️	3	—	Low Risk
percentile rank			91	6	6	3												
# of funds in category			452	398	348	225												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	-17.40	2.06	2.66	5.36	✔️	19.95	1.06	12.10	✔️	🇺🇸	✔️	0.36	✔️	2	—	Medium Risk
percentile rank			82	40	17	21												
# of funds in category			346	318	294	177												
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American Funds New Perspective R6	RNPGX	World Stock	-22.19	8.14	9.43	11.23	✔️	20.23	1.10	21.59	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
percentile rank			41	17	20	13												
# of funds in category			363	307	268	176												

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			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
<b>Alternative</b>																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	22.80	16.77	10.14	-0.45	✔️	20.97	1.14	3.66	✔️	—	—	0.92	✔️	3	—	—
<i>percentile rank</i>			65	22	35	51												
<i># of funds in category</i>			115	110	92	60									05-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-8.05	4.77	5.71	7.48	✔️	20.14	0.95	26.15	✔️	—	✔️	0.12	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			73	49	52	33												
<i># of funds in category</i>			252	232	206	147									05-31-2022	02-15-2022	03-31-2022	
<b>Fixed Income</b>																		
BlackRock High Yield Bond Instl	BHYIX	High Yield Bond	-12.18	0.43	2.29	4.65	✔️	10.37	1.01	14.51	✔️	—	—	0.58	✔️	—	2-Basic	—
<i>percentile rank</i>			46	30	19	10												
<i># of funds in category</i>			678	635	581	393										02-15-2022	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-5.03	2.99	3.12	1.65	✔️	4.75	0.94	0.64	⊕	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			44	45	31	21												
<i># of funds in category</i>			208	199	186	126									05-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-11.02	-0.73	1.07	2.13	✔️	5.02	1.08	21.76	✔️	⊠	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			61	28	20	8												
<i># of funds in category</i>			443	399	362	267									05-31-2022	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-8.57	0.23	1.93	4.97	✔️	6.55	0.85	15.26	✔️	—	—	0.72	✔️	—	—	—
<i>percentile rank</i>			31	33	27	1												
<i># of funds in category</i>			342	285	253	146												
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	-8.85	-1.02	1.51	3.47	✔️	4.08	0.64	7.76	✔️	—	—	0.52	✔️	2	—	—
<i>percentile rank</i>			22	23	7	1												
<i># of funds in category</i>			130	112	89	58									04-30-2022	—	—	
<b>Target Date</b>																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-11.65	3.36	4.64	6.51	✔️	9.81	0.92	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	—
<i>percentile rank</i>			38	41	32	24												
<i># of funds in category</i>			170	159	134	65									05-31-2022	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	-13.21	3.74	5.07	7.10	✔️	11.54	0.98	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			51	42	37	19												
<i># of funds in category</i>			229	203	176	90									05-31-2022	02-15-2022	03-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-13.94	4.22	5.50	7.68	✔️	12.82	0.97	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			47	47	46	25												
<i># of funds in category</i>			230	202	175	95									05-31-2022	02-15-2022	03-31-2022	
Vanguard Target Retirement 2035 Fund	VTTTHX	Target Date	-14.36	4.80	5.96	8.27	✔️	14.06	0.94	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			37	48	45	27												
<i># of funds in category</i>			222	200	173	87									05-31-2022	02-15-2022	03-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-14.82	5.35	6.42	8.74	✔️	15.30	0.93	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			32	43	39	21												
<i># of funds in category</i>			224	202	175	95									05-31-2022	02-15-2022	03-31-2022	

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																	Updated	Updated	Updated
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-15.29	5.89	6.80	8.97	✔️	16.55	0.96	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			33	28	30	19													
<i># of funds in category</i>			222	200	173	86									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	-15.45	5.91	6.81	8.97	✔️	16.64	0.95	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			31	26	32	22													
<i># of funds in category</i>			224	202	175	91									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-15.45	5.89	6.80	8.95	✔️	16.65	0.94	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			30	32	34	24													
<i># of funds in category</i>			222	200	171	70									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	-15.44	5.89	6.79	8.96	✔️	16.62	1.39	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			29	35	43	1													
<i># of funds in category</i>			222	192	153	1									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	-15.40	5.86	—	—	❌	16.64	1.39	4.97	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			20	50	—	—													
<i># of funds in category</i>			151	37	—	—									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement Income Fund	VTINX	Target Date	-10.14	2.09	3.34	4.12	✔️	6.89	0.85	9.36	✔️	—	✔️	0.08	✔️	3	1-Low	—	
<i>percentile rank</i>			47	33	30	36													
<i># of funds in category</i>			168	149	128	79									05-31-2022	02-15-2022	—		

### Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	-8.19	6.38	7.19	9.06	✔️	11.38	0.95	23.51	✔️	—	✔️	0.25	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			20	19	14	5												
<i># of funds in category</i>			756	710	646	481									05-31-2022	02-15-2022	03-31-2022	