TOWN OF WELLESLEY, SCHOOL DEPT.

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

Name	Ticker	Asset Class	Trailing Performance and Risk							Management Style				Expense		ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr		Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail		Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbo Risk <i>Update</i>
US Stock																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92	ø	18.64	1.00	6.18	ø		ø	0.04	ø	3	1-Low	Low Ri
percentile rank # of funds in category			38 1,369	22 1,236	20 1,119	12 819										05-31-2022	02-15-2022	03-31-2
Fidelity® Contrafund®	FCNTX	Large Growth	-21.97	8.41	11.26	12.94	0	20.15	0.95	31.81	0	Ħ	0	0.81	ø	2	1-Low	Low F
percentile rank # of funds in category			51 1,252	54 1,142	49 1,060	42 793										05-31-2022	02-15-2022	03-31-2
American Funds Washington Mutual R6	RWMGX	Large Value	-2.80	9.95	10.87	12.23	0	17.42	0.91	25.01	0	Ħ	8	0.26	0	2	1-Low	Low F
percentile rank # of funds in category			4 1,369	42 1,236	34 1,119	45 819										05-31-2022	02-15-2022	03-31-3
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend		7.19	8.28	11.48	0	21.25	0.98	24.13	0		0	0.05	0	4	1-Low	Medi Ris
percentile rank # of funds in category			69 408	40 368	24 326	14 218										05-31-2022	02-15-2022	03-31-3
Carillon Eagle Small Cap Growth I percentile rank	HSIIX	Small Growth	-31.03 <i>55</i>	1.41 <i>82</i>	4.51 <i>89</i>	9.05 <i>82</i>	0	24.15	0.95	29.17	0		0	0.77	0	3	-	Med Ris
# of funds in category			623	585	539	404										05-31-2022	-	03-31-
Delaware Small Cap Value Instl	DEVIX	Small Value	-10.28	6.30	4.89	9.17	0	25.74	0.99	25.18	0	▦	0	0.86	0	3	-	Med Ris
percentile rank # of funds in category			37 466	62 439	56 412	45 315										05-31-2022	-	03-31-2
Non-US Stock																		
American Funds New World R6 percentile rank	RNWGX	Diversified Emerging Mkts	-27.15 <i>58</i>	2.89 <i>16</i>	5.15 <i>5</i>	6.03 4	C	18.74	0.95	23.05	C		¢	0.57	ø	3	1-Low	Medi Ris
# of funds in category		Foreign Large	821	736	637	366										05-31-2022	02-15-2022	03-31-
American Funds Intl Gr and Inc R6 percentile rank	RIGGX	Blend	-18.96 <i>54</i>	2.08 <i>32</i>	3.08 <i>20</i>	5.29 <i>41</i>	v	19.25	1.08	13.75	v		e e e e e e e e e e e e e e e e e e e	0.54	e	2	1-Low	Low F
# of funds in category		Foreign Large	10.15	704 2.10	<i>612</i> 2.68	<i>418</i> 5.84		18.67	1.05	9.36		Ħ	"	0.07	0	05-31-2022 2	02-15-2022 1-Low	03-31- Low I
Vanguard Developed Markets Index Admiral percentile rank # of funds in category	VIIVIA	Blend Index	-18.15 46 757	2.10 32 704	2.00 35 612	5.64 20 418		10.07	1.05	9.30				0.07		Z 05-31-2022		
Alternative																		
Vanguard Real Estate Index Admiral percentile rank	VGSLX	Real Estate	-8.05 <i>73</i>	4.77 <i>49</i>	5.71 <i>52</i>	7.48 <i>33</i>	S	20.14	0.95	26.15	S	_	0	0.12	0	3	1-Low	Med Ris
# of funds in category			252	232	206	147										05-31-2022	02-15-2022	03-31-
Fixed Income																		
BlackRock Inflation Protected Bond Instl percentile rank	BPRIX	Inflation- Protected Bond	-5.39 <i>57</i>	3.33 <i>22</i>	3.20 <i>15</i>	1.57 <i>41</i>	ø	5.18	1.02	5.38	ø	—		0.35	ø	3	-	_
# of funds in category			208	199	186	126										05-31-2022	-	-

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Fund on Watch List

Fund Removed from Approved List



TOWN OF WELLESLEY, SCHOOL DEPT.

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

		Asset Class	Trailing Performance and Risk								ement	Style		Expense		ESG Metrics		
Name	Ticker		1 Yr	3 Yr	5 Yr	10 Yr	Pass, Fai	Std Dev 3 Yr %			Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
Baird Aggregate Bond Inst percentile rank	BAGIX	Intermediate- Term Bond	-11.02 <i>61</i>	-0.73 <i>28</i>	1.07 <i>20</i>	2.13 <i>8</i>	C	5.02	1.08	21.76	0			0.30	0	Updated 3	<i>Updated</i> 1-Low	Updated —
# of funds in category			443	399	362	267										05-31-2022	02-15-2022	-
PIMCO Income I2 percentile rank	PONPX	Multisector Bond	-8.57 <i>31</i>	0.23 <i>33</i>	1.93 <i>2</i> 7	4.97 1	C	6.55	0.85	15.26	0	_		0.72	0	_	-	-
# of funds in category			342	285	253	146										-	-	-
Federated Hermes Govt Ultrashort IS percentile rank # of funds in category	FGUSX	Ultrashort Bond	-0.46 <i>21</i> <i>237</i>	0.67 37 216	1.10 <i>60</i> 177	0.71 <i>70</i> 97	8	0.55	0.06	24.99	S	_		0.26	C	-	-	-
Balanced																		
BlackRock Global Allocation Instl percentile rank # of funds in category	MALOX	World Allocation	-16.19 77 424	4.79 <i>21</i> <i>405</i>	4.46 <i>25</i> <i>362</i>	5.60 27 259	C	12.79	1.02	5.50	C		¢	0.82	ø	3 05-31-2022	-	Low Risk 03-31-2022