



# MONTGOMERY COUNTY ESD 6 457 PLAN

## Screens Summary (Data as of 06-30-2023)

🔴 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   | Sustain. Rating | Commit. Level | Carbon Risk |          |
|  |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| <b>Alternative</b>                       |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| PIMCO Commodity Real Ret Strat Instl     | PCRIX  | Commodities Broad Basket | -13.30                        | 18.69 | 5.30 | -0.62 | ✔          | 18.82          | 1.13        | 4.66   | ✔          | —         | —          | 0.76        | ✔               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 78                            | 53    | 39   | 54    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 116                           | 111   | 101  | 68    |            |                |             |        |            |           |            |             | 05-31-2023      | —             | —           |          |
| Vanguard Real Estate Index Admiral       | VGSLX  | Real Estate              | -3.95                         | 5.87  | 4.39 | 6.13  | ✔          | 20.22          | 1.00        | 27.15  | ✔          | —         | ✔          | 0.12        | ✔               | 3             | 1-Low       | Low Risk |
| <i>percentile rank</i>                   |        |                          | 62                            | 71    | 49   | 49    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 268                           | 244   | 225  | 162   |            |                |             |        |            |           |            |             | 05-31-2023      | 02-15-2022    | 12-31-2022  |          |
| <b>Fixed Income</b>                      |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| PIMCO International Bond (USD-Hdg) Instl | PFORX  | Global Bond              | 1.97                          | -1.44 | 1.05 | 3.12  | ✔          | 4.38           | 0.59        | 8.76   | ✔          | —         | —          | 0.51        | ✔               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 18                            | 14    | 17   | 1     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 135                           | 124   | 102  | 63    |            |                |             |        |            |           |            |             | 05-31-2023      | —             | —           |          |
| Vanguard High-Yield Corporate Adm        | VWEAX  | High Yield Bond          | 8.50                          | 2.46  | 3.41 | 4.23  | ✔          | 8.19           | 0.95        | 15.38  | ✔          | —         | —          | 0.13        | ✔               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 44                            | 65    | 24   | 17    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 725                           | 662   | 620  | 451   |            |                |             |        |            |           |            |             |                 |               |             |          |
| Vanguard Inflation-Protected Secs Adm    | VAIPX  | Inflation-Protected Bond | -1.78                         | -0.23 | 2.36 | 2.00  | ✔          | 6.89           | 0.99        | 1.64   | ✖          | —         | —          | 0.10        | ✔               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 70                            | 58    | 44   | 17    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 237                           | 221   | 217  | 155   |            |                |             |        |            |           |            |             | 05-31-2023      | —             | —           |          |
| Baird Aggregate Bond Inst                | BAGIX  | Intermediate-Term Bond   | -0.25                         | -3.69 | 1.09 | 1.94  | ✔          | 6.27           | 1.01        | 22.76  | ✔          | 📊         | —          | 0.30        | ✔               | 3             | 1-Low       | —        |
| <i>percentile rank</i>                   |        |                          | 17                            | 34    | 18   | 9     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 530                           | 474   | 441  | 330   |            |                |             |        |            |           |            |             | 05-31-2023      | 02-15-2022    | —           |          |
| PIMCO Income Instl                       | PIMIX  | Multisector Bond         | 5.34                          | 1.85  | 2.60 | 4.24  | ✔          | 5.76           | 0.83        | 16.26  | ✔          | —         | —          | 0.51        | ✔               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 25                            | 22    | 19   | 1     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 365                           | 325   | 278  | 175   |            |                |             |        |            |           |            |             |                 |               |             |          |
| Lincoln Stable Value Account -LNGPA      |        | Stable Value             | —                             | —     | —    | —     | —          | —              | —           | 40.19  | ✔          | —         | —          | —           | —               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | —                             | —     | —    | —     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 61                            | —     | —    | —     |            |                |             |        |            |           |            |             |                 |               |             |          |
| Federated Hermes Govt Ultrashort R6      | FGULX  | Ultrashort Bond          | 3.29                          | 1.05  | 1.49 | —     | ✔          | 0.63           | 0.04        | 25.99  | ✔          | —         | —          | 0.24        | ✔               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 72                            | 57    | 69   | —     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 245                           | 221   | 193  | 112   |            |                |             |        |            |           |            |             |                 |               |             |          |
| <b>Balanced</b>                          |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| Vanguard LifeStrategy Cnsvr Gr Inv       | VSCGX  | Target Risk              | 5.95                          | 2.13  | 3.86 | 4.91  | ✔          | 9.67           | 1.02        | 1.34   | ✖          | —         | ✔          | 0.12        | ✔               | 3             | 1-Low       | —        |
| <i>percentile rank</i>                   |        |                          | 35                            | 79    | 39   | 22    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 541                           | 510   | 475  | 347   |            |                |             |        |            |           |            |             | 05-31-2023      | 06-20-2023    | —           |          |
| Vanguard LifeStrategy Growth Inv         | VASGX  | Target Risk              | 12.70                         | 8.14  | 6.83 | 8.01  | ✔          | 14.73          | 1.02        | 1.34   | ✖          | —         | ✔          | 0.14        | ✔               | 3             | 1-Low       | Low Risk |
| <i>percentile rank</i>                   |        |                          | 31                            | 53    | 29   | 27    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 381                           | 346   | 324  | 248   |            |                |             |        |            |           |            |             | 05-31-2023      | 06-20-2023    | 12-31-2022  |          |
| Vanguard LifeStrategy Income Inv         | VASIX  | Target Risk              | 2.63                          | -0.87 | 2.24 | 3.25  | ✔          | 7.41           | 1.00        | 1.34   | ✖          | —         | ✔          | 0.11        | ✔               | 3             | 1-Low       | —        |
| <i>percentile rank</i>                   |        |                          | 71                            | 85    | 56   | 43    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 172                           | 158   | 146  | 103   |            |                |             |        |            |           |            |             | 05-31-2023      | 06-20-2023    | —           |          |

# MONTGOMERY COUNTY ESD 6 457 PLAN

## Screens Summary (Data as of 06-30-2023)

⊖ 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/<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 |
| Vanguard LifeStrategy Moderate Gr Inv | VSMGX  | Target Risk | 9.34                          | 5.12       | 5.38       | 6.48       | ✔             | 12.15             | 1.00           | 1.34   | ✖             | —            | ✔             | 0.13         | ✔             | 3                  | 1-Low            | Low Risk       |
| <i>percentile rank</i>                |        |             | <i>42</i>                     | <i>79</i>  | <i>54</i>  | <i>48</i>  |               |                   |                |        |               |              |               |              |               |                    |                  |                |
| <i># of funds in category</i>         |        |             | <i>888</i>                    | <i>821</i> | <i>786</i> | <i>581</i> |               |                   |                |        |               |              |               |              |               |                    |                  |                |
|                                       |        |             |                               |            |            |            |               |                   |                |        |               |              |               |              |               | 05-31-2023         | 06-20-2023       | 12-31-2022     |