

ALCOTT SCHOOL 403B PLAN

Screens Summary (Data as of 06-30-2024)

⊖ 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/ Fail | Std Dev 3 Yr % | Beta 3 Yr % | Tenure | Pass/ Fail | Style Box | Pass/ Fail | Exp Ratio | Pass/ Fail | Sustain. Rating <i>Updated</i> | Commit. Level <i>Updated</i> | Carbon Risk <i>Updated</i> |
| US Stock | | | | | | | | | | | | | | | | | | |
| American Funds Invmt Co of Amer R6 <i>percentile rank</i> <i># of funds in category</i> | RICGX | Large Blend | 27.53 10 1,582 | 11.20 7 1,450 | 14.62 31 1,331 | 11.57 50 993 | ✔ | 16.63 | 0.91 | 32.35 | ✔ | ☒ | ✔ | 0.27 | ✔ | 1 | — | Low Risk |
| Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VFIAX | Large Blend Index | 24.51 33 1,582 | 9.97 22 1,450 | 15.00 19 1,331 | 12.82 10 993 | ✔ | 17.86 | 1.00 | 6.59 | ✔ | ☒ | ✔ | 0.04 | ✔ | 3 | 1-Low | Low Risk |
| American Funds Growth Fund of Amer R6 <i>percentile rank</i> <i># of funds in category</i> | RGAGX | Large Growth | 30.66 49 1,279 | 6.42 59 1,200 | 15.09 54 1,122 | 13.30 58 884 | ✔ | 20.50 | 0.94 | 30.68 | ✔ | ☒ | ✔ | 0.30 | ✔ | 1 | 1-Low | Low Risk |
| American Funds American Mutual R6 <i>percentile rank</i> <i># of funds in category</i> | RMFGX | Large Value | 14.08 55 1,273 | 7.74 29 1,193 | 10.12 44 1,126 | 9.58 21 890 | ✔ | 13.54 | 0.80 | 18.51 | ✔ | ☒ | ✖ | 0.27 | ✔ | 3 | — | Medium Risk |
| Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VMGMX | Mid-Cap Growth | 12.33 44 580 | -0.29 36 554 | 9.72 31 516 | 9.91 41 415 | ✔ | 21.70 | 1.00 | 1.37 | ✖ | ☒ | ✔ | 0.07 | ✔ | 4 | 1-Low | Medium Risk |
| Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VMVAX | Mid-Cap Value | 11.33 54 418 | 4.64 58 400 | 8.68 54 385 | 8.08 29 306 | ✔ | 18.56 | 0.94 | 1.37 | ✖ | ☒ | ✔ | 0.07 | ✔ | 4 | 1-Low | Medium Risk |
| Non-US Stock | | | | | | | | | | | | | | | | | | |
| American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i> | RNWXG | Diversified Emerging Mkts | 11.04 61 845 | -2.47 35 758 | 6.76 15 681 | 5.65 2 455 | ✔ | 16.06 | 0.79 | 25.05 | ✔ | ☒ | ✔ | 0.57 | ✔ | 3 | 1-Low | Medium Risk |
| Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VTMGX | Foreign Large Blend Index | 10.59 58 831 | 1.79 43 769 | 6.52 37 718 | 4.51 31 473 | ✔ | 18.07 | 1.09 | 11.36 | ✔ | ☒ | ✔ | 0.08 | ✔ | 2 | 1-Low | Low Risk |
| Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i> | VWILX | Foreign Large Growth | 9.02 53 429 | -7.21 88 409 | 8.52 17 358 | 7.64 10 243 | ✔ | 23.03 | 1.23 | 14.52 | ✔ | ☒ | ✔ | 0.31 | ✔ | 3 | — | Low Risk |
| Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i> | VTRIX | Foreign Large Value | 6.16 88 376 | 1.14 81 349 | 5.89 56 319 | 3.56 41 210 | ✔ | 17.24 | 0.97 | 14.10 | ✔ | ☒ | ✖ | 0.39 | ✔ | 3 | — | Medium Risk |
| American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i> | RNPGX | Global Stock | 18.99 46 357 | 3.44 38 334 | 12.47 26 290 | 10.93 16 197 | ✔ | 18.76 | 1.10 | 23.59 | ✔ | — | ✔ | 0.42 | ✔ | 3 | 2-Basic | Low Risk |
| Alternative | | | | | | | | | | | | | | | | | | |
| PIMCO Commodity Real Return Strat I2 <i>percentile rank</i> <i># of funds in category</i> | PCRPX | Commodities Broad Basket | 5.85 55 113 | 4.02 89 105 | 7.85 48 101 | -1.22 74 66 | ✔ | 16.98 | 1.10 | 5.67 | ✔ | — | — | 1.09 | ✔ | 2 | — | — |

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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 |
| Vanguard Real Estate Index Admiral | VGSLX | Real Estate | 4.75 | -2.55 | 2.96 | 5.30 | ✔️ | 21.93 | 1.02 | 28.15 | ✔️ | — | ✔️ | 0.13 | ✔️ | 3 | 1-Low | Low Risk | |
| percentile rank | | | 66 | 77 | 55 | 50 | | | | | | | | | | | | | |
| # of funds in category | | | 253 | 240 | 220 | 163 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 |

Fixed Income

| | | | | | | | | | | | | | | | | | | | |
|---------------------------------|-------|------------------------|-------|-------|------|------|----|------|------|-------|----|----|---|------|----|---|------------|------------|---|
| BlackRock High Yield Bond Instl | BHYIX | High Yield Bond | 11.16 | 2.29 | 4.30 | 4.33 | ✔️ | 8.46 | 0.99 | 14.51 | ✔️ | — | — | 0.58 | ✔️ | — | 2-Basic | — | |
| percentile rank | | | 17 | 30 | 21 | 12 | | | | | | | | | | | | | |
| # of funds in category | | | 694 | 628 | 595 | 458 | | | | | | | | | | | — | 02-15-2022 | — |
| Baird Aggregate Bond Inst | BAGIX | Intermediate-Term Bond | 3.69 | -2.73 | 0.24 | 1.75 | ✔️ | 7.56 | 1.01 | 23.77 | ✔️ | 🗲️ | — | 0.30 | ✔️ | 4 | 1-Low | — | |
| percentile rank | | | 23 | 27 | 24 | 11 | | | | | | | | | | | | | |
| # of funds in category | | | 556 | 507 | 455 | 317 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | — |
| PIMCO Income I2 | PONPX | Multisector Bond | 7.13 | 1.02 | 2.57 | 3.87 | ✔️ | 6.44 | 0.81 | 17.27 | ✔️ | — | — | 0.72 | ✔️ | 4 | — | — | |
| percentile rank | | | 60 | 23 | 30 | 3 | | | | | | | | | | | | | |
| # of funds in category | | | 364 | 327 | 277 | 189 | | | | | | | | | | | 05-31-2024 | — | — |

Target Date

| | | | | | | | | | | | | | | | | | | | |
|--------------------------------------|-------|-------------|-------|------|------|------|----|-------|------|-------|----|---|----|------|----|---|------------|------------|------------|
| Vanguard Target Retirement 2020 Fund | VTWNX | Target Date | 9.24 | 0.94 | 5.15 | 5.35 | ✔️ | 10.20 | 0.86 | 11.36 | ✔️ | — | ✔️ | 0.08 | ✔️ | 3 | 1-Low | — | |
| percentile rank | | | 60 | 45 | 43 | 30 | | | | | | | | | | | | | |
| # of funds in category | | | 186 | 165 | 141 | 81 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | — |
| Vanguard Target Retirement 2025 Fund | VTTVX | Target Date | 11.02 | 1.51 | 6.12 | 6.03 | ✔️ | 11.79 | 0.92 | 11.36 | ✔️ | — | ✔️ | 0.08 | ✔️ | 3 | 1-Low | Low Risk | |
| percentile rank | | | 23 | 24 | 29 | 14 | | | | | | | | | | | | | |
| # of funds in category | | | 276 | 253 | 209 | 133 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 |
| Vanguard Target Retirement 2030 Fund | VTTHX | Target Date | 12.39 | 2.07 | 6.95 | 6.58 | ✔️ | 12.88 | 0.94 | 11.36 | ✔️ | — | ✔️ | 0.08 | ✔️ | 3 | 1-Low | Low Risk | |
| percentile rank | | | 28 | 28 | 35 | 20 | | | | | | | | | | | | | |
| # of funds in category | | | 270 | 249 | 199 | 134 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 |
| Vanguard Target Retirement 2035 Fund | VTTX | Target Date | 13.52 | 2.65 | 7.77 | 7.12 | ✔️ | 13.72 | 0.93 | 11.36 | ✔️ | — | ✔️ | 0.08 | ✔️ | 3 | 1-Low | Low Risk | |
| percentile rank | | | 47 | 32 | 44 | 38 | | | | | | | | | | | | | |
| # of funds in category | | | 265 | 237 | 200 | 128 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 |
| Vanguard Target Retirement 2040 Fund | VFORX | Target Date | 14.74 | 3.23 | 8.59 | 7.65 | ✔️ | 14.55 | 0.94 | 11.36 | ✔️ | — | ✔️ | 0.08 | ✔️ | 3 | 1-Low | Low Risk | |
| percentile rank | | | 61 | 47 | 50 | 42 | | | | | | | | | | | | | |
| # of funds in category | | | 258 | 237 | 200 | 134 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 |
| Vanguard Target Retirement 2045 Fund | VTIVX | Target Date | 15.81 | 3.78 | 9.40 | 8.12 | ✔️ | 15.41 | 0.96 | 11.36 | ✔️ | — | ✔️ | 0.08 | ✔️ | 3 | 1-Low | Low Risk | |
| percentile rank | | | 65 | 46 | 42 | 35 | | | | | | | | | | | | | |
| # of funds in category | | | 268 | 244 | 204 | 130 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 |
| Vanguard Target Retirement 2050 Fund | VFIX | Target Date | 16.63 | 4.15 | 9.68 | 8.26 | ✔️ | 15.82 | 0.96 | 11.36 | ✔️ | — | ✔️ | 0.08 | ✔️ | 3 | 1-Low | Low Risk | |
| percentile rank | | | 56 | 36 | 38 | 29 | | | | | | | | | | | | | |
| # of funds in category | | | 268 | 243 | 202 | 133 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 |
| Vanguard Target Retirement 2055 Fund | VFFVX | Target Date | 16.61 | 4.15 | 9.67 | 8.24 | ✔️ | 15.83 | 0.96 | 11.36 | ✔️ | — | ✔️ | 0.08 | ✔️ | 3 | 1-Low | Low Risk | |
| percentile rank | | | 63 | 40 | 43 | 34 | | | | | | | | | | | | | |
| # of funds in category | | | 265 | 242 | 205 | 122 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 |
| Vanguard Target Retirement 2060 Fund | VTSX | Target Date | 16.60 | 4.16 | 9.68 | 8.23 | ✔️ | 15.81 | 1.25 | 11.36 | ✔️ | — | ✔️ | 0.08 | ✔️ | 3 | 1-Low | Low Risk | |
| percentile rank | | | 66 | 41 | 45 | 50 | | | | | | | | | | | | | |
| # of funds in category | | | 250 | 228 | 186 | 16 | | | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 |

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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 | |
| | | | | | | | | | | | | | | | | | Updated | Updated | Updated |
| Vanguard Target Retirement 2065 Fund | VLVX | Target Date | 16.63 | 4.19 | 9.66 | — | ✔ | 15.81 | 1.25 | 6.97 | ✔ | — | ✔ | 0.08 | ✔ | 3 | 1-Low | Low Risk | |
| <i>percentile rank</i> | | | 66 | 44 | 61 | — | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 252 | 168 | 32 | — | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 | | |
| Vanguard Target Retirement 2070 Fund | VSVNX | Target Date | 16.65 | — | — | — | — | — | — | 2.01 | ✖ | — | ✔ | 0.08 | ✔ | 3 | — | Low Risk | |
| <i>percentile rank</i> | | | 63 | — | — | — | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 252 | 168 | 32 | — | | | | | | | | | 05-31-2024 | — | 12-31-2022 | | |
| Vanguard Target Retirement Income Fund | VTINX | Target Date | 7.96 | 0.46 | 3.72 | 3.95 | ✔ | 8.66 | 0.93 | 11.36 | ✔ | — | ✔ | 0.08 | ✔ | 4 | 1-Low | — | |
| <i>percentile rank</i> | | | 58 | 43 | 48 | 31 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 207 | 188 | 159 | 102 | | | | | | | | | 05-31-2024 | 02-15-2022 | — | | |

Balanced

| | | | | | | | | | | | | | | | | | | |
|-------------------------------------|-------|---------------------|-------|------|------|------|---|-------|------|-------|---|---|---|------|------------|------------|------------|----------|
| American Funds American Balanced R6 | RLBGX | Moderate Allocation | 16.43 | 5.19 | 8.82 | 8.27 | ✔ | 12.28 | 0.98 | 25.51 | ✔ | — | ✔ | 0.25 | ✔ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 14 | 12 | 19 | 11 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 893 | 843 | 795 | 604 | | | | | | | | | 05-31-2024 | 02-15-2022 | 12-31-2022 | |