

CITY OF QUINCY MA 457B 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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	26.43	10.73	16.88	13.51	✔	17.72	0.99	9.87	✔	☒	✖	0.44	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			16	11	3	3												
<i># of funds in category</i>			1,582	1,450	1,331	993												
05-31-2024 03-11-2022 12-31-2022																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	24.51	9.97	15.00	12.82	✔	17.86	1.00	6.59	✔	☒	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			33	22	19	10												
<i># of funds in category</i>			1,582	1,450	1,331	993												
05-31-2024 02-15-2022 12-31-2022																		
Fidelity Advisor New Insights Z	FZANX	Large Growth	38.63	10.42	15.37	13.24	✔	19.08	0.87	20.93	✔	☒	✔	0.28	✔	1	-	Low Risk
<i>percentile rank</i>			9	16	50	59												
<i># of funds in category</i>			1,279	1,200	1,122	884												
05-31-2024 - 12-31-2022																		
MFS Value R6	MEIKX	Large Value	13.01	5.93	9.29	8.97	✔	15.60	0.93	18.10	✔	☒	✔	0.44	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			67	63	62	34												
<i># of funds in category</i>			1,273	1,193	1,126	890												
05-31-2024 02-15-2022 12-31-2022																		
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	12.33	-0.29	9.72	9.91	✔	21.70	1.00	1.37	✖	☒	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			44	36	31	41												
<i># of funds in category</i>			580	554	516	415												
05-31-2024 02-15-2022 12-31-2022																		
MFS Mid Cap Value R6	MVCKX	Mid-Cap Value	12.98	6.40	10.37	8.60	✔	18.36	0.93	15.62	✔	☒	✔	0.62	✔	3	-	Medium Risk
<i>percentile rank</i>			41	25	30	18												
<i># of funds in category</i>			418	400	385	306												
05-31-2024 - 12-31-2022																		
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	9.69	-4.21	6.67	7.82	✔	22.33	0.97	19.51	✔	☒	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			43	57	60	62												
<i># of funds in category</i>			610	582	544	426												
05-31-2024 02-15-2022 12-31-2022																		
JPMorgan Small Cap Value R6	JSVUX	Small Value	11.92	1.10	8.68	6.23	✔	21.09	0.96	13.67	✔	☒	✔	0.74	✔	2	-	Medium Risk
<i>percentile rank</i>			43	75	51	58												
<i># of funds in category</i>			507	474	446	354												
05-31-2024 - 12-31-2022																		
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	11.87	-3.73	3.74	3.00	✔	16.42	0.91	15.85	✔	☒	✔	0.14	✔	2	1-Low	Medium Risk
<i>percentile rank</i>			56	45	49	44												
<i># of funds in category</i>			845	758	681	455												
05-31-2024 02-15-2022 12-31-2022																		
Fidelity Intl Sustainability Idx	FNIDX	Foreign Large Blend Index	10.99	-0.69	5.39	-	✔	17.73	1.07	7.15	✔	☒	✔	0.20	✔	3	-	Low Risk
<i>percentile rank</i>			50	83	68	-												
<i># of funds in category</i>			831	769	718	473												
05-31-2024 - 12-31-2022																		
Vanguard International Growth Adm	VWILX	Foreign Large Growth	9.02	-7.21	8.52	7.64	✔	23.03	1.23	14.52	✔	☒	✔	0.31	✔	3	-	Low Risk
<i>percentile rank</i>			53	88	17	10												
<i># of funds in category</i>			429	409	358	243												
05-31-2024 - 12-31-2022																		
Vanguard International Value Inv	VTRIX	Foreign Large Value	6.16	1.14	5.89	3.56	✔	17.24	0.97	14.10	✔	☒	✖	0.39	✔	3	-	Medium Risk
<i>percentile rank</i>			88	81	56	41												
<i># of funds in category</i>			376	349	319	210												
05-31-2024 - 12-31-2022																		
American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	18.47	4.88	9.92	7.96	✔	16.87	0.99	18.42	✔	-	✔	0.41	✔	2	1-Low	Low Risk
<i>percentile rank</i>			34	48	42	50												
<i># of funds in category</i>			368	348	317	210												
05-31-2024 05-18-2022 12-31-2022																		

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																Updated	Updated	Updated
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	6.01	4.16	7.97	-1.11	✔	17.00	1.10	5.67	✔	—	—	0.99	✔	2	—	—
<i>percentile rank</i>			50	87	48	71												
<i># of funds in category</i>			113	105	101	66									05-31-2024	—	—	
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
<i>percentile rank</i>			66	77	55	50												
<i># of funds in category</i>			253	240	220	163									05-31-2024	02-15-2022	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	7.17	-0.13	1.17	3.10	✔	5.01	0.58	9.77	✔	—	—	0.63	✔	3	—	—
<i>percentile rank</i>			11	3	12	1												
<i># of funds in category</i>			114	111	103	63									03-31-2024	—	—	
PIMCO High Yield Instl	PHIYX	High Yield Bond	9.78	1.45	3.25	3.98	✔	8.66	1.02	4.93	✔	—	—	0.57	✔	1	—	—
<i>percentile rank</i>			52	53	60	25												
<i># of funds in category</i>			694	628	595	458									05-31-2024	—	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	2.69	-1.43	1.96	1.82	✔	7.14	0.99	2.64	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			44	44	43	25												
<i># of funds in category</i>			176	165	159	120									05-31-2024	—	—	
American Century Diversified Bond R6	ADDVX	Intermediate-Term Bond	2.84	-3.10	-0.06	1.34	✔	7.51	1.01	21.51	✔	🏠	—	0.35	✔	4	—	—
<i>percentile rank</i>			54	57	40	41												
<i># of funds in category</i>			556	507	455	317									05-31-2024	—	—	
PIMCO Income Instl	PIMIX	Multisector Bond	7.24	1.12	2.67	3.98	✔	6.44	0.81	17.27	✔	—	—	0.62	✔	4	—	—
<i>percentile rank</i>			59	23	27	3												
<i># of funds in category</i>			364	327	277	189									05-31-2024	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.19	✔	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			41	—	—	—												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	5.87	2.44	2.21	—	✔	1.18	0.10	6.22	✔	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			55	78	62	—												
<i># of funds in category</i>			258	212	194	122									05-31-2024	—	—	
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	9.01	0.35	4.23	4.62	✔	10.30	1.03	2.35	✖	—	✔	0.12	✔	3	1-Low	—
<i>percentile rank</i>			46	58	53	24												
<i># of funds in category</i>			536	519	479	365									05-31-2024	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	15.08	3.34	8.57	7.55	✔	14.69	1.03	2.35	✖	—	✔	0.14	✔	3	1-Low	Low Risk
<i>percentile rank</i>			37	46	29	27												
<i># of funds in category</i>			357	349	322	263									05-31-2024	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	6.03	-1.18	1.97	3.05	✔	8.34	1.02	2.35	✖	—	✔	0.11	✔	4	1-Low	—
<i>percentile rank</i>			69	76	73	48												
<i># of funds in category</i>			177	165	157	119									05-31-2024	07-19-2023	—	

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																	<i>Updated</i>	<i>Updated</i>	<i>Updated</i>
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	11.99	1.84	6.41	6.11	✔	12.46	1.00	2.35	✖	—	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			<i>55</i>	<i>67</i>	<i>63</i>	<i>50</i>													
<i># of funds in category</i>			<i>893</i>	<i>843</i>	<i>795</i>	<i>604</i>										05-31-2024	07-19-2023	12-31-2022	