

KOKOMO SCHOOL CORPORATION 403B PLAN

Screens Summary (Data as of 09-30-2022)

⊖ 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 | Pass/ Fail | Sustain. Rating Updated | Commit. Level Updated | Carbon Risk Updated |
| US Stock | | | | | | | | | | | | | | | | | | |
| Vanguard 500 Index Admiral | VFIAX | Large Blend Index | -15.51 | 8.12 | 9.20 | 11.66 | ✓ | 20.30 | 1.00 | 6.43 | ✓ | ☐ | ✓ | 0.04 | ✓ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 42 | 23 | 20 | 13 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,376 | 1,250 | 1,131 | 828 | | | | | | | | | 08-31-2022 | 02-15-2022 | 06-30-2022 | |
| MFS Growth R6 | MFEKX | Large Growth | -28.22 | 5.52 | 10.29 | 12.65 | ✓ | 21.79 | 0.93 | 20.51 | ✓ | ☐ | ✓ | 0.49 | ✓ | 4 | 2-Basic | Low Risk |
| <i>percentile rank</i> | | | 63 | 68 | 29 | 22 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,256 | 1,146 | 1,067 | 795 | | | | | | | | | 08-31-2022 | 02-15-2022 | 06-30-2022 | |
| ⚠ Invesco Diversified Dividend R6 | LCEFX | Large Value | -6.13 | 3.62 | 4.84 | 8.82 | ✓ | 17.65 | 0.84 | 6.60 | ✓ | ☐ | ✓ | 0.43 | ✓ | 2 | - | Medium Risk |
| <i>percentile rank</i> | | | 20 | 80 | 73 | 60 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,220 | 1,158 | 1,099 | 804 | | | | | | | | | 08-31-2022 | - | 06-30-2022 | |
| Vanguard Mid Cap Index Admiral | VIMAX | Mid-Cap Blend | -19.48 | 5.47 | 6.64 | 10.45 | ✓ | 22.73 | 0.98 | 24.38 | ✓ | ☐ | ✓ | 0.05 | ✓ | 4 | 1-Low | Medium Risk |
| <i>percentile rank</i> | | | 81 | 49 | 26 | 15 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 412 | 368 | 336 | 219 | | | | | | | | | 08-31-2022 | 02-15-2022 | 06-30-2022 | |
| PGIM Jennison Small Company R6 | PJSQX | Small Growth | -20.17 | 11.02 | 7.96 | 10.77 | ✓ | 27.42 | 0.98 | 8.85 | ✓ | ☐ | ✖ | 0.69 | ✓ | 3 | - | Medium Risk |
| <i>percentile rank</i> | | | 10 | 10 | 30 | 23 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 620 | 585 | 542 | 409 | | | | | | | | | 08-31-2022 | - | 06-30-2022 | |
| DFA US Small Cap Value I | DFS VX | Small Value | -8.92 | 9.90 | 4.68 | 9.08 | ✓ | 27.97 | 1.04 | 10.59 | ✓ | ☐ | ✓ | 0.30 | ✓ | 3 | - | Medium Risk |
| <i>percentile rank</i> | | | 10 | 13 | 23 | 25 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 473 | 445 | 419 | 318 | | | | | | | | | 08-31-2022 | - | 06-30-2022 | |
| Non-US Stock | | | | | | | | | | | | | | | | | | |
| American Funds New World R6 | RNWXG | Diversified Emerging Mkts | -28.75 | 0.73 | 2.20 | 4.56 | ✓ | 19.53 | 0.93 | 23.30 | ✓ | ☐ | ✓ | 0.57 | ✓ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 53 | 18 | 4 | 3 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 808 | 726 | 644 | 373 | | | | | | | | | 08-31-2022 | 02-15-2022 | 06-30-2022 | |
| American Funds Intl Gr and Inc R6 | RIGGX | Foreign Large Blend | -25.44 | -1.79 | -0.46 | 3.31 | ✓ | 20.07 | 1.07 | 14.01 | ✓ | ☐ | ✓ | 0.54 | ✓ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 47 | 49 | 31 | 49 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 755 | 706 | 617 | 425 | | | | | | | | | 08-31-2022 | 02-15-2022 | 06-30-2022 | |
| Vanguard Developed Markets Index Admiral | VTMGX | Foreign Large Blend Index | -25.53 | -1.26 | -0.63 | 4.04 | ✓ | 19.95 | 1.06 | 9.61 | ✓ | ☐ | ✓ | 0.07 | ✓ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 48 | 35 | 36 | 20 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 755 | 706 | 617 | 425 | | | | | | | | | 08-31-2022 | 02-15-2022 | 06-30-2022 | |
| Alternative | | | | | | | | | | | | | | | | | | |
| Vanguard Real Estate Index Admiral | VGS LX | Real Estate | -18.71 | -1.59 | 3.09 | 6.24 | ✓ | 22.30 | 0.96 | 26.40 | ✓ | — | ✓ | 0.12 | ✓ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 70 | 52 | 54 | 35 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 256 | 237 | 209 | 152 | | | | | | | | | 08-31-2022 | 02-15-2022 | 06-30-2022 | |
| Fixed Income | | | | | | | | | | | | | | | | | | |
| Vanguard Inflation-Protected Secs Adm | VAIPX | Inflation-Protected Bond | -11.53 | 0.69 | 1.84 | 0.89 | ✓ | 6.68 | 0.97 | 0.89 | ✖ | — | — | 0.10 | ✓ | 3 | - | - |
| <i>percentile rank</i> | | | 47 | 51 | 49 | 38 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 210 | 199 | 190 | 128 | | | | | | | | | 08-31-2022 | - | - | |

KOKOMO SCHOOL CORPORATION 403B PLAN

Screens Summary (Data as of 09-30-2022)

🚫 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 | Pass/ Fail | Sustain. Rating | Commit. Level | Carbon Risk |
| | | | | | | | | | | | | | | | Updated | Updated | Updated | |
| Baird Aggregate Bond Inst | BAGIX | Intermediate-Term Bond | -15.26 | -3.07 | -0.09 | 1.36 | ✔️ | 5.71 | 1.04 | 22.02 | ✔️ | 📦 | — | 0.30 | ✔️ | 3 | 1-Low | — |
| <i>percentile rank</i> | | | 64 | 33 | 24 | 10 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 448 | 404 | 366 | 272 | | | | | | | | | 08-31-2022 | 02-15-2022 | — | |
| PIMCO Income Instl | PIMIX | Multisector Bond | -10.70 | -0.26 | 1.24 | 4.05 | ✔️ | 7.14 | 0.95 | 15.52 | ✔️ | — | — | 0.51 | ✔️ | — | — | — |
| <i>percentile rank</i> | | | 30 | 21 | 23 | 1 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 345 | 289 | 255 | 152 | | | | | | | | | | | | |
| Federated Hermes Govt Ultrashort R6 | FGULX | Ultrashort Bond | -0.38 | 0.50 | 1.08 | — | ✔️ | 0.56 | 0.07 | 25.24 | ✔️ | — | — | 0.24 | ✔️ | — | — | — |
| <i>percentile rank</i> | | | 30 | 46 | 61 | — | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 237 | 216 | 178 | 99 | | | | | | | | | | | | |
| Balanced | | | | | | | | | | | | | | | | | | |
| American Funds American Balanced R6 | RLBGX | Moderate Allocation | -13.13 | 3.72 | 5.14 | 7.89 | ✔️ | 12.60 | 0.94 | 23.76 | ✔️ | — | ✔️ | 0.25 | ✔️ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 27 | 25 | 22 | 6 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 766 | 708 | 658 | 487 | | | | | | | | | 08-31-2022 | 02-15-2022 | 06-30-2022 | |