

COMMUNITIES IN SCHOOLS OF SOUTH

Screens Summary (Data as of 09-30-2023)

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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
			Updated	Updated	Updated													
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	20.65	10.55	11.05	12.45	✓	17.75	0.99	9.12	✓	■	✓	0.44	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			46	24	4	2												
<i># of funds in category</i>			1,562	1,422	1,309	984									08-31-2023	03-11-2022	12-31-2022	
Fidelity® 500 Index	FXAIX	Large Blend Index	21.61	10.14	9.90	11.90	✓	17.85	1.00	14.67	✓	■	✓	0.02	✓	3	1-Low	Low Risk
<i>percentile rank</i>			29	30	19	8												
<i># of funds in category</i>			1,562	1,422	1,309	984									08-31-2023	07-19-2023	12-31-2022	
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	23.20	5.61	13.38	15.32	✓	19.05	0.90	19.17	✓	■	✓	0.44	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			58	47	5	4												
<i># of funds in category</i>			1,321	1,222	1,135	895									08-31-2023	04-07-2022	12-31-2022	
Vanguard Equity-Income Adm	VEIRX	Large Value	12.64	12.02	7.80	9.70	✓	16.33	0.91	2.59	✖	■	✓	0.19	✓	2	-	Medium Risk
<i>percentile rank</i>			70	48	24	16												
<i># of funds in category</i>			1,291	1,210	1,153	883									08-31-2023	-	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	15.06	3.24	7.18	9.46	✓	21.38	1.01	10.61	✓	■	✓	0.07	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			38	42	28	40												
<i># of funds in category</i>			609	568	537	431									08-31-2023	02-15-2022	12-31-2022	
Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	14.38	13.94	8.33	9.38	✓	18.20	0.90	14.70	✓	■	✓	0.69	✓	3	-	Medium Risk
<i>percentile rank</i>			42	49	11	9												
<i># of funds in category</i>			430	409	393	298									08-31-2023	-	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	7.38	10.88	6.80	8.74	✓	20.29	0.82	9.85	✓	■	✖	0.71	✓	3	-	Medium Risk
<i>percentile rank</i>			64	7	11	25												
<i># of funds in category</i>			617	586	547	420									08-31-2023	-	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	17.51	22.85	6.11	7.70	✓	23.11	0.98	11.59	✓	■	✓	0.30	✓	2	-	Medium Risk
<i>percentile rank</i>			33	14	19	21												
<i># of funds in category</i>			507	469	439	346									08-31-2023	-	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	17.35	1.56	5.29	5.04	✓	17.07	0.85	24.30	✓	■	✓	0.57	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			26	32	9	3												
<i># of funds in category</i>			853	753	682	417									08-31-2023	02-15-2022	12-31-2022	
Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	22.99	3.71	5.56	-	✓	18.96	1.07	13.59	✓	■	✖	0.71	✓	4	-	Low Risk
<i>percentile rank</i>			56	64	6	-												
<i># of funds in category</i>			800	746	686	460									08-31-2023	-	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.01	5.32	3.17	4.01	✓	19.09	1.09	10.61	✓	■	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			48	38	35	30												
<i># of funds in category</i>			800	746	686	460									08-31-2023	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	16.10	-4.69	4.86	6.70	✓	23.40	1.12	13.76	✓	■	✓	0.34	✓	3	-	Low Risk
<i>percentile rank</i>			71	82	19	9												
<i># of funds in category</i>			463	423	370	263									08-31-2023	-	12-31-2022	
Schwab Fdmtl Intl Lg Co Idx	SFNNX	Foreign Large Value	29.87	12.06	4.45	4.56	✓	19.59	1.04	6.43	✓	■	✓	0.25	✓	1	-	Medium Risk
<i>percentile rank</i>			37	19	17	6												
<i># of funds in category</i>			401	362	337	218									08-31-2023	-	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	Sustain. Rating	Commit. Level	Carbon Risk	
American Funds New Perspective R6	RNPGX	Global Stock	21.70	4.92	8.36	9.82	✔	19.33	1.11	22.84	✔	—	✔	0.41	✔	2	2-Basic	Low Risk
<i>percentile rank</i>			35	24	13	10												
<i># of funds in category</i>			369	327	288	193									08-31-2023	02-15-2022	12-31-2022	

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-0.88	16.10	6.73	-0.52	✔	18.27	1.12	4.92	✔	—	—	0.99	✔	3	—	—
<i>percentile rank</i>			57	57	43	62												
<i># of funds in category</i>			114	110	105	66									06-30-2023	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-1.27	2.33	2.44	5.51	✔	20.72	1.01	27.40	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			63	74	56	49												
<i># of funds in category</i>			271	248	230	166									08-31-2023	02-15-2022	12-31-2022	

Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	4.22	-2.21	1.00	2.99	✔	4.30	0.57	9.02	✔	—	—	0.63	✔	4	—	—
<i>percentile rank</i>			19	10	17	1												
<i># of funds in category</i>			122	114	105	66									08-31-2023	—	—	
⚠ PIMCO High Yield Instl	PHIYX	High Yield Bond	9.34	0.90	2.49	3.77	✔	8.19	1.00	4.18	✔	—	—	0.57	✔	—	—	—
<i>percentile rank</i>			62	72	51	31												
<i># of funds in category</i>			721	664	621	456												
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	1.48	-1.78	2.27	1.62	✔	7.01	1.02	6.63	✔	—	—	0.51	✔	3	—	—
<i>percentile rank</i>			52	46	33	26												
<i># of funds in category</i>			241	224	220	158									08-31-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	1.41	-5.02	0.44	1.55	✔	6.29	1.01	23.02	✔	⚠	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			24	36	22	11												
<i># of funds in category</i>			529	477	437	321									08-31-2023	02-15-2022	—	
Loomis Sayles Investment Grade Bond N	LGBNX	Multisector Bond	2.29	-2.56	1.58	2.27	✔	5.78	0.90	17.01	✔	—	—	0.44	✔	2	1-Low	—
<i>percentile rank</i>			19	6	4	6												
<i># of funds in category</i>			676	608	568	401									08-31-2023	02-15-2022	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.44	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			73	—	—	—												
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.01	1.73	2.03	—	✔	0.76	0.05	9.75	✔	—	—	0.15	✔	2	1-Low	—
<i>percentile rank</i>			43	29	25	—												
<i># of funds in category</i>			243	216	192	107									08-31-2023	02-15-2022	—	

Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	12.47	4.68	5.76	7.63	✔	11.88	0.97	24.76	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			28	24	19	12												
<i># of funds in category</i>			894	831	784	577									08-31-2023	02-15-2022	12-31-2022	