

# HAROLD K.L. CASTLE FOUNDATION 403B

## 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/<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<br><i>Updated</i> | Commit.<br>Level<br><i>Updated</i> | Carbon<br>Risk<br><i>Updated</i> |
| <b>US Stock</b>                          |        |                           |                               |       |       |       |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| T. Rowe Price Dividend Growth            | PRDGX  | Large Blend               | 14.17                         | 9.25  | 9.60  | 11.17 | ✓             | 16.21             | 0.88           | 23.52  | ✓             | 🇺🇸           | ✓             | 0.64         | ✓             | 4                                    | –                                  | Low Risk                         |
| <i>percentile rank</i>                   |        |                           | 86                            | 57    | 29    | 37    |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 1,562                         | 1,422 | 1,309 | 984   |               |                   |                |        |               |              |               |              | 08-31-2023    | –                                    | 12-31-2022                         |                                  |
| Vanguard 500 Index Admiral               | VFIAX  | Large Blend Index         | 21.57                         | 10.11 | 9.88  | 11.87 | ✓             | 17.85             | 1.00           | 7.43   | ✓             | 🇺🇸           | ✓             | 0.04         | ✓             | 3                                    | 1-Low                              | Low Risk                         |
| <i>percentile rank</i>                   |        |                           | 30                            | 32    | 20    | 9     |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 1,562                         | 1,422 | 1,309 | 984   |               |                   |                |        |               |              |               |              | 08-31-2023    | 02-15-2022                           | 12-31-2022                         |                                  |
| Fidelity® Contrafund®                    | FCNTX  | Large Growth              | 29.88                         | 6.48  | 9.99  | 12.73 | ✓             | 18.46             | 0.87           | 33.06  | ✓             | 🇺🇸           | ✓             | 0.55         | ✓             | 1                                    | 1-Low                              | Low Risk                         |
| <i>percentile rank</i>                   |        |                           | 16                            | 39    | 40    | 30    |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 1,321                         | 1,222 | 1,135 | 895   |               |                   |                |        |               |              |               |              | 08-31-2023    | 02-15-2022                           | 12-31-2022                         |                                  |
| American Funds Washington Mutual R6      | RWMGX  | Large Value               | 18.35                         | 11.69 | 9.07  | 10.78 | ✓             | 15.84             | 0.85           | 26.27  | ✓             | 🇺🇸           | ✖             | 0.27         | ✓             | 2                                    | 1-Low                              | Low Risk                         |
| <i>percentile rank</i>                   |        |                           | 67                            | 12    | 45    | 48    |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 1,562                         | 1,422 | 1,309 | 984   |               |                   |                |        |               |              |               |              | 08-31-2023    | 02-15-2022                           | 12-31-2022                         |                                  |
| Neuberger Berman Mid Cap Growth Inst     | NBMLX  | Mid-Cap Growth            | 9.15                          | 0.79  | 5.56  | 8.92  | ✓             | 20.61             | 0.95           | 3.71   | ✓             | 🇺🇸           | ✓             | 0.70         | ✓             | 3                                    | –                                  | Medium Risk                      |
| <i>percentile rank</i>                   |        |                           | 82                            | 61    | 59    | 54    |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 609                           | 568   | 537   | 431   |               |                   |                |        |               |              |               |              | 08-31-2023    | –                                    | 12-31-2022                         |                                  |
| American Century Mid Cap Value I         | AVUAX  | Mid-Cap Value             | 9.34                          | 11.03 | 5.57  | 8.66  | ✓             | 17.34             | 0.85           | 19.51  | ✓             | 🇺🇸           | ✓             | 0.78         | ✓             | 3                                    | 1-Low                              | Medium Risk                      |
| <i>percentile rank</i>                   |        |                           | 83                            | 76    | 54    | 18    |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 430                           | 409   | 393   | 298   |               |                   |                |        |               |              |               |              | 08-31-2023    | 02-15-2022                           | 12-31-2022                         |                                  |
| MFS New Discovery R4                     | MNDJX  | Small Growth              | 10.21                         | -2.71 | 4.36  | 7.26  | ✓             | 21.53             | 0.90           | 9.75   | ✓             | 🇺🇸           | ✓             | 0.99         | ✓             | 4                                    | –                                  | Medium Risk                      |
| <i>percentile rank</i>                   |        |                           | 42                            | 81    | 38    | 63    |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 617                           | 586   | 547   | 420   |               |                   |                |        |               |              |               |              | 08-31-2023    | –                                    | 12-31-2022                         |                                  |
| Delaware Small Cap Value Instl           | DEVIX  | Small Value               | 9.73                          | 15.17 | 3.39  | 6.76  | ✓             | 23.09             | 0.97           | 11.25  | ✓             | 🇺🇸           | ✓             | 0.86         | ✓             | 3                                    | –                                  | Medium Risk                      |
| <i>percentile rank</i>                   |        |                           | 83                            | 58    | 66    | 44    |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 507                           | 469   | 439   | 346   |               |                   |                |        |               |              |               |              | 08-31-2023    | –                                    | 12-31-2022                         |                                  |
| <b>Non-US Stock</b>                      |        |                           |                               |       |       |       |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| American Funds New World R6              | RNWGX  | 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                         |                                  |
| 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                         |                                  |
| Invesco Oppenheimer International Gr Y   | OIGYX  | Foreign Large Growth      | 20.74                         | -0.66 | 2.79  | 3.24  | ✓             | 21.28             | 1.09           | 27.53  | ✓             | 🇺🇸           | ✓             | 0.83         | ✓             | 4                                    | –                                  | Low Risk                         |
| <i>percentile rank</i>                   |        |                           | 30                            | 50    | 48    | 77    |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 463                           | 423   | 370   | 263   |               |                   |                |        |               |              |               |              | 08-31-2023    | –                                    | 12-31-2022                         |                                  |
| Vanguard International Value Inv         | VTRIX  | Foreign Large Value       | 23.05                         | 7.80  | 3.20  | 3.57  | ✓             | 19.53             | 1.03           | 13.35  | ✓             | 🇺🇸           | ✖             | 0.38         | ✓             | 2                                    | –                                  | Medium Risk                      |
| <i>percentile rank</i>                   |        |                           | 80                            | 61    | 46    | 34    |               |                   |                |        |               |              |               |              |               |                                      |                                    |                                  |
| <i># of funds in category</i>            |        |                           | 401                           | 362   | 337   | 218   |               |                   |                |        |               |              |               |              | 08-31-2023    | –                                    | 12-31-2022                         |                                  |
| 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                         |                                  |

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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 |          |
|  |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 | Updated       | Updated     | Updated  |
| <b>Alternative</b>                       |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| PIMCO Commodity Real Return Strat I2     | PCRPX  | Commodities Broad Basket | -1.13                         | 15.97 | 6.62 | -0.61 | ✓          | 18.28          | 1.12        | 4.92   | ✓          | —         | —          | 1.09        | ✓               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 59                            | 57    | 44   | 64    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <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  |          |
| <b>Fixed Income</b>                      |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| PIMCO International Bond (USD-Hdg) I-2   | PFBPX  | Global Bond              | 4.12                          | -2.30 | 0.90 | 2.89  | ✓          | 4.30           | 0.57        | 9.02   | ✓          | —         | —          | 0.73        | ✓               | 4             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 21                            | 11    | 20   | 2     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 122                           | 114   | 105  | 66    |            |                |             |        |            |           |            |             | 08-31-2023      | —             | —           |          |
| Eaton Vance Income Fund of Boston I      | EIBIX  | High Yield Bond          | 10.12                         | 2.89  | 3.28 | 4.11  | ✓          | 7.60           | 0.93        | 8.91   | ✓          | —         | —          | 0.75        | ✓               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 41                            | 22    | 20   | 16    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 721                           | 664   | 621  | 456   |            |                |             |        |            |           |            |             | —               | —             | —           |          |
| BlackRock Inflation Protected Bond Instl | BPRIX  | Inflation-Protected Bond | 1.58                          | -1.81 | 2.24 | 1.55  | ✓          | 7.04           | 1.02        | 6.63   | ✓          | —         | —          | 0.56        | ✓               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 51                            | 47    | 35   | 42    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <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    | —           |          |
| PIMCO Income I2                          | PONPX  | Multisector Bond         | 6.65                          | 0.56  | 2.27 | 3.90  | ✓          | 5.77           | 0.84        | 16.52  | ✓          | —         | —          | 0.72        | ✓               | 4             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 30                            | 25    | 20   | 2     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 364                           | 333   | 280  | 178   |            |                |             |        |            |           |            |             | 08-31-2023      | —             | —           |          |
| Federated Hermes Govt Ultrashort IS      | FGUSX  | Ultrashort Bond          | 3.98                          | 1.20  | 1.54 | 1.10  | ⊕          | 0.67           | 0.05        | 26.24  | ✓          | —         | —          | 0.26        | ✓               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 91                            | 74    | 77   | 70    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 243                           | 216   | 192  | 107   |            |                |             |        |            |           |            |             | —               | —             | —           |          |
| <b>Balanced</b>                          |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| BlackRock Global Allocation Instl        | MALOX  | Global Allocation        | 8.86                          | 1.00  | 3.95 | 4.33  | ✓          | 12.51          | 0.96        | 6.75   | ✓          | ⊠         | ✓          | 0.84        | ✓               | 3             | —           | Low Risk |
| <i>percentile rank</i>                   |        |                          | 69                            | 77    | 25   | 28    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 427                           | 411   | 395  | 287   |            |                |             |        |            |           |            |             | 08-31-2023      | —             | 09-30-2022  |          |