

# CITY OF QUINCY MA 457B PLAN

## Screens Summary (Data as of 09-30-2024)

⊖ 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	37.69	12.52	18.02	14.00	✓	17.32	0.98	10.13	✓	☒	✖	0.44	✓	3	2-Basic	Low Risk
percentile rank			11	13	2	2												
# of funds in category			1,497	1,348	1,236	919												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	36.29	11.87	15.93	13.34	✓	17.52	1.00	6.84	✓	☒	✓	0.04	✓	3	1-Low	Low Risk
percentile rank			24	22	20	9												
# of funds in category			1,497	1,348	1,236	919												
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Fidelity Advisor New Insights Z	FZANX	Large Growth	44.79	11.63	16.78	13.67	✓	18.66	0.87	21.18	✓	☒	✓	0.28	✓	1	-	Low Risk
percentile rank			17	13	42	55												
# of funds in category			1,172	1,107	1,034	803												
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MFS Value R6	MEIKX	Large Value	26.60	8.59	10.52	9.89	✓	15.59	0.92	18.35	✓	☒	✓	0.44	✓	3	2-Basic	Low Risk
percentile rank			59	72	68	33												
# of funds in category			1,194	1,108	1,054	820												
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Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	26.00	1.70	11.19	10.58	✓	21.51	1.00	1.62	✖	☒	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			50	39	35	46												
# of funds in category			548	528	493	389												
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MFS Mid Cap Value R6	MVCKX	Mid-Cap Value	30.08	9.92	12.03	10.09	✓	18.51	0.93	15.87	✓	☒	✓	0.62	✓	3	-	Medium Risk
percentile rank			15	26	30	12												
# of funds in category			406	388	374	285												
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Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	25.73	-0.95	8.60	9.18	✓	22.39	0.95	19.76	✓	☒	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			50	56	71	63												
# of funds in category			582	558	530	407												
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JPMorgan Small Cap Value R6	JSVUX	Small Value	26.26	4.83	10.52	8.10	✓	21.83	0.95	13.92	✓	☒	✓	0.74	✓	3	-	Medium Risk
percentile rank			21	74	51	51												
# of funds in category			485	456	428	329												
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Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	24.96	1.59	6.38	4.17	✓	16.35	0.91	16.10	✓	☒	✓	0.14	✓	2	1-Low	Medium Risk
percentile rank			35	37	42	40												
# of funds in category			805	721	647	431												
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Fidelity Intl Sustainability Idx	FNIDX	Foreign Large Blend Index	26.62	2.95	7.24	-	✓	17.68	1.07	7.40	✓	☒	✓	0.20	✓	3	-	Low Risk
percentile rank			17	79	69	-												
# of funds in category			789	723	675	442												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	28.94	-3.65	10.76	8.97	✓	22.88	1.22	14.77	✓	☒	✓	0.31	✓	3	-	Low Risk
percentile rank			30	84	8	10												
# of funds in category			407	391	342	228												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	21.61	5.20	7.89	5.01	✓	17.26	0.97	14.35	✓	☒	✖	0.39	✓	3	-	Medium Risk
percentile rank			63	81	55	38												
# of funds in category			365	340	314	213												
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American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	30.26	7.63	11.29	8.77	✓	16.66	0.99	18.67	✓	—	✓	0.41	✓	2	1-Low	Low Risk
percentile rank			38	44	44	54												
# of funds in category			349	331	300	197												

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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 Updated	Commit. Level Updated	Carbon Risk Updated	
<b>Alternative</b>																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	3.25	2.36	8.98	0.50	✔	17.12	1.09	5.92	✔	—	—	1.00	✔	2	—	—
<i>percentile rank</i>			22	90	43	53												
<i># of funds in category</i>			115	106	101	66									08-31-2024	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	34.20	2.50	4.77	7.32	✔	22.22	1.03	28.40	✔	—	✔	0.13	✔	2	1-Low	Low Risk
<i>percentile rank</i>			30	64	53	45												
<i># of funds in category</i>			247	238	219	156									08-31-2024	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	10.77	0.93	1.37	3.15	✔	5.06	0.57	10.02	✔	—	—	0.75	✔	3	—	—
<i>percentile rank</i>			57	4	15	1												
<i># of funds in category</i>			107	105	97	60									03-31-2024	—	—	
PIMCO High Yield Instl	PHIYX	High Yield Bond	14.72	2.64	3.83	4.60	✔	8.75	1.01	5.19	✔	—	—	0.60	✔	1	—	—
<i>percentile rank</i>			40	57	64	26												
<i># of funds in category</i>			670	614	579	435									08-31-2024	—	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	9.82	-0.62	2.52	2.45	✔	7.13	0.99	2.90	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			37	37	43	24												
<i># of funds in category</i>			161	153	145	107									08-31-2024	—	—	
American Century Diversified Bond R6	ADDVX	Intermediate-Term Bond	12.24	-1.53	0.54	1.85	✔	7.73	1.01	21.76	✔	🏠	—	0.35	✔	4	—	—
<i>percentile rank</i>			26	62	37	38												
<i># of funds in category</i>			525	464	415	287									08-31-2024	—	—	
PIMCO Income Instl	PIMIX	Multisector Bond	12.73	2.43	3.61	4.36	✔	6.61	0.81	17.52	✔	—	—	0.83	✔	4	—	—
<i>percentile rank</i>			51	23	21	3												
<i># of funds in category</i>			363	331	282	195									08-31-2024	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.44	✔	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			14	—	—	—												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	6.88	3.16	2.52	—	✔	1.27	0.11	6.47	✔	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			31	74	48	—												
<i># of funds in category</i>			252	204	185	114									08-31-2024	—	—	
<b>Balanced</b>																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	18.82	2.39	5.06	5.24	✔	10.34	1.03	2.60	✖	—	✔	0.12	✔	3	1-Low	—
<i>percentile rank</i>			35	56	57	25												
<i># of funds in category</i>			465	452	415	306									08-31-2024	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	26.88	5.87	9.82	8.37	✔	14.58	1.03	2.60	✖	—	✔	0.14	✔	3	1-Low	Low Risk
<i>percentile rank</i>			27	41	30	28												
<i># of funds in category</i>			313	307	280	231									08-31-2024	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	14.87	0.59	2.59	3.57	✔	8.46	1.02	2.60	✖	—	✔	0.11	✔	4	1-Low	—
<i>percentile rank</i>			47	78	79	51												
<i># of funds in category</i>			152	141	137	105									08-31-2024	07-19-2023	—	

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Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	22.82	4.14	7.45	6.84	✔	12.43	1.01	2.60	✖	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>44</i>	<i>63</i>	<i>62</i>	<i>51</i>												
<i># of funds in category</i>			<i>743</i>	<i>694</i>	<i>655</i>	<i>497</i>												
																08-31-2024	07-19-2023	12-31-2022