

HAROLD K.L. CASTLE FOUNDATION 403B

Screens Summary (Data as of 03-31-2022)

🚫 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	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>	
US Stock																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	14.24	16.56	15.01	13.93	✓	16.15	0.89	22.01	✓	🇺🇸	✓	0.63	✓	4	-	Low Risk
<i>percentile rank</i>			<i>34</i>	<i>62</i>	<i>42</i>	<i>35</i>												
<i># of funds in category</i>			<i>1,382</i>	<i>1,245</i>	<i>1,129</i>	<i>827</i>									02-28-2022	-	12-31-2021	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	15.60	18.89	15.95	14.60	✓	17.76	1.00	5.93	✓	🇺🇸	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			<i>17</i>	<i>19</i>	<i>16</i>	<i>9</i>												
<i># of funds in category</i>			<i>1,382</i>	<i>1,245</i>	<i>1,129</i>	<i>827</i>									02-28-2022	02-15-2022	12-31-2021	
Fidelity® Contrafund®	FCNTX	Large Growth	9.41	19.04	17.83	15.12	✓	18.57	0.94	31.56	✓	🇺🇸	✓	0.81	✓	2	1-Low	Low Risk
<i>percentile rank</i>			<i>42</i>	<i>46</i>	<i>47</i>	<i>41</i>												
<i># of funds in category</i>			<i>1,240</i>	<i>1,128</i>	<i>1,033</i>	<i>769</i>									02-28-2022	02-15-2022	12-31-2021	
American Funds Washington Mutual R6	RWMGX	Large Value	16.43	15.94	14.10	13.51	✓	16.90	0.92	24.76	✓	🇺🇸	✖️	0.27	✓	2	1-Low	Low Risk
<i>percentile rank</i>			<i>12</i>	<i>71</i>	<i>58</i>	<i>46</i>												
<i># of funds in category</i>			<i>1,382</i>	<i>1,245</i>	<i>1,129</i>	<i>827</i>									02-28-2022	02-15-2022	12-31-2021	
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	-3.59	15.79	15.28	12.52	✓	21.10	0.96	19.18	✓	🇺🇸	✓	0.67	✓	3	-	Low Risk
<i>percentile rank</i>			<i>54</i>	<i>42</i>	<i>41</i>	<i>54</i>												
<i># of funds in category</i>			<i>595</i>	<i>545</i>	<i>506</i>	<i>389</i>									02-28-2022	-	12-31-2021	
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	12.75	13.62	9.40	12.21	✓	19.00	0.85	18.01	✓	🇺🇸	✓	0.78	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			<i>31</i>	<i>50</i>	<i>60</i>	<i>16</i>												
<i># of funds in category</i>			<i>410</i>	<i>392</i>	<i>356</i>	<i>265</i>									02-28-2022	02-15-2022	12-31-2021	
⚠️ Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	-12.30	8.80	8.82	10.04	✓	23.96	0.97	28.92	✓	🇺🇸	✓	0.77	✓	2	-	Medium Risk
<i>percentile rank</i>			<i>69</i>	<i>92</i>	<i>93</i>	<i>90</i>												
<i># of funds in category</i>			<i>617</i>	<i>583</i>	<i>529</i>	<i>400</i>									02-28-2022	-	12-31-2021	
Delaware Small Cap Value Instl	DEVIX	Small Value	8.28	13.16	8.23	10.38	✓	25.41	0.99	24.93	✓	🇺🇸	✓	0.86	✓	3	-	Medium Risk
<i>percentile rank</i>			<i>32</i>	<i>47</i>	<i>54</i>	<i>41</i>												
<i># of funds in category</i>			<i>446</i>	<i>416</i>	<i>396</i>	<i>301</i>									02-28-2022	-	12-31-2021	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-6.50	9.91	9.86	7.13	✓	17.98	0.91	22.80	✓	🇺🇸	✓	0.57	✓	4	1-Low	Low Risk
<i>percentile rank</i>			<i>31</i>	<i>8</i>	<i>5</i>	<i>2</i>												
<i># of funds in category</i>			<i>809</i>	<i>732</i>	<i>626</i>	<i>354</i>									02-28-2022	02-15-2022	12-31-2021	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	0.70	8.54	7.16	6.67	✓	17.85	1.04	9.11	✓	🇺🇸	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			<i>29</i>	<i>28</i>	<i>28</i>	<i>19</i>												
<i># of funds in category</i>			<i>772</i>	<i>712</i>	<i>616</i>	<i>413</i>									02-28-2022	02-15-2022	12-31-2021	
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-8.08	9.16	6.61	6.54	✓	18.92	1.00	26.03	✓	🇺🇸	✓	0.85	✓	3	-	Low Risk
<i>percentile rank</i>			<i>66</i>	<i>58</i>	<i>87</i>	<i>69</i>												
<i># of funds in category</i>			<i>454</i>	<i>390</i>	<i>340</i>	<i>228</i>									02-28-2022	-	12-31-2021	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-3.09	7.10	6.36	5.78	✓	19.48	1.09	11.85	✓	🇺🇸	✓	0.36	✓	2	-	Medium Risk
<i>percentile rank</i>			<i>85</i>	<i>34</i>	<i>12</i>	<i>26</i>												
<i># of funds in category</i>			<i>350</i>	<i>327</i>	<i>291</i>	<i>184</i>									02-28-2022	-	12-31-2021	
American Funds New Perspective R6	RNPGX	World Stock	3.98	17.65	15.64	13.13	✓	18.94	1.07	21.34	✓	—	✓	0.41	✓	2	2-Basic	Low Risk
<i>percentile rank</i>			<i>28</i>	<i>10</i>	<i>12</i>	<i>9</i>												
<i># of funds in category</i>			<i>356</i>	<i>306</i>	<i>265</i>	<i>167</i>									02-28-2022	02-15-2022	12-31-2021	

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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	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
Alternative																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	52.78	19.66	10.98	-0.01	✔️	19.49	1.14	3.41	✔️	—	—	0.92	✔️	2	—	—
<i>percentile rank</i>			34	10	30	44												
<i># of funds in category</i>			115	109	89	56									02-28-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	21.45	11.44	9.67	9.70	✔️	19.08	0.95	25.90	✔️	—	✔️	0.12	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			70	49	52	32												
<i># of funds in category</i>			258	239	207	151									02-28-2022	02-15-2022	12-31-2021	
Fixed Income																		
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	1.92	4.77	4.45	5.40	✔️	8.36	0.90	7.41	✔️	—	—	0.75	✔️	—	—	—
<i>percentile rank</i>			10	24	28	22												
<i># of funds in category</i>			682	638	571	378												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	4.00	6.46	4.44	2.51	✔️	4.41	1.00	5.13	✔️	—	—	0.44	✔️	3	—	—
<i>percentile rank</i>			42	13	20	32												
<i># of funds in category</i>			207	199	180	122									02-28-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.46	2.04	2.45	2.90	✔️	4.52	1.09	21.52	✔️	🗄️	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			56	23	16	10												
<i># of funds in category</i>			434	394	359	259									02-28-2022	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-1.64	2.83	3.49	5.86	✔️	6.06	0.78	15.01	✔️	—	—	0.72	✔️	—	—	—
<i>percentile rank</i>			43	49	34	1												
<i># of funds in category</i>			337	282	241	140												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	-0.48	0.89	1.19	0.73	⚠️	0.57	0.07	24.74	✔️	—	—	0.26	✔️	—	—	—
<i>percentile rank</i>			40	58	66	74												
<i># of funds in category</i>			236	214	176	92												
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	-4.14	1.46	2.53	4.05	✔️	3.82	0.66	7.52	✔️	—	—	0.62	✔️	2	—	—
<i>percentile rank</i>			33	40	17	5												
<i># of funds in category</i>			129	112	84	53									11-30-2021	—	—	
Balanced																		
BlackRock Global Allocation Instl	MALOX	World Allocation	-2.16	9.66	7.38	6.29	✔️	12.01	1.05	5.25	✔️	🗄️	✔️	0.82	✔️	3	—	Low Risk
<i>percentile rank</i>			82	20	28	35												
<i># of funds in category</i>			442	421	375	262									02-28-2022	—	09-30-2021	