

TOWN OF WELLESLEY, SCHOOL DEPT.

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	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
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>			17	19	16	9												
<i># of funds in category</i>			1,382	1,245	1,129	827									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>			42	46	47	41												
<i># of funds in category</i>			1,240	1,128	1,033	769									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>			12	71	58	46												
<i># of funds in category</i>			1,382	1,245	1,129	827									02-28-2022	02-15-2022	12-31-2021	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	8.82	15.67	13.00	12.94		20.41	0.98	23.88				0.05		4	1-Low	Low Risk
<i>percentile rank</i>			26	15	10	10												
<i># of funds in category</i>			400	361	319	210									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>			69	92	93	90												
<i># of funds in category</i>			617	583	529	400									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>			32	47	54	41												
<i># of funds in category</i>			446	416	396	301									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>			31	8	5	2												
<i># of funds in category</i>			809	732	626	354									02-28-2022	02-15-2022	12-31-2021	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-4.21	7.60	6.84	6.02		18.94	1.11	13.50				0.54		2	1-Low	Low Risk
<i>percentile rank</i>			79	45	36	44												
<i># of funds in category</i>			772	712	616	413									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>			29	28	28	19												
<i># of funds in category</i>			772	712	616	413									02-28-2022	02-15-2022	12-31-2021	
Alternative																		
Vanguard Real Estate Index Admiral	VGSIX	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																		
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	-	-	

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															Updated	Updated	Updated	
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												

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	