



# HAROLD K.L. CASTLE FOUNDATION 403B

## Screens Summary (Data as of 03-31-2023)

🚫 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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
<b>Alternative</b>																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	-14.92	25.61	6.61	-1.74	✓	18.28	1.12	4.41	✓	—	—	0.86	✓	3	—	—
<i>percentile rank</i>			87	36	31	68												
<i># of funds in category</i>			115	109	94	66									12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-20.10	9.83	5.82	5.79	✓	20.41	1.00	26.90	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			54	64	45	43												
<i># of funds in category</i>			261	237	213	155									02-28-2023	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) I-2	PFBPX	Global Bond	-3.78	-0.53	0.92	2.64	✓	4.61	0.62	8.52	✓	—	—	0.61	✓	3	—	—
<i>percentile rank</i>			20	21	11	4												
<i># of funds in category</i>			130	113	99	59									02-28-2023	—	—	
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	-1.32	6.64	3.53	4.11	✓	8.39	0.92	8.41	✓	—	—	0.75	✓	—	—	—
<i>percentile rank</i>			16	23	12	13												
<i># of funds in category</i>			689	622	580	415									—	—	—	
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation- Protected Bond	-5.54	2.58	3.03	1.41	✓	7.39	1.04	6.13	✓	—	—	0.35	✓	3	—	—
<i>percentile rank</i>			45	38	18	30												
<i># of funds in category</i>			220	207	200	141									09-30-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate- Term Bond	-4.67	-1.98	1.16	1.75	✓	6.54	1.04	22.52	✓	🗄️	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			29	34	20	9												
<i># of funds in category</i>			476	429	393	296									02-28-2023	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-1.40	3.49	2.16	3.88	✓	6.04	0.86	16.01	✓	—	—	0.61	✓	—	—	—
<i>percentile rank</i>			17	44	26	1												
<i># of funds in category</i>			345	292	255	158									—	—	—	
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	2.10	0.99	1.36	0.89	✖️	0.65	0.05	25.74	✓	—	—	0.26	✓	—	—	—
<i>percentile rank</i>			49	73	68	67												
<i># of funds in category</i>			237	216	180	106									—	—	—	
<b>Balanced</b>																		
BlackRock Global Allocation Instl	MALOX	Global Allocation	-6.29	8.84	4.32	4.95	✓	13.48	1.00	6.25	✓	🗄️	✓	0.84	✓	3	—	Low Risk
<i>percentile rank</i>			49	54	23	24												
<i># of funds in category</i>			406	389	365	261									02-28-2023	—	09-30-2022	