

# ALCOTT SCHOOL 403B PLAN

## Screens Summary (Data as of 03-31-2024)

🔴 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	Pass/ Fail	Sustain. Rating <small>Updated</small>	Commit. Level <small>Updated</small>	Carbon Risk <small>Updated</small>
<b>US Stock</b>																		
American Funds Invmt Co of Amer R6	RICGX	Large Blend	33.85	12.24	14.27	11.80	✔	16.38	0.91	32.10	✔	🇺🇸	✔	0.27	✔	1	–	Low Risk
<i>percentile rank</i>			10	12	46	49												
<i># of funds in category</i>			1,591	1,449	1,319	995									02-29-2024	–	12-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.83	11.44	15.01	12.92	✔	17.60	1.00	6.34	✔	🇺🇸	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			34	24	23	9												
<i># of funds in category</i>			1,591	1,449	1,319	995									02-29-2024	02-15-2022	12-31-2022	
American Funds Growth Fund of Amer R6	RGAGX	Large Growth	39.32	7.94	15.02	13.43	✔	20.34	0.94	30.43	✔	🇺🇸	✔	0.30	✔	1	1-Low	Low Risk
<i>percentile rank</i>			40	62	53	53												
<i># of funds in category</i>			1,293	1,207	1,129	887									02-29-2024	04-07-2022	12-31-2022	
American Funds American Mutual R6	RMFGX	Large Value	16.64	9.38	10.69	10.00	✔	13.36	0.80	18.26	✔	🇺🇸	✖	0.27	✔	3	–	Medium Risk
<i>percentile rank</i>			77	42	55	25												
<i># of funds in category</i>			1,284	1,197	1,134	887									02-29-2024	–	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	21.80	3.89	11.32	10.63	✔	21.83	1.00	2.70	✖	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			60	32	44	41												
<i># of funds in category</i>			599	566	534	431									02-29-2024	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	19.10	7.37	10.17	8.93	✔	18.46	0.95	2.70	✖	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			62	61	54	32												
<i># of funds in category</i>			428	408	389	307									02-29-2024	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.19	-1.09	8.32	8.52	✔	22.18	0.98	19.26	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			32	51	57	55												
<i># of funds in category</i>			617	583	548	429									02-29-2024	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	23.47	7.31	10.60	8.87	✔	20.22	0.92	7.93	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			27	31	37	14												
<i># of funds in category</i>			510	476	443	352									02-29-2024	02-15-2022	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	14.64	-0.07	7.22	5.99	✔	16.28	0.81	24.81	✔	🇺🇸	✔	0.57	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			24	25	10	2												
<i># of funds in category</i>			840	743	680	450									02-29-2024	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	14.87	3.94	7.36	5.01	✔	17.90	1.08	11.11	✔	🇺🇸	✔	0.07	✔	2	1-Low	Low Risk
<i>percentile rank</i>			35	37	33	24												
<i># of funds in category</i>			839	780	714	468									02-29-2024	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	7.46	-5.68	8.70	7.73	✔	22.89	1.21	14.27	✔	🇺🇸	✔	0.31	✔	3	–	Low Risk
<i>percentile rank</i>			84	91	28	11												
<i># of funds in category</i>			441	413	355	248									02-29-2024	–	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	11.17	2.91	6.68	4.20	✔	17.22	0.97	13.85	✔	🇺🇸	✖	0.39	✔	3	–	Medium Risk
<i>percentile rank</i>			74	80	46	32												
<i># of funds in category</i>			391	356	331	216									02-29-2024	–	12-31-2022	
American Funds New Perspective R6	RNPGX	Global Stock	22.92	5.22	12.78	10.96	✔	18.68	1.10	23.35	✔	—	✔	0.42	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			51	40	24	16												
<i># of funds in category</i>			364	330	287	194									02-29-2024	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 Updated	Commit. Level Updated	Carbon Risk Updated	
<b>Alternative</b>																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	-1.20	8.14	7.24	-1.19	✔	17.74	1.11	5.42	✔	—	—	1.09	✔	3	—	—
<i>percentile rank</i>			75	78	47	59												
<i># of funds in category</i>			114	108	103	67									02-29-2024	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	8.54	1.74	3.71	6.22	✔	21.76	1.02	27.90	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			49	68	48	48												
<i># of funds in category</i>			276	261	240	180									02-29-2024	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	7.73	-0.14	1.68	3.31	✔	4.97	0.58	9.52	✔	—	—	0.63	✔	3	—	—
<i>percentile rank</i>			12	3	12	1												
<i># of funds in category</i>			113	109	101	62									02-29-2024	—	—	
BlackRock High Yield Bond Instl	BHYIX	High Yield Bond	11.53	2.88	4.56	4.45	✔	8.47	1.00	14.26	✔	—	—	0.58	✔	—	2-Basic	—
<i>percentile rank</i>			20	27	20	12												
<i># of funds in category</i>			696	633	601	457									—	02-15-2022	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	0.14	-0.72	2.34	2.11	✔	7.08	0.99	2.39	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			68	61	61	21												
<i># of funds in category</i>			236	222	214	156									02-29-2024	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	2.80	-2.17	0.81	1.97	✔	7.37	1.01	23.52	✔	📊	—	0.30	✔	4	1-Low	—
<i>percentile rank</i>			21	26	22	10												
<i># of funds in category</i>			557	503	452	322									02-29-2024	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	7.95	1.54	2.97	4.16	✔	6.30	0.81	17.02	✔	—	—	0.72	✔	4	—	—
<i>percentile rank</i>			38	21	27	1												
<i># of funds in category</i>			362	325	279	184									02-29-2024	—	—	
<b>Target Date</b>																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	10.42	1.98	5.60	5.63	✔	10.08	0.86	11.11	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			65	53	42	30												
<i># of funds in category</i>			172	158	138	77									02-29-2024	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	12.95	2.68	6.55	6.31	✔	11.66	0.92	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			19	27	31	14												
<i># of funds in category</i>			275	258	212	131									02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	14.78	3.34	7.36	6.87	✔	12.72	0.94	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			24	33	36	23												
<i># of funds in category</i>			267	251	206	136									02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2035 Fund	VTTX	Target Date	16.37	4.02	8.17	7.43	✔	13.56	0.93	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			52	43	48	33												
<i># of funds in category</i>			269	241	206	129									02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	17.94	4.69	8.96	7.95	✔	14.38	0.94	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			70	55	50	41												
<i># of funds in category</i>			261	245	206	133									02-29-2024	02-15-2022	12-31-2022	

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															Updated	Updated	Updated	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	19.45	5.34	9.74	8.40	✔	15.24	0.95	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			71	51	44	35												
<i># of funds in category</i>			262	244	208	126									02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	20.42	5.68	9.99	8.53	✔	15.64	0.96	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			70	38	39	30												
<i># of funds in category</i>			258	243	209	134									02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	20.43	5.69	9.98	8.51	✔	15.64	0.96	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			69	43	47	37												
<i># of funds in category</i>			257	240	207	122									02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTSX	Target Date	20.44	5.70	9.99	8.51	✔	15.63	1.24	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			72	46	52	1												
<i># of funds in category</i>			254	236	187	11									02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	20.41	5.72	9.98	—	✔	15.62	1.24	6.72	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			76	45	78	—												
<i># of funds in category</i>			246	170	11	—									02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	20.51	—	—	—	—	—	—	1.76	✖	—	✔	0.08	✔	3	—	Low Risk
<i>percentile rank</i>			73	—	—	—												
<i># of funds in category</i>			246	170	11	—									02-29-2024	—	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	8.47	1.23	4.14	4.14	✔	8.51	0.93	11.11	✔	—	✔	0.08	✔	4	1-Low	—
<i>percentile rank</i>			64	48	47	30												
<i># of funds in category</i>			201	190	162	102									02-29-2024	02-15-2022	—	
<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	18.11	6.21	8.91	8.37	✔	12.03	0.97	25.26	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			18	12	21	11												
<i># of funds in category</i>			881	828	781	581									02-29-2024	02-15-2022	12-31-2022	