

CITY OF QUINCY MA 457B 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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	31.64	12.03	16.95	13.57	✓	17.55	0.99	9.62	✓	☒	✖	0.44	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			18	15	2	2												
<i># of funds in category</i>			1,591	1,449	1,319	995												

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												

Fidelity Advisor New Insights Z	FZANX	Large Growth	44.40	12.09	15.05	12.88	✓	18.83	0.87	20.68	✓	☒	✓	0.28	✓	1	-	Low Risk
<i>percentile rank</i>			16	14	53	64												
<i># of funds in category</i>			1,293	1,207	1,129	887												

MFS Value R6	MEIKX	Large Value	19.56	8.65	10.84	9.57	✓	15.52	0.93	17.85	✓	☒	✓	0.44	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			60	56	52	34												
<i># of funds in category</i>			1,284	1,197	1,134	887												

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												

MFS Mid Cap Value R6	MVCKX	Mid-Cap Value	22.30	9.09	11.95	9.41	✓	18.17	0.93	15.37	✓	☒	✓	0.62	✓	3	-	Medium Risk
<i>percentile rank</i>			37	32	28	18												
<i># of funds in category</i>			428	408	389	307												

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												

JPMorgan Small Cap Value R6	JSVUX	Small Value	20.58	4.11	9.44	6.93	✓	20.77	0.96	13.42	✓	☒	✓	0.74	✓	2	-	Medium Risk
<i>percentile rank</i>			45	74	60	57												
<i># of funds in category</i>			510	476	443	352												

Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	7.40	-3.77	2.82	3.21	✓	16.41	0.91	15.60	✓	☒	✓	0.14	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			66	46	53	44												
<i># of funds in category</i>			840	743	680	450												

Fidelity Intl Sustainability Idx	FNIDX	Foreign Large Blend Index	10.81	0.16	5.56	-	✓	17.65	1.06	6.90	✓	☒	✓	0.20	✓	3	-	Low Risk
<i>percentile rank</i>			80	90	76	-												
<i># of funds in category</i>			839	780	714	468												

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												

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												

American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	23.44	6.29	10.22	8.26	✓	16.75	0.99	18.17	✓	—	✓	0.41	✓	2	1-Low	Low Risk
<i>percentile rank</i>			30	54	44	48												
<i># of funds in category</i>			368	352	314	211												

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																Updated	Updated	Updated
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-1.16	8.24	7.35	-1.11	✓	17.75	1.10	5.42	✓	—	—	0.99	✓	3	—	—
<i>percentile rank</i>			72	76	46	58												
<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	
Fixed Income																		
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	—	—	
⚠ PIMCO High Yield Instl	PHIYX	High Yield Bond	9.65	1.89	3.59	4.05	✓	8.64	1.02	4.68	✓	—	—	0.57	✓	1	—	—
<i>percentile rank</i>			68	55	54	27												
<i># of funds in category</i>			696	633	601	457									02-29-2024	—	—	
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	—	—	
American Century Diversified Bond R6	ADDVX	Intermediate-Term Bond	1.38	-2.53	0.51	1.53	✓	7.31	1.01	22.34	✓	🏠	—	0.35	✓	4	—	—
<i>percentile rank</i>			80	55	36	38												
<i># of funds in category</i>			557	503	452	322									02-29-2024	—	—	
PIMCO Income Instl	PIMIX	Multisector Bond	8.05	1.64	3.07	4.27	✓	6.30	0.81	17.02	✓	—	—	0.62	✓	4	—	—
<i>percentile rank</i>			36	20	25	1												
<i># of funds in category</i>			362	325	279	184									02-29-2024	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.94	✓	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			43	—	—	—									—	—	—	
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	5.37	2.07	2.16	—	✓	1.16	0.10	5.97	✓	—	—	0.10	✓	3	—	—
<i>percentile rank</i>			74	78	51	—												
<i># of funds in category</i>			249	214	194	122									02-29-2024	—	—	
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	10.23	1.29	4.70	4.85	✓	10.14	1.03	2.10	✖	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			43	62	51	25												
<i># of funds in category</i>			530	506	473	350									02-29-2024	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	18.37	4.75	8.92	7.81	✓	14.51	1.02	2.10	✖	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	51	33	26												
<i># of funds in category</i>			362	350	320	262									02-29-2024	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	6.26	-0.49	2.49	3.25	✓	8.20	1.02	2.10	✖	—	✓	0.11	✓	4	1-Low	—
<i>percentile rank</i>			68	83	68	46												
<i># of funds in category</i>			180	162	155	119									02-29-2024	07-19-2023	—	

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															Updated	Updated	Updated	
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	14.24	3.02	6.83	6.36	✔	12.29	1.00	2.10	✘	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>57</i>	<i>71</i>	<i>64</i>	<i>51</i>												
<i># of funds in category</i>			<i>881</i>	<i>828</i>	<i>781</i>	<i>581</i>									02-29-2024	07-19-2023	12-31-2022	