

LOYOLA PRESS 403B PLAN

Screens Summary (Data as of 12-31-2019)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | Expense | | | | |
|--|--------|---------------------------|-------------------------------|-------|-------|-------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|--|
| | | | 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 | |
| US Stock | | | | | | | | | | | | | | | | |
| Vanguard 500 Index Admiral | VFIAX | Large Blend Index | 31.46 | 15.23 | 11.66 | 13.52 | ✔ | 12.10 | 1.00 | 3.68 | ✔ | ☐ | ✔ | 0.04 | ✔ | |
| <i>percentile rank</i> | | | 24 | 18 | 10 | 8 | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,394 | 1,210 | 1,065 | 815 | | | | | | | | | | |
| Vanguard Growth Index Admiral | VIGAX | Large Growth | 37.23 | 19.24 | 13.20 | 14.59 | ✔ | 13.19 | 0.99 | 25.02 | ✔ | ☐ | ✔ | 0.05 | ✔ | |
| <i>percentile rank</i> | | | 12 | 40 | 37 | 23 | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,363 | 1,230 | 1,098 | 822 | | | | | | | | | | |
| Vanguard Value Index Adm | VVIAX | Large Value | 25.82 | 11.70 | 10.06 | 12.48 | ✔ | 11.92 | 0.99 | 25.02 | ✔ | ☐ | ✔ | 0.05 | ✔ | |
| <i>percentile rank</i> | | | 44 | 21 | 9 | 13 | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,215 | 1,097 | 951 | 697 | | | | | | | | | | |
| Vanguard Mid Cap Index Admiral | VIMAX | Mid-Cap Blend | 31.03 | 12.36 | 9.25 | 13.08 | ✔ | 13.00 | 0.99 | 21.63 | ✔ | ☐ | ✔ | 0.05 | ✔ | |
| <i>percentile rank</i> | | | 13 | 11 | 17 | 7 | | | | | | | | | | |
| <i># of funds in category</i> | | | 404 | 361 | 292 | 220 | | | | | | | | | | |
| Vanguard Small Cap Growth Index Admiral | VSGAX | Small Growth | 32.76 | 15.14 | 10.51 | — | ✔ | 15.56 | 0.92 | 15.01 | ✔ | ☐ | ✖ | 0.07 | ✔ | |
| <i>percentile rank</i> | | | 27 | 39 | 42 | — | | | | | | | | | | |
| <i># of funds in category</i> | | | 642 | 574 | 509 | 383 | | | | | | | | | | |
| Vanguard Small Cap Value Index Admiral | VSIAX | Small Value | 22.76 | 6.40 | 7.46 | — | ✔ | 15.00 | 0.93 | 3.68 | ✔ | ☐ | ✖ | 0.07 | ✔ | |
| <i>percentile rank</i> | | | 35 | 15 | 18 | — | | | | | | | | | | |
| <i># of funds in category</i> | | | 419 | 387 | 346 | 237 | | | | | | | | | | |
| Non-US Stock | | | | | | | | | | | | | | | | |
| JPMorgan Emerging Markets Equity R5 | JEMOX | Diversified Emerging Mkts | 32.11 | 16.60 | — | — | ✔ | 14.55 | 0.97 | 14.34 | ✔ | ☐ | ✔ | 0.89 | ✔ | |
| <i>percentile rank</i> | | | 3 | 3 | — | — | | | | | | | | | | |
| <i># of funds in category</i> | | | 832 | 711 | 577 | 243 | | | | | | | | | | |
| American Funds Europacific Growth R6 | REGGX | Foreign Large Blend | 27.40 | 12.45 | 7.41 | 6.73 | ✔ | 12.25 | 1.07 | 18.59 | ✔ | ☐ | ✔ | 0.49 | ✔ | |
| <i>percentile rank</i> | | | 59 | 47 | 44 | 55 | | | | | | | | | | |
| <i># of funds in category</i> | | | 469 | 405 | 338 | 249 | | | | | | | | | | |
| Vanguard Developed Markets Index Admiral | VTMGX | Foreign Large Blend Index | 22.05 | 9.69 | 6.18 | 5.74 | ✔ | 11.40 | 0.98 | 6.86 | ✔ | ☐ | ✔ | 0.07 | ✔ | |
| <i>percentile rank</i> | | | 42 | 38 | 21 | 26 | | | | | | | | | | |
| <i># of funds in category</i> | | | 736 | 632 | 498 | 377 | | | | | | | | | | |
| Alternative | | | | | | | | | | | | | | | | |
| Vanguard Real Estate Index Admiral | VGSLX | Real Estate | 28.94 | 8.37 | 7.17 | 11.97 | ✔ | 12.06 | 0.98 | 23.65 | ✔ | — | ✔ | 0.11 | ✔ | |
| <i>percentile rank</i> | | | 29 | 46 | 38 | 29 | | | | | | | | | | |
| <i># of funds in category</i> | | | 259 | 224 | 200 | 138 | | | | | | | | | | |
| Fixed Income | | | | | | | | | | | | | | | | |
| BlackRock Inflation Protected Bond Instl | BPRIX | Inflation-Protected Bond | 8.26 | 3.08 | 2.22 | 2.95 | ✔ | 2.96 | 0.98 | 2.88 | ✖ | — | — | 0.50 | ✔ | |
| <i>percentile rank</i> | | | 41 | 38 | 47 | 45 | | | | | | | | | | |
| <i># of funds in category</i> | | | 221 | 194 | 163 | 104 | | | | | | | | | | |

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Screens Summary (Data as of 12-31-2019)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List


| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | Expense | | | |
|--|--------|------------------------|-------------------------------|------|------|-------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|
| | | | 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 |
| Vanguard Interm-Term Bond Index Adm | VBILX | Intermediate-Term Bond | 10.18 | 4.53 | 3.53 | 4.77 | ✔ | 3.40 | 1.15 | 11.69 | ✔ | ☒ | — | 0.07 | ✔ |
| <i>percentile rank</i> | | | 2 | 4 | 4 | 4 | | | | | | | | | |
| <i># of funds in category</i> | | | 431 | 383 | 328 | 252 | | | | | | | | | |
| PIMCO Income I2 | PONPX | Multisector Bond | 7.94 | 5.57 | 5.55 | 8.66 | ✔ | 1.92 | 0.21 | 12.76 | ✔ | — | — | 1.15 | ✔ |
| <i>percentile rank</i> | | | 79 | 22 | 7 | 1 | | | | | | | | | |
| <i># of funds in category</i> | | | 302 | 265 | 223 | 120 | | | | | | | | | |
| Federated Government Ultrashrt Dur Instl | FGUSX | Ultrashort Bond | 2.14 | 1.69 | 1.11 | 0.76 | ⊕ | 0.25 | 0.03 | 22.49 | ✔ | — | — | 0.26 | ✔ |
| <i>percentile rank</i> | | | 94 | 86 | 87 | 79 | | | | | | | | | |
| <i># of funds in category</i> | | | 201 | 161 | 130 | 62 | | | | | | | | | |











| Target Date | | | | | | | | | | | | | | | |
|-------------------------------------|-------|-------------|-------|-------|------|------|---|-------|------|------|---|---|---|------|---|
| Vanguard Target Retirement 2015 Inv | VTXVX | Target Date | 14.81 | 7.50 | 5.59 | 7.25 | ✔ | 4.57 | 0.90 | 6.86 | ✔ | — | ✔ | 0.13 | ✔ |
| <i>percentile rank</i> | | | 69 | 38 | 43 | 33 | | | | | | | | | |
| <i># of funds in category</i> | | | 128 | 99 | 73 | 47 | | | | | | | | | |
| Vanguard Target Retirement 2020 Inv | VTWNX | Target Date | 17.63 | 8.72 | 6.42 | 8.03 | ✔ | 6.01 | 1.05 | 6.86 | ✔ | — | ✔ | 0.13 | ✔ |
| <i>percentile rank</i> | | | 28 | 17 | 16 | 9 | | | | | | | | | |
| <i># of funds in category</i> | | | 234 | 199 | 157 | 93 | | | | | | | | | |
| Vanguard Target Retirement 2025 Inv | VTTVX | Target Date | 19.63 | 9.57 | 6.99 | 8.59 | ✔ | 7.05 | 1.07 | 6.86 | ✔ | — | ✔ | 0.13 | ✔ |
| <i>percentile rank</i> | | | 22 | 16 | 14 | 12 | | | | | | | | | |
| <i># of funds in category</i> | | | 233 | 197 | 158 | 83 | | | | | | | | | |
| Vanguard Target Retirement 2030 Inv | VTHRX | Target Date | 21.07 | 10.24 | 7.41 | 9.07 | ✔ | 7.93 | 1.03 | 6.86 | ✔ | — | ✔ | 0.14 | ✔ |
| <i>percentile rank</i> | | | 32 | 22 | 24 | 15 | | | | | | | | | |
| <i># of funds in category</i> | | | 242 | 207 | 165 | 95 | | | | | | | | | |
| Vanguard Target Retirement 2035 Inv | VTTX | Target Date | 22.44 | 10.86 | 7.81 | 9.54 | ✔ | 8.79 | 0.99 | 6.86 | ✔ | — | ✔ | 0.14 | ✔ |
| <i>percentile rank</i> | | | 42 | 30 | 28 | 15 | | | | | | | | | |
| <i># of funds in category</i> | | | 230 | 194 | 155 | 80 | | | | | | | | | |
| Vanguard Target Retirement 2040 Inv | VFORX | Target Date | 23.86 | 11.48 | 8.20 | 9.87 | ✔ | 9.69 | 0.99 | 6.86 | ✔ | — | ✔ | 0.14 | ✔ |
| <i>percentile rank</i> | | | 43 | 29 | 25 | 17 | | | | | | | | | |
| <i># of funds in category</i> | | | 242 | 207 | 165 | 95 | | | | | | | | | |
| Vanguard Target Retirement 2045 Inv | VTIVX | Target Date | 24.94 | 11.80 | 8.41 | 9.98 | ✔ | 10.32 | 1.00 | 6.86 | ✔ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 43 | 26 | 22 | 15 | | | | | | | | | |
| <i># of funds in category</i> | | | 230 | 194 | 155 | 79 | | | | | | | | | |
| Vanguard Target Retirement 2050 Inv | VFIFX | Target Date | 24.98 | 11.80 | 8.41 | 9.98 | ✔ | 10.34 | 0.99 | 6.86 | ✔ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 47 | 32 | 26 | 18 | | | | | | | | | |
| <i># of funds in category</i> | | | 242 | 207 | 165 | 77 | | | | | | | | | |
| Vanguard Target Retirement 2055 Inv | VFFVX | Target Date | 24.98 | 11.80 | 8.38 | — | ✔ | 10.32 | 0.98 | 6.86 | ✔ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 51 | 39 | 33 | — | | | | | | | | | |
| <i># of funds in category</i> | | | 230 | 192 | 150 | 15 | | | | | | | | | |
| Vanguard Target Retirement 2060 Inv | VTTX | Target Date | 24.96 | 11.79 | 8.38 | — | ✔ | 10.33 | 0.99 | 6.86 | ✔ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 66 | 43 | 60 | — | | | | | | | | | |
| <i># of funds in category</i> | | | 216 | 147 | 34 | — | | | | | | | | | |
| Vanguard Target Retirement 2065 Inv | VLXVX | Target Date | 24.96 | — | — | — | — | — | — | 2.47 | ⊕ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 64 | — | — | — | | | | | | | | | |
| <i># of funds in category</i> | | | 216 | 147 | 34 | — | | | | | | | | | |

LOYOLA PRESS 403B PLAN

Screens Summary (Data as of 12-31-2019)

 Fund Removed from Approved List

 Fund on Watch List

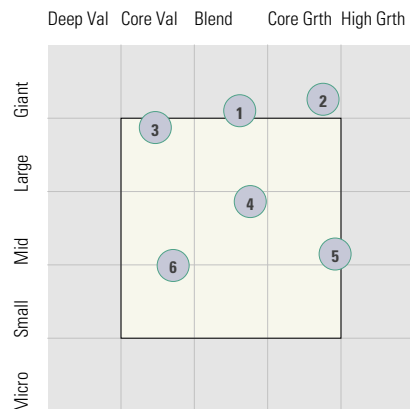
| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | | | | Management | | Style | | Expense | |
|--|--------|------------------|-------------------------------|------------|------------|------------|---|-------------------|----------------|------------|---|---|---|--------------|---|
| | | | 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 |
| Vanguard Target Retirement Income Inv | VTINX | Target Date | 13.16 | 6.36 | 4.80 | 5.82 |  | 3.55 | 0.84 | 6.86 |  | — |  | 0.12 |  |
| <i>percentile rank</i> | | | <i>49</i> | <i>36</i> | <i>28</i> | <i>23</i> | | | | | | | | | |
| <i># of funds in category</i> | | | <i>184</i> | <i>158</i> | <i>132</i> | <i>88</i> | | | | | | | | | |
| Balanced | | | | | | | | | | | | | | | |
|  BlackRock Global Allocation Instl | MALOX | World Allocation | 17.54 | 7.35 | 5.01 | 5.79 |  | 6.93 | 0.99 | 16.01 |  |  |  | 0.80 |  |
| <i>percentile rank</i> | | | <i>40</i> | <i>51</i> | <i>40</i> | <i>62</i> | | | | | | | | | |
| <i># of funds in category</i> | | | <i>469</i> | <i>389</i> | <i>331</i> | <i>193</i> | | | | | | | | | |

LOYOLA PRESS 403B PLAN

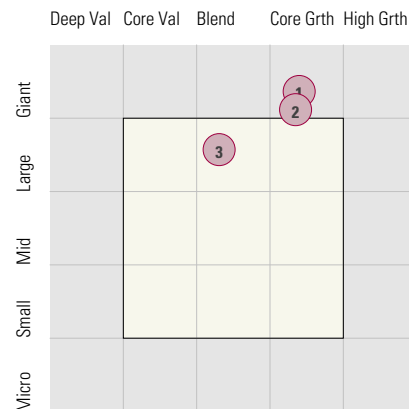
Style Analysis (Data as of 12-31-2019)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

| | Category | Super Sectors % | | | Asset Allocation % | | | Avg Mkt Cap M\$ | |
|---|---|-------------------|-----------|-----------|--------------------|----------|---------|-----------------|-------|
| | | Cyclical | Defensive | Sensitive | Cash | US Stock | Foreign | | |
| 1 | Vanguard 500 Index Admiral | Large Blend Index | 30.69 | 25.24 | 44.08 | 0.35 | 98.70 | 0.95 | 71.43 |
| 2 | Vanguard Growth Index Admiral | Large Growth | 32.31 | 12.10 | 55.60 | 0.30 | 98.66 | 1.02 | 52.79 |
| 3 | Vanguard Value Index Adm | Large Value | 29.84 | 37.53 | 32.63 | 0.15 | 99.02 | 0.83 | 74.71 |
| 4 | Vanguard Mid Cap Index Admiral | Mid-Cap Blend | 39.14 | 21.90 | 38.96 | 0.77 | 97.44 | 1.78 | 10.75 |
| 5 | Vanguard Small Cap Growth Index Admiral | Small Growth | 28.02 | 24.72 | 47.27 | 2.08 | 97.21 | 0.71 | 2.95 |
| 6 | Vanguard Small Cap Value Index Admiral | Small Value | 52.45 | 15.12 | 32.43 | 1.38 | 97.50 | 1.11 | 2.79 |

Non-US Stock Funds

| | Category | Super Sectors % | | | Regional Exposure % | | | Market Maturity % | | | |
|---|--|---------------------------|-----------|-----------|---------------------|--------------|----------------|-------------------|-------|-----------------|-------|
| | | Cyclical | Defensive | Sensitive | Americas | Greater Asia | Greater Europe | Developed | EM% | Avg Mkt Cap M\$ | |
| 1 | JPMorgan Emerging Markets Equity R5 | Diversified Emerging Mkts | 54.17 | 18.93 | 26.90 | 16.34 | 72.63 | 11.03 | 28.63 | 71.37 | — |
| 2 | American Funds Europacific Growth R6 | Foreign Large Blend | 40.93 | 20.70 | 38.37 | 11.55 | 47.62 | 40.81 | 71.76 | 28.24 | 39.57 |
| 3 | Vanguard Developed Markets Index Admiral | Foreign Large Blend Index | 40.27 | 23.69 | 36.05 | 9.63 | 36.45 | 53.91 | 98.88 | 1.12 | 30.79 |

Fixed Income Funds

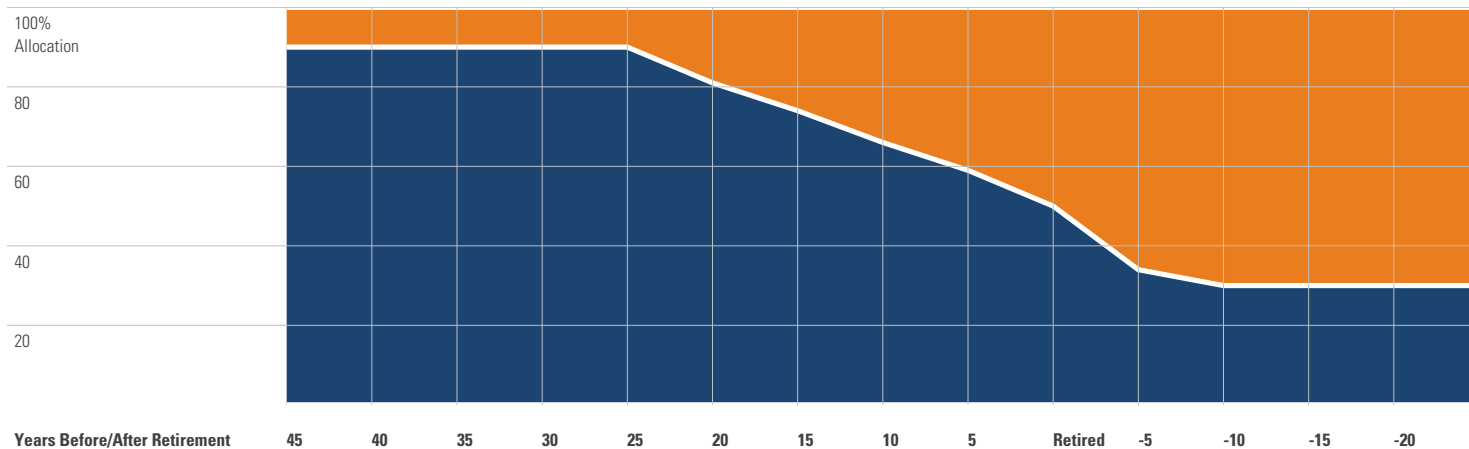
| | Category | Super Sectors % | | | | Other Stats | | Credit Quality % | | |
|---|--|--------------------------|-------|-----------|--------|------------------|-----------|------------------|-------|------|
| | | US Govt Debt | Mtg | US Credit | Non US | Avg Eff Duration | Inv Grade | Below Inv Grade | NR/NA | |
| 1 | BlackRock Inflation Protected Bond Instl | Inflation-Protected Bond | 92.27 | 3.09 | 0.17 | 0.00 | 7.74 | 99.78 | 0.22 | 0.00 |
| 2 | Vanguard Inter-Term Bond Index Adm | Intermediate-Term Bond | 58.53 | 0.00 | 40.93 | 0.00 | 6.33 | 100.00 | 0.00 | 0.00 |
| 3 | PIMCO Income I2 | Multisector Bond | 23.47 | 13.75 | 18.66 | 0.00 | 0.41 | 81.00 | 19.00 | 0.00 |
| 4 | Federated Government Ultrashrt Dur Instl | Ultrashort Bond | 15.26 | 56.99 | 0.00 | 0.00 | 0.38 | 100.00 | 0.00 | 0.00 |

LOYOLA PRESS 403B PLAN

Target Date Analysis (Data as of 12-31-2019)

Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



Target Date Portfolio Data

Asset Allocation %

| | Total Stock | US Stock | Non-US Stock | Total Bond | Infl Prot Bond | HY Bond | Cash | Other | Avg Mkt Cap \$M |
|---------------------------------------|-------------|----------|--------------|------------|----------------|---------|------|-------|-----------------|
| Vanguard Target Retirement 2015 Inv | 36.49 | 21.75 | 14.74 | 60.91 | 20.82 | 0.00 | 2.34 | 0.26 | 33.06 |
| Vanguard Target Retirement 2020 Inv | 50.40 | 30.13 | 20.27 | 47.34 | 14.46 | 0.00 | 2.01 | 0.23 | 33.09 |
| Vanguard Target Retirement 2025 Inv | 60.17 | 36.03 | 24.14 | 37.80 | 0.00 | 0.00 | 1.79 | 0.23 | 33.17 |
| Vanguard Target Retirement 2030 Inv | 67.57 | 40.46 | 27.11 | 30.56 | 0.00 | 0.00 | 1.68 | 0.19 | 33.19 |
| Vanguard Target Retirement 2035 Inv | 74.98 | 44.91 | 30.07 | 23.31 | 0.00 | 0.00 | 1.56 | 0.16 | 33.13 |
| Vanguard Target Retirement 2040 Inv | 82.25 | 49.42 | 32.83 | 16.21 | 0.00 | 0.00 | 1.43 | 0.13 | 33.06 |
| Vanguard Target Retirement 2045 Inv | 88.93 | 53.47 | 35.46 | 9.66 | 0.00 | 0.00 | 1.32 | 0.09 | 33.07 |
| Vanguard Target Retirement 2050 Inv | 88.93 | 53.47 | 35.46 | 9.65 | 0.00 | 0.00 | 1.32 | 0.09 | 33.08 |
| Vanguard Target Retirement 2055 Inv | 88.95 | 53.49 | 35.46 | 9.63 | 0.00 | 0.00 | 1.33 | 0.09 | 33.04 |
| Vanguard Target Retirement 2060 Inv | 88.89 | 53.45 | 35.44 | 9.65 | 0.00 | 0.00 | 1.36 | 0.09 | 33.03 |
| Vanguard Target Retirement 2065 Inv | 88.88 | 53.45 | 35.43 | 9.70 | 0.00 | 0.00 | 1.33 | 0.09 | — |
| Vanguard Target Retirement Income Inv | 30.17 | 17.99 | 12.18 | 67.09 | 23.02 | 0.00 | 2.46 | 0.28 | 33.08 |