

BALTIMORE MUSEUM OF ART 403(B)

Screens Summary (Data as of 12-31-2020)

⊖ 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																
T. Rowe Price Dividend Growth <i>percentile rank</i> <i># of funds in category</i>	PRDGX	Large Blend	13.93 66 1,369	13.88 32 1,237	14.49 37 1,078	13.37 30 817	✓	16.29	0.85	20.77	✓	☐	✓	0.63	✓	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	18.37 38 1,369	14.14 24 1,237	15.18 20 1,078	13.85 12 817	✓	18.80	1.00	4.68	✓	☐	✓	0.04	✓	
Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i>	FCNTX	Large Growth	32.50 54 1,291	19.01 60 1,204	18.16 51 1,081	15.39 47 796	✓	19.60	0.97	30.31	✓	☐	✓	0.85	✓	
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	8.08 90 1,369	9.83 80 1,237	12.68 70 1,078	12.51 52 817	✓	17.19	0.90	23.52	✓	☐	✓	0.27	✓	
Neuberger Berman Mid Cap Growth Inst <i>percentile rank</i> <i># of funds in category</i>	NBMLX	Mid-Cap Growth	39.71 36 604	20.77 38 564	18.33 37 504	14.43 42 383	✓	21.74	0.99	17.93	✓	☐	✓	0.70	✓	
American Century Mid Cap Value I <i>percentile rank</i> <i># of funds in category</i>	AVUAX	Mid-Cap Value	1.88 60 415	4.66 42 396	9.55 32 349	10.61 13 247	✓	20.65	0.89	16.76	✓	☐	✓	0.78	✓	
Carillon Eagle Small Cap Growth I <i>percentile rank</i> <i># of funds in category</i>	HSIIX	Small Growth	37.61 45 616	15.84 61 576	16.15 62 505	12.89 66 383	✓	25.17	0.98	25.02	✓	☐	✗	0.76	✓	
Delaware Small Cap Value Instl <i>percentile rank</i> <i># of funds in category</i>	DEVIX	Small Value	-1.23 75 416	1.52 58 386	9.00 29 358	8.54 34 259	✓	27.06	1.01	23.68	✓	☐	✓	0.90	✓	
Non-US Stock																
JPMorgan Emerging Markets Equity R5 <i>percentile rank</i> <i># of funds in category</i>	JEMOX	Diversified Emerging Mkts	34.83 8 797	14.41 4 697	– – 597	– – 279	✓	20.82	1.01	15.34	✓	☐	✓	0.89	✓	
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	10.26 40 780	4.81 41 674	8.31 34 584	5.92 27 383	✓	18.86	1.02	7.86	✓	☐	✓	0.07	✓	
! Invesco Oppenheimer International Gr Y <i>percentile rank</i> <i># of funds in category</i>	OIGYX	Foreign Large Growth	22.18 47 452	8.32 72 388	9.57 81 318	7.99 40 234	✓	18.62	0.97	24.79	✓	☐	✓	0.85	✓	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	8.99 5 353	3.90 5 323	8.43 3 281	5.08 13 184	✓	20.05	1.09	10.60	✓	☐	✗	0.38	✓	
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	33.81 14 869	18.14 10 762	16.85 11 636	13.04 9 390	✓	19.35	1.06	20.10	✓	☐	✓	0.42	✓	

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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	Pass/ Fail
Alternative															
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	0.76	-0.89	2.72	-5.40	✔	17.68	1.23	6.00	✔	—	—	1.43	✖
<i>percentile rank</i>			31	25	26	36									
<i># of funds in category</i>			124	106	95	55									
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-4.65	4.96	5.65	8.68	✔	18.90	0.94	24.65	✔	—	✔	0.12	✔
<i>percentile rank</i>			44	41	38	31									
<i># of funds in category</i>			248	225	199	144									
Fixed Income															
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	5.09	5.15	6.89	6.09	✔	8.65	0.91	6.16	✔	—	—	0.75	✔
<i>percentile rank</i>			54	46	53	26									
<i># of funds in category</i>			678	629	556	352									
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	11.75	5.89	4.97	3.48	✔	4.12	1.05	3.88	✔	—	—	0.65	✔
<i>percentile rank</i>			15	24	33	37									
<i># of funds in category</i>			207	197	173	117									
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	8.63	5.84	5.04	4.68	✔	3.81	1.07	20.27	✔	☒	—	0.30	✔
<i>percentile rank</i>			22	14	11	5									
<i># of funds in category</i>			416	381	331	253									
PIMCO Income I2	PONPX	Multisector Bond	5.69	4.66	6.20	7.26	✔	5.78	0.88	13.77	✔	—	—	1.19	✔
<i>percentile rank</i>			50	49	23	1									
<i># of funds in category</i>			340	299	262	138									
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	1.48	1.83	1.39	0.84	✖	0.47	0.05	23.49	✔	—	—	0.26	✔
<i>percentile rank</i>			50	65	81	78									
<i># of funds in category</i>			212	172	134	67									
Templeton Global Bond Adv	TGBAX	World Bond	-4.19	-0.65	1.41	2.00	✖	6.10	-0.49	19.01	✔	—	—	0.67	✔
<i>percentile rank</i>			88	94	89	80									
<i># of funds in category</i>			316	269	240	96									
Target Date															
T. Rowe Price Retirement I 2010 I	TRPAX	Target Date	12.06	7.92	8.54	—	✔	9.54	1.18	5.26	✔	—	✔	0.37	✔
<i>percentile rank</i>			4	4	1	—									
<i># of funds in category</i>			119	88	75	52									
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	12.81	8.35	9.14	—	✔	10.55	1.18	5.26	✔	—	✔	0.40	✔
<i>percentile rank</i>			7	4	1	—									
<i># of funds in category</i>			118	97	74	44									
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	13.31	8.81	9.94	—	✔	11.91	1.20	5.26	✔	—	✔	0.42	✔
<i>percentile rank</i>			16	3	1	—									
<i># of funds in category</i>			178	157	118	72									
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	14.62	9.47	10.70	—	✔	13.34	1.19	5.26	✔	—	✔	0.46	✔
<i>percentile rank</i>			12	1	1	—									
<i># of funds in category</i>			214	187	151	87									

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T. Rowe Price Retirement I 2030 I <i>percentile rank</i> <i># of funds in category</i>	TRPCX	Target Date	15.92 7 224	10.10 4 197	11.44 4 158	— — 89		14.66	1.13	5.26		—		0.49	
T. Rowe Price Retirement I 2035 I <i>percentile rank</i> <i># of funds in category</i>	TRPJX	Target Date	17.04 12 207	10.56 8 184	11.98 12 148	— — 84		15.75	1.06	5.26		—		0.50	
T. Rowe Price Retirement I 2040 I <i>percentile rank</i> <i># of funds in category</i>	TRPDX	Target Date	18.16 11 218	11.05 5 197	12.49 4 158	— — 89		16.68	1.01	5.26		—		0.51	
T. Rowe Price Retirement I 2045 I <i>percentile rank</i> <i># of funds in category</i>	TRPKX	Target Date	18.72 7 207	11.29 4 184	12.72 7 148	— — 83		17.33	0.99	5.26		—		0.51	
T. Rowe Price Retirement I 2050 I <i>percentile rank</i> <i># of funds in category</i>	TRPMX	Target Date	18.72 9 217	11.30 10 196	12.73 8 157	— — 78		17.30	0.97	5.26		—		0.52	
T. Rowe Price Retirement I 2055 I <i>percentile rank</i> <i># of funds in category</i>	TRPNX	Target Date	18.68 8 207	11.28 8 184	12.70 11 145	— — 44		17.32	0.97	5.26		—		0.52	
T. Rowe Price Retirement I 2060 I <i>percentile rank</i> <i># of funds in category</i>	TRPLX	Target Date	18.79 6 257	11.33 10 181	12.67 15 93	— — —		17.32	0.97	5.26		—		0.52	

Balanced

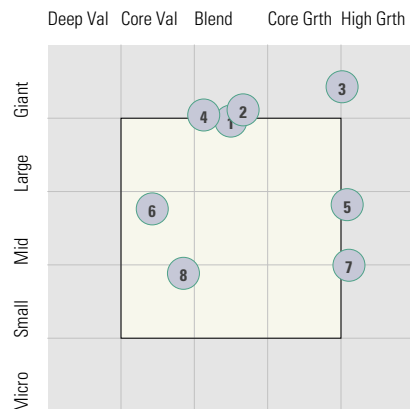
BlackRock Global Allocation Instl <i>percentile rank</i> <i># of funds in category</i>	MALOX	World Allocation	21.12 3 475	9.66 3 415	9.29 9 362	6.80 23 220		12.39	1.04	4.00				0.80	
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BALTIMORE MUSEUM OF ART 403(B)

Style Analysis (Data as of 12-31-2020)

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	T. Rowe Price Dividend Growth	Large Blend	30.97	33.13	35.90	3.98	89.46	6.56	47.20
2	Vanguard 500 Index Admiral	Large Blend Index	28.52	27.38	44.10	0.70	98.04	1.26	71.43
3	Fidelity® Contrafund®	Large Growth	34.92	17.09	47.99	0.87	91.05	7.18	72.75
4	American Funds Washington Mutual R6	Large Value	25.88	30.98	43.14	5.07	86.70	7.96	92.42
5	Neuberger Berman Mid Cap Growth Inst	Mid-Cap Growth	20.43	22.28	57.28	1.44	94.53	4.03	8.18
6	American Century Mid Cap Value I	Mid-Cap Value	37.38	32.74	29.88	3.36	84.34	12.30	11.80
7	Carillon Eagle Small Cap Growth I	Small Growth	16.75	39.98	43.27	0.33	97.31	2.36	2.67
8	Delaware Small Cap Value Instl	Small Value	53.48	10.44	36.08	3.65	93.39	2.07	2.27

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	50.82	20.07	29.10	16.84	74.58	8.58	31.23	68.77	—
2	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	37.18	27.61	35.23	9.09	37.90	53.02	99.07	0.93	30.79
3	Invesco Oppenheimer International Gr Y	Foreign Large Growth	23.21	31.00	45.78	13.26	25.86	60.87	94.66	5.34	15.13
4	Vanguard International Value Inv	Foreign Large Value	33.27	21.85	44.88	7.63	37.88	54.50	89.21	10.79	33.22
5	American Funds New Perspective R6	World Stock	35.61	24.35	40.04	59.55	13.28	27.16	95.76	4.24	55.05

Fixed Income Funds

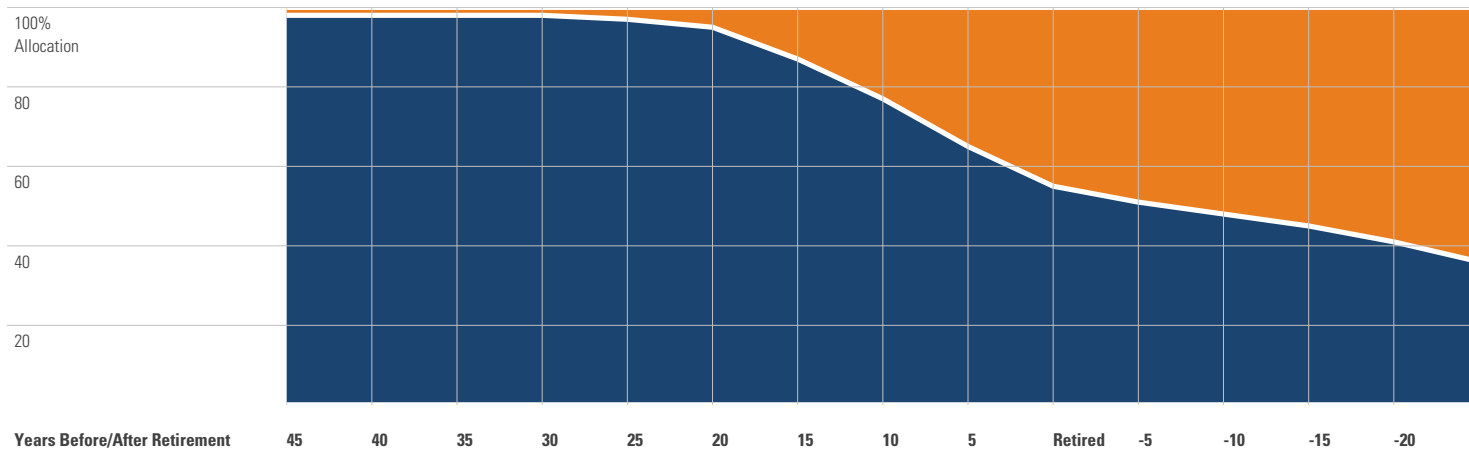
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Eaton Vance Income Fund of Boston I	High Yield Bond	0.00	0.00	88.06	0.00	2.55	8.04	89.77	2.19
2	BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	95.14	0.34	1.52	0.00	6.90	99.78	0.22	0.00
3	Baird Aggregate Bond Inst	Intermediate-Term Bond	22.40	26.93	42.38	0.00	5.69	99.40	0.60	0.00
4	PIMCO Income I2	Multisector Bond	23.42	14.10	18.31	0.00	0.91	81.00	19.00	0.00
5	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00
6	Templeton Global Bond Adv	World Bond	82.53	0.00	0.06	0.00	-1.01	85.16	17.29	-2.44

BALTIMORE MUSEUM OF ART 403(B)

Target Date Analysis (Data as of 12-31-2020)

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
T. Rowe Price Retirement 2010 I	44.20	30.88	13.32	50.99	18.96	9.22	4.34	0.46	—
T. Rowe Price Retirement 2015 I	50.08	34.32	15.76	46.03	17.78	8.47	3.45	0.45	—
T. Rowe Price Retirement 2020 I	58.83	39.78	19.05	37.31	14.42	7.20	3.43	0.44	—
T. Rowe Price Retirement 2025 I	68.02	45.59	22.43	28.50	10.05	5.77	3.12	0.38	—
T. Rowe Price Retirement 2030 I	75.60	50.00	25.60	21.14	5.60	4.34	2.93	0.34	—
T. Rowe Price Retirement 2035 I	81.51	53.20	28.31	15.58	1.67	3.24	2.59	0.31	—
T. Rowe Price Retirement 2040 I	86.56	55.91	30.65	10.66	1.63	1.92	2.50	0.29	—
T. Rowe Price Retirement 2045 I	90.82	58.34	32.48	6.40	1.41	0.99	2.53	0.26	—
T. Rowe Price Retirement 2050 I	90.98	58.42	32.56	6.42	1.44	1.01	2.34	0.26	—
T. Rowe Price Retirement 2055 I	91.00	58.28	32.72	6.46	1.44	1.02	2.30	0.26	—
T. Rowe Price Retirement 2060 I	90.95	58.31	32.64	6.49	1.43	1.03	2.31	0.26	—