

CENTER FOR PUPPETRY ARTS 403B

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															
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	18.37	14.14	15.18	13.85		18.80	1.00	4.68				0.04	
<i>percentile rank</i>			38	24	20	12									
<i># of funds in category</i>			1,369	1,237	1,078	817									
Vanguard Growth Index Admiral	VIGAX	Large Growth	40.19	22.97	20.32	16.67		20.09	1.01	26.02				0.05	
<i>percentile rank</i>			28	30	24	25									
<i># of funds in category</i>			1,291	1,204	1,081	796									
Vanguard Value Index Adm	VVIAX	Large Value	2.29	6.77	10.75	11.22		18.92	0.95	26.02				0.05	
<i>percentile rank</i>			53	35	25	16									
<i># of funds in category</i>			1,202	1,130	1,000	717									
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	18.24	12.04	13.28	12.40		21.69	0.98	22.63				0.05	
<i>percentile rank</i>			17	15	19	11									
<i># of funds in category</i>			407	374	309	215									
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	35.28	19.21	17.99	—		24.16	0.94	16.01				0.07	
<i>percentile rank</i>			52	44	45	—									
<i># of funds in category</i>			616	576	505	383									
Vanguard Small Cap Value Index Admiral	VSIX	Small Value	5.85	4.48	9.73	—		25.82	0.97	4.68				0.07	
<i>percentile rank</i>			32	20	20	—									
<i># of funds in category</i>			416	386	358	259									
Non-US Stock															
JPMorgan Emerging Markets Equity R5	JEMOX	Diversified Emerging Mkts	34.83	14.41	—	—		20.82	1.01	15.34				0.89	
<i>percentile rank</i>			8	4	—	—									
<i># of funds in category</i>			797	697	597	279									
American Funds Europacific Growth R6	REGGX	Foreign Large Blend	25.27	10.74	12.47	8.14		19.13	1.02	19.60				0.46	
<i>percentile rank</i>			33	43	38	36									
<i># of funds in category</i>			452	388	318	234									
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	10.26	4.81	8.31	5.92		18.86	1.02	7.86				0.07	
<i>percentile rank</i>			40	41	34	27									
<i># of funds in category</i>			780	674	584	383									
Alternative															
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															
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									

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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
Vanguard Interm-Term Bond Index Adm	VBILX	Intermediate-Term Bond	9.79	6.49	5.22	4.80		4.03	1.16	12.69			—	0.07	
<i>percentile rank</i>			6	2	7	2									
<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									

Balanced

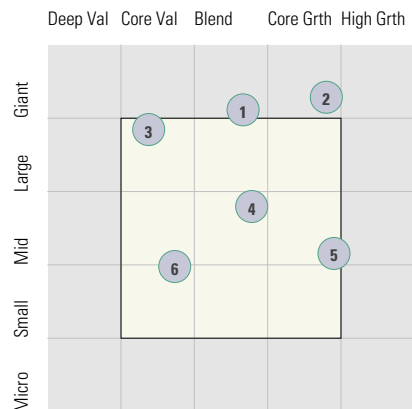
BlackRock Global Allocation Instl	MALOX	World Allocation	21.12	9.66	9.29	6.80		12.39	1.04	4.00				0.80	
<i>percentile rank</i>			3	3	9	23									
<i># of funds in category</i>			475	415	362	220									

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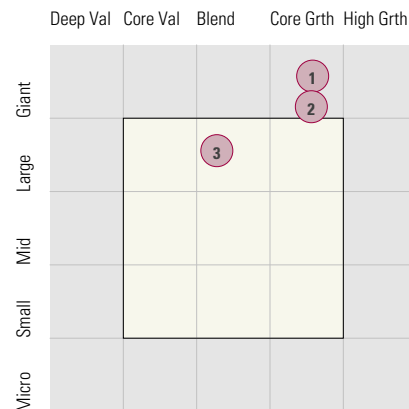
Style Analysis (Data as of 12-31-2020)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Fund Rank	Fund Name	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
			Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1	Vanguard 500 Index Admiral	Large Blend Index	28.52	27.38	44.10	0.70	98.04	1.26	71.43
2	Vanguard Growth Index Admiral	Large Growth	31.78	12.38	55.84	0.35	98.68	0.97	52.79
3	Vanguard Value Index Adm	Large Value	26.00	43.79	30.22	0.34	98.07	1.59	74.71
4	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	36.74	25.14	38.10	0.03	97.31	2.65	10.75
5	Vanguard Small Cap Growth Index Admiral	Small Growth	27.21	25.30	47.51	1.87	97.57	0.56	2.95
6	Vanguard Small Cap Value Index Admiral	Small Value	52.21	15.83	31.94	1.59	97.41	1.00	2.79

Non-US Stock Funds

Fund Rank	Fund Name	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	American Funds Europacific Growth R6	Foreign Large Blend	38.16	26.01	35.83	9.53	46.78	43.69	72.93	27.07	39.57
3	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

Fixed Income Funds

Fund Rank	Fund Name	Category	Super Sectors %				Other Stats	Credit Quality %		
			US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1	BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	95.14	0.34	1.52	0.00	6.90	99.78	0.22	0.00
2	Vanguard Inter-Term Bond Index Adm	Intermediate-Term Bond	60.57	0.00	39.02	0.00	6.28	100.00	0.00	0.00
3	PIMCO Income I2	Multisector Bond	23.42	14.10	18.31	0.00	0.91	81.00	19.00	0.00
4	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00