

THE INSTITUTE OF WORLD POLITICS 403

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																
Columbia Contrarian Core Inst3 <i>percentile rank</i> <i># of funds in category</i>	COFYX	Large Blend	22.44 11 1,369	14.11 25 1,237	14.52 36 1,078	– – 817	✔	19.51	1.03	15.76	✔	☒	✔	0.64	✔	
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	✔	
MFS Growth R6 <i>percentile rank</i> <i># of funds in category</i>	MFEKX	Large Growth	31.74 56 1,291	23.07 29 1,204	20.15 26 1,081	– – 796	✔	18.20	0.90	18.76	✔	☒	✔	0.57	✔	
⚠ Invesco Growth and Income R6 <i>percentile rank</i> <i># of funds in category</i>	GIFFX	Large Value	2.79 48 1,202	3.97 72 1,130	9.17 58 1,000	– – 717	✔	23.42	1.16	17.85	✔	☒	✔	0.39	✔	
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	34.48 44 604	19.33 49 564	17.18 53 504	– – 383	✔	21.29	0.97	7.86	✔	☒	✔	0.07	✔	
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	2.54 55 415	4.75 39 396	9.17 43 349	– – 247	✔	22.68	0.98	14.38	✔	☒	✔	0.07	✔	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	35.28 52 616	19.21 44 576	17.99 45 505	– – 383	✔	24.16	0.94	16.01	✔	☒	✖	0.07	✔	
⚠ JPMorgan Small Cap Value R6 <i>percentile rank</i> <i># of funds in category</i>	JSVUX	Small Value	6.32 31 416	3.03 34 386	8.09 43 358	8.52 35 259	✔	26.00	0.98	10.17	✔	☒	✔	0.76	✔	
Non-US Stock																
DFA Emerging Markets I <i>percentile rank</i> <i># of funds in category</i>	DFEMX	Diversified Emerging Mkts	13.89 65 797	4.51 59 697	11.81 48 597	3.26 52 279	✔	20.59	1.02	10.85	✔	☒	✔	0.43	✔	
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGGX	Foreign Large Blend	25.27 33 452	10.74 43 388	12.47 38 318	8.14 36 234	✔	19.13	1.02	19.60	✔	☒	✔	0.46	✔	
MFS Instl International Equity <i>percentile rank</i> <i># of funds in category</i>	MIEIX	Foreign Large Growth	11.10 32 780	8.42 4 674	10.35 6 584	7.50 5 383	✔	17.18	0.92	11.26	✔	☒	✖	0.70	✔	
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 Capital World Gr&Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RWIGX	World Stock	15.78 45 869	9.44 46 762	11.86 41 636	9.56 40 390	✔	17.28	0.95	14.92	✔	☒	✔	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																
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	8.00	-0.19	3.19	—	✓	16.09	1.05	10.09	✓	—	—	1.11	✓	
<i>percentile rank</i>			3	14	18	—										
<i># of funds in category</i>			124	106	95	55										
Invesco Global Real Estate R6	FGREX	Global Real Estate	-12.06	0.64	3.33	—	✓	18.52	0.92	15.68	✓	⚠	✖	0.82	✓	
<i>percentile rank</i>			91	77	83	—										
<i># of funds in category</i>			204	187	166	100										
Fixed Income																
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	8.80	6.03	5.49	4.83	✓	4.12	1.07	20.27	✓	—	—	0.30	✓	
<i>percentile rank</i>			35	24	24	18										
<i># of funds in category</i>			602	543	464	343										
BlackRock High Yield Bond K	BRHYX	High Yield Bond	5.93	5.98	8.01	6.80	✓	9.72	1.02	13.01	✓	—	—	0.51	✓	
<i>percentile rank</i>			36	16	13	6										
<i># of funds in category</i>			678	629	556	352										
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation- Protected Bond	10.96	5.77	4.96	3.69	✓	3.67	0.94	9.38	✓	—	—	0.10	✓	
<i>percentile rank</i>			32	36	33	22										
<i># of funds in category</i>			207	197	173	117										
Western Asset Core Bond IS	WACSX	Intermediate- Term Bond	9.13	6.22	5.60	4.92	✓	4.07	1.05	14.02	✓	⚠	—	0.42	✓	
<i>percentile rank</i>			14	5	2	1										
<i># of funds in category</i>			416	381	331	253										
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	2.74	2.32	2.39	1.89	✓	2.37	0.11	10.01	✓	—	—	0.55	✓	
<i>percentile rank</i>			6	28	8	11										
<i># of funds in category</i>			212	172	134	67										
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	6.15	5.36	5.32	5.65	✓	3.28	0.56	6.27	✓	—	—	0.60	✓	
<i>percentile rank</i>			50	34	18	1										
<i># of funds in category</i>			108	94	62	38										
Target Date																
JPMorgan SmartRetirement® 2020 R6	JTTYX	Target Date	10.48	6.65	7.95	—	✓	9.13	0.92	12.51	✓	—	✓	0.41	✓	
<i>percentile rank</i>			67	73	68	—										
<i># of funds in category</i>			178	157	118	72										
JPMorgan SmartRetirement® 2025 R6	JNSYX	Target Date	11.89	7.48	8.95	—	✓	11.30	1.01	12.51	✓	—	✓	0.43	✓	
<i>percentile rank</i>			63	74	62	—										
<i># of funds in category</i>			214	187	151	87										
JPMorgan SmartRetirement® 2030 R6	JSMYX	Target Date	12.74	8.01	9.76	—	✓	13.18	1.02	12.51	✓	—	✓	0.44	✓	
<i>percentile rank</i>			63	69	54	—										
<i># of funds in category</i>			224	197	158	89										
JPMorgan SmartRetirement® 2035 R6	SRJYX	Target Date	14.45	8.63	10.48	—	✓	15.23	1.02	12.51	✓	—	✓	0.45	✓	
<i>percentile rank</i>			47	68	62	—										
<i># of funds in category</i>			207	184	148	84										

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JPMorgan SmartRetirement® 2040 R6	SMTYX	Target Date	15.20	9.05	11.07	—		16.66	1.01	12.51		—		0.46	
<i>percentile rank</i>			45	63	52	—									
<i># of funds in category</i>			218	197	158	89									
JPMorgan SmartRetirement® 2045 R6	JSAYX	Target Date	15.64	9.31	11.27	—		17.60	1.01	12.51		—		0.46	
<i>percentile rank</i>			47	63	61	—									
<i># of funds in category</i>			207	184	148	83									
JPMorgan SmartRetirement® 2050 R6	JTSYX	Target Date	15.59	9.30	11.24	—		17.58	0.99	12.51		—		0.46	
<i>percentile rank</i>			52	61	60	—									
<i># of funds in category</i>			217	196	157	78									
JPMorgan SmartRetirement® 2055 R6	JFFYX	Target Date	15.59	9.31	11.26	—		17.55	0.98	8.92		—		0.45	
<i>percentile rank</i>			53	65	67	—									
<i># of funds in category</i>			207	184	145	44									
JPMorgan SmartRetirement® 2060 R6	JAKYX	Target Date	15.48	9.32	—	—		17.53	0.98	4.34		—		0.44	
<i>percentile rank</i>			59	70	—	—									
<i># of funds in category</i>			257	181	93	—									
JPMorgan SmartRetirement® Income R6	JSIYX	Target Date	10.02	6.32	7.08	—		8.35	1.12	12.51		—		0.40	
<i>percentile rank</i>			33	41	19	—									
<i># of funds in category</i>			168	148	126	84									

Balanced

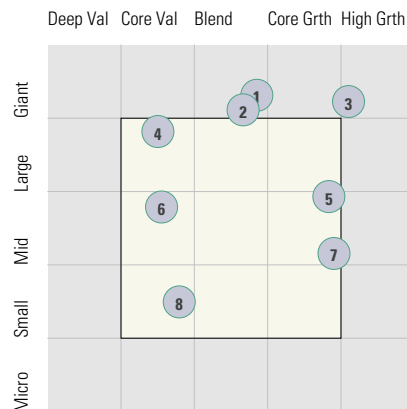
Invesco Equity and Income R6	IEIFX	Moderate Allocation	10.45	6.46	9.15	—		16.15	1.36	17.68		—		0.39	
<i>percentile rank</i>			64	71	48	—									
<i># of funds in category</i>			673	636	576	414									

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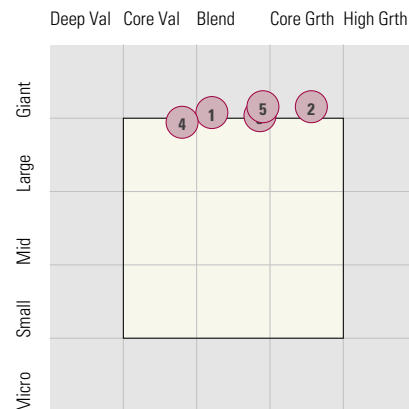
Style Analysis (Data as of 12-31-2020)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 Columbia Contrarian Core Inst3	Large Blend	29.63	22.11	48.26	0.68	97.42	1.90	78.19
2 Vanguard 500 Index Admiral	Large Blend Index	28.52	27.38	44.10	0.70	98.04	1.26	71.43
3 MFS Growth R6	Large Growth	29.78	17.03	53.20	2.71	95.39	1.91	50.98
4 Invesco Growth and Income R6	Large Value	40.12	27.13	32.75	2.59	82.63	14.77	55.85
5 Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	30.52	19.89	49.61	0.78	98.00	1.22	11.59
6 Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	47.47	25.59	26.94	0.12	96.26	3.62	9.97
7 Vanguard Small Cap Growth Index Admiral	Small Growth	27.21	25.30	47.51	1.87	97.57	0.56	2.95
8 JPMorgan Small Cap Value R6	Small Value	50.97	16.07	32.96	1.57	97.49	0.94	1.30

Non-US Stock Funds

Fund	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1 DFA Emerging Markets I	Diversified Emerging Mkts	43.01	12.50	44.48	12.96	76.84	10.20	31.86	68.14	16.62
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 MFS Instl International Equity	Foreign Large Growth	28.51	37.69	33.80	7.59	25.12	67.29	95.63	4.37	36.95
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 Capital World Gr&Inc R6	World Stock	33.07	30.60	36.33	52.23	18.74	29.04	88.24	11.76	55.41

Fixed Income Funds

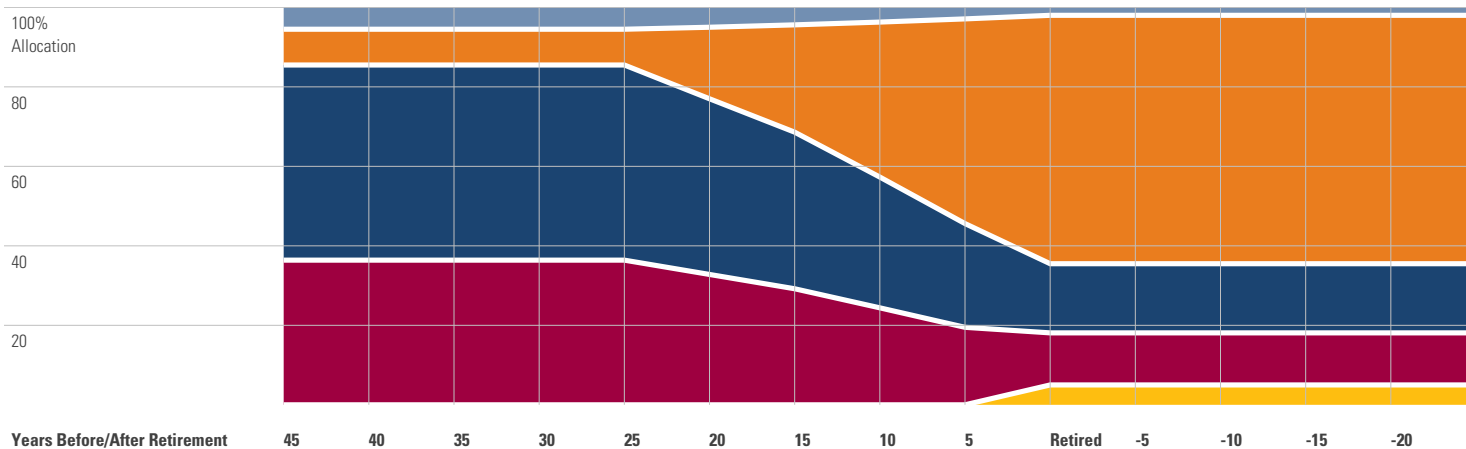
Fund	Category	Super Sectors %				Other Stats	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1 Baird Core Plus Bond Inst	Core Plus Bond	16.73	22.96	51.40	0.00	5.56	96.50	3.20	0.30
2 BlackRock High Yield Bond K	High Yield Bond	0.02	0.00	82.93	0.00	2.83	4.65	95.10	0.25
3 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.97	0.00	0.00	0.00	7.26	100.00	0.00	0.00
4 Western Asset Core Bond IS	Intermediate-Term Bond	20.77	41.10	30.44	0.00	4.85	101.65	0.26	-1.91
5 PIMCO Short-Term Instl	Ultrashort Bond	22.37	5.89	31.68	0.00	0.97	91.00	9.00	0.00
6 PIMCO International Bond (USD-Hdg) Instl	World Bond	34.33	8.25	8.29	0.00	7.96	93.00	7.00	0.00

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

Target Date Allocation

● US Stocks ● Non-US 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
JPMorgan SmartRetirement® 2020 R6	31.60	18.06	13.54	61.47	3.08	11.89	5.83	1.08	28.64
JPMorgan SmartRetirement® 2025 R6	43.41	24.34	19.07	50.90	1.40	9.19	4.74	0.95	28.68
JPMorgan SmartRetirement® 2030 R6	55.04	30.97	24.07	39.43	0.07	7.01	4.73	0.81	28.41
JPMorgan SmartRetirement® 2035 R6	68.37	38.98	29.39	27.28	0.03	6.46	4.00	0.36	28.41
JPMorgan SmartRetirement® 2040 R6	76.92	43.86	33.06	18.48	0.04	5.01	4.37	0.24	28.36
JPMorgan SmartRetirement® 2045 R6	84.49	48.23	36.26	11.73	0.00	3.49	3.59	0.19	28.32
JPMorgan SmartRetirement® 2050 R6	84.54	48.25	36.29	11.76	0.00	3.55	3.51	0.19	28.26
JPMorgan SmartRetirement® 2055 R6	84.15	47.99	36.16	11.57	0.00	3.43	4.09	0.20	28.22
JPMorgan SmartRetirement® 2060 R6	83.97	47.91	36.06	11.36	0.00	3.39	4.49	0.19	—
JPMorgan SmartRetirement® Income R6	28.54	16.41	12.13	64.13	3.27	12.34	6.17	1.15	30.91