

# LOUISVILLE HIGH SCHOOL EMPLOYEES

## 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	
<b>US Stock</b>																
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 Diversified Dividend R6 <i>percentile rank</i> <i># of funds in category</i>	LCEFX	Large Value	0.55 68 1,202	5.33 57 1,130	7.82 80 1,000	– – 717	✔	16.44	0.81	18.01	✔	☒	✔	0.42	✔	
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	35.80 40 604	23.77 24 564	20.21 23 504	– – 383	✔	19.29	0.87	12.12	✔	☒	✔	0.70	✔	
⚠ Vanguard Selected Value Inv <i>percentile rank</i> <i># of funds in category</i>	VASVX	Mid-Cap Value	5.85 29 415	3.25 66 396	8.88 50 349	9.96 33 247	✔	27.51	1.19	15.86	✔	☒	✔	0.33	✔	
⚠ PGIM Jennison Small Company R6 <i>percentile rank</i> <i># of funds in category</i>	PJSQX	Small Growth	27.72 70 616	12.72 75 576	14.33 74 505	11.78 78 383	✔	27.55	1.05	7.10	✔	☒	✖	0.70	✔	
DFA US Small Cap Value I <i>percentile rank</i> <i># of funds in category</i>	DFSVX	Small Value	2.23 58 416	0.82 70 386	7.10 64 358	7.98 49 259	✔	28.96	1.09	8.85	✔	☒	✔	0.51	✔	
<b>Non-US Stock</b>																
JPMorgan Emerging Markets Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JEMWX	Diversified Emerging Mkts	35.00 8 797	14.53 4 697	19.49 2 597	– – 279	✔	20.83	1.01	15.34	✔	☒	✔	0.79	✔	
American Funds Intl Gr and Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RIGGX	Foreign Large Blend	8.20 55 780	5.84 19 674	8.99 20 584	6.06 21 383	✔	19.62	1.07	12.26	✔	☒	✔	0.54	✔	
⚠ Invesco Oppenheimer International Gr R6 <i>percentile rank</i> <i># of funds in category</i>	OIGIX	Foreign Large Growth	22.40 45 452	8.49 70 388	9.76 79 318	– – 234	✔	18.62	0.97	24.79	✔	☒	✔	0.69	✔	
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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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
<b>Alternative</b>															
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	0.82	-0.81	2.80	-5.31		17.63	1.22	6.00		—	—	1.33	
<i>percentile rank</i>			31	24	24	29									
<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									
<b>Fixed Income</b>															
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	5.18	5.25	6.98	—		8.63	0.90	6.16		—	—	0.66	
<i>percentile rank</i>			52	44	50	—									
<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									
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 Instl	PIMIX	Multisector Bond	5.80	4.76	6.30	7.36		5.78	0.88	13.77		—	—	1.09	
<i>percentile rank</i>			47	47	20	1									
<i># of funds in category</i>			340	299	262	138									
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	1.39	1.82	—	—		0.48	0.05	23.49		—	—	0.24	
<i>percentile rank</i>			53	66	—	—									
<i># of funds in category</i>			212	172	134	67									
Templeton Global Bond R6	FBNRX	World Bond	-4.06	-0.53	1.56	—		6.10	-0.49	19.01		—	—	0.56	
<i>percentile rank</i>			87	93	89	—									
<i># of funds in category</i>			316	269	240	96									
<b>Target Date</b>															
Vanguard Target Retirement 2015 Inv	VTXVX	Target Date	10.32	7.11	7.78	7.04		7.44	0.84	7.86		—		0.13	
<i>percentile rank</i>			75	63	70	45									
<i># of funds in category</i>			118	97	74	44									
Vanguard Target Retirement 2020 Inv	VTWNX	Target Date	12.04	8.07	9.02	7.93		9.85	1.00	7.86		—		0.13	
<i>percentile rank</i>			46	29	27	15									
<i># of funds in category</i>			178	157	118	72									
Vanguard Target Retirement 2025 Inv	VTTVX	Target Date	13.30	8.73	9.88	8.54		11.60	1.04	7.86		—		0.13	
<i>percentile rank</i>			40	27	27	13									
<i># of funds in category</i>			214	187	151	87									
Vanguard Target Retirement 2030 Inv	VTHRX	Target Date	14.10	9.16	10.51	9.04		12.98	1.00	7.86		—		0.14	
<i>percentile rank</i>			38	29	33	18									
<i># of funds in category</i>			224	197	158	89									
Vanguard Target Retirement 2035 Inv	VTTX	Target Date	14.79	9.50	11.11	9.51		14.36	0.96	7.86		—		0.14	
<i>percentile rank</i>			43	37	34	17									
<i># of funds in category</i>			207	184	148	84									

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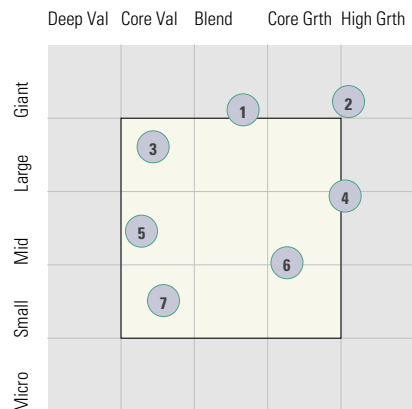
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
Vanguard Target Retirement 2040 Inv	VFORX	Target Date	15.47	9.85	11.71	9.90		15.74	0.95	7.86		—		0.14		
<i>percentile rank</i>			40	36	30	18										
<i># of funds in category</i>			218	197	158	89										
Vanguard Target Retirement 2045 Inv	VTIVX	Target Date	16.30	10.20	12.09	10.09		16.98	0.97	7.86		—		0.15		
<i>percentile rank</i>			36	32	28	17										
<i># of funds in category</i>			207	184	148	83										
Vanguard Target Retirement 2050 Inv	VFIFX	Target Date	16.39	10.24	12.10	10.09		16.99	0.96	7.86		—		0.15		
<i>percentile rank</i>			37	35	30	24										
<i># of funds in category</i>			217	196	157	78										
Vanguard Target Retirement 2055 Inv	VFFVX	Target Date	16.32	10.22	12.09	10.10		16.98	0.95	7.86		—		0.15		
<i>percentile rank</i>			41	36	36	24										
<i># of funds in category</i>			207	184	145	44										
Vanguard Target Retirement 2060 Inv	VTTSX	Target Date	16.32	10.22	12.08	—		16.97	0.95	7.86		—		0.15		
<i>percentile rank</i>			42	40	46	—										
<i># of funds in category</i>			257	181	93	—										
Vanguard Target Retirement 2065 Inv	VLXVX	Target Date	16.17	10.15	—	—		16.99	0.95	3.47		—		0.15		
<i>percentile rank</i>			47	43	—	—										
<i># of funds in category</i>			257	181	93	—										
Vanguard Target Retirement Income Inv	VTINX	Target Date	10.02	6.86	6.86	5.88		6.22	0.84	7.86		—		0.12		
<i>percentile rank</i>			36	25	35	20										
<i># of funds in category</i>			168	148	126	84										
<b>Balanced</b>																
American Funds American Balanced R6	RLBGX	Moderate Allocation	11.22	9.07	10.36	10.27		10.98	0.94	22.01		—		0.26		
<i>percentile rank</i>			57	32	21	5										
<i># of funds in category</i>			673	636	576	414										

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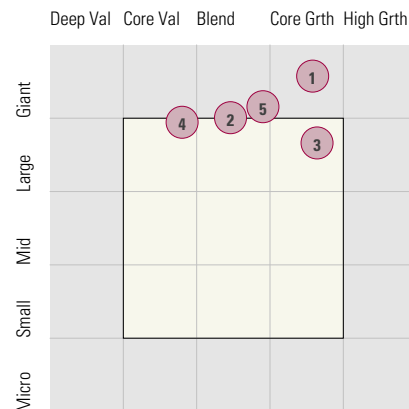
## Style Analysis (Data as of 12-31-2020)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



**US Stock Funds**

	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	MFS Growth R6	Large Growth	29.78	17.03	53.20	2.71	95.39	1.91	50.98
3	Invesco Diversified Dividend R6	Large Value	23.88	52.61	23.51	4.52	76.96	18.52	28.04
4	MFS Mid Cap Growth R6	Mid-Cap Growth	28.52	16.60	54.89	1.86	91.03	7.11	10.33
5	Vanguard Selected Value Inv	Mid-Cap Value	44.45	10.62	44.94	7.15	81.73	11.10	9.77
6	PGIM Jennison Small Company R6	Small Growth	39.55	26.42	34.03	4.92	89.74	5.34	2.55
7	DFA US Small Cap Value I	Small Value	47.30	9.27	43.42	1.29	96.81	1.90	1.30

**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 R6	Diversified Emerging Mkts	50.82	20.07	29.10	16.84	74.58	8.58	31.23	68.77	21.94
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	36.51	29.82	33.67	11.85	32.83	55.32	83.01	16.99	28.99
3	Invesco Oppenheimer International Gr R6	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 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**

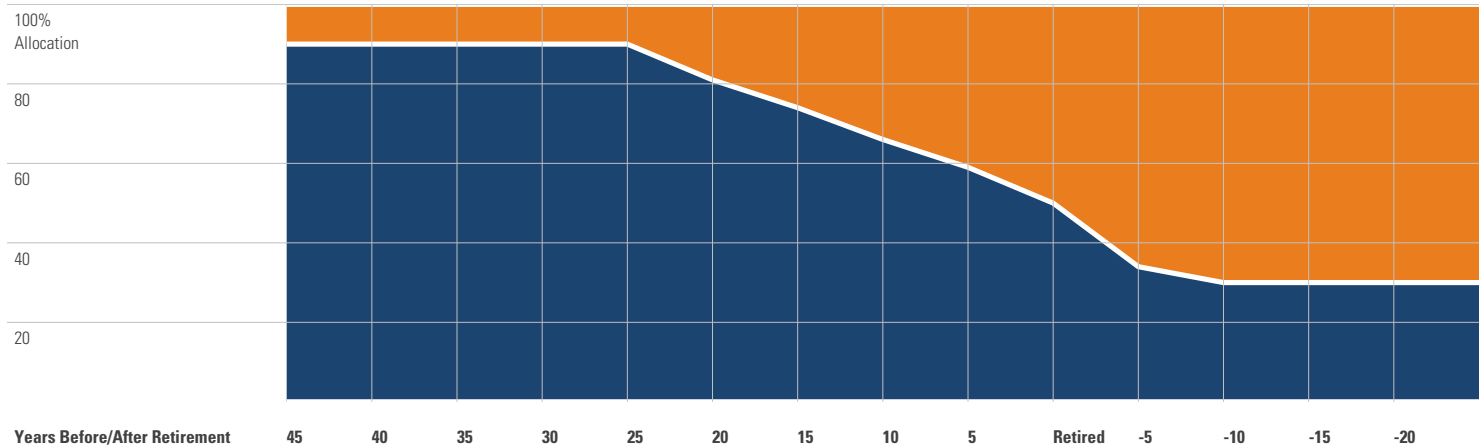
	Category	Super Sectors %				Avg Eff Duration	Credit Quality %			
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA	
1	Eaton Vance Income Fund of Boston R6	High Yield Bond	0.00	0.00	88.06	0.00	2.55	8.04	89.77	2.19
2	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.97	0.00	0.00	0.00	7.26	100.00	0.00	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 Instl	Multisector Bond	23.42	14.10	18.31	0.00	0.91	81.00	19.00	0.00
5	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00
6	Templeton Global Bond R6	World Bond	82.53	0.00	0.06	0.00	-1.01	85.16	17.29	-2.44

# LOUISVILLE HIGH SCHOOL EMPLOYEES

## 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
Vanguard Target Retirement 2015 Inv	35.67	21.27	14.40	61.69	19.64	0.00	2.33	0.30	33.06
Vanguard Target Retirement 2020 Inv	49.63	29.54	20.09	48.14	13.71	0.00	1.97	0.27	33.09
Vanguard Target Retirement 2025 Inv	59.48	35.39	24.09	38.75	0.02	0.00	1.51	0.25	33.17
Vanguard Target Retirement 2030 Inv	66.87	39.79	27.08	31.41	0.00	0.00	1.51	0.22	33.19
Vanguard Target Retirement 2035 Inv	74.26	44.20	30.06	24.05	0.00	0.00	1.52	0.18	33.13
Vanguard Target Retirement 2040 Inv	81.62	48.77	32.85	16.68	0.00	0.00	1.55	0.14	33.06
Vanguard Target Retirement 2045 Inv	88.73	53.06	35.67	9.64	0.00	0.00	1.52	0.10	33.07
Vanguard Target Retirement 2050 Inv	88.47	52.85	35.62	9.81	0.00	0.00	1.61	0.10	33.08
Vanguard Target Retirement 2055 Inv	88.32	52.70	35.62	9.81	0.00	0.00	1.76	0.10	33.04
Vanguard Target Retirement 2060 Inv	88.23	52.39	35.84	9.81	0.00	0.00	1.85	0.10	33.03
Vanguard Target Retirement 2065 Inv	88.69	52.80	35.89	9.82	0.00	0.00	1.39	0.10	—
Vanguard Target Retirement Income Inv	29.88	17.59	12.29	67.31	21.76	0.00	2.48	0.31	33.08