

LOYOLA PRESS 403B PLAN

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 | VSIAX | 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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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 |
| Vanguard Interm-Term Bond Index Adm <i>percentile rank</i> <i># of funds in category</i> | VBILX | Intermediate-Term Bond | 9.79 6 416 | 6.49 2 381 | 5.22 7 331 | 4.80 2 253 | ✔ | 4.03 | 1.16 | 12.69 | ✔ | ☐ | — | 0.07 | ✔ |
| PIMCO Income I2 <i>percentile rank</i> <i># of funds in category</i> | PONPX | Multisector Bond | 5.69 50 340 | 4.66 49 299 | 6.20 23 262 | 7.26 1 138 | ✔ | 5.78 | 0.88 | 13.77 | ✔ | — | — | 1.19 | ✔ |
| Federated Hermes Govt Ultrashort IS <i>percentile rank</i> <i># of funds in category</i> | FGUSX | Ultrashort Bond | 1.48 50 212 | 1.83 65 172 | 1.39 81 134 | 0.84 78 67 | ⊕ | 0.47 | 0.05 | 23.49 | ✔ | — | — | 0.26 | ✔ |

Target Date

| | | | | | | | | | | | | | | | |
|--|-------|-------------|--------------------|--------------------|--------------------|-------------------|---|-------|------|------|---|---|---|------|---|
| Vanguard Target Retirement 2015 Inv <i>percentile rank</i> <i># of funds in category</i> | VTXVX | Target Date | 10.32 75 118 | 7.11 63 97 | 7.78 70 74 | 7.04 45 44 | ✔ | 7.44 | 0.84 | 7.86 | ✔ | — | ✔ | 0.13 | ✔ |
| Vanguard Target Retirement 2020 Inv <i>percentile rank</i> <i># of funds in category</i> | VTWNX | Target Date | 12.04 46 178 | 8.07 29 157 | 9.02 27 118 | 7.93 15 72 | ✔ | 9.85 | 1.00 | 7.86 | ✔ | — | ✔ | 0.13 | ✔ |
| Vanguard Target Retirement 2025 Inv <i>percentile rank</i> <i># of funds in category</i> | VTTVX | Target Date | 13.30 40 214 | 8.73 27 187 | 9.88 27 151 | 8.54 13 87 | ✔ | 11.60 | 1.04 | 7.86 | ✔ | — | ✔ | 0.13 | ✔ |
| Vanguard Target Retirement 2030 Inv <i>percentile rank</i> <i># of funds in category</i> | VTHRX | Target Date | 14.10 38 224 | 9.16 29 197 | 10.51 33 158 | 9.04 18 89 | ✔ | 12.98 | 1.00 | 7.86 | ✔ | — | ✔ | 0.14 | ✔ |
| Vanguard Target Retirement 2035 Inv <i>percentile rank</i> <i># of funds in category</i> | VTTX | Target Date | 14.79 43 207 | 9.50 37 184 | 11.11 34 148 | 9.51 17 84 | ✔ | 14.36 | 0.96 | 7.86 | ✔ | — | ✔ | 0.14 | ✔ |
| Vanguard Target Retirement 2040 Inv <i>percentile rank</i> <i># of funds in category</i> | VFORX | Target Date | 15.47 40 218 | 9.85 36 197 | 11.71 30 158 | 9.90 18 89 | ✔ | 15.74 | 0.95 | 7.86 | ✔ | — | ✔ | 0.14 | ✔ |
| Vanguard Target Retirement 2045 Inv <i>percentile rank</i> <i># of funds in category</i> | VTIVX | Target Date | 16.30 36 207 | 10.20 32 184 | 12.09 28 148 | 10.09 17 83 | ✔ | 16.98 | 0.97 | 7.86 | ✔ | — | ✔ | 0.15 | ✔ |
| Vanguard Target Retirement 2050 Inv <i>percentile rank</i> <i># of funds in category</i> | VFIFX | Target Date | 16.39 37 217 | 10.24 35 196 | 12.10 30 157 | 10.09 24 78 | ✔ | 16.99 | 0.96 | 7.86 | ✔ | — | ✔ | 0.15 | ✔ |
| Vanguard Target Retirement 2055 Inv <i>percentile rank</i> <i># of funds in category</i> | VFFVX | Target Date | 16.32 41 207 | 10.22 36 184 | 12.09 36 145 | 10.10 24 44 | ✔ | 16.98 | 0.95 | 7.86 | ✔ | — | ✔ | 0.15 | ✔ |
| Vanguard Target Retirement 2060 Inv <i>percentile rank</i> <i># of funds in category</i> | VTTX | Target Date | 16.32 42 257 | 10.22 40 181 | 12.08 46 93 | — — — | ✔ | 16.97 | 0.95 | 7.86 | ✔ | — | ✔ | 0.15 | ✔ |
| Vanguard Target Retirement 2065 Inv <i>percentile rank</i> <i># of funds in category</i> | VLXVX | Target Date | 16.17 47 257 | 10.15 43 181 | — — 93 | — — — | ✔ | 16.99 | 0.95 | 3.47 | ✔ | — | ✔ | 0.15 | ✔ |

LOYOLA PRESS 403B PLAN

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

⊖ Fund Removed from Approved List

⚠ Fund on Watch List

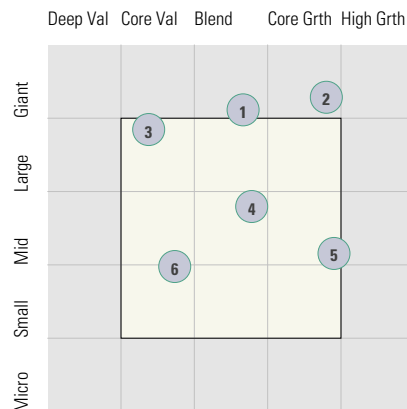
| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | | | | Management | | Style | | Expense | |
|---------------------------------------|--------|------------------|-------------------------------|------------|------------|------------|---------------|-------------------|----------------|------------|---------------|--------------|---------------|--------------|---------------|
| | | | 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 |
| 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> | | | <i>36</i> | <i>25</i> | <i>35</i> | <i>20</i> | | | | | | | | | |
| <i># of funds in category</i> | | | <i>168</i> | <i>148</i> | <i>126</i> | <i>84</i> | | | | | | | | | |
| 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> | | | <i>3</i> | <i>3</i> | <i>9</i> | <i>23</i> | | | | | | | | | |
| <i># of funds in category</i> | | | <i>475</i> | <i>415</i> | <i>362</i> | <i>220</i> | | | | | | | | | |

LOYOLA PRESS 403B PLAN

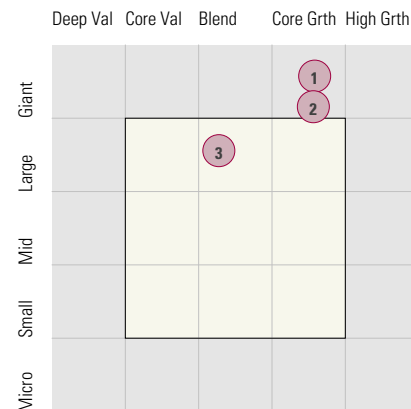
Style Analysis (Data as of 12-31-2020)

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 | 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

| | 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

| | Category | Super Sectors % | | | | Avg Eff Duration | Credit Quality % | | | |
|---|--|--------------------------|-------|-----------|--------|------------------|------------------|-----------------|-------|------|
| | | US Govt Debt | Mtg | US Credit | Non US | | Inv Grade | Below Inv Grade | NR/NA | |
| 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 |

LOYOLA PRESS 403B PLAN

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 |