

# CENTER FOR PUPPETRY ARTS 403B

## Screens Summary (Data as of 12-31-2021)

⊖ 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	VFIAX	Large Blend Index	28.66	26.03	18.43	16.51	✔	17.42	1.00	5.68	✔	☒	✔	0.04	✔
<i>percentile rank</i>			23	24	18	11									
<i># of funds in category</i>			1,394	1,256	1,121	831									
Vanguard Growth Index Admiral	VIGAX	Large Growth	27.26	34.78	24.77	19.29	✔	18.52	1.00	27.02	✔	☒	✔	0.05	✔
<i>percentile rank</i>			19	11	27	19									
<i># of funds in category</i>			1,241	1,120	1,020	772									
Vanguard Value Index Adm	VVIAX	Large Value	26.49	17.64	12.52	13.74	✔	18.34	0.94	27.02	✔	☒	✔	0.05	✔
<i>percentile rank</i>			44	51	35	16									
<i># of funds in category</i>			1,212	1,148	1,041	759									
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	24.51	24.48	15.86	15.12	✔	20.29	0.97	23.63	✔	☒	✔	0.05	✔
<i>percentile rank</i>			47	11	6	9									
<i># of funds in category</i>			392	361	314	207									
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	5.70	23.82	16.90	14.83	✔	22.36	0.94	17.01	✔	☒	✖	0.07	✔
<i>percentile rank</i>			69	59	56	59									
<i># of funds in category</i>			617	582	520	394									
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	28.09	18.51	10.31	13.30	✔	24.66	0.96	5.68	✔	☒	✔	0.07	✔
<i>percentile rank</i>			68	45	23	14									
<i># of funds in category</i>			447	419	393	301									
<b>Non-US Stock</b>															
American Funds New World R6	RNWXG	Diversified Emerging Mkts	5.13	19.03	14.59	9.58	✔	17.60	0.88	22.56	✔	☒	✔	0.57	✔
<i>percentile rank</i>			27	9	8	3									
<i># of funds in category</i>			794	721	616	344									
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	11.43	14.46	10.15	8.51	✔	17.89	1.03	8.86	✔	☒	✔	0.07	✔
<i>percentile rank</i>			34	33	28	24									
<i># of funds in category</i>			771	704	607	415									
American Funds Europacific Growth R6	RERGX	Foreign Large Growth	2.84	17.95	12.87	10.01	✔	17.88	0.99	20.60	✔	☒	✔	0.46	✔
<i>percentile rank</i>			80	70	67	47									
<i># of funds in category</i>			452	387	333	225									
<b>Alternative</b>															
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	40.40	19.95	11.24	11.51	✔	18.85	0.94	25.65	✔	—	✔	0.12	✔
<i>percentile rank</i>			59	42	49	31									
<i># of funds in category</i>			255	235	202	151									
<b>Fixed Income</b>															
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	5.74	8.56	5.29	2.90	✔	4.05	1.02	4.88	✔	—	—	0.44	✔
<i>percentile rank</i>			30	16	23	34									
<i># of funds in category</i>			210	203	180	125									

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⊖ 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	VBILX	Intermediate-Term Bond	-2.36	5.71	4.13	3.49	✔	4.26	1.23	13.69	✔	☒	—	0.07	✔
<i>percentile rank</i>			<i>94</i>	<i>11</i>	<i>8</i>	<i>16</i>									
<i># of funds in category</i>			<i>426</i>	<i>389</i>	<i>351</i>	<i>256</i>									
PIMCO Income I2	PONPX	Multisector Bond	2.50	5.36	4.98	6.87	✔	5.79	0.83	14.77	✔	—	—	0.72	✔
<i>percentile rank</i>			<i>48</i>	<i>60</i>	<i>28</i>	<i>1</i>									
<i># of funds in category</i>			<i>339</i>	<i>277</i>	<i>238</i>	<i>134</i>									
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	-0.06	1.18	1.30	0.80	⊕	0.54	0.05	24.49	✔	—	—	0.26	✔
<i>percentile rank</i>			<i>76</i>	<i>73</i>	<i>74</i>	<i>80</i>									
<i># of funds in category</i>			<i>239</i>	<i>214</i>	<i>175</i>	<i>94</i>									

### Balanced

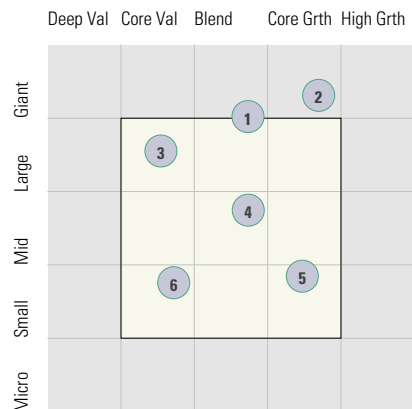
BlackRock Global Allocation Instl	MALOX	World Allocation	6.73	14.97	9.84	7.88	✔	11.71	1.04	5.00	✔	☒	✔	0.82	✔
<i>percentile rank</i>			<i>81</i>	<i>10</i>	<i>18</i>	<i>29</i>									
<i># of funds in category</i>			<i>433</i>	<i>412</i>	<i>358</i>	<i>245</i>									

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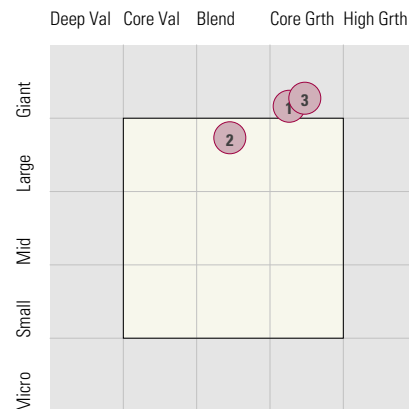
## Style Analysis (Data as of 12-31-2021)

### 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 Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
2 Vanguard Growth Index Admiral	Large Growth	28.56	10.08	61.37	0.34	98.76	0.90	373.48
3 Vanguard Value Index Adm	Large Value	31.35	36.90	31.75	0.12	99.09	0.79	105.80
4 Vanguard Mid Cap Index Admiral	Mid-Cap Blend	35.40	20.87	43.74	0.90	97.64	1.46	27.29
5 Vanguard Small Cap Growth Index Admiral	Small Growth	28.18	24.76	47.06	1.57	97.72	0.72	6.32
6 Vanguard Small Cap Value Index Admiral	Small Value	51.47	13.98	34.56	0.31	99.00	0.68	5.77

**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 American Funds New World R6	Diversified Emerging Mkts	37.47	21.32	41.22	37.45	39.39	23.15	61.07	38.93	66.76
2 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.39	22.20	37.42	10.54	35.47	53.99	99.21	0.79	31.48
3 American Funds Europacific Growth R6	Foreign Large Growth	36.08	19.48	44.44	13.65	37.75	48.60	77.71	22.29	61.49

**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 BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	95.96	0.00	1.91	0.00	6.91	98.70	0.15	1.15
2 Vanguard Inter-Term Bond Index Adm	Intermediate-Term Bond	59.26	0.00	40.62	0.00	6.62	99.92	0.03	0.05
3 PIMCO Income I2	Multisector Bond	53.76	6.54	15.92	0.00	1.74	81.00	19.00	0.00
4 Federated Hermes Govt Ultrashort IS	Ultrashort Bond	12.75	49.06	0.00	0.00	0.40	100.00	0.00	0.00