

TRI CITY MENTAL HEALTH AUTHORITY

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	
US Stock																
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 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										
DFA US Small Cap I	DFSTX	Small Blend	30.61	20.91	11.36	13.66	✔	23.75	0.98	9.85	✔	☒	✔	0.33	✔	
<i>percentile rank</i>			14	34	53	26										
<i># of funds in category</i>			632	598	530	354										
Non-US Stock																
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	10.12	14.97	10.55	7.90	✔	18.84	1.09	13.26	✔	☒	✔	0.54	✔	
<i>percentile rank</i>			54	27	21	49										
<i># of funds in category</i>			771	704	607	415										
Fixed Income																
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.68	8.24	5.18	2.98	✔	3.69	0.94	10.38	✔	—	—	0.10	✔	
<i>percentile rank</i>			33	35	33	24										
<i># of funds in category</i>			210	203	180	125										
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-1.46	5.43	4.01	3.74	✔	3.86	1.09	21.27	✔	☒	—	0.30	✔	
<i>percentile rank</i>			40	20	13	9										
<i># of funds in category</i>			426	389	351	256										
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	38.69	✔	—	—	—	—	
<i>percentile rank</i>			—	—	—	—										
<i># of funds in category</i>			41	—	—	—										
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.06	1.20	1.32	—	✔	0.54	0.05	24.49	✔	—	—	0.24	✔	
<i>percentile rank</i>			53	73	72	—										
<i># of funds in category</i>			239	214	175	94										
Target Date																
Vanguard Target Retirement 2015 Fund	VTXVX	Target Date	5.78	10.24	7.71	7.46	✔	6.82	0.81	8.86	✔	—	✔	0.12	✔	
<i>percentile rank</i>			97	85	78	68										
<i># of funds in category</i>			123	118	89	45										
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	8.17	12.55	9.26	8.71	✔	9.04	0.97	8.86	✔	—	✔	0.13	✔	
<i>percentile rank</i>			68	49	37	32										
<i># of funds in category</i>			172	161	127	65										
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	9.80	14.17	10.35	9.60	✔	10.69	1.02	8.86	✔	—	✔	0.13	✔	
<i>percentile rank</i>			57	39	30	20										
<i># of funds in category</i>			222	205	169	89										

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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 2030 Fund	VTHRX	Target Date	11.38	15.45	11.23	10.36	✔	11.97	0.99	8.86	✔	—	✔	0.14	✔
<i>percentile rank</i>			<i>61</i>	<i>50</i>	<i>42</i>	<i>24</i>									
<i># of funds in category</i>			<i>223</i>	<i>204</i>	<i>169</i>	<i>94</i>									
Vanguard Target Retirement 2035 Fund	VTTHX	Target Date	12.96	16.66	12.06	11.10	✔	13.24	0.95	8.86	✔	—	✔	0.14	✔
<i>percentile rank</i>			<i>79</i>	<i>57</i>	<i>47</i>	<i>31</i>									
<i># of funds in category</i>			<i>215</i>	<i>202</i>	<i>166</i>	<i>86</i>									
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	14.56	17.89	12.88	11.69	✔	14.51	0.94	8.86	✔	—	✔	0.14	✔
<i>percentile rank</i>			<i>81</i>	<i>53</i>	<i>40</i>	<i>31</i>									
<i># of funds in category</i>			<i>217</i>	<i>204</i>	<i>169</i>	<i>94</i>									
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	16.16	19.06	13.55	12.04	✔	15.74	0.96	8.86	✔	—	✔	0.15	✔
<i>percentile rank</i>			<i>68</i>	<i>49</i>	<i>38</i>	<i>25</i>									
<i># of funds in category</i>			<i>215</i>	<i>202</i>	<i>166</i>	<i>85</i>									
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	16.41	19.19	13.62	12.07	✔	15.77	0.94	8.86	✔	—	✔	0.15	✔
<i>percentile rank</i>			<i>74</i>	<i>56</i>	<i>43</i>	<i>28</i>									
<i># of funds in category</i>			<i>217</i>	<i>204</i>	<i>169</i>	<i>86</i>									
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	16.44	19.18	13.61	12.05	✔	15.77	0.94	8.86	✔	—	✔	0.15	✔
<i>percentile rank</i>			<i>78</i>	<i>62</i>	<i>51</i>	<i>34</i>									
<i># of funds in category</i>			<i>215</i>	<i>202</i>	<i>164</i>	<i>65</i>									
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	16.44	19.17	13.61	—	✔	15.75	1.44	8.86	✔	—	✔	0.15	✔
<i>percentile rank</i>			<i>81</i>	<i>67</i>	<i>57</i>	<i>—</i>									
<i># of funds in category</i>			<i>209</i>	<i>189</i>	<i>140</i>	<i>—</i>									
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	16.46	19.13	—	—	✖	15.79	1.44	4.47	✔	—	✔	0.15	✔
<i>percentile rank</i>			<i>76</i>	<i>79</i>	<i>—</i>	<i>—</i>									
<i># of funds in category</i>			<i>135</i>	<i>17</i>	<i>—</i>	<i>—</i>									

Balanced

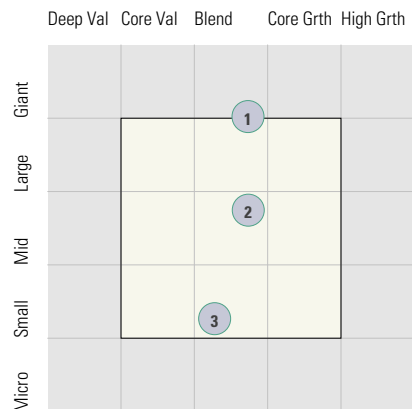
American Funds American Balanced R6	RLBGX	Moderate Allocation	16.11	15.58	11.78	11.47	✔	10.34	0.95	23.01	✔	—	✔	0.26	✔
<i>percentile rank</i>			<i>28</i>	<i>41</i>	<i>24</i>	<i>10</i>									
<i># of funds in category</i>			<i>711</i>	<i>666</i>	<i>602</i>	<i>434</i>									

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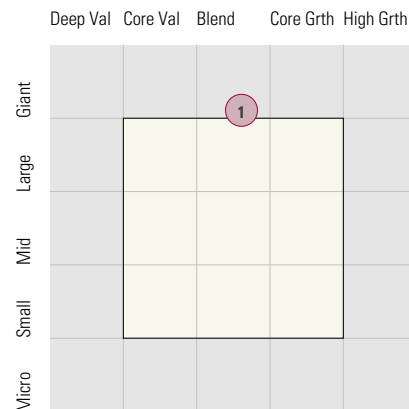
Style Analysis (Data as of 12-31-2021)

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 Mid Cap Index Admiral	Mid-Cap Blend	35.40	20.87	43.74	0.90	97.64	1.46	27.29
3 DFA US Small Cap I	Small Blend	40.15	19.47	40.38	1.60	96.95	1.39	2.89

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 Intl Gr and Inc R6	Foreign Large Blend	38.21	22.80	38.99	12.73	30.07	57.20	83.84	16.16	55.02

Fixed Income Funds

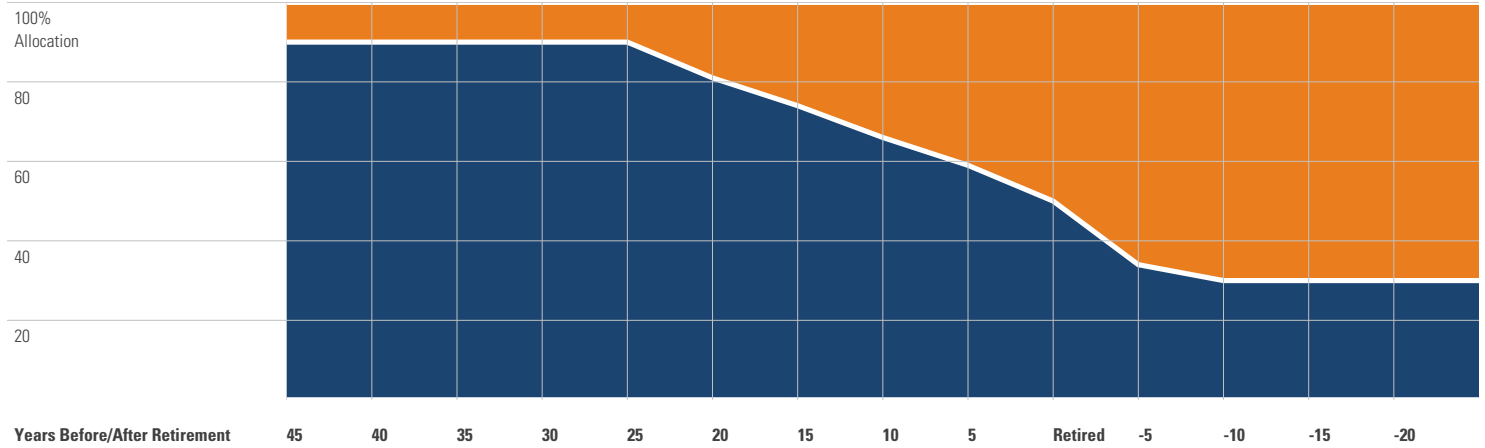
Fund	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.81	0.00	0.00	0.00	7.70	97.79	0.00	2.21	
2 Baird Aggregate Bond Inst	Intermediate-Term Bond	30.09	18.36	43.28	0.00	6.78	99.30	0.70	0.00	
3 Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-	
4 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	12.75	49.06	0.00	0.00	0.40	100.00	0.00	0.00	

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Target Date Analysis (Data as of 12-31-2021)

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 Fund	30.36	18.11	12.25	65.78	19.08	0.24	3.36	0.50	73.70
Vanguard Target Retirement 2020 Fund	44.76	26.98	17.78	51.87	14.46	0.20	2.95	0.42	74.41
Vanguard Target Retirement 2025 Fund	56.19	33.94	22.25	40.74	2.58	0.19	2.67	0.39	74.55
Vanguard Target Retirement 2030 Fund	64.47	38.93	25.54	32.65	0.00	0.16	2.54	0.33	74.53
Vanguard Target Retirement 2035 Fund	71.81	43.33	28.48	25.31	0.00	0.12	2.62	0.26	74.47
Vanguard Target Retirement 2040 Fund	79.01	47.60	31.41	18.29	0.00	0.09	2.51	0.19	74.37
Vanguard Target Retirement 2045 Fund	86.30	52.07	34.23	10.88	0.00	0.05	2.70	0.13	74.47
Vanguard Target Retirement 2050 Fund	88.31	53.29	35.02	8.97	0.00	0.04	2.61	0.11	74.48
Vanguard Target Retirement 2055 Fund	88.15	53.35	34.80	9.05	0.00	0.04	2.70	0.11	74.69
Vanguard Target Retirement 2060 Fund	88.01	53.55	34.46	9.09	0.00	0.04	2.78	0.11	75.05
Vanguard Target Retirement 2065 Fund	87.90	52.71	35.19	9.12	0.00	0.04	2.87	0.11	74.06