

ASSOCIATION OF STATE FLOODPLAIN

Screens Summary (Data as of 12-31-2022)

🚫 Fund Removed from Approved List ⚠️ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	-4.88	9.99	11.79	12.96	✔️	18.06	0.81	16.92	✔️	🇺🇸	✔️	0.27	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			2	4	2	5												
<i># of funds in category</i>			1,379	1,247	1,137	837												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-18.15	7.62	9.39	12.52	✔️	21.17	1.00	6.68	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			52	33	25	13												
<i># of funds in category</i>			1,379	1,247	1,137	837												

MFS Growth R6	MFEKX	Large Growth	-31.08	3.96	9.72	13.08	✔️	22.34	0.93	20.76	✔️	🇺🇸	✔️	0.49	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			58	65	32	24												
<i># of funds in category</i>			1,237	1,133	1,056	807												

Invesco Diversified Dividend R6	LCEFX	Large Value	-1.31	5.81	6.61	9.82	✔️	18.80	0.86	6.85	✔️	🇺🇸	✔️	0.43	✔️	2	-	Medium Risk
<i>percentile rank</i>			18	73	65	68												
<i># of funds in category</i>			1,233	1,161	1,105	825												

MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-28.29	3.59	9.19	-	✔️	23.07	0.90	14.12	✔️	🇺🇸	✔️	0.66	✔️	5	2-Basic	Low Risk
<i>percentile rank</i>			60	59	20	-												
<i># of funds in category</i>			592	540	505	395												

Vanguard Selected Value Inv	VASVX	Mid-Cap Value	-7.44	7.77	5.41	10.15	✔️	28.87	1.14	17.86	✔️	🇺🇸	✔️	0.32	✔️	3	-	Medium Risk
<i>percentile rank</i>			45	37	63	37												
<i># of funds in category</i>			407	395	374	274												

PGIM Jennison Small Company R6	PJSQX	Small Growth	-18.57	10.45	8.60	11.27	✔️	27.92	0.98	9.10	✔️	🇺🇸	✖️	0.71	✔️	3	-	Medium Risk
<i>percentile rank</i>			10	6	19	21												
<i># of funds in category</i>			604	576	534	405												

DFA US Small Cap Value I	DFS VX	Small Value	-3.52	11.32	6.70	9.95	✔️	29.37	1.05	10.85	✔️	🇺🇸	✔️	0.30	✔️	2	-	Medium Risk
<i>percentile rank</i>			10	14	19	22												
<i># of funds in category</i>			483	455	428	324												

Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-21.75	1.01	3.04	4.98	✔️	20.37	0.90	23.56	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			58	17	3	2												
<i># of funds in category</i>			820	736	652	397												

American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✔️	21.51	1.08	14.26	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			44	56	22	48												
<i># of funds in category</i>			763	723	630	440												

Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-15.32	1.33	1.67	4.92	✔️	21.45	1.08	9.86	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			47	28	35	20												
<i># of funds in category</i>			763	723	630	440												

Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	-27.00	-0.28	0.68	4.60	✔️	22.86	1.05	26.79	✔️	🇺🇸	✔️	0.70	✔️	3	-	Low Risk
<i>percentile rank</i>			66	60	74	66												
<i># of funds in category</i>			443	399	346	230												

Vanguard International Value Inv	VTRIX	Foreign Large Value	-11.66	1.30	1.36	4.31	✔️	21.95	1.04	12.60	✔️	🇺🇸	✔️	0.36	✔️	2	-	Medium Risk
<i>percentile rank</i>			75	40	27	25												
<i># of funds in category</i>			356	326	303	180												

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Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			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	Sustain. Rating	Commit. Level	Carbon Risk	
American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	-17.01	3.43	4.61	7.94	✔️	19.70	0.96	16.92	✔️	—	✔️	0.42	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			44	60	60	54												
<i># of funds in category</i>			370	340	290	180									Updated	Updated	Updated	
															12-31-2022	05-18-2022	12-31-2022	

Alternative																			
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	8.85	13.57	7.23	-1.44	✔️	22.31	1.17	4.17	✔️	—	—	0.76	✔️	3	—	—	
<i>percentile rank</i>			91	49	36	71													
<i># of funds in category</i>			114	109	91	65										12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-26.20	-0.41	3.68	6.42	✔️	22.84	0.96	26.65	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			61	57	50	34													
<i># of funds in category</i>			257	238	214	155										12-31-2022	02-15-2022	12-31-2022	

Fixed Income																			
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-9.84	-2.00	0.72	2.61	✔️	4.88	0.64	8.27	✔️	—	—	0.51	✔️	3	—	—	
<i>percentile rank</i>			14	13	5	1													
<i># of funds in category</i>			130	112	98	59										12-31-2022	—	—	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	-7.84	0.88	2.62	—	✔️	10.30	0.91	8.16	✔️	—	—	0.66	✔️	—	—	—	
<i>percentile rank</i>			20	22	17	—													
<i># of funds in category</i>			687	630	584	417													
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.89	1.09	1.96	1.00	✔️	6.84	0.97	1.15	✖️	—	—	0.10	✔️	3	—	—	
<i>percentile rank</i>			54	53	52	43													
<i># of funds in category</i>			217	204	195	138										12-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-13.35	-2.48	0.25	1.49	✔️	6.23	1.05	22.27	✔️	📄	—	0.30	✔️	3	1-Low	—	
<i>percentile rank</i>			49	31	22	9													
<i># of funds in category</i>			471	423	389	289										12-31-2022	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-7.81	0.03	1.69	4.00	✔️	7.35	0.92	15.77	✔️	—	—	0.51	✔️	—	—	—	
<i>percentile rank</i>			23	25	20	1													
<i># of funds in category</i>			344	295	258	152													
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.69	✔️	—	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—													
<i># of funds in category</i>			42	—	—	—													
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.45	0.63	1.19	—	✔️	0.59	0.06	25.49	✔️	—	—	0.24	✔️	—	—	—	
<i>percentile rank</i>			38	44	60	—													
<i># of funds in category</i>			237	218	180	107													

Target Date																			
American Funds 2010 Trgt Date Retire R6	RFTTX	Target Date	-9.15	2.76	3.80	5.47	✔️	9.40	0.88	11.01	✔️	—	✔️	0.28	✔️	2	—	—	
<i>percentile rank</i>			1	1	1	1													
<i># of funds in category</i>			128	113	82	50										12-31-2022	—	—	
American Funds 2015 Trgt Date Retire R6	RFJTX	Target Date	-10.25	2.86	4.00	5.96	✔️	10.26	0.88	11.01	✔️	—	✔️	0.30	✔️	2	—	—	
<i>percentile rank</i>			1	1	1	1													
<i># of funds in category</i>			125	115	95	43										12-31-2022	—	—	

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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	Sustain. Rating	Commit. Level	Carbon Risk	
													Updated	Updated	Updated			
American Funds 2020 Trgt Date Retire R6	RRCTX	Target Date	-11.01	3.00	4.21	6.55	✔	10.77	0.84	11.01	✔	—	✔	0.30	✔	2	—	—
<i>percentile rank</i>			1	1	1	1												
<i># of funds in category</i>			153	143	122	56									12-31-2022	—	—	
American Funds 2025 Trgt Date Retire R6	RFDTX	Target Date	-12.74	3.40	4.69	7.48	✔	12.08	0.87	11.01	✔	—	✔	0.32	✔	2	—	Low Risk
<i>percentile rank</i>			8	1	1	1												
<i># of funds in category</i>			239	214	185	117									12-31-2022	—	06-30-2022	
American Funds 2030 Trgt Date Retire R6	RFETX	Target Date	-14.50	3.67	5.09	8.25	✔	13.86	0.90	11.01	✔	—	✔	0.33	✔	3	—	Low Risk
<i>percentile rank</i>			19	1	1	1												
<i># of funds in category</i>			241	214	185	110									12-31-2022	—	12-31-2022	
American Funds 2035 Trgt Date Retire R6	RFFTX	Target Date	-16.24	4.39	5.88	8.96	✔	16.21	0.95	11.01	✔	—	✔	0.35	✔	3	—	Low Risk
<i>percentile rank</i>			24	1	1	1												
<i># of funds in category</i>			232	207	182	114									12-31-2022	—	12-31-2022	
American Funds 2040 Trgt Date Retire R6	RFGTK	Target Date	-17.55	4.59	6.10	9.23	✔	17.62	0.96	11.01	✔	—	✔	0.36	✔	2	—	Low Risk
<i>percentile rank</i>			43	1	1	1												
<i># of funds in category</i>			236	208	185	110									12-31-2022	—	12-31-2022	
American Funds 2045 Trgt Date Retire R6	RFHTX	Target Date	-18.18	4.55	6.11	9.29	✔	18.05	0.93	11.01	✔	—	✔	0.37	✔	2	—	Low Risk
<i>percentile rank</i>			52	6	1	1												
<i># of funds in category</i>			232	207	182	113									12-31-2022	—	12-31-2022	
American Funds 2050 Trgt Date Retire R6	RFITX	Target Date	-18.89	4.34	6.04	9.28	✔	18.35	0.93	11.01	✔	—	✔	0.38	✔	2	—	Low Risk
<i>percentile rank</i>			71	7	1	1												
<i># of funds in category</i>			233	208	185	109									12-31-2022	—	12-31-2022	
American Funds 2055 Trgt Date Retire R6	RFKTX	Target Date	-19.50	4.07	5.87	9.19	✔	18.46	0.93	11.01	✔	—	✖	0.38	✔	2	—	Low Risk
<i>percentile rank</i>			89	19	4	1												
<i># of funds in category</i>			230	205	182	95									12-31-2022	—	12-31-2022	
American Funds 2060 Trgt Date Retire R6	RFUTX	Target Date	-19.66	3.99	5.82	—	✔	18.45	1.32	7.77	✔	—	✖	0.38	✔	2	—	Low Risk
<i>percentile rank</i>			93	29	11	—												
<i># of funds in category</i>			228	198	171	1									12-31-2022	—	12-31-2022	
American Funds 2065 Trgt Date Retire R6	RFVTX	Target Date	-19.64	—	—	—	—	—	—	3.00	✔	—	✖	0.38	✔	2	—	Low Risk
<i>percentile rank</i>			92	—	—	—												
<i># of funds in category</i>			176	64	15	—									12-31-2022	—	12-31-2022	

Balanced

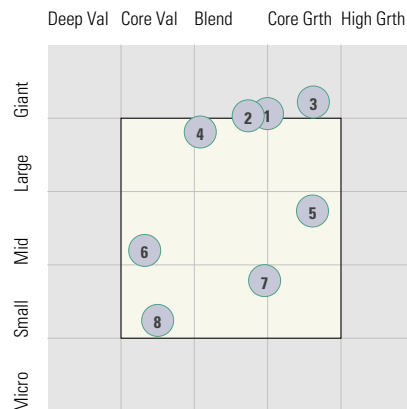
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✔	13.31	0.95	24.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495									12-31-2022	02-15-2022	12-31-2022	

ASSOCIATION OF STATE FLOODPLAIN

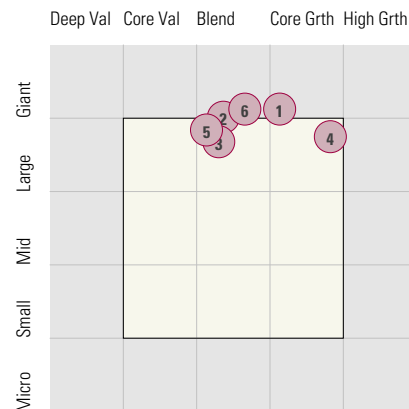
Style Analysis (Data as of 12-31-2022)

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 Dividend Growth Inv	Large Blend	34.24	34.55	31.20	2.97	87.92	9.11	156.30
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	MFS Growth R6	Large Growth	31.86	20.60	47.54	2.83	92.90	4.27	201.36
4	Invesco Diversified Dividend R6	Large Value	29.50	36.42	34.07	2.27	93.72	4.01	122.00
5	MFS Mid Cap Growth R6	Mid-Cap Growth	34.43	19.92	45.64	2.06	87.01	10.93	20.71
6	Vanguard Selected Value Inv	Mid-Cap Value	50.72	13.53	35.75	3.89	87.24	8.87	8.07
7	PGIM Jennison Small Company R6	Small Growth	37.42	24.02	38.56	4.25	89.43	6.31	4.43
8	DFA US Small Cap Value I	Small Value	50.60	10.08	39.30	0.90	96.50	2.53	2.38

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	American Funds New World R6	Diversified Emerging Mkts	40.45	23.60	35.96	36.28	39.06	24.67	60.61	39.39	52.53
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	37.80	26.38	35.82	14.47	28.83	56.70	85.71	14.29	45.50
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.39	22.98	35.64	10.76	36.24	53.00	99.43	0.57	27.03
4	Invesco Oppenheimer International Gr R6	Foreign Large Growth	33.65	28.72	37.63	14.64	18.08	67.29	94.34	5.66	37.31
5	Vanguard International Value Inv	Foreign Large Value	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
6	American Funds Capital World Gr&Inc R6	Global Stock	31.28	27.78	40.94	56.46	18.25	25.29	91.05	8.95	88.68

Fixed Income Funds

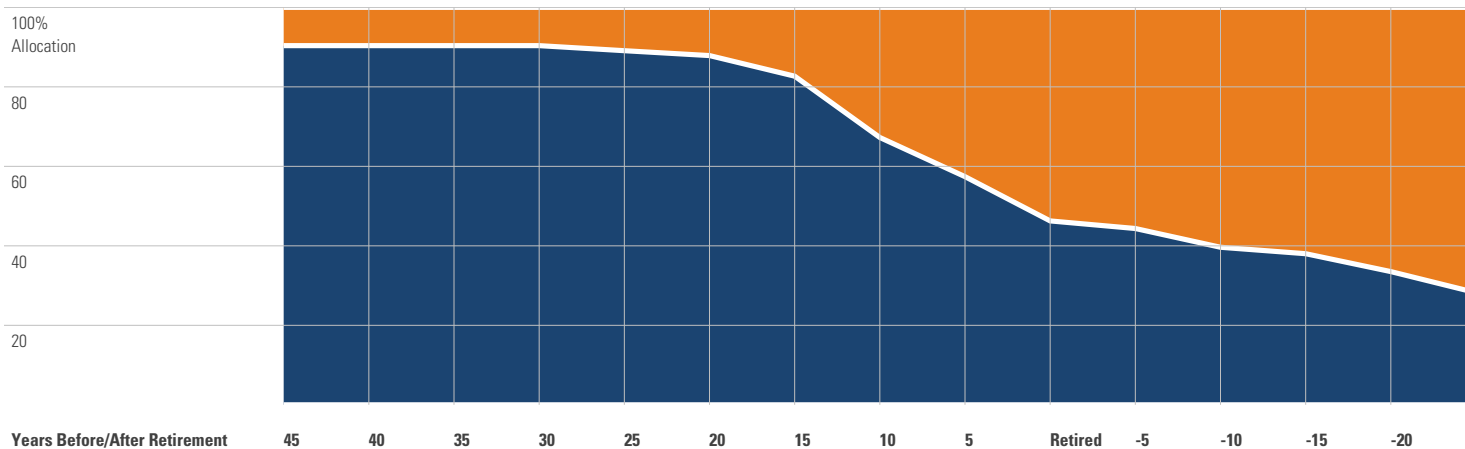
	Category	Super Sectors %				Avg Eff Duration	Credit Quality %			
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) Instl	Global Bond	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00
2	Eaton Vance Income Fund of Boston R6	High Yield Bond	0.00	0.00	92.59	0.00	4.16	3.49	90.82	5.68
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00
5	PIMCO Income Instl	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00

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Target Date Analysis (Data as of 12-31-2022)

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
American Funds 2010 Trgt Date Retire R6	37.02	28.15	8.87	55.28	16.26	4.00	6.42	1.28	98.24
American Funds 2015 Trgt Date Retire R6	39.52	29.81	9.71	52.95	17.23	5.27	6.25	1.26	99.43
American Funds 2020 Trgt Date Retire R6	42.89	32.11	10.78	49.78	18.34	4.93	6.13	1.22	99.75
American Funds 2025 Trgt Date Retire R6	48.02	35.30	12.72	44.57	18.43	3.43	6.26	1.13	95.48
American Funds 2030 Trgt Date Retire R6	57.18	41.77	15.41	35.11	18.04	1.72	6.65	1.04	88.54
American Funds 2035 Trgt Date Retire R6	67.80	49.19	18.61	23.98	18.08	1.29	7.24	0.98	83.00
American Funds 2040 Trgt Date Retire R6	77.78	55.85	21.93	13.50	14.45	0.63	7.75	0.96	79.60
American Funds 2045 Trgt Date Retire R6	80.90	57.97	22.93	10.28	8.70	0.26	7.89	0.92	78.11
American Funds 2050 Trgt Date Retire R6	81.87	58.37	23.50	9.37	8.69	0.14	7.92	0.84	76.33
American Funds 2055 Trgt Date Retire R6	82.37	58.39	23.98	8.89	8.63	0.08	7.95	0.79	74.08
American Funds 2060 Trgt Date Retire R6	82.37	58.39	23.98	8.89	8.63	0.08	7.94	0.81	72.90
American Funds 2065 Trgt Date Retire R6	82.37	58.39	23.98	8.89	8.63	0.08	7.94	0.81	72.90