

CGC INC

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 Yr %	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
American Funds Invmt Co of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RICGX	Large Blend	-15.26 31 1,379	6.87 61 1,247	7.41 76 1,137	11.28 63 837		19.53	0.91	30.85				0.27		1	-	Low Risk
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	-18.15 52 1,379	7.62 33 1,247	9.39 25 1,137	12.52 13 837		21.17	1.00	6.68				0.04		3	1-Low	Low Risk
American Funds Growth Fund of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RGAGX	Large Growth	-30.49 54 1,237	4.78 59 1,133	7.57 66 1,056	11.93 49 807		22.77	0.94	29.18				0.30		1	1-Low	Low Risk
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	-8.18 5 1,379	8.55 16 1,247	9.41 22 1,137	12.25 26 837		19.43	0.89	25.52				0.26		2	1-Low	Low Risk
Neuberger Berman Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	NRMGX	Mid-Cap Growth	-28.58 61 592	4.10 50 540	7.35 46 505	- - 395		24.33	0.96	19.93				0.59		3	-	Medium Risk
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	-7.90 47 407	6.74 50 395	6.39 40 374	10.98 13 274		24.01	0.96	16.38				0.07		4	1-Low	Medium Risk
State St Russell Sm Cap® Gr Indx NL CI C <i>percentile rank</i> <i># of funds in category</i>		Small Growth	-26.49 45 604	0.43 84 576	3.34 88 534	9.07 78 405		26.57	1.00	13.33				0.05		2	-	Medium Risk
Delaware Small Cap Value R6 <i>percentile rank</i> <i># of funds in category</i>	DVZRX	Small Value	-12.06 63 483	5.37 68 455	4.46 57 428	- - 324		27.96	0.99	10.51				0.69		3	-	Medium Risk
Non-US Stock																		
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWXG	Diversified Emerging Mkts	-21.75 58 820	1.01 17 736	3.04 3 652	4.98 2 397		20.37	0.90	23.56				0.57		3	1-Low	Medium Risk
American Funds Intl Gr and Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RIGGX	Foreign Large Blend	-15.16 44 763	0.36 56 723	2.06 22 630	4.28 48 440		21.51	1.08	14.26				0.54		2	1-Low	Low Risk
Invesco Oppenheimer International Gr R6 <i>percentile rank</i> <i># of funds in category</i>	OIGIX	Foreign Large Growth	-27.00 66 443	-0.28 60 399	0.68 74 346	4.60 66 230		22.86	1.05	26.79				0.70		3	-	Low Risk
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	-11.66 75 356	1.30 40 326	1.36 27 303	4.31 25 180		21.95	1.04	12.60				0.36		2	-	Medium Risk
American Funds Capital World Gr&Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RWIGX	Global Stock	-17.01 44 370	3.43 60 340	4.61 60 290	7.94 54 180		19.70	0.96	16.92		-		0.42		2	1-Low	Low Risk

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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	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
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	VGSIX	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																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-14.15	1.33	3.22	5.83	✔️	11.48	0.91	9.86	✔️	—	✔️	0.08	✔️	3	1-Low	—
<i>percentile rank</i>			39	55	44	29												
<i># of funds in category</i>			153	143	122	56									12-31-2022	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	-15.55	1.66	3.58	6.43	✔️	13.38	0.96	9.86	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			52	46	39	18												
<i># of funds in category</i>			239	214	185	117									12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-16.27	2.09	3.94	6.99	✔️	14.76	0.96	9.86	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			44	51	45	25												
<i># of funds in category</i>			241	214	185	110									12-31-2022	02-15-2022	12-31-2022	

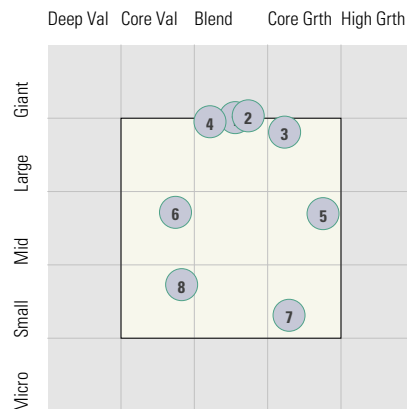


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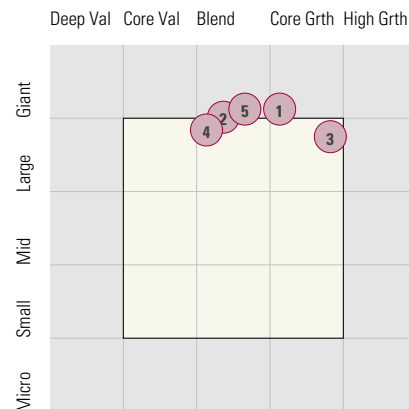
Style Analysis (Data as of 12-31-2022)

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	American Funds Invmt Co of Amer R6	Large Blend	25.76	28.02	46.22	5.72	82.37	11.44	138.42
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	American Funds Growth Fund of Amer R6	Large Growth	29.80	22.23	47.96	8.62	79.13	11.64	99.09
4	American Funds Washington Mutual R6	Large Value	26.35	34.24	39.41	4.25	87.59	7.90	134.77
5	Neuberger Berman Mid Cap Growth R6	Mid-Cap Growth	26.20	20.84	52.95	5.03	91.31	3.66	19.47
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	43.78	28.95	27.26	0.41	97.96	1.63	21.77
7	State St Russell Sm Cap® Gr Indx NL Cl C	Small Growth	22.71	29.84	47.46	0.92	97.19	1.90	2.51
8	Delaware Small Cap Value R6	Small Value	51.11	10.20	38.70	2.23	95.63	2.14	4.23

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	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
4	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
5	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

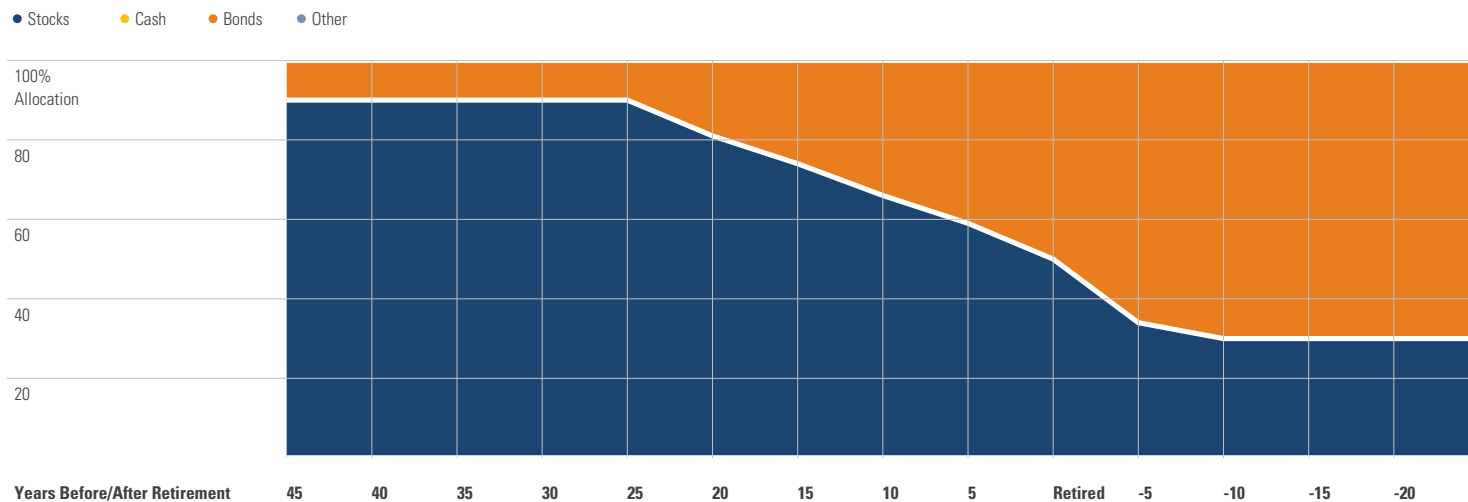
Fixed Income Funds

	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



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 2020 Fund	41.82	24.85	16.97	54.88	15.54	0.18	3.27	0.03	57.23
Vanguard Target Retirement 2025 Fund	54.03	31.84	22.19	42.94	6.25	0.15	2.99	0.03	56.84
Vanguard Target Retirement 2030 Fund	62.61	36.80	25.81	34.55	0.00	0.13	2.80	0.04	56.72
Vanguard Target Retirement 2035 Fund	69.63	40.88	28.75	27.40	0.00	0.10	2.93	0.04	56.67
Vanguard Target Retirement 2040 Fund	76.99	45.29	31.70	20.13	0.00	0.08	2.84	0.03	56.76
Vanguard Target Retirement 2045 Fund	84.31	49.69	34.62	12.96	0.00	0.05	2.69	0.04	56.84
Vanguard Target Retirement 2050 Fund	88.00	51.89	36.11	9.33	0.00	0.04	2.64	0.04	56.87
Vanguard Target Retirement 2055 Fund	87.93	51.89	36.04	9.30	0.00	0.04	2.73	0.04	56.90
Vanguard Target Retirement 2060 Fund	87.82	51.88	35.94	9.27	0.00	0.04	2.86	0.04	56.95
Vanguard Target Retirement 2065 Fund	87.85	52.34	35.51	9.12	0.00	0.04	2.99	0.04	57.35
Vanguard Target Retirement 2070 Fund	88.29	53.23	35.06	9.78	0.00	0.04	1.89	0.04	57.92
Vanguard Target Retirement Income Fund	28.79	16.96	11.83	67.58	19.62	0.20	3.60	0.02	56.82