



# CHARITON VALLEY ASSOCIATION

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

⊖ Fund Removed from Approved List    ⚠ Fund on Watch List

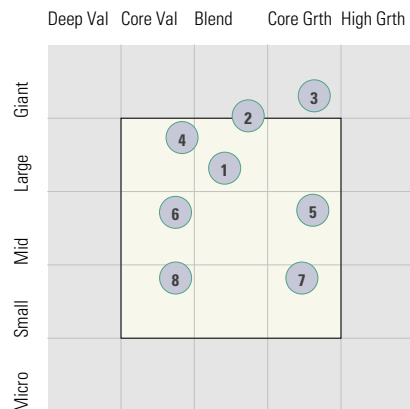
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Sustain. Rating	Commit. Level	Carbon Risk	
																Updated	Updated	Updated
<b>Alternative</b>																		
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	
<b>Fixed Income</b>																		
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	—	—	
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-8.97	-0.15	2.31	3.75	✔	10.27	0.90	14.89	✔	—	—	0.13	✔	—	—	—
<i>percentile rank</i>			27	44	26	23												
<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 Instl	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	—	—	—												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	-0.33	0.80	1.32	1.48	✔	2.44	0.10	12.01	✔	—	—	0.45	✔	3	—	—
<i>percentile rank</i>			59	27	42	7												
<i># of funds in category</i>			237	218	180	107									12-31-2022	—	—	
<b>Balanced</b>																		
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	

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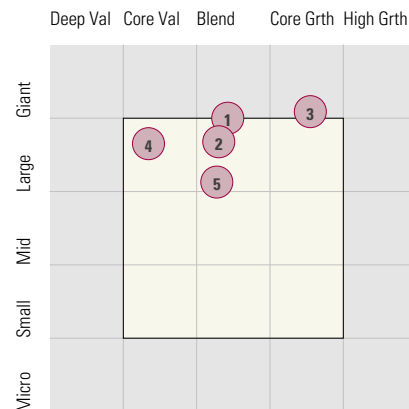
## Style Analysis (Data as of 12-31-2022)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



● US Stock Funds			Super Sectors %			Asset Allocation %			
	Category		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	DFA US Core Equity 1 I	Large Blend	31.11	23.44	45.45	0.93	97.84	1.22	57.32
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	Vanguard Growth Index Admiral	Large Growth	29.10	12.51	58.39	0.34	98.42	1.24	238.49
4	Vanguard Value Index Adm	Large Value	27.79	39.22	32.98	0.16	99.03	0.81	105.35
5	Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	27.75	17.64	54.62	0.66	98.09	1.25	23.11
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	Vanguard Small Cap Growth Index Admiral	Small Growth	24.85	25.72	49.44	1.98	97.36	0.66	4.85
8	Vanguard Small Cap Value Index Admiral	Small Value	50.02	15.31	34.67	0.65	98.65	0.70	4.90

● Non-US Stock Funds			Super Sectors %			Regional Exposure %			Market Maturity %		
	Category		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	47.33	15.11	37.56	9.72	75.93	14.35	21.09	78.91	20.09
2	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
3	Vanguard International Growth Adm	Foreign Large Growth	35.62	24.85	39.52	19.40	30.58	50.02	79.91	20.09	51.99
4	DFA International Value I	Foreign Large Value	57.27	11.11	31.63	9.86	31.28	58.86	99.51	0.49	29.32
5	DFA Global Equity I	Global Stock	36.55	19.76	43.69	72.37	14.51	13.12	93.78	6.22	29.81

● Fixed Income Funds			Super Sectors %				Other Stats		Credit Quality %		
	Category		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	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	Vanguard High-Yield Corporate Adm	High Yield Bond	5.10	0.00	85.52	0.00	3.94	13.62	86.14	0.24	
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	PIMCO Short-Term Instl	Ultrashort Bond	8.85	1.89	38.88	0.00	0.00	98.77	1.23	0.00	