

THE INSTITUTE OF WORLD POLITICS 403

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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>	
US Stock																		
Columbia Contrarian Core Inst3	COFYX	Large Blend	-18.45	7.51	8.56	12.26	✔️	21.01	0.98	17.76	✔️	🇺🇸	✔️	0.60	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			57	38	54	26												
<i># of funds in category</i>			1,379	1,247	1,137	837									12-31-2022	03-11-2022	12-31-2022	
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									12-31-2022	02-15-2022	12-31-2022	
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									12-31-2022	02-15-2022	12-31-2022	
Invesco Growth and Income R6	GIFFX	Large Value	-5.59	7.81	6.50	10.59	✔️	24.39	1.11	19.85	✔️	🇺🇸	✔️	0.41	✔️	2	–	Medium Risk
<i>percentile rank</i>			48	36	68	41												
<i># of funds in category</i>			1,233	1,161	1,105	825									12-31-2022	–	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-28.84	4.86	7.81	10.90	✔️	24.98	1.00	9.86	✔️	🇺🇸	✔️	0.07	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			64	42	40	45												
<i># of funds in category</i>			592	540	505	395									12-31-2022	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-7.90	6.74	6.39	10.98	✔️	24.01	0.96	16.38	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			47	50	40	13												
<i># of funds in category</i>			407	395	374	274									12-31-2022	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-28.39	0.79	5.10	9.27	✔️	25.67	0.95	18.01	✔️	🇺🇸	✖️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			55	80	71	72												
<i># of funds in category</i>			604	576	534	405									12-31-2022	02-15-2022	12-31-2022	
JPMorgan Small Cap Value R6	JSVUX	Small Value	-13.23	7.06	4.77	8.46	✔️	27.30	0.98	12.17	✔️	🇺🇸	✔️	0.74	✔️	3	–	Medium Risk
<i>percentile rank</i>			71	43	52	55												
<i># of funds in category</i>			483	455	428	324									12-31-2022	–	12-31-2022	
Non-US Stock																		
DFA Emerging Markets I	DFEMX	Diversified Emerging Mkts	-16.88	-0.99	-0.55	1.79	✔️	21.34	1.02	12.85	✔️	🇺🇸	✔️	0.36	✔️	2	–	Medium Risk
<i>percentile rank</i>			26	32	35	36												
<i># of funds in category</i>			820	736	652	397									12-31-2022	–	12-31-2022	
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									12-31-2022	02-15-2022	12-31-2022	
MFS International Equity R6	MIEIX	Foreign Large Growth	-14.83	2.91	4.57	6.19	✔️	19.92	0.99	13.26	✔️	🇺🇸	✔️	0.68	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			39	11	4	5												
<i># of funds in category</i>			763	723	630	440									12-31-2022	02-15-2022	12-31-2022	
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									12-31-2022	–	12-31-2022	
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									12-31-2022	05-18-2022	12-31-2022	

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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	
Alternative																		
⚠ Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	8.13	11.63	5.07	-0.89	⊖	18.02	0.86	12.09	✔	—	—	1.11	✔	—	—	—
percentile rank			93	76	83	55												
# of funds in category			114	109	91	65												
Invesco Global Real Estate R6	FGREX	Global Real Estate	-24.86	-5.98	-0.74	2.68	✔	21.64	0.91	16.13	✔	☒	✔	0.83	✔	3	—	Low Risk
percentile rank			37	76	69	68												
# of funds in category			193	186	175	111									12-31-2022	—	12-31-2022	
Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	-12.87	-2.10	0.55	1.73	✔	6.39	1.04	22.27	✔	—	—	0.30	✔	3	1-Low	—
percentile rank			30	35	22	17												
# of funds in category			623	565	513	370									12-31-2022	02-15-2022	—	
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	—	—
percentile rank			14	13	5	1												
# of funds in category			130	112	98	59									12-31-2022	—	—	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	-10.34	0.18	2.47	4.25	✔	11.37	1.01	15.01	✔	—	—	0.49	✔	—	2-Basic	—
percentile rank			41	36	22	11												
# of funds in category			687	630	584	417									—	02-15-2022	—	
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	—	—
percentile rank			54	53	52	43												
# of funds in category			217	204	195	138									12-31-2022	—	—	
Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	-16.86	-3.77	-0.44	1.37	✔	7.53	1.25	16.02	✔	☒	—	0.43	✔	3	—	—
percentile rank			97	95	74	14												
# of funds in category			471	423	389	289									12-31-2022	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.69	✔	—	—	—	—	—	—	
percentile rank			—	—	—	—												
# of funds in category			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	—	—
percentile rank			59	27	42	7												
# of funds in category			237	218	180	107									12-31-2022	—	—	
Target Date																		
JPMorgan SmartRetirement® 2020 R6	JTTYX	Target Date	-13.88	0.32	2.08	—	✔	10.56	0.83	14.51	✔	—	✔	0.37	✔	3	—	—
percentile rank			33	88	90	—												
# of funds in category			153	143	122	56									12-31-2022	—	—	
JPMorgan SmartRetirement® 2025 R6	JNSYX	Target Date	-15.51	0.92	2.67	—	✔	12.80	0.92	14.51	✔	—	✔	0.38	✔	3	—	—
percentile rank			49	78	82	—												
# of funds in category			239	214	185	117									12-31-2022	—	—	
JPMorgan SmartRetirement® 2030 R6	JSMYX	Target Date	-16.45	1.46	3.14	—	⊖	14.76	0.96	14.51	✔	—	✔	0.39	✔	3	—	Low Risk
percentile rank			50	79	81	—												
# of funds in category			241	214	185	110									12-31-2022	—	12-31-2022	

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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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
JPMorgan SmartRetirement® 2035 R6	SRJYX	Target Date	-17.14	2.65	3.91	–	✔️	16.87	0.99	14.51	✔️	–	✔️	0.41	✔️	3	–	Low Risk	
<i>percentile rank</i>			49	53	69	–													
<i># of funds in category</i>			232	207	182	114									12-31-2022	–	12-31-2022		
JPMorgan SmartRetirement® 2040 R6	SMTYX	Target Date	-17.63	3.21	4.36	–	✔️	18.32	1.00	14.51	✔️	–	✔️	0.42	✔️	4	–	Low Risk	
<i>percentile rank</i>			44	45	68	–													
<i># of funds in category</i>			236	208	185	110									12-31-2022	–	12-31-2022		
JPMorgan SmartRetirement® 2045 R6	JSAYX	Target Date	-18.09	3.68	4.71	–	✔️	19.48	1.01	14.51	✔️	–	✔️	0.42	✔️	4	–	Low Risk	
<i>percentile rank</i>			45	40	64	–													
<i># of funds in category</i>			232	207	182	113									12-31-2022	–	12-31-2022		
JPMorgan SmartRetirement® 2050 R6	JTSYX	Target Date	-18.23	3.59	4.66	–	✔️	19.54	1.00	14.51	✔️	–	✔️	0.42	✔️	4	–	Low Risk	
<i>percentile rank</i>			48	49	70	–													
<i># of funds in category</i>			233	208	185	109									12-31-2022	–	12-31-2022		
JPMorgan SmartRetirement® 2055 R6	JFFYX	Target Date	-18.16	3.64	4.70	–	✔️	19.51	0.99	10.92	✔️	–	✔️	0.42	✔️	4	–	Low Risk	
<i>percentile rank</i>			42	48	72	–													
<i># of funds in category</i>			230	205	182	95									12-31-2022	–	12-31-2022		
JPMorgan SmartRetirement® 2060 R6	JAKYX	Target Date	-18.10	3.63	4.72	–	✔️	19.45	1.39	6.34	✔️	–	✔️	0.42	✔️	4	–	Low Risk	
<i>percentile rank</i>			41	52	71	–													
<i># of funds in category</i>			228	198	171	1									12-31-2022	–	12-31-2022		
JPMorgan SmartRetirement® Income R6	JSIYX	Target Date	-13.89	0.20	1.91	–	✔️	10.27	1.05	14.51	✔️	–	✔️	0.36	✔️	3	–	–	
<i>percentile rank</i>			64	44	50	–													
<i># of funds in category</i>			178	161	142	96									12-31-2022	–	–		

Balanced

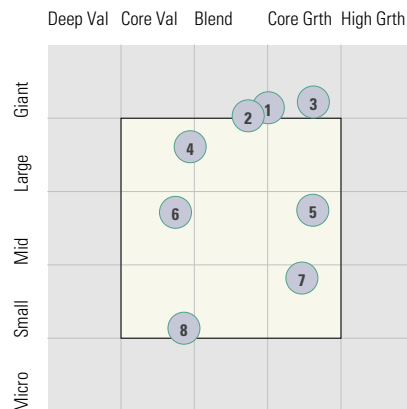
Invesco Equity and Income R6	IEIFX	Moderate Allocation	-7.37	6.61	5.77	8.64	✔️	17.09	0.96	19.68	✔️	–	✔️	0.42	✔️	2	–	Medium Risk
<i>percentile rank</i>			10	8	20	9												
<i># of funds in category</i>			322	296	279	224									12-31-2022	–	12-31-2022	

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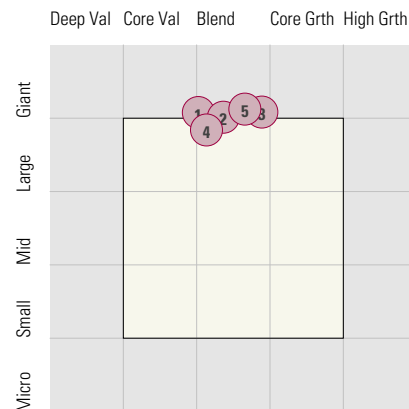
Style Analysis (Data as of 12-31-2022)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 Columbia Contrarian Core Inst3	Large Blend	25.10	26.20	48.70	1.77	97.05	1.18	187.65
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 Growth and Income R6	Large Value	34.71	26.53	38.75	1.95	89.30	8.75	85.02
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 JPMorgan Small Cap Value R6	Small Value	51.31	20.30	28.40	3.52	94.24	2.23	1.96

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 DFA Emerging Markets I	Diversified Emerging Mkts	46.22	13.02	40.75	8.03	79.82	12.15	30.95	69.05	21.87
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 MFS International Equity R6	Foreign Large Growth	36.13	31.60	32.27	6.71	23.40	69.89	95.26	4.74	58.33
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

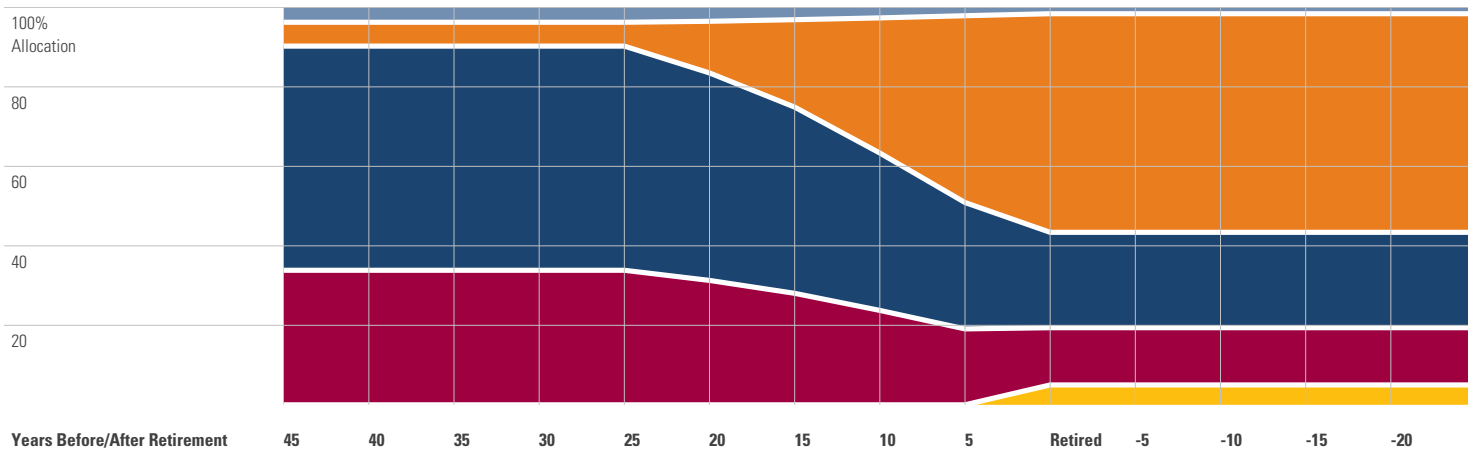
Fund	Category	Super Sectors %				Avg Eff Duration	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA
1 Baird Core Plus Bond Inst	Core Plus Bond	16.02	21.37	60.82	0.00	5.96	96.10	3.40	0.50
2 PIMCO International Bond (USD-Hdg) Instl	Global Bond	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00
3 BlackRock High Yield Bond K	High Yield Bond	0.01	0.00	84.67	0.00	0.02	15.00	80.99	4.00
4 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
5 Western Asset Core Bond IS	Intermediate-Term Bond	19.96	22.28	49.87	0.00	7.11	104.92	1.10	-6.02
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

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

Target Date Allocation

● US Stocks ● Non-US 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
JPMorgan SmartRetirement® 2020 R6	39.87	25.15	14.72	51.49	4.46	6.97	8.51	0.13	73.48
JPMorgan SmartRetirement® 2025 R6	47.09	30.69	16.40	44.53	2.62	6.27	8.23	0.15	74.91
JPMorgan SmartRetirement® 2030 R6	59.90	38.71	21.19	33.75	0.57	4.96	6.18	0.17	74.94
JPMorgan SmartRetirement® 2035 R6	71.12	45.99	25.13	22.39	0.04	4.53	6.33	0.14	72.34
JPMorgan SmartRetirement® 2040 R6	80.81	52.03	28.78	14.59	0.00	3.59	4.45	0.16	71.99
JPMorgan SmartRetirement® 2045 R6	88.54	56.95	31.59	7.45	0.00	1.92	3.88	0.14	72.09
JPMorgan SmartRetirement® 2050 R6	89.87	57.73	32.14	6.18	0.00	1.64	3.81	0.14	71.83
JPMorgan SmartRetirement® 2055 R6	89.37	57.43	31.94	6.16	0.00	1.58	4.34	0.14	71.87
JPMorgan SmartRetirement® 2060 R6	89.90	57.85	32.05	5.89	0.00	1.50	4.08	0.14	72.22
JPMorgan SmartRetirement® Income R6	39.60	24.94	14.66	51.23	4.42	6.89	9.04	0.13	73.83