

# LOUISVILLE HIGH SCHOOL EMPLOYEES

## 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>US Stock</b>																			
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											12-31-2022	02-15-2022	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 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											12-31-2022	-	12-31-2022
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											12-31-2022	02-15-2022	12-31-2022
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											12-31-2022	-	12-31-2022
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											12-31-2022	-	12-31-2022
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											12-31-2022	-	12-31-2022
<b>Non-US Stock</b>																			
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											12-31-2022	02-15-2022	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
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											12-31-2022	-	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	
																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	—	—
percentile rank			91	49	36	71												
# of funds in category			114	109	91	65												
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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
percentile rank			61	57	50	34												
# of funds in category			257	238	214	155												
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<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	—	—
percentile rank			14	13	5	1												
# of funds in category			130	112	98	59												
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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		—	—	—
percentile rank			20	22	17	—												
# of funds in category			687	630	584	417												
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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												
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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	—
percentile rank			49	31	22	9												
# of funds in category			471	423	389	289												
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PIMCO Income Instl	PIMIX	Multisector Bond	-7.81	0.03	1.69	4.00		7.35	0.92	15.77		—	—	0.51		—	—	—
percentile rank			23	25	20	1												
# of funds in category			344	295	258	152												
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Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.45	0.63	1.19	—		0.59	0.06	25.49		—	—	0.24		—	—	—
percentile rank			38	44	60	—												
# of funds in category			237	218	180	107												
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<b>Target Date</b>																		
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	—
percentile rank			39	55	44	29												
# of funds in category			153	143	122	56												
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Vanguard Target Retirement 2025 Fund	VTVX	Target Date	-15.55	1.66	3.58	6.43		13.38	0.96	9.86		—		0.08		3	1-Low	Low Risk
percentile rank			52	46	39	18												
# of funds in category			239	214	185	117												
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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
percentile rank			44	51	45	25												
# of funds in category			241	214	185	110												
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Vanguard Target Retirement 2035 Fund	VTTX	Target Date	-16.62	2.64	4.34	7.57		16.04	0.95	9.86		—		0.08		3	1-Low	Low Risk
percentile rank			37	55	49	29												
# of funds in category			232	207	182	114												

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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	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-16.98	3.17	4.74	8.06	✔	17.33	0.94	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			36	50	45	26												
<i># of funds in category</i>			236	208	185	110												
															12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-17.36	3.74	5.14	8.34	✔	18.64	0.97	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			31	37	34	21												
<i># of funds in category</i>			232	207	182	113												
															12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	-17.46	3.80	5.18	8.36	✔	18.82	0.96	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			29	36	37	22												
<i># of funds in category</i>			233	208	185	109												
															12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-17.46	3.79	5.18	8.34	✔	18.83	0.95	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			24	38	39	25												
<i># of funds in category</i>			230	205	182	95												
															12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	-17.46	3.79	5.18	8.34	✔	18.81	1.35	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			25	43	46	1												
<i># of funds in category</i>			228	198	171	1												
															12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	-17.39	3.78	5.15	—	✖	18.82	1.35	5.47	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			16	47	49	—												
<i># of funds in category</i>			176	64	15	—												
															12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	—	—	—	—	—	—	—	0.51	✖	—	✔	0.08	✔	3	—	Low Risk
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			176	64	15	—												
															12-31-2022	—	12-31-2022	

### Balanced

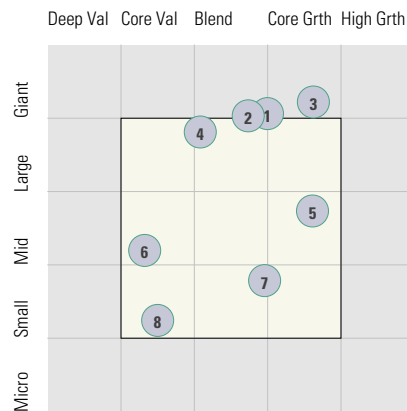
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✔	13.31	0.95	24.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495												
															12-31-2022	02-15-2022	12-31-2022	

# LOUISVILLE HIGH SCHOOL EMPLOYEES

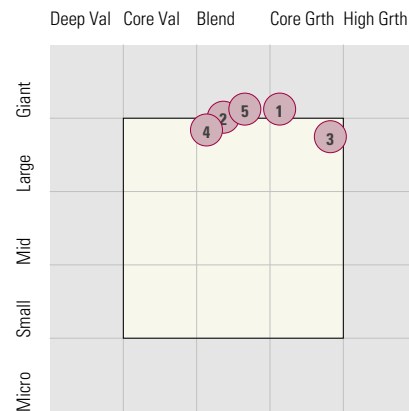
## Style Analysis (Data as of 12-31-2022)

### 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	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

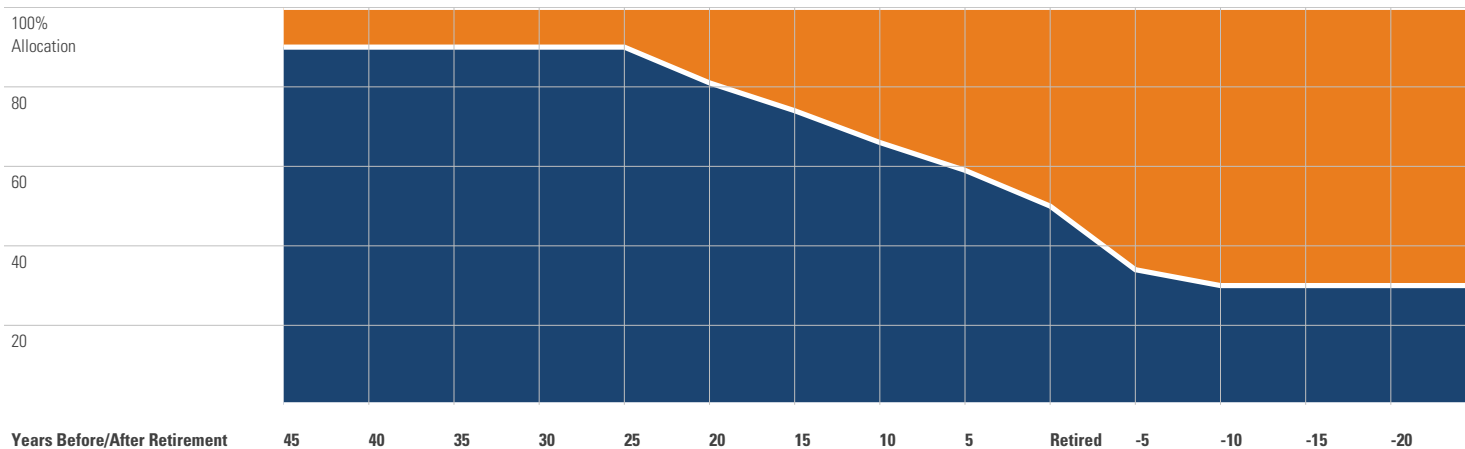
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) Instl	Global Bond	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00
2	Eaton Vance Income Fund of Boston R6	High Yield Bond	0.00	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	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00

# LOUISVILLE HIGH SCHOOL EMPLOYEES

## 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
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