

NORTH WELD COUNTY WATER DISTRICT

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
US Stock																		
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												

Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	-18.71	6.17	7.32	11.10	✓	23.61	0.98	24.63	✓	☒	✓	0.05	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			86	56	30	17												
<i># of funds in category</i>			413	378	350	227												

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	RNWXG	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												

Alternative																		
Vanguard Real Estate Index Admiral	VGS LX	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												

Fixed Income																		
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												

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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
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									—	—	—		
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	
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	-16.62	2.64	4.34	7.57	✓	16.04	0.95	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			37	55	49	29												
<i># of funds in category</i>			232	207	182	114									12-31-2022	02-15-2022	12-31-2022	
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	VVIFX	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	

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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 Income Fund	VTINX	Target Date	-12.74	0.34	2.30	3.62	✔	8.59	0.88	9.86	✔	—	✔	0.08	✔	3	1-Low	—		
<i>percentile rank</i>			54	38	36	40														
<i># of funds in category</i>			178	161	142	96												12-31-2022	02-15-2022	—

Balanced

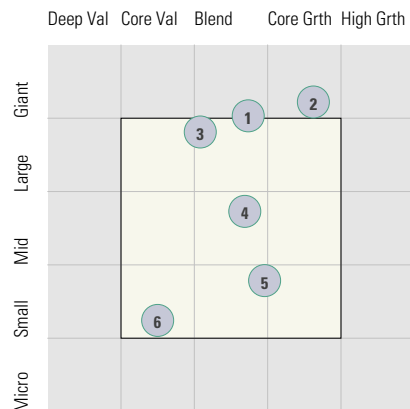
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✔	13.31	0.95	24.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk		
<i>percentile rank</i>			24	18	17	5														
<i># of funds in category</i>			758	698	658	495												12-31-2022	02-15-2022	12-31-2022

NORTH WELD COUNTY WATER DISTRICT

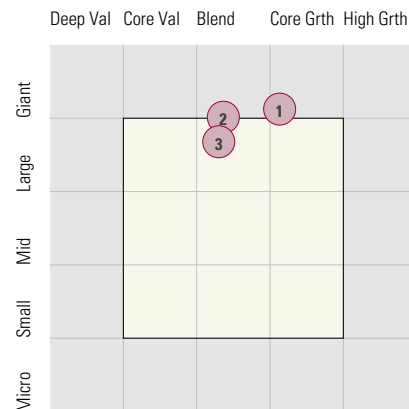
Style Analysis (Data as of 12-31-2022)

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 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
2	MFS Growth R6	Large Growth	31.86	20.60	47.54	2.83	92.90	4.27	201.36
3	Invesco Diversified Dividend R6	Large Value	29.50	36.42	34.07	2.27	93.72	4.01	122.00
4	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	36.29	23.70	40.00	1.15	97.41	1.44	22.38
5	PGIM Jennison Small Company R6	Small Growth	37.42	24.02	38.56	4.25	89.43	6.31	4.43
6	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

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	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00
3	PIMCO Income Instl	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00
4	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00

NORTH WELD COUNTY WATER DISTRICT

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
Vanguard Target Retirement Income Fund	28.79	16.96	11.83	67.58	19.62	0.20	3.60	0.02	56.82