

403B THRIFT PLAN OF DELTA AREA

Screens Summary (Data as of 12-31-2023)

🔴 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	
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	27.35	10.04	17.44	12.56	✔️	17.36	-	9.38	✔️	🏠	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			17	24	2	2												
<i># of funds in category</i>			1,591	1,445	1,323	996												
															11-30-2023	03-11-2022	12-31-2022	
Fidelity® 500 Index	FXAIX	Large Blend Index	26.29	9.99	15.68	12.02	✔️	17.54	-	14.92	✔️	🏠	✔️	0.02	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			26	26	20	9												
<i># of funds in category</i>			1,591	1,445	1,323	996												
															11-30-2023	07-19-2023	12-31-2022	
Brown Advisory Sustainable Growth I	BAFWX	Large Growth	39.07	7.72	18.61	14.87	✔️	22.64	-	11.51	✔️	🏠	✔️	0.64	✔️	5	3-Advanced	Low Risk
<i>percentile rank</i>			46	26	16	7												
<i># of funds in category</i>			1,294	1,204	1,115	882												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Value Index Adm	VVIAX	Large Value	9.24	10.61	11.73	9.72	✔️	15.91	-	29.02	✔️	🏠	✔️	0.05	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			66	36	44	17												
<i># of funds in category</i>			1,295	1,209	1,150	888												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	23.14	1.82	13.70	10.12	✔️	21.60	-	2.45	❌	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			34	33	29	31												
<i># of funds in category</i>			603	568	537	434												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.76	9.18	11.31	8.49	✔️	18.77	-	2.45	❌	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			77	65	55	27												
<i># of funds in category</i>			421	407	386	295												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.41	-2.78	10.54	7.86	✔️	21.73	-	19.01	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			17	58	54	53												
<i># of funds in category</i>			626	592	555	433												
															11-30-2023	02-15-2022	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	18.91	17.07	14.14	7.99	✔️	22.14	-	11.85	✔️	🏠	✔️	0.30	✔️	2	-	Medium Risk
<i>percentile rank</i>			34	11	18	23												
<i># of funds in category</i>			510	475	446	352												
															11-30-2023	-	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔️	16.09	-	24.56	✔️	🏠	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			24	34	9	4												
<i># of funds in category</i>			847	751	687	428												
															11-30-2023	02-15-2022	12-31-2022	
DFA Intl Sustainability Core 1	DFSPX	Foreign Large Blend	18.35	2.98	8.66	4.61	✔️	18.12	-	15.81	✔️	🏠	✔️	0.25	✔️	3	-	Low Risk
<i>percentile rank</i>			21	46	24	21												
<i># of funds in category</i>			837	782	710	467												
															11-30-2023	-	12-31-2022	
American Funds Europacific Growth R6	REGX	Foreign Large Growth	16.05	-2.66	8.04	4.90	✔️	17.92	-	22.60	✔️	🏠	✔️	0.47	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			53	57	60	48												
<i># of funds in category</i>			450	423	365	255												
															11-30-2023	02-15-2022	12-31-2022	
Schwab Fdmtl Intl Lg Co Idx	SFNNX	Foreign Large Value	19.92	8.10	9.26	4.80	✔️	17.30	-	6.68	✔️	🏠	✔️	0.25	✔️	1	-	Medium Risk
<i>percentile rank</i>			23	22	18	5												
<i># of funds in category</i>			403	367	344	223												
															11-30-2023	-	12-31-2022	
American Funds New Perspective R6	RNPGX	Global Stock	25.01	3.17	13.90	10.10	✔️	18.45	-	23.10	✔️	—	✔️	0.42	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			37	32	15	11												
<i># of funds in category</i>			372	339	288	197												
															11-30-2023	02-15-2022	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 Updated	Commit. Level Updated	Carbon Risk Updated	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✔	18.05	-	5.17	✔	—	—	0.99	✔	3	-	-
<i>percentile rank</i>			60	63	33	55												
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-	
DFA Real Estate Securities I	DFREX	Real Estate	11.18	5.78	7.56	8.04	✔	21.31	-	11.85	✔	—	✔	0.18	✔	3	-	Low Risk
<i>percentile rank</i>			62	36	34	18												
<i># of funds in category</i>			265	249	227	166									11-30-2023	-	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✔	4.97	-	9.27	✔	—	—	0.63	✔	3	-	-
<i>percentile rank</i>			18	4	13	1												
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-	
⚠ Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	11.74	1.82	5.21	4.43	✔	8.26	-	1.34	✖	—	—	0.13	✔	-	-	-
<i>percentile rank</i>			64	50	30	17												
<i># of funds in category</i>			706	652	619	465												
American Funds Inflation Linked Bd R6	RILFX	Inflation-Protected Bond	1.71	-2.17	2.88	2.54	✔	7.30	-	10.17	✔	—	—	0.29	✔	3	-	-
<i>percentile rank</i>			85	87	66	7												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
American Funds Bond Fund of Amer R6	RFBGX	Intermediate-Term Bond	5.09	-2.90	1.97	2.32	✔	7.17	-	14.84	✔	🏠	—	0.22	✔	3	1-Low	-
<i>percentile rank</i>			81	22	5	5												
<i># of funds in category</i>			566	510	457	329									11-30-2023	02-15-2022	-	
Loomis Sayles Investment Grade Bond N	LGBNX	Multisector Bond	7.55	-1.42	3.15	2.83	✔	6.78	-	17.26	✔	—	—	0.44	✔	2	1-Low	-
<i>percentile rank</i>			10	7	2	6												
<i># of funds in category</i>			698	628	592	414									11-30-2023	02-15-2022	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	40.69	✔	—	—	-	—	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.71	2.26	2.31	1.79	✔	0.87	-	10.01	✔	—	—	0.15	✔	2	1-Low	-
<i>percentile rank</i>			50	28	26	26												
<i># of funds in category</i>			245	216	195	116									11-30-2023	02-15-2022	-	
Balanced																		
BlackRock 20/80 Target Allocation K	BKCPX	Target Risk	8.78	-0.98	3.89	-	✔	8.76	-	8.61	✔	—	✔	0.23	✔	3	-	-
<i>percentile rank</i>			46	72	39	-												
<i># of funds in category</i>			179	169	153	117									11-30-2023	-	-	
BlackRock 40/60 Target Allocation K	BKMPX	Target Risk	12.14	1.09	6.68	-	✔	10.55	-	8.61	✔	—	✔	0.25	✔	3	-	Low Risk
<i>percentile rank</i>			14	51	12	-												
<i># of funds in category</i>			528	506	469	346									11-30-2023	-	09-30-2022	
BlackRock 60/40 Target Allocation K	BKGPX	Target Risk	15.70	2.77	9.03	-	✔	12.49	-	8.61	✔	—	✔	0.26	✔	3	-	Low Risk
<i>percentile rank</i>			29	62	30	-												
<i># of funds in category</i>			905	850	795	591									11-30-2023	-	12-31-2022	

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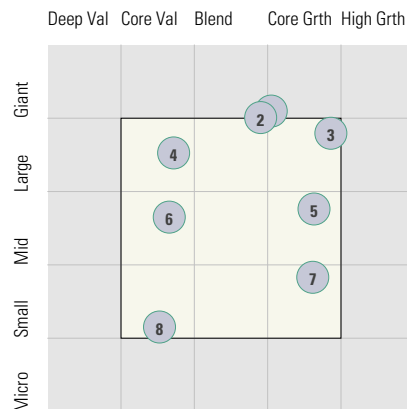
Name	Ticker	Asset Class	Trailing Performance and Risk							Management			Style		Expense		ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	<i>Updated</i>	<i>Updated</i>	<i>Updated</i>
BlackRock 80/20 Target Allocation K	BKAPX	Target Risk	18.90	4.69	11.33	—	✔	14.42	—	8.61	✔	—	✔	0.27	✔	4	—	Low Risk	
<i>percentile rank</i>			<i>19</i>	<i>37</i>	<i>8</i>	<i>—</i>													
<i># of funds in category</i>			<i>366</i>	<i>350</i>	<i>324</i>	<i>250</i>									11-30-2023	—	12-31-2022		

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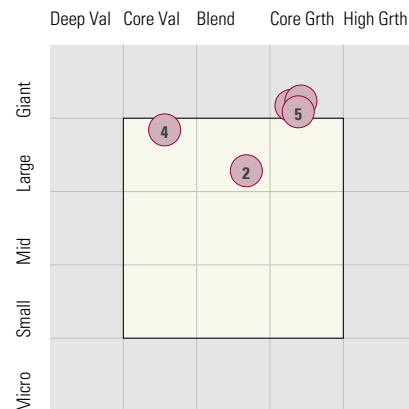
Style Analysis (Data as of 12-31-2023)

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	JPMorgan US Equity R6	Large Blend	28.34	21.50	50.15	2.23	94.39	3.38	255.52
2	Fidelity® 500 Index	Large Blend Index	28.02	21.39	50.57	0.04	99.38	0.58	237.55
3	Brown Advisory Sustainable Growth I	Large Growth	26.90	18.95	54.15	1.86	98.14	0.00	169.58
4	Vanguard Value Index Adm	Large Value	30.30	34.17	35.53	0.16	99.06	0.78	109.24
5	Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	24.35	15.40	60.26	0.30	98.24	1.45	30.73
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	42.70	26.97	30.33	0.16	98.41	1.43	25.28
7	Vanguard Small Cap Growth Index Admiral	Small Growth	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8	DFA US Small Cap Value I	Small Value	49.96	9.71	40.32	1.10	96.43	2.43	2.65

● 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	American Funds New World R6	Diversified Emerging Mkts	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	DFA Intl Sustainability Core 1	Foreign Large Blend	42.41	19.98	37.61	9.84	28.54	61.62	99.81	0.19	16.86
3	American Funds Europacific Growth R6	Foreign Large Growth	34.87	22.81	42.31	14.94	35.51	49.55	82.04	17.96	56.54
4	Schwab Fdmtl Intl Lg Co Idx	Foreign Large Value	43.53	18.05	38.42	7.48	41.71	50.82	99.54	0.46	34.00
5	American Funds New Perspective R6	Global Stock	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

● 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	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00	
2	Vanguard High-Yield Corporate Adm	High Yield Bond	5.77	0.00	88.73	0.00	3.68	11.43	88.17	0.40	
3	American Funds Inflation Linked Bd R6	Inflation-Protected Bond	92.83	0.00	5.94	0.00	4.32	99.46	0.00	0.54	
4	American Funds Bond Fund of Amer R6	Intermediate-Term Bond	19.05	30.69	31.74	0.00	6.14	96.25	3.01	0.74	
5	Loomis Sayles Investment Grade Bond N	Multisector Bond	21.44	0.37	72.73	0.00	6.16	87.95	8.02	4.03	
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-	
7	Baird Ultra Short Bond Institutional	Ultrashort Bond	13.28	0.00	57.64	0.00	0.53	100.00	0.00	0.00	