

THE INSTITUTE OF WORLD POLITICS 403

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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
US Stock																			
Columbia Contrarian Core Inst3	COFYX	Large Blend	32.21	10.30	16.94	11.94	✔️	17.28	-	18.76	✔️	🗄️	✖️	0.60	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			4	20	4	12													
<i># of funds in category</i>			1,591	1,445	1,323	996											11-30-2023	03-11-2022	12-31-2022
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✔️	17.54	-	6.09	✔️	🗄️	✔️	0.04	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			27	28	21	10													
<i># of funds in category</i>			1,591	1,445	1,323	996											11-30-2023	02-15-2022	12-31-2022
MFS Growth R6	MFEKX	Large Growth	36.25	5.14	16.10	13.04	✔️	20.18	-	21.76	✔️	🗄️	✔️	0.50	✔️	4	2-Basic	Low Risk	
<i>percentile rank</i>			55	59	47	30													
<i># of funds in category</i>			1,294	1,204	1,115	882											11-30-2023	02-15-2022	12-31-2022
Invesco Growth and Income R6	GIFFX	Large Value	12.95	11.25	12.24	8.68	✔️	17.70	-	20.85	✔️	🗄️	✔️	0.42	✔️	2	-	Medium Risk	
<i>percentile rank</i>			38	23	32	40													
<i># of funds in category</i>			1,295	1,209	1,150	888											11-30-2023	-	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
JPMorgan Small Cap Value R6	JSVUX	Small Value	13.29	9.35	10.67	6.44	✔️	21.76	-	13.17	✔️	🗄️	✔️	0.74	✔️	3	-	Medium Risk	
<i>percentile rank</i>			75	67	67	64													
<i># of funds in category</i>			510	475	446	352											11-30-2023	-	12-31-2022
Non-US Stock																			
DFA Emerging Markets I	DFEMX	Diversified Emerging Mkts	13.08	-1.22	4.95	3.37	✔️	16.97	-	13.85	✔️	🗄️	✔️	0.36	✔️	2	-	Medium Risk	
<i>percentile rank</i>			38	33	37	30													
<i># of funds in category</i>			847	751	687	428											11-30-2023	-	12-31-2022
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✔️	16.69	-	15.26	✔️	🗄️	✔️	0.54	✔️	2	1-Low	Low Risk	
<i>percentile rank</i>			63	53	31	52													
<i># of funds in category</i>			837	782	710	467											11-30-2023	02-15-2022	12-31-2022
MFS International Equity R6	MIEIX	Foreign Large Growth	19.04	5.30	10.74	6.23	✔️	17.34	-	14.26	✔️	🗄️	✔️	0.68	✔️	4	2-Basic	Low Risk	
<i>percentile rank</i>			15	7	4	4													
<i># of funds in category</i>			837	782	710	467											11-30-2023	02-15-2022	12-31-2022
Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✔️	17.31	-	13.60	✔️	🗄️	✖️	0.38	✔️	2	-	Medium Risk	
<i>percentile rank</i>			71	84	42	37													
<i># of funds in category</i>			403	367	344	223											11-30-2023	-	12-31-2022
American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	21.22	5.03	11.02	7.59	✔️	16.60	-	17.92	✔️	—	✔️	0.42	✔️	2	1-Low	Low Risk	
<i>percentile rank</i>			33	58	45	47													
<i># of funds in category</i>			375	354	314	212											11-30-2023	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	IBRFXX	Commodities Broad Basket	-3.27	7.60	7.04	0.26	✔	12.68	-	13.09	✔	-	-	1.12	✔	-	-	-
percentile rank			20	94	64	26												
# of funds in category			114	109	104	67												
⚠ Invesco Global Real Estate R6	FGREX	Global Real Estate	9.17	1.04	2.24	3.28	✔	19.11	-	17.13	✔	☒	✔	0.92	✔	3	-	Low Risk
percentile rank			71	59	75	68												
# of funds in category			204	189	188	127												
Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	6.89	-2.67	2.01	2.54	✔	7.26	-	23.27	✔	-	-	0.30	✔	3	1-Low	-
percentile rank			28	31	23	13												
# of funds in category			698	628	592	414												
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✔	4.97	-	9.27	✔	-	-	0.63	✔	3	-	-
percentile rank			18	4	13	1												
# of funds in category			114	107	101	63												
BlackRock High Yield Bond K	BRHYX	High Yield Bond	13.68	2.56	5.72	4.64	✔	8.46	-	14.01	✔	-	-	0.51	✔	-	2-Basic	-
percentile rank			16	29	16	10												
# of funds in category			706	652	619	465												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✔	7.12	-	2.15	✖	-	-	0.10	✔	3	-	-
percentile rank			52	55	54	20												
# of funds in category			234	221	214	152												
⚠ Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	5.83	-4.75	0.83	2.13	✔	9.00	-	17.02	✔	☒	-	0.42	✔	3	-	-
percentile rank			37	98	72	14												
# of funds in category			566	510	457	329												
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	40.69	✔	-	-	-	-	-	-	-
percentile rank			-	-	-	-												
# of funds in category			75	-	-	-												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	6.08	1.96	2.27	2.02	✔	1.25	-	13.01	✔	-	-	0.47	✔	3	-	-
percentile rank			31	52	31	9												
# of funds in category			245	216	195	116												
Target Date																		
JPMorgan SmartRetirement® 2020 R6	JTTYX	Target Date	11.98	0.77	5.56	-	✔	9.32	-	15.51	✔	-	✔	0.34	✔	3	-	-
percentile rank			49	82	81	-												
# of funds in category			182	158	143	74												
JPMorgan SmartRetirement® 2025 R6	JNSYX	Target Date	13.58	1.43	6.74	-	✔	10.88	-	15.51	✔	-	✔	0.34	✔	3	-	-
percentile rank			37	64	64	-												
# of funds in category			278	248	216	126												
JPMorgan SmartRetirement® 2030 R6	JSMYX	Target Date	15.59	2.31	7.83	-	✔	12.35	-	15.51	✔	-	✔	0.35	✔	3	-	Low Risk
percentile rank			22	59	65	-												
# of funds in category			273	247	213	133												

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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	
JPMorgan SmartRetirement® 2035 R6	SRJYX	Target Date	17.53	3.56	9.29	–	✔️	13.67	–	15.51	✔️	–	✔️	0.39	✔️	3	–	Low Risk
<i>percentile rank</i>			24	30	41	–												
<i># of funds in category</i>			273	236	209	123									11-30-2023	–	12-31-2022	
JPMorgan SmartRetirement® 2040 R6	SMTYX	Target Date	18.98	4.33	10.20	–	✔️	14.71	–	15.51	✔️	–	✔️	0.40	✔️	3	–	Low Risk
<i>percentile rank</i>			25	33	35	–												
<i># of funds in category</i>			264	236	207	127									11-30-2023	–	12-31-2022	
JPMorgan SmartRetirement® 2045 R6	JSAYX	Target Date	20.01	4.97	10.83	–	✔️	15.54	–	15.51	✔️	–	✔️	0.41	✔️	4	–	Low Risk
<i>percentile rank</i>			23	23	31	–												
<i># of funds in category</i>			267	237	211	123									11-30-2023	–	12-31-2022	
JPMorgan SmartRetirement® 2050 R6	JTSYX	Target Date	20.42	5.01	10.85	–	✔️	15.70	–	15.51	✔️	–	✔️	0.41	✔️	4	–	Low Risk
<i>percentile rank</i>			35	33	41	–												
<i># of funds in category</i>			266	236	210	129									11-30-2023	–	12-31-2022	
JPMorgan SmartRetirement® 2055 R6	JFFYX	Target Date	20.33	5.04	10.87	–	✔️	15.69	–	11.92	✔️	–	✔️	0.41	✔️	4	–	Low Risk
<i>percentile rank</i>			43	36	45	–												
<i># of funds in category</i>			262	232	208	109									11-30-2023	–	12-31-2022	
JPMorgan SmartRetirement® 2060 R6	JAKYX	Target Date	20.25	5.04	10.85	–	✔️	15.66	–	7.34	✔️	–	✔️	0.40	✔️	4	–	Low Risk
<i>percentile rank</i>			46	38	52	–												
<i># of funds in category</i>			257	224	190	10									11-30-2023	–	12-31-2022	
JPMorgan SmartRetirement® Income R6	JSIYX	Target Date	12.05	0.81	5.20	–	✔️	9.30	–	15.51	✔️	–	✔️	0.34	✔️	3	–	–
<i>percentile rank</i>			3	29	22	–												
<i># of funds in category</i>			201	183	160	98									11-30-2023	–	–	

Balanced

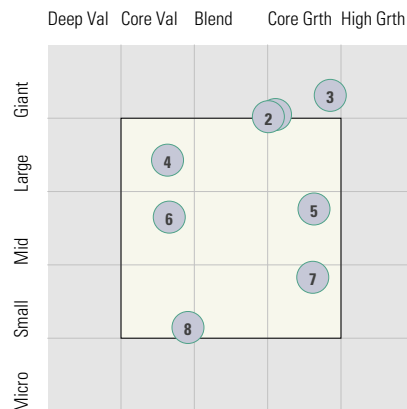
Invesco Equity and Income R6	IEIFX	Moderate Allocation	10.41	6.59	10.01	7.26	✔️	13.00	–	20.68	✔️	–	✔️	0.41	✔️	2	–	Medium Risk
<i>percentile rank</i>			86	11	24	28												
<i># of funds in category</i>			366	350	324	250									11-30-2023	–	12-31-2022	

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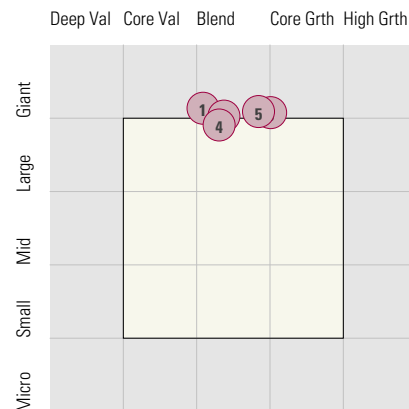
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 Columbia Contrarian Core Inst3	Large Blend	23.67	20.57	55.76	2.59	96.30	1.11	250.35
2 Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3 MFS Growth R6	Large Growth	27.42	11.69	60.90	1.15	96.07	2.78	394.18
4 Invesco Growth and Income R6	Large Value	31.55	24.46	43.99	1.72	90.80	7.47	86.50
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 JPMorgan Small Cap Value R6	Small Value	52.89	16.48	30.63	3.47	92.87	3.66	2.40

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	44.14	11.96	43.91	8.66	78.86	12.48	34.82	65.18	23.81
2 American Funds Intl Gr and Inc R6	Foreign Large Blend	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3 MFS International Equity R6	Foreign Large Growth	36.30	27.37	36.33	6.67	24.36	68.98	95.76	4.24	64.20
4 Vanguard International Value Inv	Foreign Large Value	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5 American Funds Capital World Gr&Inc R6	Global Stock	28.32	25.88	45.79	56.37	16.77	26.85	92.60	7.40	100.23

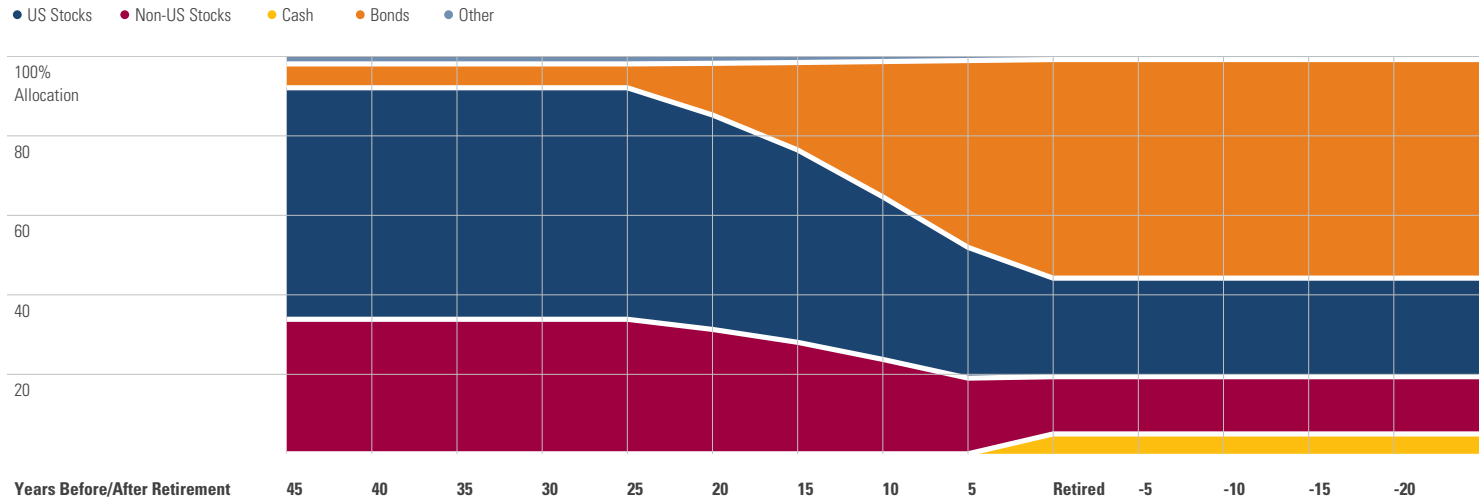
Fixed Income Funds

Fund	Category	Super Sectors %				Other Stats	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1 Baird Core Plus Bond Inst	Core Plus Bond	19.25	20.83	53.79	0.00	5.91	97.00	2.60	0.40
2 PIMCO International Bond (USD-Hdg) Instl	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
3 BlackRock High Yield Bond K	High Yield Bond	0.55	0.00	84.55	0.00	3.32	7.34	90.52	2.14
4 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
5 Western Asset Core Bond IS	Intermediate-Term Bond	11.73	37.59	43.09	0.00	7.24	100.88	0.62	-1.50
6 Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7 PIMCO Short-Term Instl	Ultrashort Bond	20.84	1.35	45.07	0.00	0.10	99.45	0.55	0.00

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Target Date Analysis (Data as of 12-31-2023)

Target Date Allocation



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	41.10	26.14	14.96	50.31	1.06	8.01	8.25	0.34	88.93
JPMorgan SmartRetirement® 2025 R6	48.51	30.88	17.63	45.38	0.80	7.42	5.77	0.35	89.22
JPMorgan SmartRetirement® 2030 R6	59.09	37.81	21.28	35.12	0.12	6.11	5.43	0.36	88.13
JPMorgan SmartRetirement® 2035 R6	70.53	46.23	24.30	24.13	0.03	5.47	4.96	0.36	93.97
JPMorgan SmartRetirement® 2040 R6	80.23	52.36	27.87	15.47	0.00	4.27	3.94	0.35	93.32
JPMorgan SmartRetirement® 2045 R6	87.53	56.89	30.64	8.28	0.00	2.35	3.84	0.35	93.62
JPMorgan SmartRetirement® 2050 R6	89.90	58.38	31.52	5.77	0.00	1.58	3.98	0.33	93.30
JPMorgan SmartRetirement® 2055 R6	89.94	58.54	31.40	5.58	0.00	1.55	4.13	0.33	93.13
JPMorgan SmartRetirement® 2060 R6	89.96	58.39	31.57	5.30	0.00	1.47	4.40	0.33	93.07
JPMorgan SmartRetirement® Income R6	40.66	25.91	14.75	49.82	1.05	7.88	9.18	0.33	89.02