

CUMBERLAND COUNTY IMPROVEMENT

Screens Summary (Data as of 06-30-2022)

🚫 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	
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	-11.17	9.96	10.18	12.46	✔️	19.88	1.05	10.34	✔️	🇺🇸	✔️	0.14	✔️	2	-	Low Risk
<i>percentile rank</i>			47	42	53	34												
<i># of funds in category</i>			1,369	1,236	1,119	819												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92	✔️	18.64	1.00	6.18	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			38	22	20	12												
<i># of funds in category</i>			1,369	1,236	1,119	819												
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State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	-18.81	12.54	14.23	14.75	✔️	21.07	1.00	23.01	✔️	🇺🇸	✔️	0.04	✔️	3	-	Low Risk
<i>percentile rank</i>			35	11	11	9												
<i># of funds in category</i>			1,252	1,142	1,060	793												
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Vanguard Value Index Adm	VVIAX	Large Value	-1.90	8.67	9.22	11.77	✔️	18.33	0.94	27.52	✔️	🇺🇸	✔️	0.05	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			26	36	24	12												
<i># of funds in category</i>			1,222	1,150	1,082	783												
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Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-25.42	6.14	9.04	11.36	✔️	22.51	0.99	9.36	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Low Risk
<i>percentile rank</i>			36	34	42	38												
<i># of funds in category</i>			589	535	496	383												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-6.05	7.53	7.10	11.30	✔️	21.90	0.96	15.88	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			27	48	33	12												
<i># of funds in category</i>			407	393	363	270												
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Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-31.76	2.34	6.80	9.81	✔️	23.80	0.94	17.51	✔️	🇺🇸	✖️	0.07	✔️	4	1-Low	Low Risk
<i>percentile rank</i>			62	72	66	64												
<i># of funds in category</i>			623	585	539	404												
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State St Russell Sm Cp® Val Indx NL Cl C		Small Value	-16.38	6.22	4.93	9.05	✔️	25.25	0.99	12.83	✔️	🇺🇸	✔️	0.05	✔️	2	-	Medium Risk
<i>percentile rank</i>			87	65	55	50												
<i># of funds in category</i>			466	439	412	315												
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Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	-21.14	2.02	3.10	3.23	✔️	17.76	0.96	13.84	✔️	🇺🇸	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			26	25	21	37												
<i># of funds in category</i>			821	736	637	366												
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Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-18.15	2.10	2.68	5.84	✔️	18.67	1.05	9.36	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			46	32	35	20												
<i># of funds in category</i>			757	704	612	418												
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American Funds Europacific Growth R6	REGGX	Foreign Large Growth	-27.68	1.49	3.10	6.30	✔️	19.09	1.00	21.09	✔️	🇺🇸	✔️	0.46	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			58	59	56	34												
<i># of funds in category</i>			452	398	348	225												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	-36.18	6.33	7.51	9.17	✔️	21.79	1.00	12.51	✔️	🇺🇸	✔️	0.32	✔️	3	-	Low Risk
<i>percentile rank</i>			91	6	6	3												
<i># of funds in category</i>			452	398	348	225												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	-17.40	2.06	2.66	5.36	✔️	19.95	1.06	12.10	✔️	🇺🇸	✔️	0.36	✔️	2	-	Medium Risk
<i>percentile rank</i>			82	40	17	21												
<i># of funds in category</i>			346	318	294	177												

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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	
Vanguard Total World Stock Index Admiral	VTWAX	World Stock	-15.97	6.36	-	-	—	18.33	1.02	9.36	✓	—	✓	0.10	✓	2	1-Low	Low Risk
<i>percentile rank</i>			62	39	-	-												
<i># of funds in category</i>			340	305	273	168									05-31-2022	02-15-2022	03-31-2022	

Alternative

PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	22.96	16.88	10.25	-0.36	✓	20.91	1.14	3.66	✓	—	—	0.82	✓	3	-	-
<i>percentile rank</i>			64	22	31	50												
<i># of funds in category</i>			115	110	92	60									05-31-2022	-	-	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-8.05	4.77	5.71	7.48	✓	20.14	0.95	26.15	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			73	49	52	33												
<i># of funds in category</i>			252	232	206	147									05-31-2022	02-15-2022	03-31-2022	

Fixed Income

Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	-11.14	-0.17	1.48	-	✓	5.05	1.06	25.51	✓	—	—	0.38	✓	3	1-Low	-
<i>percentile rank</i>			47	23	18	-												
<i># of funds in category</i>			608	567	505	362									05-31-2022	02-15-2022	-	
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-11.22	0.00	1.95	4.08	✓	8.93	0.87	14.38	✓	—	—	0.13	✓	-	-	-
<i>percentile rank</i>			33	46	31	27												
<i># of funds in category</i>			678	635	581	393												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-5.03	2.99	3.12	1.65	✓	4.75	0.94	0.64	✖	—	—	0.10	✓	3	-	-
<i>percentile rank</i>			44	45	31	21												
<i># of funds in category</i>			208	199	186	126									05-31-2022	-	-	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-11.02	-0.73	1.07	2.13	✓	5.02	1.08	21.76	✓	☒	—	0.30	✓	3	1-Low	-
<i>percentile rank</i>			61	28	20	8												
<i># of funds in category</i>			443	399	362	267									05-31-2022	02-15-2022	-	
⊖ Loomis Sayles Strategic Income N	NEZNX	Multisector Bond	-12.97	-1.67	0.11	-	✓	9.10	1.24	15.42	✓	—	—	0.65	✓	1	1-Low	-
<i>percentile rank</i>			86	84	89	-												
<i># of funds in category</i>			342	285	253	146									05-31-2022	02-15-2022	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	39.19	✓	—	—	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			-	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.44	0.66	1.12	-	✓	0.55	0.06	24.99	✓	—	—	0.24	✓	-	-	-
<i>percentile rank</i>			20	40	57	-												
<i># of funds in category</i>			237	216	177	97												
AB Global Bond Z	ANAZX	World Bond	-9.86	-1.54	0.46	-	✓	5.21	0.88	16.84	✓	—	—	0.50	✓	3	-	-
<i>percentile rank</i>			31	46	58	-												
<i># of funds in category</i>			130	112	89	58									05-31-2022	-	-	

Balanced

Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-12.51	2.13	3.68	5.00	✓	8.58	1.00	0.34	✖	—	✓	0.12	✓	3	1-Low	-
<i>percentile rank</i>			76	53	34	28												
<i># of funds in category</i>			466	428	395	284									05-31-2022	02-15-2022	-	

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															Updated	Updated	Updated	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-14.91	5.16	6.19	8.21	✔️	14.98	1.01	0.34	✖️	—	✔️	0.14	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			<i>68</i>	<i>44</i>	<i>31</i>	<i>29</i>												
<i># of funds in category</i>			<i>330</i>	<i>306</i>	<i>280</i>	<i>223</i>												
															05-31-2022	02-15-2022	03-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-11.33	0.43	2.27	3.28	✔️	5.85	0.97	0.34	✖️	—	✔️	0.11	✔️	3	1-Low	—
<i>percentile rank</i>			<i>69</i>	<i>71</i>	<i>47</i>	<i>40</i>												
<i># of funds in category</i>			<i>141</i>	<i>132</i>	<i>126</i>	<i>89</i>												
															05-31-2022	02-15-2022	—	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-13.73	3.66	4.95	6.63	✔️	11.71	0.98	0.34	✖️	—	✔️	0.13	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			<i>79</i>	<i>70</i>	<i>58</i>	<i>52</i>												
<i># of funds in category</i>			<i>756</i>	<i>710</i>	<i>646</i>	<i>481</i>												
															05-31-2022	02-15-2022	03-31-2022	