

TRI CITY MENTAL HEALTH AUTHORITY

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 | Pass/Fail | Sustain. Rating | Commit. Level | Carbon Risk |
| | | | | | | | | | | | | | | | Updated | Updated | Updated | |
| US Stock | | | | | | | | | | | | | | | | | | |
| 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 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| Vanguard Mid Cap Index Admiral | VIMAX | Mid-Cap Blend | -16.00 | 7.19 | 8.28 | 11.48 | ✓ | 21.25 | 0.98 | 24.13 | ✓ | ☒ | ✓ | 0.05 | ✓ | 4 | 1-Low | Medium Risk |
| <i>percentile rank</i> | | | 69 | 40 | 24 | 14 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 408 | 368 | 326 | 218 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| DFA US Small Cap I | DFSTX | Small Blend | -14.07 | 7.77 | 6.40 | 10.43 | ✓ | 23.55 | 0.95 | 10.34 | ✓ | ☒ | ✓ | 0.27 | ✓ | 3 | - | Medium Risk |
| <i>percentile rank</i> | | | 27 | 18 | 36 | 21 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 608 | 579 | 531 | 352 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2022 | - | 03-31-2022 | |
| Non-US Stock | | | | | | | | | | | | | | | | | | |
| American Funds Intl Gr and Inc R6 | RIGGX | Foreign Large Blend | -18.96 | 2.08 | 3.08 | 5.29 | ✓ | 19.25 | 1.08 | 13.75 | ✓ | ☒ | ✓ | 0.54 | ✓ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 54 | 32 | 20 | 41 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 757 | 704 | 612 | 418 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| Fixed Income | | | | | | | | | | | | | | | | | | |
| 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 | - | |
| 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 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | - | - | - | |
| Target Date | | | | | | | | | | | | | | | | | | |
| Vanguard Target Retirement 2020 Fund | VTWNX | Target Date | -11.65 | 3.36 | 4.64 | 6.51 | ✓ | 9.81 | 0.92 | 9.36 | ✓ | — | ✓ | 0.08 | ✓ | 3 | 1-Low | - |
| <i>percentile rank</i> | | | 38 | 41 | 32 | 24 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 170 | 159 | 134 | 65 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2022 | 02-15-2022 | - | |
| Vanguard Target Retirement 2025 Fund | VTVX | Target Date | -13.21 | 3.74 | 5.07 | 7.10 | ✓ | 11.54 | 0.98 | 9.36 | ✓ | — | ✓ | 0.08 | ✓ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 51 | 42 | 37 | 19 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 229 | 203 | 176 | 90 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| Vanguard Target Retirement 2030 Fund | VTHRX | Target Date | -13.94 | 4.22 | 5.50 | 7.68 | ✓ | 12.82 | 0.97 | 9.36 | ✓ | — | ✓ | 0.08 | ✓ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 47 | 47 | 46 | 25 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 230 | 202 | 175 | 95 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |

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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 2035 Fund | VTHX | Target Date | -14.36 | 4.80 | 5.96 | 8.27 | ✔ | 14.06 | 0.94 | 9.36 | ✔ | — | ✔ | 0.08 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 37 | 48 | 45 | 27 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 222 | 200 | 173 | 87 | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| Vanguard Target Retirement 2040 Fund | VFORX | Target Date | -14.82 | 5.35 | 6.42 | 8.74 | ✔ | 15.30 | 0.93 | 9.36 | ✔ | — | ✔ | 0.08 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 32 | 43 | 39 | 21 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 224 | 202 | 175 | 95 | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| Vanguard Target Retirement 2045 Fund | VTIVX | Target Date | -15.29 | 5.89 | 6.80 | 8.97 | ✔ | 16.55 | 0.96 | 9.36 | ✔ | — | ✔ | 0.08 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 33 | 28 | 30 | 19 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 222 | 200 | 173 | 86 | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| Vanguard Target Retirement 2050 Fund | VFIX | Target Date | -15.45 | 5.91 | 6.81 | 8.97 | ✔ | 16.64 | 0.95 | 9.36 | ✔ | — | ✔ | 0.08 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 31 | 26 | 32 | 22 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 224 | 202 | 175 | 91 | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| Vanguard Target Retirement 2055 Fund | VFFVX | Target Date | -15.45 | 5.89 | 6.80 | 8.95 | ✔ | 16.65 | 0.94 | 9.36 | ✔ | — | ✔ | 0.08 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 30 | 32 | 34 | 24 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 222 | 200 | 171 | 70 | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| Vanguard Target Retirement 2060 Fund | VTTSX | Target Date | -15.44 | 5.89 | 6.79 | 8.96 | ✔ | 16.62 | 1.39 | 9.36 | ✔ | — | ✔ | 0.08 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 29 | 35 | 43 | 1 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 222 | 192 | 153 | 1 | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |
| Vanguard Target Retirement 2065 Fund | VLXVX | Target Date | -15.40 | 5.86 | — | — | ✖ | 16.64 | 1.39 | 4.97 | ✔ | — | ✔ | 0.08 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 20 | 50 | — | — | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 151 | 37 | — | — | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |

Balanced

| | | | | | | | | | | | | | | | | | | |
|-------------------------------------|-------|---------------------|-------|------|------|------|---|-------|------|-------|---|---|---|------|------------|------------|------------|----------|
| American Funds American Balanced R6 | RLBGX | Moderate Allocation | -8.19 | 6.38 | 7.19 | 9.06 | ✔ | 11.38 | 0.95 | 23.51 | ✔ | — | ✔ | 0.25 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 20 | 19 | 14 | 5 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 756 | 710 | 646 | 481 | | | | | | | | | 05-31-2022 | 02-15-2022 | 03-31-2022 | |