



# CUMBERLAND COUNTY IMPROVEMENT

## Screens Summary (Data as of 06-30-2024)

⊖ 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	
Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	18.49	5.00	10.64	-	✔	17.03	1.01	11.36	✔	—	✔	0.10	✔	2	1-Low	Low Risk
<i>percentile rank</i>			33	46	34	-												
<i># of funds in category</i>			368	348	317	210										05-31-2024	02-15-2022	12-31-2022

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	6.01	4.16	7.97	-1.11	✔	17.00	1.10	5.67	✔	—	—	0.99	✔	2	-	-
<i>percentile rank</i>			50	87	48	71												
<i># of funds in category</i>			113	105	101	66										05-31-2024	-	-
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	4.75	-2.55	2.96	5.30	✔	21.93	1.02	28.15	✔	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			66	77	55	50												
<i># of funds in category</i>			253	240	220	163										05-31-2024	02-15-2022	12-31-2022

Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	2.41	-2.73	0.60	1.72	✔	8.25	1.10	27.52	✔	—	—	0.40	✔	3	1-Low	-
<i>percentile rank</i>			87	45	29	36												
<i># of funds in category</i>			692	625	587	416										05-31-2024	02-15-2022	-
AB Global Bond Z	ANAZX	Global Bond	5.25	-1.80	0.06	1.86	✔	6.28	0.82	18.84	✔	—	—	0.52	✔	3	-	-
<i>percentile rank</i>			48	40	50	41												
<i># of funds in category</i>			114	111	103	63										05-31-2024	-	-
⚠ Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	9.41	1.77	3.49	4.14	✔	8.31	0.97	1.84	✖	—	—	0.12	✔	2	-	-
<i>percentile rank</i>			66	41	50	17												
<i># of funds in category</i>			694	628	595	458										05-31-2024	-	-
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	2.69	-1.43	1.96	1.82	✔	7.14	0.99	2.64	✖	—	—	0.10	✔	3	-	-
<i>percentile rank</i>			44	44	43	25												
<i># of funds in category</i>			176	165	159	120										05-31-2024	-	-
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	3.69	-2.73	0.24	1.75	✔	7.56	1.01	23.77	✔	☒	—	0.30	✔	4	1-Low	-
<i>percentile rank</i>			23	27	24	11												
<i># of funds in category</i>			556	507	455	317										05-31-2024	02-15-2022	-
PIMCO Income Instl	PIMIX	Multisector Bond	7.24	1.12	2.67	3.98	✔	6.44	0.81	17.27	✔	—	—	0.62	✔	4	-	-
<i>percentile rank</i>			59	23	27	3												
<i># of funds in category</i>			364	327	277	189										05-31-2024	-	-
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	41.19	✔	—	—	-	—	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			41	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.58	2.78	2.15	-	✔	0.94	0.06	26.99	✔	—	—	0.24	✔	-	-	-
<i>percentile rank</i>			69	57	66	-												
<i># of funds in category</i>			258	212	194	122												

Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	9.01	0.35	4.23	4.62	✔	10.30	1.03	2.35	✖	—	✔	0.12	✔	3	1-Low	-
<i>percentile rank</i>			46	58	53	24												
<i># of funds in category</i>			536	519	479	365										05-31-2024	07-19-2023	-

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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 LifeStrategy Growth Inv	VASGX	Target Risk	15.08	3.34	8.57	7.55	✔	14.69	1.03	2.35	✖	—	✔	0.14	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>37</i>	<i>46</i>	<i>29</i>	<i>27</i>												
<i># of funds in category</i>			<i>357</i>	<i>349</i>	<i>322</i>	<i>263</i>												
															05-31-2024	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	6.03	-1.18	1.97	3.05	✔	8.34	1.02	2.35	✖	—	✔	0.11	✔	4	1-Low	—
<i>percentile rank</i>			<i>69</i>	<i>76</i>	<i>73</i>	<i>48</i>												
<i># of funds in category</i>			<i>177</i>	<i>165</i>	<i>157</i>	<i>119</i>												
															05-31-2024	07-19-2023	—	
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	11.99	1.84	6.41	6.11	✔	12.46	1.00	2.35	✖	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>55</i>	<i>67</i>	<i>63</i>	<i>50</i>												
<i># of funds in category</i>			<i>893</i>	<i>843</i>	<i>795</i>	<i>604</i>												
															05-31-2024	07-19-2023	12-31-2022	