

AFFILIATES IN ORAL AND

Screens Summary (Data as of 09-30-2021)

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																		
DFA US Core Equity 1 I	DFEOX	Large Blend	35.50	14.01	15.75	16.08	✓	21.00	1.10	9.59	✓	■	✓	0.15	✓	2	-	Low Risk
percentile rank			14	61	50	36												
# of funds in category			1,391	1,267	1,112	819									08-31-2021	-	06-30-2021	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.98	15.96	16.86	16.60	✓	18.82	1.00	5.43	✓	■	✓	0.04	✓	3	1-Low	Low Risk
percentile rank			49	28	21	15												
# of funds in category			1,391	1,267	1,112	819									08-31-2021	10-08-2021	06-30-2021	
State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	27.23	21.95	22.76	19.63	✓	20.18	1.00	22.26	✓	■	✓	0.04	✓	3	-	Low Risk
percentile rank			46	24	23	19												
# of funds in category			1,240	1,138	1,033	766									08-31-2021	-	06-30-2021	
State St Russell Lg Cp Val® Indx NL Cl C		Large Value	34.98	10.14	10.99	13.53	✓	20.15	1.00	22.61	✓	■	✓	0.04	✓	3	-	Low Risk
percentile rank			48	40	55	28												
# of funds in category			1,210	1,149	1,027	751									08-31-2021	-	06-30-2021	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	31.82	19.21	18.17	16.73	✓	21.52	0.97	8.61	✓	■	✓	0.07	✓	4	1-Low	Low Risk
percentile rank			47	37	52	47												
# of funds in category			586	551	497	388									08-31-2021	10-08-2021	06-30-2021	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	40.57	9.88	10.82	14.15	✓	23.22	0.99	15.13	✓	■	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			76	42	43	15												
# of funds in category			410	393	350	252									08-31-2021	10-08-2021	06-30-2021	
State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	33.19	11.51	15.19	15.64	✓	25.65	1.00	12.08	✓	■	✓	0.05	✓	2	-	-
percentile rank			73	78	77	70												
# of funds in category			613	577	513	390									08-31-2021	-	-	
State St Russell Sm Cp® Val Indx NL Cl C		Small Value	63.61	8.66	11.09	13.22	✓	26.78	0.99	12.08	✓	■	✓	0.05	✓	2	-	-
percentile rank			45	36	32	32												
# of funds in category			434	406	383	290									08-31-2021	-	-	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	18.39	9.58	8.67	6.02	✓	18.90	0.96	13.10	✓	■	✓	0.14	✓	2	1-Low	Medium Risk
percentile rank			59	41	53	53												
# of funds in category			786	708	598	319									08-31-2021	10-08-2021	06-30-2021	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	26.51	8.18	9.18	8.62	✓	18.64	1.04	8.61	✓	■	✓	0.07	✓	2	1-Low	Low Risk
percentile rank			26	40	30	28												
# of funds in category			769	696	596	402									08-31-2021	10-08-2021	06-30-2021	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	24.80	22.26	20.14	14.95	✓	21.51	1.05	18.66	✓	■	✓	0.33	✓	3	-	Low Risk
percentile rank			21	3	2	3												
# of funds in category			439	383	322	225									08-31-2021	-	06-30-2021	
DFA International Value I	DFIVX	Foreign Large Value	41.54	3.83	7.47	6.67	✓	23.20	1.25	11.59	✓	■	✓	0.34	✓	1	-	Medium Risk
percentile rank			7	68	27	46												
# of funds in category			349	319	271	181									08-31-2021	-	06-30-2021	
Vanguard Total World Stock Index Admiral	VTWAX	World Stock	28.38	-	-	-	-	-	-	8.61	✓	-	✓	0.10	✓	2	1-Low	Low Risk
percentile rank			31	-	-	-												
# of funds in category			339	288	254	147									08-31-2021	10-08-2021	06-30-2021	

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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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
Alternative																		
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	34.55	6.45	3.69	-	✔	16.68	0.97	10.84	✔	-	-	1.15	✔	-	-	-
<i>percentile rank</i>			94	59	76	-												
<i># of funds in category</i>			113	108	85	52												
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	33.51	12.01	7.54	11.54	✔	18.88	0.94	25.40	✔	-	✔	0.12	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			47	40	46	31												
<i># of funds in category</i>			247	232	200	148									08-31-2021	10-08-2021	06-30-2021	
Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	0.86	6.15	4.10	-	✔	3.93	1.03	24.76	✔	-	-	0.38	✔	-	1-Low	-
<i>percentile rank</i>			59	31	20	-												
<i># of funds in category</i>			614	571	498	357											10-08-2021	-
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	8.02	6.45	5.75	6.73	✔	8.34	0.87	13.64	✔	-	-	0.13	✔	-	-	-
<i>percentile rank</i>			81	31	39	35												
<i># of funds in category</i>			680	633	555	361												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.09	7.29	4.16	3.02	✔	3.86	0.94	10.12	✔	-	-	0.10	✔	-	-	-
<i>percentile rank</i>			62	34	42	24												
<i># of funds in category</i>			206	202	176	125												
Vanguard Total Bond Market Index Adm	VBTLX	Intermediate-Term Bond	-0.92	5.41	2.93	2.96	✔	3.71	1.05	8.61	✔	☐	-	0.05	✔	-	1-Low	-
<i>percentile rank</i>			69	42	52	59												
<i># of funds in category</i>			411	378	333	249												10-08-2021
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	38.44	✔	-	-	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			30	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.10	1.41	1.34	-	✔	0.53	0.05	24.24	✔	-	-	0.24	✔	-	-	-
<i>percentile rank</i>			76	69	73	-												
<i># of funds in category</i>			241	213	169	88												
Templeton Global Bond R6	FBNRX	World Bond	-3.50	-1.90	0.97	-	✖	5.19	-0.40	19.76	✔	-	✔	0.54	✔	-	-	-
<i>percentile rank</i>			95	93	90	-												
<i># of funds in category</i>			348	307	280	120												
Target Date																		
Vanguard Target Retirement 2015 Inv	VTXVX	Target Date	9.49	7.74	7.13	7.87	✔	7.38	0.83	8.61	✔	-	✔	0.12	✔	-	1-Low	-
<i>percentile rank</i>			100	83	80	66												
<i># of funds in category</i>			117	111	77	45												10-08-2021
Vanguard Target Retirement 2020 Inv	VTWNX	Target Date	13.37	9.00	8.60	9.11	✔	9.77	0.98	8.61	✔	-	✔	0.13	✔	-	1-Low	-
<i>percentile rank</i>			57	45	33	31												
<i># of funds in category</i>			175	162	123	67												10-08-2021
Vanguard Target Retirement 2025 Inv	VTTVX	Target Date	15.93	9.86	9.61	10.00	✔	11.51	1.03	8.61	✔	-	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			48	35	28	20												
<i># of funds in category</i>			224	206	165	91									08-31-2021	10-08-2021	06-30-2021	

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														Updated	Updated	Updated		
Vanguard Target Retirement 2030 Inv	VTHRX	Target Date	18.29	10.45	10.44	10.78	✓	12.87	1.00	8.61	✓	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			54	39	39	25												
<i># of funds in category</i>			225	205	165	87												
															08-31-2021	10-08-2021	06-30-2021	
Vanguard Target Retirement 2035 Inv	VTHX	Target Date	20.60	11.01	11.24	11.54	✓	14.23	0.96	8.61	✓	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			70	43	41	30												
<i># of funds in category</i>			217	203	162	88												
															08-31-2021	10-08-2021	06-30-2021	
Vanguard Target Retirement 2040 Inv	VFORX	Target Date	23.00	11.55	12.03	12.08	✓	15.60	0.95	8.61	✓	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			74	48	37	31												
<i># of funds in category</i>			219	205	165	87												
															08-31-2021	10-08-2021	06-30-2021	
Vanguard Target Retirement 2045 Inv	VTIVX	Target Date	25.42	12.17	12.62	12.38	✓	16.85	0.97	8.61	✓	—	✓	0.15	✓	3	1-Low	Low Risk
<i>percentile rank</i>			63	40	34	23												
<i># of funds in category</i>			217	203	162	87												
															08-31-2021	10-08-2021	06-30-2021	
Vanguard Target Retirement 2050 Inv	VFIX	Target Date	25.65	12.24	12.66	12.40	✓	16.87	0.95	8.61	✓	—	✓	0.15	✓	3	1-Low	Low Risk
<i>percentile rank</i>			77	41	41	32												
<i># of funds in category</i>			219	205	165	79												
															08-31-2021	10-08-2021	06-30-2021	
Vanguard Target Retirement 2055 Inv	VFFVX	Target Date	25.61	12.24	12.65	12.39	✓	16.87	0.95	8.61	✓	—	✓	0.15	✓	3	1-Low	Low Risk
<i>percentile rank</i>			80	42	48	37												
<i># of funds in category</i>			217	203	159	66												
															08-31-2021	10-08-2021	06-30-2021	
Vanguard Target Retirement 2060 Inv	VTSX	Target Date	25.60	12.23	12.64	–	✓	16.86	1.46	8.61	✓	—	✓	0.15	✓	3	1-Low	Low Risk
<i>percentile rank</i>			81	49	59	–												
<i># of funds in category</i>			211	188	125	–												
															08-31-2021	10-08-2021	06-30-2021	
Vanguard Target Retirement 2065 Inv	VLXVX	Target Date	25.59	12.18	–	–	✘	16.88	1.46	4.22	✓	—	✓	0.15	✓	3	1-Low	Low Risk
<i>percentile rank</i>			83	64	–	–												
<i># of funds in category</i>			120	17	–	–												
															08-31-2021	10-08-2021	06-30-2021	
Vanguard Target Retirement Income Inv	VTINX	Target Date	8.48	7.53	6.22	6.08	✓	6.25	0.84	8.61	✓	—	✓	0.12	✓	–	1-Low	–
<i>percentile rank</i>			60	34	43	38												
<i># of funds in category</i>			169	152	122	79												
															–	10-08-2021	–	

Balanced

Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	10.28	8.47	7.31	7.33	✓	7.95	1.01	27.02	✓	—	✓	0.12	✓	–	1-Low	–
<i>percentile rank</i>			83	33	36	34												
<i># of funds in category</i>			516	481	429	276												
															–	10-08-2021	–	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	22.47	11.54	11.60	11.42	✓	15.04	1.02	27.02	✓	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			66	24	25	26												
<i># of funds in category</i>			312	289	263	189												
															08-31-2021	10-08-2021	06-30-2021	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	4.52	6.73	5.06	5.17	✓	4.87	0.96	27.02	✓	—	✓	0.11	✓	–	1-Low	–
<i>percentile rank</i>			82	29	50	51												
<i># of funds in category</i>			196	180	165	108												
															–	10-08-2021	–	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	16.25	10.04	9.47	9.39	✓	11.44	0.99	27.02	✓	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			82	46	53	56												
<i># of funds in category</i>			690	654	597	428												
															08-31-2021	10-08-2021	06-30-2021	