

LOUISVILLE HIGH SCHOOL EMPLOYEES

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	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>	
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	21.94	14.32	14.67	14.68		16.26	0.82	15.67				0.26		3	2-Basic	Low Risk
<i>percentile rank</i>			<i>93</i>	<i>57</i>	<i>69</i>	<i>70</i>												
<i># of funds in category</i>			<i>1,391</i>	<i>1,267</i>	<i>1,112</i>	<i>819</i>									08-31-2021	10-08-2021	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
<i>percentile rank</i>			<i>49</i>	<i>28</i>	<i>21</i>	<i>15</i>												
<i># of funds in category</i>			<i>1,391</i>	<i>1,267</i>	<i>1,112</i>	<i>819</i>									08-31-2021	10-08-2021	06-30-2021	
MFS Growth R6	MFEKX	Large Growth	23.59	20.76	22.40	19.30		18.61	0.91	19.51				0.53		4	2-Basic	Low Risk
<i>percentile rank</i>			<i>74</i>	<i>37</i>	<i>28</i>	<i>25</i>												
<i># of funds in category</i>			<i>1,240</i>	<i>1,138</i>	<i>1,033</i>	<i>766</i>									08-31-2021	10-08-2021	06-30-2021	
Invesco Diversified Dividend R6	LCEFX	Large Value	27.46	8.79	8.37	-		16.89	0.82	7.59				0.44		2	-	Medium Risk
<i>percentile rank</i>			<i>80</i>	<i>66</i>	<i>89</i>	<i>-</i>												
<i># of funds in category</i>			<i>1,210</i>	<i>1,149</i>	<i>1,027</i>	<i>751</i>									08-31-2021	-	06-30-2021	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	24.11	19.37	20.61	-		19.56	0.86	12.87				0.70		5	2-Basic	Low Risk
<i>percentile rank</i>			<i>88</i>	<i>36</i>	<i>27</i>	<i>-</i>												
<i># of funds in category</i>			<i>586</i>	<i>551</i>	<i>497</i>	<i>388</i>									08-31-2021	10-08-2021	06-30-2021	
Vanguard Selected Value Inv	VASVX	Mid-Cap Value	52.32	10.74	11.07	13.13		28.24	1.19	16.61				0.31		3	-	Medium Risk
<i>percentile rank</i>			<i>26</i>	<i>30</i>	<i>36</i>	<i>48</i>												
<i># of funds in category</i>			<i>410</i>	<i>393</i>	<i>350</i>	<i>252</i>									08-31-2021	-	06-30-2021	
PGIM Jennison Small Company R6	PJSQX	Small Growth	59.03	17.47	17.24	15.97		27.75	1.02	7.85				0.70		3	-	-
<i>percentile rank</i>			<i>6</i>	<i>35</i>	<i>55</i>	<i>63</i>												
<i># of funds in category</i>			<i>613</i>	<i>577</i>	<i>513</i>	<i>390</i>									08-31-2021	-	-	
DFA US Small Cap Value I	DFS VX	Small Value	73.21	7.92	10.55	13.46		29.85	1.10	9.59				0.39		2	-	-
<i>percentile rank</i>			<i>18</i>	<i>54</i>	<i>43</i>	<i>29</i>												
<i># of funds in category</i>			<i>434</i>	<i>406</i>	<i>383</i>	<i>290</i>									08-31-2021	-	-	
Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	25.28	15.66	13.54	10.07		18.29	0.88	22.30				0.59		4	1-Low	Low Risk
<i>percentile rank</i>			<i>30</i>	<i>10</i>	<i>7</i>	<i>1</i>												
<i># of funds in category</i>			<i>786</i>	<i>708</i>	<i>598</i>	<i>319</i>									08-31-2021	10-08-2021	06-30-2021	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	27.05	9.15	9.09	8.06		19.32	1.08	13.01				0.54		2	1-Low	Low Risk
<i>percentile rank</i>			<i>22</i>	<i>20</i>	<i>33</i>	<i>48</i>												
<i># of funds in category</i>			<i>769</i>	<i>696</i>	<i>596</i>	<i>402</i>									08-31-2021	10-08-2021	06-30-2021	
Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	24.00	13.34	10.64	-		18.54	0.99	25.53				0.69		4	-	Low Risk
<i>percentile rank</i>			<i>24</i>	<i>37</i>	<i>73</i>	<i>-</i>												
<i># of funds in category</i>			<i>439</i>	<i>383</i>	<i>322</i>	<i>225</i>									08-31-2021	-	06-30-2021	
Vanguard International Value Inv	VTRIX	Foreign Large Value	30.88	6.94	8.49	7.89		20.03	1.10	11.35				0.35		2	-	Medium Risk
<i>percentile rank</i>			<i>41</i>	<i>12</i>	<i>4</i>	<i>13</i>												
<i># of funds in category</i>			<i>349</i>	<i>319</i>	<i>271</i>	<i>181</i>									08-31-2021	-	06-30-2021	
American Funds Capital World Gr&Inc R6	RWIGX	World Stock	23.94	11.65	12.10	12.01		17.04	0.93	15.67		-		0.42		2	-	Low Risk
<i>percentile rank</i>			<i>66</i>	<i>49</i>	<i>53</i>	<i>41</i>												
<i># of funds in category</i>			<i>339</i>	<i>288</i>	<i>254</i>	<i>147</i>									08-31-2021	-	06-30-2021	

LOUISVILLE HIGH SCHOOL EMPLOYEES

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	
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	

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	17.40	10.64	10.77	11.62	✓	10.98	0.94	22.76	✓	—	✓	0.26	✓	3	1-Low	Low Risk
<i>percentile rank</i>			66	33	23	8												
<i># of funds in category</i>			690	654	597	428												
															08-31-2021	10-08-2021	06-30-2021	