

TRI CITY MENTAL HEALTH AUTHORITY

Screens Summary (Data as of 09-30-2022)

⊖ 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	-15.51	8.12	9.20	11.66	✓	20.30	1.00	6.43	✓	☒	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	23	20	13												
<i># of funds in category</i>			1,376	1,250	1,131	828									08-31-2022	02-15-2022	06-30-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	-19.48	5.47	6.64	10.45	✓	22.73	0.98	24.38	✓	☒	✓	0.05	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			81	49	26	15												
<i># of funds in category</i>			412	368	336	219									08-31-2022	02-15-2022	06-30-2022	
DFA US Small Cap I	DFSTX	Small Blend	-15.66	7.34	4.59	9.42	✓	24.60	0.94	10.59	✓	☒	✓	0.27	✓	3	-	Medium Risk
<i>percentile rank</i>			21	13	35	21												
<i># of funds in category</i>			610	581	539	358									08-31-2022	-	06-30-2022	
Non-US Stock																		
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-25.44	-1.79	-0.46	3.31	✓	20.07	1.07	14.01	✓	☒	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			47	49	31	49												
<i># of funds in category</i>			755	706	617	425									08-31-2022	02-15-2022	06-30-2022	
Fixed Income																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.53	0.69	1.84	0.89	✓	6.68	0.97	0.89	✘	—	—	0.10	✓	3	-	-
<i>percentile rank</i>			47	51	49	38												
<i># of funds in category</i>			210	199	190	128									08-31-2022	-	-	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-15.26	-3.07	-0.09	1.36	✓	5.71	1.04	22.02	✓	☒	—	0.30	✓	3	1-Low	-
<i>percentile rank</i>			64	33	24	10												
<i># of funds in category</i>			448	404	366	272									08-31-2022	02-15-2022	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	39.44	✓	—	—	-	—	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			40	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.38	0.50	1.08	-	✓	0.56	0.07	25.24	✓	—	—	0.24	✓	-	-	-
<i>percentile rank</i>			30	46	61	-												
<i># of funds in category</i>			237	216	178	99												
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-15.83	1.17	2.91	5.46	✓	10.98	0.90	9.61	✓	—	✓	0.08	✓	3	1-Low	-
<i>percentile rank</i>			36	48	35	24												
<i># of funds in category</i>			157	147	120	57									08-31-2022	02-15-2022	-	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	-17.53	1.40	3.15	5.96	✓	12.78	0.96	9.61	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			58	46	34	21												
<i># of funds in category</i>			226	202	172	94									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-18.42	1.82	3.43	6.46	✓	14.11	0.96	9.61	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			50	50	44	27												
<i># of funds in category</i>			226	202	170	97									08-31-2022	02-15-2022	06-30-2022	

TRI CITY MENTAL HEALTH AUTHORITY

Screens Summary (Data as of 09-30-2022)

⊖ 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	
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	-18.87	2.39	3.78	6.99	✔	15.35	0.94	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>39</i>	<i>49</i>	<i>44</i>	<i>28</i>												
<i># of funds in category</i>			<i>219</i>	<i>195</i>	<i>169</i>	<i>91</i>									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-19.42	2.91	4.11	7.40	✔	16.61	0.94	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>33</i>	<i>46</i>	<i>39</i>	<i>22</i>												
<i># of funds in category</i>			<i>220</i>	<i>196</i>	<i>170</i>	<i>97</i>									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-19.93	3.46	4.42	7.61	✔	17.88	0.96	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>36</i>	<i>34</i>	<i>31</i>	<i>20</i>												
<i># of funds in category</i>			<i>219</i>	<i>195</i>	<i>169</i>	<i>90</i>									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	-20.18	3.41	4.39	7.60	✔	18.01	0.95	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>38</i>	<i>35</i>	<i>33</i>	<i>20</i>												
<i># of funds in category</i>			<i>220</i>	<i>196</i>	<i>170</i>	<i>95</i>									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-20.17	3.40	4.38	7.58	✔	18.02	0.95	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>37</i>	<i>35</i>	<i>38</i>	<i>26</i>												
<i># of funds in category</i>			<i>219</i>	<i>195</i>	<i>169</i>	<i>72</i>									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	-20.16	3.40	4.38	7.58	✔	17.99	1.35	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>37</i>	<i>42</i>	<i>41</i>	<i>1</i>												
<i># of funds in category</i>			<i>218</i>	<i>186</i>	<i>150</i>	<i>1</i>									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	-20.10	3.38	4.36	—	✖	18.01	1.36	5.22	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>24</i>	<i>55</i>	<i>68</i>	<i>—</i>												
<i># of funds in category</i>			<i>161</i>	<i>37</i>	<i>8</i>	<i>—</i>									08-31-2022	02-15-2022	06-30-2022	

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	-13.13	3.72	5.14	7.89	✔	12.60	0.94	23.76	✔	—	✔	0.25	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>27</i>	<i>25</i>	<i>22</i>	<i>6</i>												
<i># of funds in category</i>			<i>766</i>	<i>708</i>	<i>658</i>	<i>487</i>									08-31-2022	02-15-2022	06-30-2022	