

# PURVIS GRANGE FOUNDATION INC 403B

## Screens Summary (Data as of 03-31-2020)

⊖ Fund Removed from Approved List    ⚠ Fund on Watch List

| Name   | Ticker | Asset Class               | Trailing Performance and Risk |                      |                     |                    | Management    |                   |                | Style  |               | Expense      |               |              |               |
|--|--------|---------------------------|-------------------------------|----------------------|---------------------|--------------------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|
|  |        |                           | 1 Yr                          | 3 Yr                 | 5 Yr                | 10 Yr              | Pass/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail |
| <b>US Stock</b>  |        |                           |                               |                      |                     |                    |               |                   |                |        |               |              |               |              |               |
| American Funds Invmt Co of Amer R6<br><i>percentile rank</i><br><i># of funds in category</i>      | RICGX  | Large Blend               | -9.24<br>53<br>1,377          | 2.49<br>62<br>1,220  | 5.15<br>47<br>1,054 | 9.04<br>55<br>806  | ✔             | 14.02             | 0.91           | 28.10  | ✔             | ☐            | ✔             | 0.28         | ✔             |
| Vanguard 500 Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i>              | VFIAX  | Large Blend Index         | -7.01<br>26<br>1,377          | 5.07<br>20<br>1,220  | 6.69<br>12<br>1,054 | 10.49<br>7<br>806  | ✔             | 15.22             | 1.00           | 3.93   | ✔             | ☐            | ✔             | 0.04         | ✔             |
| Vanguard Growth Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i>           | VIGAX  | Large Growth              | 1.28<br>16<br>1,359           | 10.09<br>38<br>1,241 | 9.16<br>34<br>1,096 | 12.37<br>26<br>818 | ✔             | 15.41             | 1.00           | 25.27  | ✔             | ☐            | ✔             | 0.05         | ✔             |
| DFA US Large Cap Value I<br><i>percentile rank</i><br><i># of funds in category</i>                | DFLVX  | Large Value               | -22.47<br>86<br>1,217         | -4.46<br>82<br>1,112 | 0.75<br>65<br>962   | 7.55<br>35<br>710  | ✔             | 19.39             | 1.15           | 8.09   | ✔             | ☐            | ✔             | 0.28         | ✔             |
| Vanguard Mid-Cap Growth Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i>   | VMGMX  | Mid-Cap Growth            | -10.49<br>49<br>611           | 4.74<br>52<br>567    | 4.17<br>56<br>498   | -<br>-<br>386      | ✔             | 16.73             | 0.95           | 7.11   | ✔             | ☐            | ✔             | 0.07         | ✔             |
| Vanguard Mid-Cap Value Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i>    | VMVAX  | Mid-Cap Value             | -22.81<br>32<br>426           | -5.11<br>25<br>388   | -0.13<br>24<br>345  | -<br>-<br>241      | ✔             | 19.63             | 1.00           | 13.63  | ✔             | ☐            | ✔             | 0.07         | ✔             |
| Vanguard Small Cap Growth Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i> | VSGAX  | Small Growth              | -15.81<br>36<br>635           | 2.95<br>39<br>577    | 3.27<br>44<br>503   | -<br>-<br>383      | ✔             | 19.66             | 0.94           | 15.26  | ✔             | ☐            | ✖             | 0.07         | ✔             |
| Vanguard Small Cap Value Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i>  | VSIAX  | Small Value               | -29.46<br>29<br>432           | -8.37<br>16<br>407   | -2.05<br>19<br>356  | -<br>-<br>250      | ✔             | 21.84             | 0.97           | 3.93   | ✔             | ☐            | ✖             | 0.07         | ✔             |
| <b>Non-US Stock</b>  |        |                           |                               |                      |                     |                    |               |                   |                |        |               |              |               |              |               |
| Vanguard Emerging Mkts Stock Idx Adm<br><i>percentile rank</i><br><i># of funds in category</i>    | VEMAX  | Diversified Emerging Mkts | -18.47<br>45<br>825           | -2.78<br>42<br>707   | -1.15<br>48<br>580  | 0.32<br>50<br>238  | ✔             | 17.34             | 0.98           | 11.59  | ✔             | ☐            | ✔             | 0.14         | ✔             |
| American Funds Europacific Growth R6<br><i>percentile rank</i><br><i># of funds in category</i>    | REGX   | Foreign Large Blend       | -12.70<br>85<br>466           | 0.28<br>69<br>409    | 0.91<br>57<br>340   | 3.97<br>59<br>251  | ✔             | 15.57             | 1.03           | 18.84  | ✔             | ☐            | ✔             | 0.49         | ✔             |
| Vanguard International Growth Adm<br><i>percentile rank</i><br><i># of funds in category</i>       | VWILX  | Foreign Large Growth      | -3.34<br>12<br>466            | 7.26<br>6<br>409     | 5.95<br>6<br>340    | 6.75<br>10<br>251  | ✔             | 16.73             | 1.05           | 17.16  | ✔             | ☐            | ✔             | 0.32         | ✔             |
| Vanguard International Value Inv<br><i>percentile rank</i><br><i># of funds in category</i>        | VTRIX  | Foreign Large Value       | -18.92<br>33<br>333           | -3.52<br>16<br>299   | -1.86<br>15<br>247  | 1.61<br>30<br>162  | ✔             | 16.13             | 1.09           | 11.88  | ✔             | ☐            | ✖             | 0.37         | ✔             |
| American Funds New Perspective R6<br><i>percentile rank</i><br><i># of funds in category</i>       | RNPGX  | World Stock               | -6.37<br>21<br>867            | 5.94<br>17<br>756    | 6.08<br>13<br>624   | 8.68<br>10<br>378  | ✔             | 14.87             | 0.93           | 19.34  | ✔             | ☐            | ✔             | 0.44         | ✔             |

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|---|--------|------------------------------|-------------------------------|---------------------|-------------------|-------------------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|
|   |        |                              | 1 Yr                          | 3 Yr                | 5 Yr              | 10 Yr             | Pass/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail |
| <b>Alternative</b>  |        |                              |                               |                     |                   |                   |               |                   |                |        |               |              |               |              |               |
| PIMCO Commodity Real Ret Strat Instl<br><i>percentile rank</i><br><i># of funds in category</i>     | PCRIX  | Commodities<br>Broad Basket  | -26.47<br>71<br>129           | -10.22<br>77<br>109 | -8.57<br>70<br>95 | -6.18<br>20<br>35 |               | 15.09             | 1.22           | 5.25   |               | —            | —             | 1.46         |               |
| Vanguard Real Estate Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i>       | VGSLX  | Real Estate                  | -16.55<br>40<br>263           | -1.46<br>47<br>229  | 0.49<br>45<br>202 | 7.89<br>39<br>138 |               | 17.06             | 0.94           | 23.90  |               | —            |               | 0.12         |               |
| <b>Fixed Income</b>   |        |                              |                               |                     |                   |                   |               |                   |                |        |               |              |               |              |               |
| Western Asset Core Plus Bond IS<br><i>percentile rank</i><br><i># of funds in category</i>          | WAPSX  | Core Plus Bond               | 5.34<br>41<br>606             | 4.34<br>10<br>530   | 3.76<br>3<br>442  | 4.99<br>6<br>331  |               | 4.62              | 1.08           | 13.26  |               | —            | —             | 0.42         |               |
| Vanguard High-Yield Corporate Adm<br><i>percentile rank</i><br><i># of funds in category</i>        | VWEAX  | High Yield Bond              | -3.67<br>11<br>701            | 1.79<br>6<br>623    | 3.03<br>5<br>544  | 5.63<br>6<br>339  |               | 7.36              | 0.89           | 12.13  |               | —            | —             | 0.13         |               |
| Vanguard Inflation-Protected Secs Adm<br><i>percentile rank</i><br><i># of funds in category</i>    | VAIPX  | Inflation-<br>Protected Bond | 6.69<br>24<br>218             | 3.28<br>26<br>196   | 2.56<br>20<br>173 | 3.39<br>15<br>115 |               | 3.27              | 0.94           | 8.62   |               | —            | —             | 0.10         |               |
| Vanguard Total Bond Market Index Adm<br><i>percentile rank</i><br><i># of funds in category</i>     | VBTLX  | Intermediate-<br>Term Bond   | 9.06<br>11<br>430             | 4.83<br>8<br>385    | 3.33<br>13<br>332 | 3.84<br>34<br>254 |               | 3.25              | 1.01           | 7.11   |               |              | —             | 0.05         |               |
| Federated Government Ultrashrt Dur R6<br><i>percentile rank</i><br><i># of funds in category</i>    | FGULX  | Ultrashort Bond              | 1.82<br>21<br>204             | 1.68<br>29<br>164   | —<br>—<br>131     | —<br>—<br>61      |               | 0.38              | 0.04           | 22.74  |               | —            | —             | 0.24         |               |
| PIMCO International Bond (USD-Hdg) Instl<br><i>percentile rank</i><br><i># of funds in category</i> | PFORX  | World Bond                   | 2.23<br>62<br>106             | 3.58<br>21<br>74    | 3.22<br>11<br>58  | 5.34<br>1<br>37   |               | 3.09              | 0.53           | 5.52   |               | —            | —             | 0.55         |               |
| <b>Balanced</b>   |        |                              |                               |                     |                   |                   |               |                   |                |        |               |              |               |              |               |
| Vanguard LifeStrategy Cnsvr Gr Inv<br><i>percentile rank</i><br><i># of funds in category</i>       | VSCGX  | Target Risk                  | -0.30<br>15<br>561            | 3.59<br>7<br>519    | 3.49<br>7<br>428  | 5.39<br>17<br>271 |               | 6.32              | 1.00           | 25.52  |               | —            |               | 0.12         |               |
| Vanguard LifeStrategy Growth Inv<br><i>percentile rank</i><br><i># of funds in category</i>         | VASGX  | Target Risk                  | -8.22<br>23<br>332            | 2.17<br>23<br>307   | 3.33<br>18<br>277 | 6.78<br>20<br>191 |               | 12.24             | 0.99           | 25.52  |               | —            |               | 0.14         |               |
| Vanguard LifeStrategy Income Inv<br><i>percentile rank</i><br><i># of funds in category</i>         | VASIX  | Target Risk                  | 3.63<br>7<br>198              | 4.15<br>4<br>183    | 3.42<br>5<br>157  | 4.59<br>25<br>91  |               | 3.85              | 0.34           | 25.52  |               | —            |               | 0.11         |               |
| Vanguard LifeStrategy Moderate Gr Inv<br><i>percentile rank</i><br><i># of funds in category</i>    | VSMGX  | Target Risk                  | -4.28<br>30<br>689            | 2.92<br>31<br>641   | 3.46<br>30<br>562 | 6.20<br>39<br>413 |               | 9.23              | 1.00           | 25.52  |               | —            |               | 0.13         |               |