

# AFFILIATES IN ORAL AND

## Screens Summary (Data as of 03-31-2022)

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	Sustain. Rating	Commit. Level	Carbon Risk	
<b>US Stock</b>																		
DFA US Core Equity 1 I	DFEOX	Large Blend	11.88	17.59	14.42	13.83		19.38	1.08	10.09				0.14		2	-	Low Risk
<i>percentile rank</i>			60	46	53	38												
<i># of funds in category</i>			1,382	1,245	1,129	827									02-28-2022	-	12-31-2021	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	15.60	18.89	15.95	14.60		17.76	1.00	5.93				0.04		3	1-Low	Low Risk
<i>percentile rank</i>			17	19	16	9												
<i># of funds in category</i>			1,382	1,245	1,129	827									02-28-2022	02-15-2022	12-31-2021	
State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	14.88	23.54	20.81	16.99		19.46	1.00	22.76				0.04		3	-	Low Risk
<i>percentile rank</i>			9	11	12	10												
<i># of funds in category</i>			1,240	1,128	1,033	769									02-28-2022	-	12-31-2021	
State St Russell Lg Cp Val® Indx NL Cl C		Large Value	11.63	13.07	10.33	11.71		19.08	1.00	23.11				0.04		3	-	Low Risk
<i>percentile rank</i>			68	58	62	37												
<i># of funds in category</i>			1,220	1,151	1,052	774									02-28-2022	-	12-31-2021	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	4.33	16.73	15.34	13.27		21.03	0.97	9.11				0.07		4	1-Low	Low Risk
<i>percentile rank</i>			13	27	40	36												
<i># of funds in category</i>			595	545	506	389									02-28-2022	02-15-2022	12-31-2021	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	13.28	14.10	10.45	12.37		21.51	0.98	15.63				0.07		4	1-Low	Medium Risk
<i>percentile rank</i>			26	41	32	12												
<i># of funds in category</i>			410	392	356	265									02-28-2022	02-15-2022	12-31-2021	
State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	-14.58	9.66	10.12	11.08		24.03	1.00	12.58				0.05		2	-	Low Risk
<i>percentile rank</i>			78	89	87	77												
<i># of funds in category</i>			617	583	529	400									02-28-2022	-	12-31-2021	
State St Russell Sm Cp® Val Indx NL Cl C		Small Value	3.25	12.78	8.63	10.54		24.72	0.99	12.58				0.05		2	-	Medium Risk
<i>percentile rank</i>			72	51	47	37												
<i># of funds in category</i>			446	416	396	301									02-28-2022	-	12-31-2021	
<b>Non-US Stock</b>																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	-8.70	5.60	5.83	3.32		17.91	0.97	13.59				0.14		2	1-Low	Medium Risk
<i>percentile rank</i>			37	42	42	45												
<i># of funds in category</i>			809	732	626	354									02-28-2022	02-15-2022	12-31-2021	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	0.70	8.54	7.16	6.67		17.85	1.04	9.11				0.07		2	1-Low	Low Risk
<i>percentile rank</i>			29	28	28	19												
<i># of funds in category</i>			772	712	616	413									02-28-2022	02-15-2022	12-31-2021	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	-16.21	14.87	14.11	10.48		21.28	1.01	19.16				0.32		3	-	Low Risk
<i>percentile rank</i>			89	6	2	3												
<i># of funds in category</i>			454	390	340	228									02-28-2022	-	12-31-2021	
DFA International Value I	DFIVX	Foreign Large Value	8.39	8.12	6.13	5.68		22.55	1.21	12.09				0.29		1	-	Medium Risk
<i>percentile rank</i>			8	19	16	27												
<i># of funds in category</i>			350	327	291	184									02-28-2022	-	12-31-2021	
Vanguard Total World Stock Index Admiral	VTWAX	World Stock	6.09	13.65	-	-		17.58	1.02	9.11				0.10		2	1-Low	Low Risk
<i>percentile rank</i>			54	30	-	-												
<i># of funds in category</i>			323	280	248	146									02-28-2022	02-15-2022	12-31-2021	

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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	Commit. Level	Carbon Risk
<b>Alternative</b>																		
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	28.01	13.82	7.42	-	✔	17.14	0.92	11.34	✔	-	-	1.11	✔	-	-	-
<i>percentile rank</i>			97	76	86	-												
<i># of funds in category</i>			115	109	89	56												
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	21.45	11.44	9.67	9.70	✔	19.08	0.95	25.90	✔	-	✔	0.12	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			70	49	52	32												
<i># of funds in category</i>			258	239	207	151										02-28-2022	02-15-2022	12-31-2021
<b>Fixed Income</b>																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	-3.66	2.89	2.99	-	✔	4.30	1.00	25.26	✔	-	-	0.38	✔	3	1-Low	-
<i>percentile rank</i>			36	18	19	-												
<i># of funds in category</i>			603	570	503	357										02-28-2022	02-15-2022	-
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-0.49	4.12	4.33	5.25	✔	7.99	0.86	14.13	✔	-	-	0.13	✔	-	-	-
<i>percentile rank</i>			53	46	32	28												
<i># of funds in category</i>			682	638	571	378												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	4.21	6.13	4.30	2.61	✔	4.05	0.93	10.62	✔	-	-	0.10	✔	3	-	-
<i>percentile rank</i>			29	29	35	22												
<i># of funds in category</i>			207	199	180	122										02-28-2022	-	-
Vanguard Total Bond Market Index Adm	VBTLX	Intermediate-Term Bond	-4.09	1.69	2.12	2.20	✔	4.21	1.04	9.11	✔	🗄	-	0.05	✔	3	1-Low	-
<i>percentile rank</i>			25	43	42	50												
<i># of funds in category</i>			434	394	359	259										02-28-2022	02-15-2022	-
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	38.94	✔	-	-	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			42	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.46	0.91	1.19	-	✔	0.57	0.06	24.74	✔	-	-	0.24	✔	-	-	-
<i>percentile rank</i>			38	55	66	-												
<i># of funds in category</i>			236	214	176	92												
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	-4.04	1.56	2.63	4.15	✔	3.82	0.66	7.52	✔	-	-	0.52	✔	2	-	-
<i>percentile rank</i>			29	32	13	3												
<i># of funds in category</i>			129	112	84	53										11-30-2021	-	-
<b>Target Date</b>																		
Vanguard Target Retirement 2015 Fund	VTXVX	Target Date	0.39	6.20	5.95	6.20	✔	6.99	0.80	9.11	✔	-	✔	0.08	✔	3	1-Low	-
<i>percentile rank</i>			74	81	78	67												
<i># of funds in category</i>			127	118	90	46										02-28-2022	02-15-2022	-
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	1.39	7.87	7.27	7.31	✔	9.18	0.95	9.11	✔	-	✔	0.08	✔	3	1-Low	-
<i>percentile rank</i>			50	47	39	29												
<i># of funds in category</i>			169	160	128	65										02-28-2022	02-15-2022	-
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	1.86	8.92	8.14	8.04	✔	10.84	1.01	9.11	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			42	38	32	19												
<i># of funds in category</i>			228	204	170	89										02-28-2022	02-15-2022	12-31-2021

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																	Updated	Updated	Updated
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	2.53	9.84	8.85	8.68	✔	12.10	0.99	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			47	46	42	23													
<i># of funds in category</i>			229	203	170	94									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	3.29	10.77	9.57	9.31	✔	13.35	0.95	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			44	50	48	28													
<i># of funds in category</i>			221	201	167	86									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	4.10	11.68	10.28	9.85	✔	14.60	0.94	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			47	50	41	28													
<i># of funds in category</i>			223	203	170	94									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	4.88	12.61	10.89	10.19	✔	15.84	0.96	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			42	36	33	19													
<i># of funds in category</i>			221	201	167	85									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	5.07	12.74	10.96	10.23	✔	15.88	0.95	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			41	38	37	19													
<i># of funds in category</i>			223	203	170	90									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	5.05	12.71	10.95	10.21	✔	15.88	0.94	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			43	42	45	24													
<i># of funds in category</i>			221	201	165	70									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2060 Fund	VTSX	Target Date	5.05	12.71	10.95	10.24	✔	15.87	1.43	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			42	52	51	1													
<i># of funds in category</i>			220	189	142	1									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	5.12	12.69	—	—	✖	15.89	1.43	4.72	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			40	57	—	—													
<i># of funds in category</i>			149	16	—	—									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement Income Fund	VTINX	Target Date	0.15	5.75	5.30	4.95	✔	6.15	0.84	9.11	✔	—	✔	0.08	✔	3	1-Low	—	
<i>percentile rank</i>			49	44	41	37													
<i># of funds in category</i>			168	150	124	78									02-28-2022	02-15-2022	—		
<b>Balanced</b>																			
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-0.18	6.52	6.15	5.95	✔	7.74	1.01	0.09	✖	—	✔	0.12	✔	3	1-Low	—	
<i>percentile rank</i>			78	53	37	31													
<i># of funds in category</i>			481	448	419	277									02-28-2022	02-15-2022	—		
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	3.96	11.51	10.01	9.41	✔	14.20	1.02	0.09	✖	—	✔	0.14	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			60	35	29	26													
<i># of funds in category</i>			315	288	265	199									02-28-2022	02-15-2022	12-31-2021		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-2.29	3.90	4.11	4.11	✔	5.05	0.97	0.09	✖	—	✔	0.11	✔	3	1-Low	—	
<i>percentile rank</i>			88	68	49	45													
<i># of funds in category</i>			193	178	167	116									02-28-2022	02-15-2022	—		
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	1.88	9.03	8.10	7.71	✔	10.89	0.99	0.09	✖	—	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			78	69	57	54													
<i># of funds in category</i>			706	661	604	438									02-28-2022	02-15-2022	12-31-2021		