

THE ARC OF SHELBY COUNTY 403B

Screens Summary (Data as of 03-31-2023)

⊖ 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	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-14.75	25.82	6.73	-1.64	✔	18.26	1.12	4.41	✔	—	—	0.76	✔	3	—	—
<i>percentile rank</i>			86	33	31	67												
<i># of funds in category</i>			114	108	93	65									12-31-2022	—	—	
Neuberger Berman Real Estate R6	NRREX	Real Estate	-20.12	8.45	6.93	6.64	✔	19.77	0.96	17.26	✔	—	✔	0.75	✔	4	—	Low Risk
<i>percentile rank</i>			55	89	14	13												
<i># of funds in category</i>			261	237	213	156									02-28-2023	—	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-3.68	-0.44	1.02	2.74	✔	4.61	0.62	8.52	✔	—	—	0.51	✔	3	—	—
<i>percentile rank</i>			19	20	10	1												
<i># of funds in category</i>			130	113	99	59									02-28-2023	—	—	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	-2.99	6.46	3.38	4.31	✔	9.11	1.00	15.26	✔	—	—	0.51	✔	—	2-Basic	—
<i>percentile rank</i>			38	26	17	8												
<i># of funds in category</i>			689	622	580	415									—	02-15-2022	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-6.22	1.67	2.85	1.39	✔	7.02	0.99	1.39	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			63	65	39	32												
<i># of funds in category</i>			215	202	195	137									02-28-2023	—	—	
Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	-6.72	-2.57	0.55	1.73	✔	8.09	1.27	16.26	✔	☐	—	0.43	✔	2	—	—
<i>percentile rank</i>			95	62	71	11												
<i># of funds in category</i>			465	418	382	286									02-28-2023	—	—	
Loomis Sayles Investment Grade Bond N	LGBNX	Multisector Bond	-3.51	1.85	2.22	2.43	✔	6.51	0.97	16.51	✔	—	—	0.45	✔	2	1-Low	—
<i>percentile rank</i>			9	4	3	5												
<i># of funds in category</i>			615	556	510	367									02-28-2023	02-15-2022	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.94	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			—	—	—	—												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	1.93	1.20	1.68	—	✔	1.00	0.12	4.97	✔	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			61	64	24	—												
<i># of funds in category</i>			237	216	180	106									02-28-2023	—	—	
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-5.26	6.90	4.30	5.77	✔	10.66	0.89	10.11	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			29	53	42	25												
<i># of funds in category</i>			146	135	121	56									02-28-2023	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	-5.91	8.31	4.77	6.35	✔	12.34	0.95	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			45	39	37	18												
<i># of funds in category</i>			215	190	170	103									02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-6.22	9.67	5.21	6.89	✔	13.51	0.96	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			40	50	40	26												
<i># of funds in category</i>			217	190	170	97									02-28-2023	02-15-2022	12-31-2022	

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														Updated	Updated	Updated		
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	-6.36	11.12	5.68	7.43	✔	14.54	0.95	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			35	57	45	31												
<i># of funds in category</i>			208	183	167	100												
															02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-6.53	12.58	6.12	7.91	✔	15.57	0.96	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			33	64	40	25												
<i># of funds in category</i>			212	184	170	97												
															02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-6.70	14.06	6.59	8.22	✔	16.65	0.98	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			36	46	32	18												
<i># of funds in category</i>			208	183	167	100												
															02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	-6.71	14.17	6.66	8.26	✔	16.89	0.98	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			34	49	34	20												
<i># of funds in category</i>			209	184	170	97												
															02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-6.67	14.17	6.66	8.24	✔	16.88	0.98	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			32	60	37	27												
<i># of funds in category</i>			208	183	167	82												
															02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	-6.67	14.16	6.65	8.24	✔	16.86	1.31	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			34	64	38	1												
<i># of funds in category</i>			208	178	157	8												
															02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	-6.64	14.17	6.64	—	✖	16.86	1.31	5.72	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			24	70	50	—												
<i># of funds in category</i>			158	66	10	—												
															02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	—	—	—	—	—	—	—	0.76	✖	—	✔	0.08	✔	3	—	Low Risk
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			158	66	10	—												
															02-28-2023	—	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	-4.50	3.83	3.26	3.79	✔	8.42	0.90	10.11	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			39	53	35	39												
<i># of funds in category</i>			157	140	123	82												
															02-28-2023	02-15-2022	—	

Balanced

Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-5.55	4.62	3.55	4.59	✔	10.13	1.02	1.09	✖	—	✔	0.12	✔	3	1-Low	—
<i>percentile rank</i>			50	80	38	24												
<i># of funds in category</i>			479	441	417	302												
															02-28-2023	02-15-2022	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-6.60	12.16	6.03	7.54	✔	15.48	1.02	1.09	✖	—	✔	0.14	✔	3	1-Low	Low Risk
<i>percentile rank</i>			48	56	35	27												
<i># of funds in category</i>			333	297	282	224												
															02-28-2023	02-15-2022	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-5.11	0.89	2.17	3.00	✔	7.72	1.00	1.09	✖	—	✔	0.11	✔	3	1-Low	—
<i>percentile rank</i>			63	84	54	41												
<i># of funds in category</i>			145	132	130	93												
															02-28-2023	02-15-2022	—	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-6.05	8.35	4.82	6.09	✔	12.76	0.99	1.09	✖	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			40	82	57	49												
<i># of funds in category</i>			750	683	656	485												
															02-28-2023	02-15-2022	12-31-2022	