

# CUMBERLAND COUNTY IMPROVEMENT

## Screens Summary (Data as of 03-31-2024)

⊖ 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	28.49	10.50	14.42	11.80	✓	17.54	0.98	12.10	✓	☐	✓	0.15	✓	2	–	Medium Risk
<i>percentile rank</i>			53	44	42	49												
<i># of funds in category</i>			1,591	1,449	1,319	995												
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.83	11.44	15.01	12.92	✓	17.60	1.00	6.34	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			34	24	23	9												
<i># of funds in category</i>			1,591	1,449	1,319	995												
State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	38.97	12.45	18.47	15.93	–	21.06	1.00	24.76	✓	☐	✓	0.04	✓	3	–	Low Risk
<i>percentile rank</i>			–	–	–	–												
<i># of funds in category</i>			1,293	1,207	1,129	887												
Vanguard Value Index Adm	VVIAX	Large Value	21.09	10.19	11.53	10.44	✓	15.62	0.94	29.27	✓	☐	✓	0.05	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			47	28	37	16												
<i># of funds in category</i>			1,284	1,197	1,134	887												
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	21.80	3.89	11.32	10.63	✓	21.83	1.00	2.70	✖	☐	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			60	32	44	41												
<i># of funds in category</i>			599	566	534	431												
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	19.10	7.37	10.17	8.93	✓	18.46	0.95	2.70	✖	☐	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			62	61	54	32												
<i># of funds in category</i>			428	408	389	307												
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.19	-1.09	8.32	8.52	✓	22.18	0.98	19.26	✓	☐	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			32	51	57	55												
<i># of funds in category</i>			617	583	548	429												
State St Russell Sm Cp® Val Indx NL Cl C		Small Value	18.60	2.14	8.17	6.85	✓	21.50	1.00	14.58	✓	☐	✓	0.05	✓	2	–	Medium Risk
<i>percentile rank</i>			64	92	82	58												
<i># of funds in category</i>			510	476	443	352												
<b>Non-US Stock</b>																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	7.40	-3.77	2.82	3.21	✓	16.41	0.91	15.60	✓	☐	✓	0.14	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			66	46	53	44												
<i># of funds in category</i>			840	743	680	450												
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	13.88	2.99	7.28	4.44	✓	16.82	1.00	15.51	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			49	55	35	53												
<i># of funds in category</i>			839	780	714	468												
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	14.87	3.94	7.36	5.01	✓	17.90	1.08	11.11	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			35	37	33	24												
<i># of funds in category</i>			839	780	714	468												
Vanguard International Growth Adm	VWILX	Foreign Large Growth	7.46	-5.68	8.70	7.73	✓	22.89	1.21	14.27	✓	☐	✓	0.31	✓	3	–	Low Risk
<i>percentile rank</i>			84	91	28	11												
<i># of funds in category</i>			441	413	355	248												
Vanguard International Value Inv	VTRIX	Foreign Large Value	11.17	2.91	6.68	4.20	✓	17.22	0.97	13.85	✓	☐	✖	0.39	✓	3	–	Medium Risk
<i>percentile rank</i>			74	80	46	32												
<i># of funds in category</i>			391	356	331	216												

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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
															Updated	Updated	Updated	
Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	22.71	6.59	10.88	-	✔	16.84	1.01	11.11	✔	—	✔	0.10	✔	2	1-Low	Low Risk
<i>percentile rank</i>			38	49	33	-												
<i># of funds in category</i>			368	352	314	211									02-29-2024	02-15-2022	12-31-2022	

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-1.16	8.24	7.35	-1.11	✔	17.75	1.10	5.42	✔	—	—	0.99	✔	3	-	-
<i>percentile rank</i>			72	76	46	58												
<i># of funds in category</i>			114	108	103	67									02-29-2024	-	-	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	8.54	1.74	3.71	6.22	✔	21.76	1.02	27.90	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			49	68	48	48												
<i># of funds in category</i>			276	261	240	180									02-29-2024	02-15-2022	12-31-2022	

Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	1.96	-1.99	1.26	2.06	✔	8.04	1.10	27.27	✔	—	—	0.40	✔	3	1-Low	-
<i>percentile rank</i>			75	35	24	24												
<i># of funds in category</i>			682	611	577	404									02-29-2024	02-15-2022	-	
AB Global Bond Z	ANAZX	Global Bond	4.22	-1.36	0.55	2.07	✔	6.16	0.82	18.59	✔	—	—	0.52	✔	3	-	-
<i>percentile rank</i>			77	41	57	36												
<i># of funds in category</i>			113	109	101	62									02-29-2024	-	-	
⚠ Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	9.11	2.11	3.85	4.23	✔	8.27	0.97	1.59	✖	—	—	0.13	✔	2	-	-
<i>percentile rank</i>			79	46	44	18												
<i># of funds in category</i>			696	633	601	457									02-29-2024	-	-	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	0.14	-0.72	2.34	2.11	✔	7.08	0.99	2.39	✖	—	—	0.10	✔	3	-	-
<i>percentile rank</i>			68	61	61	21												
<i># of funds in category</i>			236	222	214	156									02-29-2024	-	-	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	2.80	-2.17	0.81	1.97	✔	7.37	1.01	23.52	✔	▣	—	0.30	✔	4	1-Low	-
<i>percentile rank</i>			21	26	22	10												
<i># of funds in category</i>			557	503	452	322									02-29-2024	02-15-2022	-	
PIMCO Income Instl	PIMIX	Multisector Bond	8.05	1.64	3.07	4.27	✔	6.30	0.81	17.02	✔	—	—	0.62	✔	4	-	-
<i>percentile rank</i>			36	20	25	1												
<i># of funds in category</i>			362	325	279	184									02-29-2024	-	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	40.94	✔	—	—	-	-	-	-	
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			43	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.36	2.31	2.03	-	✔	0.93	0.06	26.74	✔	—	—	0.24	✔	-	-	-
<i>percentile rank</i>			74	63	69	-												
<i># of funds in category</i>			249	214	194	122												

Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	10.23	1.29	4.70	4.85	✔	10.14	1.03	2.10	✖	—	✔	0.12	✔	3	1-Low	-
<i>percentile rank</i>			43	62	51	25												
<i># of funds in category</i>			530	506	473	350									02-29-2024	07-19-2023	-	

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																	Updated	Updated	Updated
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	18.37	4.75	8.92	7.81	✔️	14.51	1.02	2.10	✖️	—	✔️	0.14	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			42	51	33	26													
<i># of funds in category</i>			362	350	320	262									02-29-2024	07-19-2023	12-31-2022		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	6.26	-0.49	2.49	3.25	✔️	8.20	1.02	2.10	✖️	—	✔️	0.11	✔️	4	1-Low	—	
<i>percentile rank</i>			68	83	68	46													
<i># of funds in category</i>			180	162	155	119									02-29-2024	07-19-2023	—		
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	14.24	3.02	6.83	6.36	✔️	12.29	1.00	2.10	✖️	—	✔️	0.13	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			57	71	64	51													
<i># of funds in category</i>			881	828	781	581									02-29-2024	07-19-2023	12-31-2022		