

WARREN-FOREST COUNTIES ECONOMIC

Screens Summary (Data as of 12-31-2019)

⊖ 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/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
US Stock																
JPMorgan US Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JUEMX	Large Blend	32.28 14 1,394	14.87 29 1,210	11.15 28 1,065	– – 815	✔	13.20	1.08	19.01	✔	☒	✖	0.44	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	31.46 24 1,394	15.23 18 1,210	11.66 10 1,065	13.52 8 815	✔	12.10	1.00	3.68	✔	☒	✔	0.04	✔	
Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i>	FCNTX	Large Growth	29.98 70 1,363	18.92 43 1,230	13.10 39 1,098	13.96 40 822	✔	13.85	1.02	29.31	✔	☒	✔	0.81	✔	
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	25.93 82 1,394	13.90 49 1,210	10.96 35 1,065	13.09 28 815	✔	10.28	0.83	22.52	✔	☒	✔	0.29	✔	
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	33.86 42 619	15.46 54 566	10.23 55 502	– – 386	✔	13.24	0.93	6.86	✔	☒	✔	0.07	✔	
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	27.99 32 422	9.47 18 377	8.23 25 342	– – 233	✔	13.39	1.02	13.38	✔	☒	✔	0.07	✔	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	32.76 27 642	15.14 39 574	10.51 42 509	– – 383	✔	15.56	0.92	15.01	✔	☒	✖	0.07	✔	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	22.76 35 419	6.40 15 387	7.46 18 346	– – 237	✔	15.00	0.93	3.68	✔	☒	✖	0.07	✔	
Non-US Stock																
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	28.03 9 832	14.46 10 711	8.10 6 577	6.76 1 243	✔	11.26	0.74	20.55	✔	☒	✔	0.61	✔	
MFS Research International R4 <i>percentile rank</i> <i># of funds in category</i>	MRSJX	Foreign Large Blend	27.94 4 736	12.22 3 632	6.59 14 498	5.90 21 377	✔	11.23	0.94	3.67	✔	☒	✖	0.84	✔	
⚠ Invesco Oppenheimer International Gr Y <i>percentile rank</i> <i># of funds in category</i>	OIGYX	Foreign Large Growth	28.98 41 469	9.69 88 405	5.98 73 338	7.37 33 249	✔	13.07	1.11	23.78	✔	☒	✔	0.85	✔	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	20.39 21 347	9.61 6 305	5.17 13 253	4.91 29 165	✔	11.56	1.04	11.63	✔	☒	✖	0.37	✔	
⚠ Invesco Oppenheimer Global Y <i>percentile rank</i> <i># of funds in category</i>	OGLYX	World Stock	31.87 10 876	15.99 17 728	10.28 18 610	10.56 16 370	✔	14.54	1.15	2.75	✖	☒	✔	0.82	✔	

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Fund on Watch List

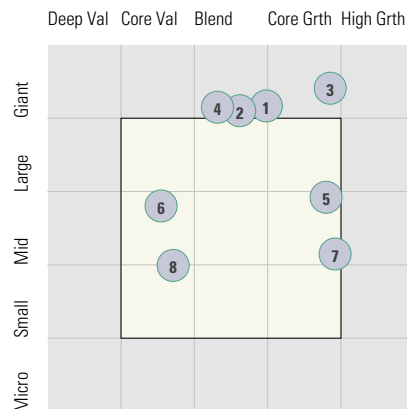
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
Alternative															
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	12.21	-0.28	-3.38	-3.42	✓	9.76	1.11	5.00	✓	—	—	1.56	✗
<i>percentile rank</i>			11	49	49	20									
<i># of funds in category</i>			131	107	97	36									
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	28.94	8.37	7.17	11.97	✓	12.06	0.98	23.65	✓	—	✓	0.11	✓
<i>percentile rank</i>			29	46	38	29									
<i># of funds in category</i>			259	224	200	138									
Fixed Income															
PIMCO High Yield I2	PHLPX	High Yield Bond	14.82	6.14	5.71	6.92	✓	4.13	0.97	9.98	✓	—	—	0.69	✓
<i>percentile rank</i>			24	20	17	27									
<i># of funds in category</i>			713	618	543	340									
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation- Protected Bond	8.26	3.08	2.22	2.95	✓	2.96	0.98	2.88	✗	—	—	0.50	✓
<i>percentile rank</i>			41	38	47	45									
<i># of funds in category</i>			221	194	163	104									
Metropolitan West Total Return Bd I	MWTIX	Intermediate- Term Bond	9.09	4.16	3.03	4.98	✓	2.87	0.98	22.77	✓	—	—	0.44	✓
<i>percentile rank</i>			56	47	62	14									
<i># of funds in category</i>			613	530	444	332									
PIMCO Income I2	PONPX	Multisector Bond	7.94	5.57	5.55	8.66	✓	1.92	0.21	12.76	✓	—	—	1.15	✓
<i>percentile rank</i>			79	22	7	1									
<i># of funds in category</i>			302	265	223	120									
Federated Government Ultrashrt Dur Instl	FGUSX	Ultrashort Bond	2.14	1.69	1.11	0.76	✗	0.25	0.03	22.49	✓	—	—	0.26	✓
<i>percentile rank</i>			94	86	87	79									
<i># of funds in category</i>			201	161	130	62									
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	7.23	4.37	4.05	5.84	✓	2.09	0.45	5.27	✓	—	—	0.65	✓
<i>percentile rank</i>			76	36	16	2									
<i># of funds in category</i>			102	72	57	37									
Balanced															
American Funds American Balanced R6	RLBGX	Moderate Allocation	19.55	10.56	8.47	10.48	✓	7.00	1.01	21.01	✓	—	✗	0.28	✓
<i>percentile rank</i>			48	12	6	5									
<i># of funds in category</i>			699	644	571	420									

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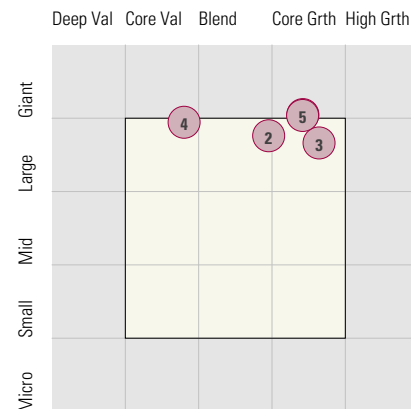
Style Analysis (Data as of 12-31-2019)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1	JPMorgan US Equity R6	29.75	25.19	45.05	0.63	96.84	2.53	66.96
2	Vanguard 500 Index Admiral	30.69	25.24	44.08	0.35	98.70	0.95	71.43
3	Fidelity® Contrafund®	36.49	17.55	45.95	0.05	91.84	7.32	72.75
4	American Funds Washington Mutual R6	28.19	25.23	46.59	3.72	87.81	8.16	92.42
5	Vanguard Mid-Cap Growth Index Admiral	30.13	20.10	49.76	0.38	98.54	1.08	11.59
6	Vanguard Mid-Cap Value Index Admiral	47.80	23.91	28.29	0.21	97.32	2.47	9.97
7	Vanguard Small Cap Growth Index Admiral	28.02	24.72	47.27	2.08	97.21	0.71	2.95
8	Vanguard Small Cap Value Index Admiral	52.45	15.12	32.43	1.38	97.50	1.11	2.79

Non-US Stock Funds

	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds New World R6	39.95	20.19	39.88	35.13	39.84	25.04	59.32	40.68	20.17
2	MFS Research International R4	37.52	25.62	36.86	7.59	34.76	57.65	94.81	5.19	32.28
3	Invesco Oppenheimer International Gr Y	23.21	31.00	45.78	13.26	25.86	60.87	94.66	5.34	15.13
4	Vanguard International Value Inv	33.27	21.85	44.88	7.63	37.88	54.50	89.21	10.79	33.22
5	Invesco Oppenheimer Global Y	32.80	16.21	50.98	51.29	21.16	27.55	92.81	7.19	34.93

Fixed Income Funds

	Category	Super Sectors %				Avg Eff Duration	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA
1	PIMCO High Yield I2	5.06	0.00	79.17	0.00	2.85	13.00	87.00	0.00
2	BlackRock Inflation Protected Bond Instl	92.27	3.09	0.17	0.00	7.74	99.78	0.22	0.00
3	Metropolitan West Total Return Bd I	30.54	32.47	26.87	0.00	5.75	94.63	5.36	0.01
4	PIMCO Income I2	23.47	13.75	18.66	0.00	0.41	81.00	19.00	0.00
5	Federated Government Ultrashrt Dur Instl	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00
6	PIMCO International Bond (USD-Hdg) I-2	51.86	5.14	5.88	0.00	8.39	93.00	7.00	0.00