

CONNECTICUT ECONOMIC RESOURCE

Screens Summary (Data as of 12-31-2020)

 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/ 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 | 26.74 3 1,369 | 16.43 3 1,237 | 16.33 4 1,078 | 14.48 3 817 | | 19.62 | 1.04 | 6.38 | | | | 0.44 | |
| Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i> | FCNTX | Large Growth | 32.50 54 1,291 | 19.01 60 1,204 | 18.16 51 1,081 | 15.39 47 796 | | 19.60 | 0.97 | 30.31 | | | | 0.85 | |
| American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i> | RWMGX | Large Value | 8.08 90 1,369 | 9.83 80 1,237 | 12.68 70 1,078 | 12.51 52 817 | | 17.19 | 0.90 | 23.52 | | | | 0.27 | |
| Vanguard Mid Cap Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VIMAX | Mid-Cap Blend | 18.24 17 407 | 12.04 15 374 | 13.28 19 309 | 12.40 11 215 | | 21.69 | 0.98 | 22.63 | | | | 0.05 | |
| Wells Fargo Small Company Growth Inst <i>percentile rank</i> <i># of funds in category</i> | WSCGX | Small Growth | 28.78 67 616 | 16.21 58 576 | 15.31 69 505 | 13.38 57 383 | | 26.18 | 1.01 | 26.16 | | | | 0.94 | |
| Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VSIAX | Small Value | 5.85 32 416 | 4.48 20 386 | 9.73 20 358 | — — 259 | | 25.82 | 0.97 | 4.68 | | | | 0.07 | |
| Non-US Stock | | | | | | | | | | | | | | | |
| American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i> | RNWXG | Diversified Emerging Mkts | 25.30 21 797 | 12.19 7 697 | 14.41 20 597 | 7.43 1 279 | | 18.50 | 0.88 | 21.56 | | | | 0.59 | |
| American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i> | REGGX | Foreign Large Blend | 25.27 33 452 | 10.74 43 388 | 12.47 38 318 | 8.14 36 234 | | 19.13 | 1.02 | 19.60 | | | | 0.46 | |
| Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VTMGX | Foreign Large Blend Index | 10.26 40 780 | 4.81 41 674 | 8.31 34 584 | 5.92 27 383 | | 18.86 | 1.02 | 7.86 | | | | 0.07 | |
| Alternative | | | | | | | | | | | | | | | |
| American Century Real Estate I <i>percentile rank</i> <i># of funds in category</i> | REAIX | Real Estate | -8.14 77 248 | 4.62 48 225 | 5.03 54 199 | 8.64 32 144 | | 18.23 | 0.89 | 12.13 | | — | | 0.96 | |
| Fixed Income | | | | | | | | | | | | | | | |
| PIMCO Real Return I2 <i>percentile rank</i> <i># of funds in category</i> | PRLPX | Inflation- Protected Bond | 11.98 13 207 | 5.93 21 197 | 5.31 11 173 | 3.69 22 117 | | 4.06 | 1.02 | 1.98 | | — | — | 0.63 | |

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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 |
| Metropolitan West Total Return Bd I <i>percentile rank</i> <i># of funds in category</i> | MWITX | Intermediate-Term Bond | 9.11 29 602 | 6.04 24 543 | 4.79 55 464 | 4.74 23 343 | ✔ | 3.54 | 1.03 | 23.77 | ✔ | — | — | 0.46 | ✔ |
| PIMCO Income I2 <i>percentile rank</i> <i># of funds in category</i> | PONPX | Multisector Bond | 5.69 50 340 | 4.66 49 299 | 6.20 23 262 | 7.26 1 138 | ✔ | 5.78 | 0.88 | 13.77 | ✔ | — | — | 1.19 | ✔ |
| Federated Hermes Govt Ultrashort IS <i>percentile rank</i> <i># of funds in category</i> | FGUSX | Ultrashort Bond | 1.48 50 212 | 1.83 65 172 | 1.39 81 134 | 0.84 78 67 | ⊕ | 0.47 | 0.05 | 23.49 | ✔ | — | — | 0.26 | ✔ |








| Target Date | | | | | | | | | | | | | | | |
|--|-------|-------------|--------------------|-------------------|--------------------|------------------|---|-------|------|------|---|---|---|------|---|
| American Funds 2010 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFITX | Target Date | 9.25 85 119 | 6.65 64 88 | 7.55 46 75 | 6.99 5 52 | ✔ | 7.37 | 0.91 | 9.01 | ✔ | — | ✔ | 0.30 | ✔ |
| American Funds 2015 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFJTX | Target Date | 9.96 76 118 | 7.13 59 97 | 8.01 41 74 | 7.49 5 44 | ✔ | 8.14 | 0.91 | 9.01 | ✔ | — | ✔ | 0.30 | ✔ |
| American Funds 2020 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RRCTX | Target Date | 10.99 62 178 | 7.68 49 157 | 8.57 51 118 | 8.14 3 72 | ✔ | 8.60 | 0.87 | 9.01 | ✔ | — | ✔ | 0.31 | ✔ |
| American Funds 2025 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFDTX | Target Date | 13.67 27 214 | 8.95 18 187 | 9.87 27 151 | 9.25 1 87 | ✔ | 10.18 | 0.90 | 9.01 | ✔ | — | ✔ | 0.33 | ✔ |
| American Funds 2030 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFETX | Target Date | 15.16 17 224 | 9.84 11 197 | 11.06 15 158 | 10.08 1 89 | ✔ | 12.06 | 0.93 | 9.01 | ✔ | — | ✔ | 0.35 | ✔ |
| American Funds 2035 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFFTX | Target Date | 17.55 5 207 | 11.19 1 184 | 12.44 1 148 | 10.77 1 84 | ✔ | 14.51 | 0.97 | 9.01 | ✔ | — | ⊕ | 0.37 | ✔ |
| American Funds 2040 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFCTX | Target Date | 18.77 4 218 | 11.76 1 197 | 12.99 1 158 | 11.09 1 89 | ✔ | 15.59 | 0.94 | 9.01 | ✔ | — | ✔ | 0.38 | ✔ |
| American Funds 2045 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFHTX | Target Date | 19.21 4 207 | 11.96 1 184 | 13.22 1 148 | 11.21 1 83 | ✔ | 15.92 | 0.91 | 9.01 | ✔ | — | ✔ | 0.39 | ✔ |
| American Funds 2050 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFITX | Target Date | 19.42 6 217 | 12.12 1 196 | 13.36 1 157 | 11.29 1 78 | ✔ | 16.15 | 0.90 | 9.01 | ✔ | — | ✔ | 0.39 | ✔ |
| American Funds 2055 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFKTX | Target Date | 19.39 5 207 | 12.11 1 184 | 13.35 1 145 | 11.27 1 44 | ✔ | 16.15 | 0.90 | 9.01 | ✔ | — | ✔ | 0.39 | ✔ |
| American Funds 2060 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFUTX | Target Date | 19.44 4 257 | 12.11 1 181 | 13.35 1 93 | — — — | ✔ | 16.12 | 0.90 | 5.77 | ✔ | — | ✔ | 0.40 | ✔ |

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 Fund on Watch List

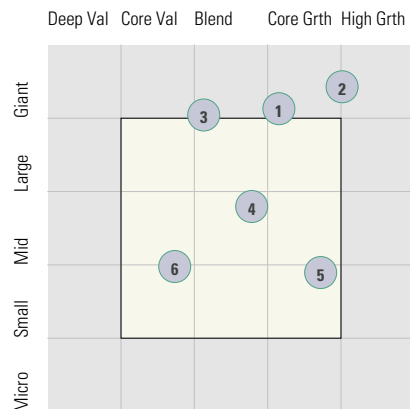
| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | | | | Management | | Style | | Expense | | |
|--|--------|------------------------|-------------------------------|------|-------|-------|---|-------------------|----------------|------------|---|--------------|---|--------------|---|--|
| | | | 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 | |
| American Funds 2065 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFVTX | Target Date | — | — | — | — | — | — | — | 1.00 |  | — |  | 0.40 |  | |
| | | | — | — | — | — | | | | | | | | | | |
| | | | 257 | 181 | 93 | — | | | | | | | | | | |
| Balanced | | | | | | | | | | | | | | | | |
| American Funds American Balanced R6 <i>percentile rank</i> <i># of funds in category</i> | RLBGX | Moderate Allocation | 11.22 | 9.07 | 10.36 | 10.27 |  | 10.98 | 0.94 | 22.01 |  | — |  | 0.26 |  | |
| | | | 57 | 32 | 21 | 5 | | | | | | | | | | |
| | | | 673 | 636 | 576 | 414 | | | | | | | | | | |

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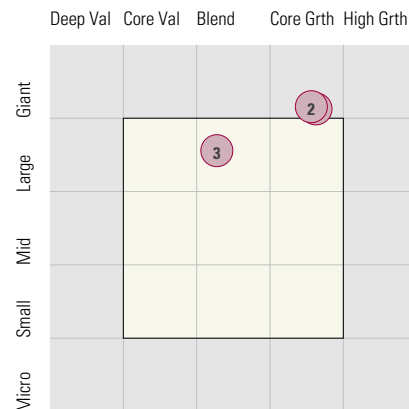
Style Analysis (Data as of 12-31-2020)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

| Fund | Category | Super Sectors % | | | Asset Allocation % | | | Avg Mkt Cap M\$ |
|--|---------------|-----------------|-----------|-----------|--------------------|----------|---------|-----------------|
| | | Cyclical | Defensive | Sensitive | Cash | US Stock | Foreign | |
| 1 JPMorgan US Equity R6 | Large Blend | 29.84 | 23.73 | 46.45 | 0.57 | 96.01 | 3.42 | 66.96 |
| 2 Fidelity® Contrafund® | Large Growth | 34.92 | 17.09 | 47.99 | 0.87 | 91.05 | 7.18 | 72.75 |
| 3 American Funds Washington Mutual R6 | Large Value | 25.88 | 30.98 | 43.14 | 5.07 | 86.70 | 7.96 | 92.42 |
| 4 Vanguard Mid Cap Index Admiral | Mid-Cap Blend | 36.74 | 25.14 | 38.10 | 0.03 | 97.31 | 2.65 | 10.75 |
| 5 Wells Fargo Small Company Growth Inst | Small Growth | 25.89 | 31.28 | 42.82 | 3.48 | 88.13 | 3.79 | 1.82 |
| 6 Vanguard Small Cap Value Index Admiral | Small Value | 52.21 | 15.83 | 31.94 | 1.59 | 97.41 | 1.00 | 2.79 |

Non-US Stock Funds

| Fund | 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 | Diversified Emerging Mkts | 38.15 | 23.00 | 38.86 | 34.09 | 40.35 | 25.58 | 60.64 | 39.36 | 20.17 |
| 2 American Funds Europacific Growth R6 | Foreign Large Blend | 38.16 | 26.01 | 35.83 | 9.53 | 46.78 | 43.69 | 72.93 | 27.07 | 39.57 |
| 3 Vanguard Developed Markets Index Admiral | Foreign Large Blend Index | 37.18 | 27.61 | 35.23 | 9.09 | 37.90 | 53.02 | 99.07 | 0.93 | 30.79 |

Fixed Income Funds

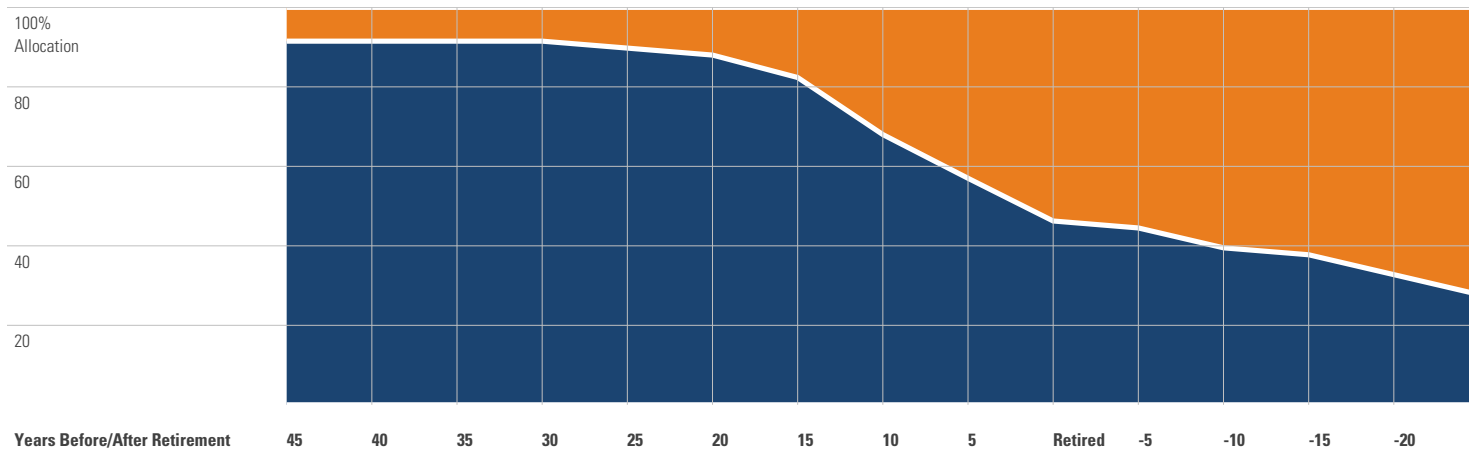
| Fund | Category | Super Sectors % | | | | Other Stats | Credit Quality % | | |
|---------------------------------------|--------------------------|-----------------|-------|-----------|--------|-------------|------------------|-----------|-----------------|
| | | US Govt Debt | Mtg | US Credit | Non US | | Avg Eff Duration | Inv Grade | Below Inv Grade |
| 1 PIMCO Real Return I2 | Inflation-Protected Bond | 67.81 | 8.23 | 5.30 | 0.00 | 7.81 | 97.00 | 3.00 | 0.00 |
| 2 Metropolitan West Total Return Bd I | Intermediate-Term Bond | 13.40 | 45.23 | 32.07 | 0.00 | 5.92 | 94.63 | 5.36 | 0.01 |
| 3 PIMCO Income I2 | Multisector Bond | 23.42 | 14.10 | 18.31 | 0.00 | 0.91 | 81.00 | 19.00 | 0.00 |
| 4 Federated Hermes Govt Ultrashort IS | Ultrashort Bond | 15.26 | 56.99 | 0.00 | 0.00 | 0.38 | 100.00 | 0.00 | 0.00 |

CONNECTICUT ECONOMIC RESOURCE

Target Date Analysis (Data as of 12-31-2020)

Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



Target Date Portfolio Data

Asset Allocation %

| | Total Stock | US Stock | Non-US Stock | Total Bond | Infl Prot Bond | HY Bond | Cash | Other | Avg Mkt Cap \$M |
|---|-------------|----------|--------------|------------|----------------|---------|------|-------|-----------------|
| American Funds 2010 Trgt Date Retire R6 | 39.39 | 27.19 | 12.20 | 53.60 | 13.10 | 5.20 | 6.30 | 0.71 | 61.97 |
| American Funds 2015 Trgt Date Retire R6 | 43.90 | 30.32 | 13.58 | 49.11 | 14.13 | 5.18 | 6.31 | 0.68 | 60.10 |
| American Funds 2020 Trgt Date Retire R6 | 45.29 | 32.06 | 13.23 | 47.74 | 14.41 | 4.93 | 6.33 | 0.64 | 54.76 |
| American Funds 2025 Trgt Date Retire R6 | 55.13 | 37.45 | 17.68 | 38.17 | 13.93 | 1.03 | 6.19 | 0.52 | 47.62 |
| American Funds 2030 Trgt Date Retire R6 | 64.55 | 43.17 | 21.38 | 28.78 | 14.41 | 0.88 | 6.21 | 0.46 | 45.00 |
| American Funds 2035 Trgt Date Retire R6 | 78.12 | 51.14 | 26.98 | 15.71 | 12.53 | 0.38 | 5.75 | 0.41 | 43.38 |
| American Funds 2040 Trgt Date Retire R6 | 83.10 | 54.34 | 28.76 | 10.76 | 4.79 | 0.34 | 5.75 | 0.40 | 43.20 |
| American Funds 2045 Trgt Date Retire R6 | 84.55 | 55.31 | 29.24 | 9.30 | 4.22 | 0.22 | 5.76 | 0.39 | 43.56 |
| American Funds 2050 Trgt Date Retire R6 | 85.79 | 56.69 | 29.10 | 8.03 | 4.16 | 0.13 | 5.80 | 0.37 | 43.58 |
| American Funds 2055 Trgt Date Retire R6 | 85.85 | 56.74 | 29.11 | 7.99 | 4.18 | 0.13 | 5.80 | 0.37 | 43.54 |
| American Funds 2060 Trgt Date Retire R6 | 85.84 | 56.71 | 29.13 | 7.99 | 4.18 | 0.13 | 5.80 | 0.37 | — |
| American Funds 2065 Trgt Date Retire R6 | 83.30 | 55.74 | 27.56 | 8.27 | 4.03 | 0.11 | 7.83 | 0.60 | — |