



CONNECTICUT ECONOMIC RESOURCE

Screens Summary (Data as of 12-31-2022)

 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	Pass/ Fail	Sustain. Rating Updated	Commit. Level Updated	Carbon Risk Updated
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	-18.77	9.86	10.55	13.32	✓	21.34	1.00	8.38	✓	☐	✓	0.44	✓	3	2-Basic	Low Risk
percentile rank			63	5	5	1												
# of funds in category			1,379	1,247	1,137	837									11-30-2022	03-11-2022	09-30-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	-28.26	5.76	8.52	12.40	✓	21.91	0.91	32.31	✓	☐	✓	0.81	✓	2	1-Low	Low Risk
percentile rank			42	48	52	38												
# of funds in category			1,237	1,133	1,056	807									11-30-2022	02-15-2022	09-30-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	-8.18	8.55	9.41	12.25	✓	19.43	0.89	25.52	✓	☐	✖	0.26	✓	2	1-Low	Low Risk
percentile rank			5	16	22	26												
# of funds in category			1,379	1,247	1,137	837									11-30-2022	02-15-2022	09-30-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	-18.71	6.17	7.32	11.10	✓	23.61	0.98	24.63	✓	☐	✓	0.05	✓	4	1-Low	Medium Risk
percentile rank			86	56	30	17												
# of funds in category			413	378	350	227									11-30-2022	02-15-2022	09-30-2022	
Allspring Small Company Growth Inst	WSCGX	Small Growth	-24.28	4.07	6.56	10.50	✓	25.09	0.91	28.16	✓	☐	✓	0.94	✓	4	-	Low Risk
percentile rank			32	45	49	43												
# of funds in category			604	576	534	405									11-30-2022	-	09-30-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-9.31	7.13	5.79	10.28	✓	26.84	0.96	6.68	✓	☐	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			37	41	28	13												
# of funds in category			483	455	428	324									11-30-2022	02-15-2022	09-30-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-21.75	1.01	3.04	4.98	✓	20.37	0.90	23.56	✓	☐	✓	0.57	✓	3	1-Low	Low Risk
percentile rank			58	17	3	2												
# of funds in category			820	736	652	397									11-30-2022	02-15-2022	09-30-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✓	21.51	1.08	14.26	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
percentile rank			44	56	22	48												
# of funds in category			763	723	630	440									11-30-2022	02-15-2022	09-30-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-15.32	1.33	1.67	4.92	✓	21.45	1.08	9.86	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
percentile rank			47	28	35	20												
# of funds in category			763	723	630	440									11-30-2022	02-15-2022	09-30-2022	
Alternative																		
American Century Real Estate I	REAIX	Real Estate	-24.57	-0.63	4.11	6.36	✓	22.41	0.94	14.13	✓	—	✓	0.94	✓	4	-	Low Risk
percentile rank			19	64	33	36												
# of funds in category			257	238	214	155									11-30-2022	-	09-30-2022	
Fixed Income																		
PIMCO Real Return I2	PRLPX	Inflation-Protected Bond	-11.95	1.34	2.02	0.94	✓	7.33	1.04	3.98	✓	—	—	0.57	✓	3	-	-
percentile rank			55	41	44	52												
# of funds in category			217	204	195	138									11-30-2022	-	-	

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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
Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	-14.79	-2.76	0.09	1.29	✓	6.50	1.10	25.77	✓	—	—	0.44	✓	3	—	—	
percentile rank			82	66	52	48													
# of funds in category			623	565	513	370									11-30-2022	—	—		
PIMCO Income I2	PONPX	Multisector Bond	-7.90	-0.07	1.59	3.90	✓	7.35	0.92	15.77	✓	—	—	0.61	✓	—	—	—	
percentile rank			23	26	23	1													
# of funds in category			344	295	258	152													
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	0.43	0.61	1.17	0.77	✘	0.60	0.06	25.49	✓	—	—	0.26	✓	—	—	—	
percentile rank			39	47	63	67													
# of funds in category			237	218	180	107													

Target Date

American Funds 2010 Trgt Date Retire R6	RFTTX	Target Date	-9.15	2.76	3.80	5.47	✓	9.40	0.88	11.01	✓	—	✓	0.28	✓	2	—	—
percentile rank			1	1	1	1												
# of funds in category			128	113	82	50									11-30-2022	—	—	
American Funds 2015 Trgt Date Retire R6	RFJTX	Target Date	-10.25	2.86	4.00	5.96	✓	10.26	0.88	11.01	✓	—	✓	0.30	✓	2	—	—
percentile rank			1	1	1	1												
# of funds in category			125	115	95	43									11-30-2022	—	—	
American Funds 2020 Trgt Date Retire R6	RRCTX	Target Date	-11.01	3.00	4.21	6.55	✓	10.77	0.84	11.01	✓	—	✓	0.30	✓	2	—	—
percentile rank			1	1	1	1												
# of funds in category			153	143	122	56									11-30-2022	—	—	
American Funds 2025 Trgt Date Retire R6	RFDTX	Target Date	-12.74	3.40	4.69	7.48	✓	12.08	0.87	11.01	✓	—	✓	0.32	✓	3	—	Low Risk
percentile rank			8	1	1	1												
# of funds in category			239	214	185	117									11-30-2022	—	06-30-2022	
American Funds 2030 Trgt Date Retire R6	RFETX	Target Date	-14.50	3.67	5.09	8.25	✓	13.86	0.90	11.01	✓	—	✓	0.33	✓	3	—	Low Risk
percentile rank			19	1	1	1												
# of funds in category			241	214	185	110									11-30-2022	—	09-30-2022	
American Funds 2035 Trgt Date Retire R6	RFFTX	Target Date	-16.24	4.39	5.88	8.96	✓	16.21	0.95	11.01	✓	—	✓	0.35	✓	3	—	Low Risk
percentile rank			24	1	1	1												
# of funds in category			232	207	182	114									11-30-2022	—	09-30-2022	
American Funds 2040 Trgt Date Retire R6	RFCTX	Target Date	-17.55	4.59	6.10	9.23	✓	17.62	0.96	11.01	✓	—	✓	0.36	✓	3	—	Low Risk
percentile rank			43	1	1	1												
# of funds in category			236	208	185	110									11-30-2022	—	09-30-2022	
American Funds 2045 Trgt Date Retire R6	RFHTX	Target Date	-18.18	4.55	6.11	9.29	✓	18.05	0.93	11.01	✓	—	✓	0.37	✓	2	—	Low Risk
percentile rank			52	6	1	1												
# of funds in category			232	207	182	113									11-30-2022	—	09-30-2022	
American Funds 2050 Trgt Date Retire R6	RFITX	Target Date	-18.89	4.34	6.04	9.28	✓	18.35	0.93	11.01	✓	—	✓	0.38	✓	2	—	Low Risk
percentile rank			71	7	1	1												
# of funds in category			233	208	185	109									11-30-2022	—	09-30-2022	
American Funds 2055 Trgt Date Retire R6	RFKTX	Target Date	-19.50	4.07	5.87	9.19	✓	18.46	0.93	11.01	✓	—	✘	0.38	✓	2	—	Low Risk
percentile rank			89	19	4	1												
# of funds in category			230	205	182	95									11-30-2022	—	09-30-2022	
American Funds 2060 Trgt Date Retire R6	RFUTX	Target Date	-19.66	3.99	5.82	—	✓	18.45	1.32	7.77	✓	—	✘	0.38	✓	2	—	Low Risk
percentile rank			93	29	11	—												
# of funds in category			228	198	171	1									11-30-2022	—	09-30-2022	

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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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated			
American Funds 2065 Trgt Date Retire R6	RFVTX	Target Date	-19.64	-	-	-	—	-	-	3.00		—		0.38		2	-	Low Risk
<i>percentile rank</i>			<i>92</i>	-	-	-												
<i># of funds in category</i>			<i>176</i>	<i>64</i>	<i>15</i>	-									11-30-2022	-	09-30-2022	

Balanced

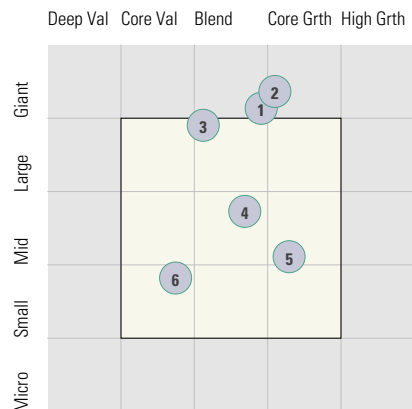
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59		13.31	0.95	24.01		—		0.25		3	1-Low	Low Risk
<i>percentile rank</i>			<i>24</i>	<i>18</i>	<i>17</i>	<i>5</i>												
<i># of funds in category</i>			<i>758</i>	<i>698</i>	<i>658</i>	<i>495</i>									11-30-2022	02-15-2022	09-30-2022	

CONNECTICUT ECONOMIC RESOURCE

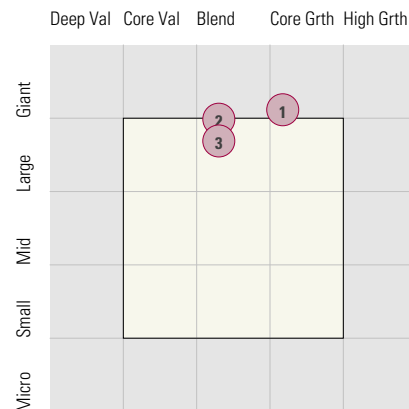
Style Analysis (Data as of 12-31-2022)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Rank	Fund Name	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
			Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1	JPMorgan US Equity R6	Large Blend	32.33	24.78	42.90	1.16	95.00	3.84	194.14
2	Fidelity® Contrafund®	Large Growth	32.21	21.88	45.92	2.73	89.77	5.61	255.82
3	American Funds Washington Mutual R6	Large Value	26.94	33.10	39.96	4.63	87.39	7.73	121.35
4	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	36.29	23.70	40.00	1.15	97.41	1.44	22.38
5	Allspring Small Company Growth Inst	Small Growth	22.96	31.11	45.93	2.92	93.64	3.44	3.72
6	Vanguard Small Cap Value Index Admiral	Small Value	50.02	15.31	34.67	0.65	98.65	0.70	4.90

Non-US Stock Funds

Rank	Fund Name	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	38.94	24.45	36.60	39.27	39.96	20.78	59.14	40.86	49.35
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	36.70	27.75	35.55	15.73	28.28	55.98	84.41	15.59	39.09
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.13	22.49	36.38	11.13	36.20	52.68	99.44	0.56	27.54

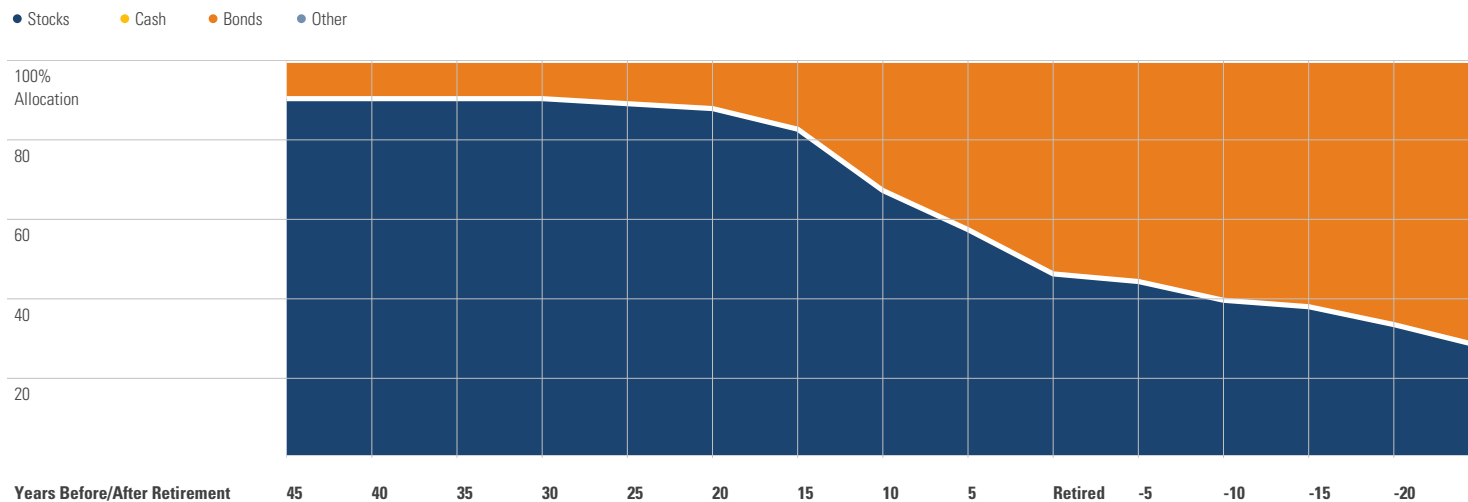
Fixed Income Funds

Rank	Fund Name	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	77.28	0.29	4.62	0.00	6.48	97.21	2.79	0.00
2	Metropolitan West Total Return Bd I	Intermediate-Term Bond	30.46	17.25	39.61	0.00	6.78	91.08	8.82	0.10
3	PIMCO Income I2	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00
4	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	6.41	29.59	0.00	0.00	0.36	100.00	0.00	0.00

CONNECTICUT ECONOMIC RESOURCE

Target Date Analysis (Data as of 12-31-2022)

Target Date Allocation



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	37.62	28.00	9.62	55.47	18.47	4.11	5.58	1.34	86.50
American Funds 2015 Trgt Date Retire R6	40.22	29.76	10.46	53.12	19.55	5.21	5.40	1.28	87.82
American Funds 2020 Trgt Date Retire R6	43.12	31.67	11.45	50.40	20.54	4.95	5.28	1.21	88.32
American Funds 2025 Trgt Date Retire R6	48.11	34.82	13.29	45.25	20.43	3.44	5.52	1.12	85.62
American Funds 2030 Trgt Date Retire R6	57.59	41.46	16.13	35.37	20.00	1.72	6.02	1.03	80.24
American Funds 2035 Trgt Date Retire R6	68.83	49.15	19.68	23.63	19.85	1.25	6.60	0.95	75.66
American Funds 2040 Trgt Date Retire R6	78.57	55.47	23.10	13.31	15.84	0.57	7.17	0.94	72.89
American Funds 2045 Trgt Date Retire R6	81.50	57.45	24.05	10.18	10.43	0.24	7.41	0.91	71.62
American Funds 2050 Trgt Date Retire R6	82.40	57.78	24.62	9.30	10.28	0.13	7.48	0.82	70.15
American Funds 2055 Trgt Date Retire R6	82.79	57.72	25.07	8.89	10.08	0.08	7.54	0.77	68.32
American Funds 2060 Trgt Date Retire R6	82.79	57.72	25.07	8.87	10.03	0.08	7.55	0.78	67.43
American Funds 2065 Trgt Date Retire R6	82.91	57.82	25.09	8.77	9.94	0.08	7.55	0.78	67.53