

# WARREN-FOREST COUNTIES ECONOMIC

## 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	Sustain. Rating	Commit. Level	Carbon Risk	
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												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-18.15	7.62	9.39	12.52	✔️	21.17	1.00	6.68	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
percentile rank			52	33	25	13												
# of funds in category			1,379	1,247	1,137	837												
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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												
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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												
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Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-28.84	4.86	7.81	10.90	✔️	24.98	1.00	9.86	✔️	🇺🇸	✔️	0.07	✔️	3	1-Low	Medium Risk
percentile rank			64	42	40	45												
# of funds in category			592	540	505	395												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-7.90	6.74	6.39	10.98	✔️	24.01	0.96	16.38	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			47	50	40	13												
# of funds in category			407	395	374	274												
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Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-28.39	0.79	5.10	9.27	✔️	25.67	0.95	18.01	✔️	🇺🇸	✖️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			55	80	71	72												
# of funds in category			604	576	534	405												
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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												
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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	Medium Risk
percentile rank			58	17	3	2												
# of funds in category			820	736	652	397												
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MFS Research International R4	MRSJX	Foreign Large Blend	-17.32	1.53	2.87	4.79	✔️	19.40	0.96	4.33	✔️	🇺🇸	✔️	0.75	✔️	3	2-Basic	Low Risk
percentile rank			71	24	11	24												
# of funds in category			763	723	630	440												
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Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-27.12	-0.43	0.53	4.41	✔️	22.86	1.05	26.79	✔️	🇺🇸	✔️	0.85	✔️	3	—	Low Risk
percentile rank			66	63	78	74												
# of funds in category			443	399	346	230												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	-11.66	1.30	1.36	4.31	✔️	21.95	1.04	12.60	✔️	🇺🇸	✔️	0.36	✔️	2	—	Medium Risk
percentile rank			75	40	27	25												
# of funds in category			356	326	303	180												
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⚠️ Invesco Global Y	OGLYX	Global Stock	-31.98	0.20	2.83	7.88	✔️	24.77	1.19	5.76	✔️	—	✔️	0.80	✔️	4	1-Low	Low Risk
percentile rank			76	80	87	68												
# of funds in category			366	309	272	179												

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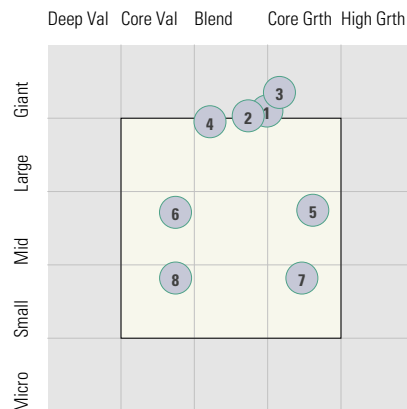
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Sustain. Rating	Commit. Level	Carbon Risk	
<b>Alternative</b>																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	9.02	13.51	7.16	-1.52	✓	22.32	1.17	4.17	✓	—	—	0.86	✓	3	—	—
<i>percentile rank</i>			90	51	41	73												
<i># of funds in category</i>			114	109	91	65									12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-26.20	-0.41	3.68	6.42	✓	22.84	0.96	26.65	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			61	57	50	34												
<i># of funds in category</i>			257	238	214	155									12-31-2022	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) I-2	PFBPX	Global Bond	-9.93	-2.10	0.62	2.50	✓	4.88	0.64	8.27	✓	—	—	0.61	✓	3	—	—
<i>percentile rank</i>			14	14	6	3												
<i># of funds in category</i>			130	112	98	59									12-31-2022	—	—	
PIMCO High Yield I2	PHLPX	High Yield Bond	-10.87	-0.84	1.75	3.45	✓	10.44	0.92	12.98	✓	—	—	0.66	✓	—	—	—
<i>percentile rank</i>			52	66	51	37												
<i># of funds in category</i>			687	630	584	417												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	-11.49	1.51	2.13	0.97	✓	7.28	1.03	5.88	✓	—	—	0.35	✓	3	—	—
<i>percentile rank</i>			47	37	37	48												
<i># of funds in category</i>			217	204	195	138									09-30-2022	—	—	
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	—	—
<i>percentile rank</i>			82	66	52	48												
<i># of funds in category</i>			623	565	513	370									12-31-2022	—	—	
PIMCO Income I2	PONPX	Multisector Bond	-7.90	-0.07	1.59	3.90	✓	7.35	0.92	15.77	✓	—	—	0.61	✓	—	—	—
<i>percentile rank</i>			23	26	23	1												
<i># of funds in category</i>			344	295	258	152												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.69	✓	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			42	—	—	—												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	0.43	0.61	1.17	0.77	✘	0.60	0.06	25.49	✓	—	—	0.26	✓	—	—	—
<i>percentile rank</i>			39	47	63	67												
<i># of funds in category</i>			237	218	180	107												
<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✓	13.31	0.95	24.01	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495									12-31-2022	02-15-2022	12-31-2022	

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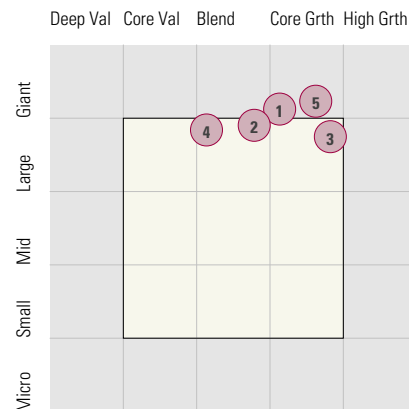
## Style Analysis (Data as of 12-31-2022)

### 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	31.47	25.40	43.13	0.35	95.96	3.69	173.90
2	Vanguard 500 Index Admiral	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	Fidelity® Contrafund®	32.45	22.27	45.27	2.53	89.70	5.73	236.39
4	American Funds Washington Mutual R6	26.35	34.24	39.41	4.25	87.59	7.90	134.77
5	Vanguard Mid-Cap Growth Index Admiral	27.75	17.64	54.62	0.66	98.09	1.25	23.11
6	Vanguard Mid-Cap Value Index Admiral	43.78	28.95	27.26	0.41	97.96	1.63	21.77
7	Vanguard Small Cap Growth Index Admiral	24.85	25.72	49.44	1.98	97.36	0.66	4.85
8	Vanguard Small Cap Value Index Admiral	50.02	15.31	34.67	0.65	98.65	0.70	4.90

#### 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	40.45	23.60	35.96	36.28	39.06	24.67	60.61	39.39	52.53
2	MFS Research International R4	40.69	26.16	33.15	7.04	32.44	60.53	96.38	3.62	43.38
3	Invesco Oppenheimer International Gr Y	33.65	28.72	37.63	14.64	18.08	67.29	94.34	5.66	37.31
4	Vanguard International Value Inv	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
5	Invesco Global Y	31.17	12.28	56.56	53.21	18.50	28.28	87.72	12.28	116.48

#### Fixed Income Funds

	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) I-2	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00	
2	PIMCO High Yield I2	3.55	0.00	82.07	0.00	3.78	16.54	83.46	0.00	
3	BlackRock Inflation Protected Bond Instl	83.52	0.00	1.92	0.00	0.03	97.74	0.14	2.12	
4	Metropolitan West Total Return Bd I	29.41	17.96	40.80	0.00	6.82	90.89	9.02	0.09	
5	PIMCO Income I2	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00	
6	Lincoln Stable Value Account -LNGPA	-	-	-	0.00	-	0.00	0.00	-	
7	Federated Hermes Govt Ultrashort IS	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00	