

WARREN-FOREST COUNTIES ECONOMIC

Screens Summary (Data as of 12-31-2023)

⊖ 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	27.35	10.04	17.44	12.56	✔	17.36	-	9.38	✔	☐	✔	0.44	✔	3	2-Basic	Low Risk
percentile rank			17	24	2	2												
# of funds in category			1,591	1,445	1,323	996												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✔	17.54	-	6.09	✔	☐	✔	0.04	✔	3	1-Low	Low Risk
percentile rank			27	28	21	10												
# of funds in category			1,591	1,445	1,323	996												

Fidelity® Contrafund®	FCNTX	Large Growth	39.33	7.52	16.46	12.82	✔	18.37	-	33.31	✔	☐	✔	0.55	✔	1	1-Low	Low Risk
percentile rank			45	28	40	34												
# of funds in category			1,294	1,204	1,115	882												

American Funds Washington Mutual R6	RWMGX	Large Value	17.59	11.65	13.63	10.93	✔	15.15	-	26.52	✔	☐	✖	0.27	✔	2	1-Low	Low Risk
percentile rank			79	7	69	46												
# of funds in category			1,591	1,445	1,323	996												

Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	23.14	1.82	13.70	10.12	✔	21.60	-	2.45	✖	☐	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			34	33	29	31												
# of funds in category			603	568	537	434												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.76	9.18	11.31	8.49	✔	18.77	-	2.45	✖	☐	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			77	65	55	27												
# of funds in category			421	407	386	295												

Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.41	-2.78	10.54	7.86	✔	21.73	-	19.01	✔	☐	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			17	58	54	53												
# of funds in category			626	592	555	433												

Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	15.99	10.45	11.85	8.49	✔	20.55	-	7.68	✔	☐	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			57	50	44	15												
# of funds in category			510	475	446	352												

Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔	16.09	-	24.56	✔	☐	✔	0.57	✔	3	1-Low	Medium Risk
percentile rank			24	34	9	4												
# of funds in category			847	751	687	428												

MFS Research International R4	MRSJX	Foreign Large Blend	13.42	1.60	8.72	4.30	✔	17.04	-	5.33	✔	☐	✔	0.79	✔	3	2-Basic	Low Risk
percentile rank			85	70	22	37												
# of funds in category			837	782	710	467												

Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	21.01	-0.75	9.03	4.04	✔	21.44	-	27.79	✔	☐	✔	0.83	✔	4	-	Low Risk
percentile rank			12	45	41	72												
# of funds in category			450	423	365	255												

Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✔	17.31	-	13.60	✔	☐	✖	0.38	✔	2	-	Medium Risk
percentile rank			71	84	42	37												
# of funds in category			403	367	344	223												

Invesco Global Y	OGLYX	Global Stock	34.34	1.85	12.25	8.47	✔	21.80	-	6.76	✔	—	✔	0.81	✔	4	1-Low	Low Risk
percentile rank			17	46	47	53												
# of funds in category			372	339	288	197												

WARREN-FOREST COUNTIES ECONOMIC

Screens Summary (Data as of 12-31-2023)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

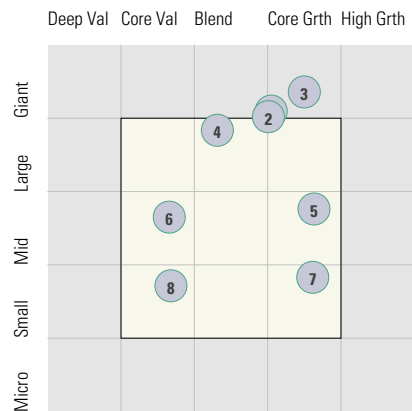
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style			Expense		ESG Metrics			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
Alternative																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	-7.65	10.26	8.67	-0.71	✔	18.04	-	5.17	✔	-	-	1.09	✔	3	-	-
<i>percentile rank</i>			67	67	34	60												
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	11.81	5.02	7.33	7.36	✔	21.73	-	27.65	✔	-	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			52	62	43	44												
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) I-2	PFBPX	Global Bond	9.38	-1.09	1.93	3.35	✔	4.97	-	9.27	✔	-	-	0.73	✔	3	-	-
<i>percentile rank</i>			21	9	16	3												
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-	
⚠ PIMCO High Yield I2	PHLPX	High Yield Bond	12.64	1.43	4.75	4.11	✔	8.62	-	4.44	✔	-	-	0.67	✔	-	-	-
<i>percentile rank</i>			38	63	47	29												
<i># of funds in category</i>			706	652	619	465												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	3.73	-0.98	3.27	2.20	✔	7.32	-	6.88	✔	-	-	0.56	✔	3	-	-
<i>percentile rank</i>			57	48	24	33												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
⚠ Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	6.00	-3.70	1.23	1.83	✔	8.14	-	26.77	✔	-	-	0.45	✔	4	-	-
<i>percentile rank</i>			62	78	65	59												
<i># of funds in category</i>			698	628	592	414									11-30-2023	-	-	
PIMCO Income I2	PONPX	Multisector Bond	9.21	1.02	3.30	4.34	✔	6.26	-	16.77	✔	-	-	0.72	✔	4	-	-
<i>percentile rank</i>			35	26	41	2												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	40.69	✔	-	-	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	5.10	1.80	1.80	1.27	✖	0.88	-	26.49	✔	-	-	0.26	✔	-	-	-
<i>percentile rank</i>			81	70	77	75												
<i># of funds in category</i>			245	216	195	116												
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔	12.00	-	25.01	✔	-	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

WARREN-FOREST COUNTIES ECONOMIC

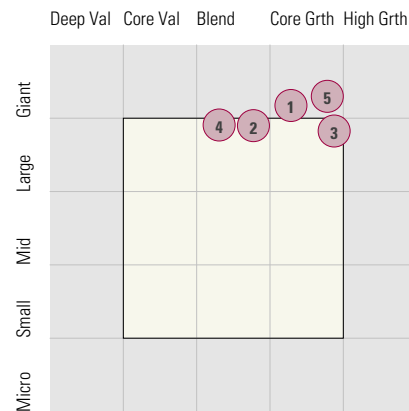
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



● US Stock Funds		Super Sectors %			Asset Allocation %			
	Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	JPMorgan US Equity R6	28.34	21.50	50.15	2.23	94.39	3.38	255.52
2	Vanguard 500 Index Admiral	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	Fidelity® Contrafund®	29.51	15.43	55.06	2.35	90.39	4.98	394.88
4	American Funds Washington Mutual R6	26.43	29.26	44.31	3.12	90.30	6.55	145.74
5	Vanguard Mid-Cap Growth Index Admiral	24.35	15.40	60.26	0.30	98.24	1.45	30.73
6	Vanguard Mid-Cap Value Index Admiral	42.70	26.97	30.33	0.16	98.41	1.43	25.28
7	Vanguard Small Cap Growth Index Admiral	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8	Vanguard Small Cap Value Index Admiral	50.27	14.16	35.57	1.06	98.06	0.88	5.62

● Non-US Stock Funds		Super Sectors %			Regional Exposure %			Market Maturity %		
	Category	Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds New World R6	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	MFS Research International R4	42.11	23.75	34.12	10.93	33.15	55.93	97.46	2.54	48.17
3	Invesco Oppenheimer International Gr Y	31.94	24.80	43.26	12.94	15.41	71.66	95.44	4.56	43.05
4	Vanguard International Value Inv	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5	Invesco Global Y	27.45	10.72	61.82	54.95	15.30	29.75	90.29	9.71	173.05

● Fixed Income Funds		Super Sectors %				Other Stats		Credit Quality %		
	Category	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	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00	
2	PIMCO High Yield I2	12.13	0.00	75.62	0.00	3.62	19.01	80.99	0.00	
3	BlackRock Inflation Protected Bond Instl	72.41	4.83	2.88	0.00	6.08	97.25	0.08	2.67	
4	Metropolitan West Total Return Bd I	23.82	33.70	28.48	0.00	7.13	90.90	9.01	0.09	
5	PIMCO Income I2	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00	
6	Lincoln Stable Value Account -LNGPA	-	-	-	0.00	-	0.00	0.00	-	
7	Federated Hermes Govt Ultrashort IS	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00	