

# WORLDQUANT LLC 401K SAVINGS AND

## Screens Summary (Data as of 06-30-2020)

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	
<b>US Stock</b>																
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	7.47 23 1,383	10.69 18 1,234	10.69 11 1,062	13.95 8 811		16.96	1.00	4.18				0.04		
Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFTAX	Large Blend Index	11.20 6 1,383	- - 1,234	- - 1,062	- - 811		-	-	4.53				0.14		
JPMorgan Large Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	JLGMX	Large Growth	30.75 8 1,346	24.47 5 1,249	18.33 6 1,096	- - 817		19.95	1.10	15.92				0.44		
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	0.24 77 1,383	8.09 58 1,234	9.20 46 1,062	12.87 44 811		15.69	0.91	23.01				0.27		
Vanguard Value Index Adm <i>percentile rank</i> <i># of funds in category</i>	VVIAX	Large Value	-7.42 47 1,198	3.88 29 1,114	6.44 19 975	11.22 17 710		17.23	0.95	25.52				0.05		
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	11.51 41 603	12.86 48 559	10.12 50 501	- - 382		19.60	0.97	7.36				0.07		
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	-11.82 34 420	-0.02 25 386	3.61 27 346	- - 245		21.16	0.99	13.88				0.07		
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	7.78 36 627	11.80 38 579	9.26 37 510	- - 381		22.50	0.97	15.51				0.07		
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	-16.48 34 436	-2.56 18 412	2.00 16 372	- - 258		23.30	0.98	4.18				0.07		
<b>Non-US Stock</b>																
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	5.03 14 812	7.42 6 701	6.85 6 591	6.94 1 247		16.60	0.85	21.05				0.60		
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	-4.26 43 763	0.88 44 652	2.46 28 522	6.09 20 369		16.20	1.00	7.36				0.07		
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	24.55 4 477	14.18 4 421	11.90 5 344	11.27 4 249		18.83	1.13	17.41				0.32		
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	-8.90 26 331	-0.77 11 303	0.69 13 259	4.85 20 171		16.78	1.09	12.13				0.37		

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American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	11.14 17 866	11.30 15 765	10.52 13 630	12.37 12 372		16.50	0.98	19.59				0.42	
<b>Alternative</b>															
PIMCO Commodity Real Return Strat I2 <i>percentile rank</i> <i># of funds in category</i>	PCRPX	Commodities Broad Basket	-17.33 53 130	-5.58 40 112	-7.41 60 97	-4.93 30 49		15.86	1.23	5.50		—	—	1.56	
Vanguard Real Estate Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VGSLX	Real Estate	-6.93 28 253	2.23 37 225	5.36 31 199	9.71 31 140		17.83	0.94	24.15		—		0.12	
<b>Fixed Income</b>															
Baird Core Plus Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BCOIX	Core Plus Bond	8.83 14 601	5.60 9 534	4.88 7 455	4.86 14 333		4.00	1.07	19.76		—	—	0.30	
BlackRock High Yield Bond K <i>percentile rank</i> <i># of funds in category</i>	BRHYX	High Yield Bond	-0.49 33 703	3.27 16 641	4.32 15 550	6.75 3 347		9.08	1.02	12.51		—	—	0.51	
American Century Inflation Adjs Bond R5 <i>percentile rank</i> <i># of funds in category</i>	AIANX	Inflation- Protected Bond	7.04 46 212	4.34 49 196	3.42 35 170	3.12 41 115		3.95	1.05	18.59		—	—	0.27	
Vanguard Total Bond Market Index Adm <i>percentile rank</i> <i># of funds in category</i>	VBTLX	Intermediate- Term Bond	8.96 20 421	5.34 20 380	4.31 23 331	3.77 47 249		3.32	1.01	7.36			—	0.05	
AB Global Bond I <i>percentile rank</i> <i># of funds in category</i>	ANAIX	World Bond	3.66 65 105	3.54 74 80	3.95 42 58	4.03 35 37		4.28	0.82	28.28		—	—	0.55	
<b>Target Date</b>															
Vanguard Target Retirement 2015 Inv <i>percentile rank</i> <i># of funds in category</i>	VTXVX	Target Date	5.45 27 123	5.78 26 98	5.47 29 72	7.55 35 48		6.76	0.88	7.36		—		0.13	
Vanguard Target Retirement 2020 Inv <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	5.09 24 224	6.09 18 196	5.96 12 150	8.31 14 95		8.88	1.03	7.36		—		0.13	
Vanguard Target Retirement 2025 Inv <i>percentile rank</i> <i># of funds in category</i>	VTTVX	Target Date	4.82 24 230	6.33 22 201	6.29 14 160	8.88 17 94		10.41	1.06	7.36		—		0.13	
Vanguard Target Retirement 2030 Inv <i>percentile rank</i> <i># of funds in category</i>	VTHRXX	Target Date	4.40 30 239	6.42 26 210	6.47 22 165	9.37 21 103		11.65	1.02	7.36		—		0.14	

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Vanguard Target Retirement 2035 Inv	VTTHX	Target Date	3.94	6.45	6.62	9.84		12.87	0.97	7.36		—		0.14	
<i>percentile rank</i>			26	27	24	19									
<i># of funds in category</i>			227	198	157	91									
Vanguard Target Retirement 2040 Inv	VFORX	Target Date	3.46	6.50	6.76	10.08		14.10	0.96	7.36		—		0.14	
<i>percentile rank</i>			26	20	22	20									
<i># of funds in category</i>			239	210	165	103									
Vanguard Target Retirement 2045 Inv	VTIVX	Target Date	2.97	6.41	6.79	10.10		15.15	0.98	7.36		—		0.15	
<i>percentile rank</i>			38	25	23	19									
<i># of funds in category</i>			227	198	157	90									
Vanguard Target Retirement 2050 Inv	VFIFX	Target Date	3.02	6.42	6.79	10.10		15.15	0.96	7.36		—		0.15	
<i>percentile rank</i>			34	24	22	24									
<i># of funds in category</i>			239	210	165	83									
Vanguard Target Retirement 2055 Inv	VFFVX	Target Date	2.95	6.40	6.77	—		15.14	0.96	7.36		—		0.15	
<i>percentile rank</i>			33	26	24	—									
<i># of funds in category</i>			227	196	154	36									
Vanguard Target Retirement 2060 Inv	VTTSX	Target Date	2.95	6.39	6.76	—		15.14	0.95	7.36		—		0.15	
<i>percentile rank</i>			31	30	44	—									
<i># of funds in category</i>			254	165	63	—									
Vanguard Target Retirement 2065 Inv	VLXVX	Target Date	2.84	—	—	—	—	—	—	2.97		—		0.15	
<i>percentile rank</i>			35	—	—	—									
<i># of funds in category</i>			254	165	63	—									
Vanguard Target Retirement Income Inv	VTINX	Target Date	5.69	5.39	4.93	5.84		5.55	0.86	7.36		—		0.12	
<i>percentile rank</i>			22	20	20	23									
<i># of funds in category</i>			181	157	134	96									

### Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	6.62	7.81	8.15	10.69		9.99	0.97	21.51		—		0.26	
<i>percentile rank</i>			17	15	7	3									
<i># of funds in category</i>			685	636	559	412									