

TRECO 401K PLAN

Screens Summary (Data as of 06-30-2021)

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																
T. Rowe Price Dividend Growth <i>percentile rank</i> <i># of funds in category</i>	PRDGX	Large Blend	35.97 81 1,395	17.82 44 1,265	15.69 67 1,107	13.95 42 825		16.31	0.86	21.26				0.63		
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	40.83 50 1,395	18.66 26 1,265	17.62 25 1,107	14.81 13 825		18.53	1.00	5.18				0.04		
Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i>	FCNTX	Large Growth	38.50 68 1,244	20.79 64 1,143	21.70 50 1,033	16.46 41 765		19.04	0.95	30.81				0.86		
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	36.43 80 1,395	14.75 81 1,265	14.75 80 1,107	13.25 59 825		17.08	0.90	24.01				0.27		
Neuberger Berman Mid Cap Growth Inst <i>percentile rank</i> <i># of funds in category</i>	NBMLX	Mid-Cap Growth	44.32 55 581	21.93 35 548	21.13 29 491	14.52 43 381		22.16	0.99	18.42				0.70		
American Century Mid Cap Value I <i>percentile rank</i> <i># of funds in category</i>	AVUAX	Mid-Cap Value	40.81 92 416	10.16 66 397	10.51 74 348	11.81 17 248		21.01	0.89	17.26				0.78		
Carillon Eagle Small Cap Growth I <i>percentile rank</i> <i># of funds in category</i>	HSIIX	Small Growth	48.32 70 614	15.15 74 578	17.16 74 512	12.12 82 388		25.67	0.99	25.52				0.78		
Delaware Small Cap Value Instl <i>percentile rank</i> <i># of funds in category</i>	DEVIX	Small Value	63.83 67 431	8.56 56 407	12.15 48 381	10.36 44 285		27.79	1.02	24.18				0.89		
Non-US Stock																
JPMorgan Emerging Markets Equity R5 <i>percentile rank</i> <i># of funds in category</i>	JEMOX	Diversified Emerging Mkts	43.51 38 791	18.60 7 701	– – 602	– – 308		19.88	1.02	15.84				0.89		
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	35.81 31 760	9.14 38 678	10.90 34 584	6.38 23 390		18.56	1.04	8.36				0.07		
Invesco Oppenheimer International Gr Y <i>percentile rank</i> <i># of funds in category</i>	OIGYX	Foreign Large Growth	35.49 37 445	11.90 71 384	11.63 82 323	7.95 49 229		18.22	0.97	25.28				0.88		
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	41.27 24 352	8.63 10 317	10.59 5 271	5.81 14 182		19.97	1.10	11.10				0.35		
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	46.25 13 352	20.40 30 307	19.64 26 263	13.70 23 166		18.91	1.04	20.59		—		0.42		

TRECO 401K PLAN

Screens Summary (Data as of 06-30-2021)

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
Alternative															
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	56.83	6.64	4.30	-3.45		18.77	1.21	6.50		—	—	1.43	
<i>percentile rank</i>			7	13	39	42									
<i># of funds in category</i>			115	105	88	55									
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	34.37	11.96	7.08	9.73		18.49	0.93	25.15		—		0.12	
<i>percentile rank</i>			64	34	48	29									
<i># of funds in category</i>			247	229	200	144									
Fixed Income															
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	14.44	6.58	6.31	5.98		8.62	0.91	6.66		—	—	0.75	
<i>percentile rank</i>			51	44	52	29									
<i># of funds in category</i>			687	638	560	364									
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation- Protected Bond	7.47	6.62	4.26	3.20		4.18	1.05	4.38		—	—	0.44	
<i>percentile rank</i>			20	17	21	31									
<i># of funds in category</i>			206	202	176	123									
Baird Aggregate Bond Inst	BAGIX	Intermediate- Term Bond	0.64	5.95	3.59	4.18		3.91	1.08	20.76			—	0.30	
<i>percentile rank</i>			45	17	18	5									
<i># of funds in category</i>			439	405	350	266									
PIMCO Income I2	PONPX	Multisector Bond	9.48	5.54	5.70	6.87		5.75	0.82	14.26		—	—	1.19	
<i>percentile rank</i>			49	50	19	1									
<i># of funds in category</i>			347	293	260	137									
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	0.33	1.53	1.36	0.82		0.51	0.05	23.99		—	—	0.26	
<i>percentile rank</i>			73	73	74	79									
<i># of funds in category</i>			234	204	163	85									
Templeton Global Bond Adv	TGBAX	World Bond	-2.33	-1.07	0.96	1.28		5.93	-0.55	19.51		—		0.67	
<i>percentile rank</i>			96	94	93	93									
<i># of funds in category</i>			351	310	279	111									
Balanced															
BlackRock Global Allocation Instl	MALOX	World Allocation	28.50	12.63	10.65	7.11		12.07	1.04	4.50				0.83	
<i>percentile rank</i>			28	4	10	25									
<i># of funds in category</i>			463	429	375	242									