

# WARREN-FOREST COUNTIES ECONOMIC

## Screens Summary (Data as of 06-30-2023)

🔴 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		
																Updated	Updated	Updated	
<b>US Stock</b>																			
JPMorgan US Equity R6	JUEMX	Large Blend	18.75	15.10	13.61	13.53	✔️	18.23	0.99	8.87	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk	
<i>percentile rank</i>			43	19	3	3													
<i># of funds in category</i>			1,557	1,413	1,305	984											05-31-2023	03-11-2022	12-31-2022
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	19.54	14.56	12.27	12.82	✔️	18.19	1.00	7.18	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			26	27	19	10													
<i># of funds in category</i>			1,557	1,413	1,305	984											05-31-2023	02-15-2022	12-31-2022
Fidelity® Contrafund®	FCNTX	Large Growth	25.07	10.56	11.45	13.71	✔️	19.54	0.89	32.81	✔️	🇺🇸	✔️	0.55	✔️	2	1-Low	Low Risk	
<i>percentile rank</i>			40	48	53	40													
<i># of funds in category</i>			1,321	1,215	1,126	879											05-31-2023	02-15-2022	12-31-2022
American Funds Washington Mutual R6	RWMGX	Large Value	13.62	14.64	10.78	11.54	✔️	15.77	0.82	26.01	✔️	🇺🇸	✖️	0.26	✔️	2	1-Low	Low Risk	
<i>percentile rank</i>			79	24	60	55													
<i># of funds in category</i>			1,557	1,413	1,305	984											05-31-2023	02-15-2022	12-31-2022
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	18.35	8.27	9.66	11.00	✔️	21.38	1.00	10.36	✔️	🇺🇸	✔️	0.07	✔️	3	1-Low	Medium Risk	
<i>percentile rank</i>			48	44	29	45													
<i># of funds in category</i>			605	562	528	418											05-31-2023	02-15-2022	12-31-2022
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.54	15.60	7.12	9.63	✔️	18.90	0.96	16.88	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			74	66	48	22													
<i># of funds in category</i>			436	418	399	305											05-31-2023	02-15-2022	12-31-2022
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	17.44	5.31	6.10	9.19	✔️	21.40	0.93	18.51	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			30	71	58	65													
<i># of funds in category</i>			619	588	552	419											05-31-2023	02-15-2022	12-31-2022
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	13.00	18.07	6.24	9.27	✔️	21.36	0.93	7.18	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			37	49	28	14													
<i># of funds in category</i>			502	468	441	345											05-31-2023	02-15-2022	12-31-2022
<b>Non-US Stock</b>																			
American Funds New World R6	RNWXG	Diversified Emerging Mkts	14.69	5.95	5.94	6.33	✔️	17.16	0.85	24.05	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk	
<i>percentile rank</i>			8	29	4	1													
<i># of funds in category</i>			844	751	672	412											05-31-2023	02-15-2022	12-31-2022
MFS Research International R4	MRSJX	Foreign Large Blend	14.54	7.13	5.19	5.44	✔️	17.80	1.01	4.83	✔️	🇺🇸	✔️	0.75	✔️	3	2-Basic	Low Risk	
<i>percentile rank</i>			65	70	16	35													
<i># of funds in category</i>			796	744	680	460											05-31-2023	02-15-2022	12-31-2022
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	20.99	5.74	4.10	5.30	✔️	21.02	1.07	27.28	✔️	🇺🇸	✔️	0.83	✔️	4	—	Low Risk	
<i>percentile rank</i>			16	41	55	69													
<i># of funds in category</i>			474	431	371	257											05-31-2023	—	12-31-2022
Vanguard International Value Inv	VTRIX	Foreign Large Value	18.00	11.25	4.55	5.31	✔️	19.21	1.02	13.10	✔️	🇺🇸	✖️	0.38	✔️	2	—	Medium Risk	
<i>percentile rank</i>			35	43	27	18													
<i># of funds in category</i>			394	358	328	210											05-31-2023	—	12-31-2022
⚠️ Invesco Global Y	OGLYX	Global Stock	22.92	8.05	6.83	9.32	✔️	22.56	1.24	6.25	✔️	—	✔️	0.81	✔️	4	1-Low	Low Risk	
<i>percentile rank</i>			25	47	71	59													
<i># of funds in category</i>			367	324	283	188											05-31-2023	02-15-2022	12-31-2022

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<b>Alternative</b>																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	-13.41	18.59	5.22	-0.71	✔️	18.84	1.13	4.66	✔️	—	—	0.86	✔️	3	—	—
<i>percentile rank</i>			78	53	39	63												
<i># of funds in category</i>			116	111	101	68									05-31-2023	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-3.95	5.87	4.39	6.13	✔️	20.22	1.00	27.15	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			62	71	49	49												
<i># of funds in category</i>			268	244	225	162									05-31-2023	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) I-2	PFBPX	Global Bond	1.86	-1.53	0.95	3.02	✔️	4.38	0.59	8.76	✔️	—	—	0.61	✔️	3	—	—
<i>percentile rank</i>			19	14	19	2												
<i># of funds in category</i>			135	124	102	63									05-31-2023	—	—	
PIMCO High Yield I2	PHLPX	High Yield Bond	8.81	2.16	2.94	3.89	✔️	8.54	0.99	3.93	✔️	—	—	0.66	✔️	—	—	—
<i>percentile rank</i>			34	74	42	32												
<i># of funds in category</i>			725	662	620	451												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	-0.80	0.29	2.61	1.93	✔️	7.13	1.02	6.38	✔️	—	—	0.56	✔️	3	—	—
<i>percentile rank</i>			32	42	19	30												
<i># of funds in category</i>			237	221	217	155									09-30-2022	—	—	
Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	-1.32	-4.06	0.83	1.65	✔️	6.89	1.11	26.27	✔️	—	—	0.44	✔️	3	—	—
<i>percentile rank</i>			79	87	57	55												
<i># of funds in category</i>			673	602	563	398									05-31-2023	—	—	
PIMCO Income I2	PONPX	Multisector Bond	5.24	1.75	2.50	4.14	✔️	5.76	0.83	16.26	✔️	—	—	0.61	✔️	—	—	—
<i>percentile rank</i>			25	22	22	1												
<i># of funds in category</i>			365	325	278	175												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.19	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			61	—	—	—												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	3.27	1.03	1.47	1.02	⚠️	0.65	0.04	25.99	✔️	—	—	0.26	✔️	—	—	—
<i>percentile rank</i>			75	59	70	71												
<i># of funds in category</i>			245	221	193	112												
<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	8.90	7.13	7.06	8.35	✔️	11.80	0.95	24.51	✔️	—	✔️	0.25	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			51	31	22	11												
<i># of funds in category</i>			888	821	786	581									05-31-2023	02-15-2022	12-31-2022	