

# WARREN-FOREST COUNTIES ECONOMIC

## Screens Summary (Data as of 09-30-2020)

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>																
JPMorgan US Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JUEMX	Large Blend	23.08 2 1,379	14.04 4 1,239	14.96 4 1,075	– – 828		18.62	1.04	19.76				0.44		
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	15.11 26 1,379	12.24 19 1,239	14.11 12 1,075	13.71 10 828		17.74	1.00	4.43				0.04		
Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i>	FCNTX	Large Growth	35.10 35 1,331	18.47 49 1,241	17.75 44 1,107	15.52 45 821		19.07	0.99	30.06				0.85		
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	4.38 81 1,379	8.17 71 1,239	11.83 57 1,075	12.22 54 828		15.92	0.88	23.27				0.27		
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	22.58 44 608	14.83 49 558	14.03 52 501	– – 381		20.01	0.97	7.61				0.07		
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	-7.75 32 418	1.08 20 390	6.41 21 347	– – 248		21.38	0.99	14.13				0.07		
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	18.68 46 626	12.85 39 581	13.69 42 515	– – 388		22.68	0.97	15.76				0.07		
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	-12.30 25 416	-2.67 15 387	4.80 16 356	– – 254		23.45	0.99	4.43				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	14.50 27 790	7.70 8 695	11.37 16 590	6.06 1 265		17.07	0.85	21.30				0.60		
MFS Research International R4 <i>percentile rank</i> <i># of funds in category</i>	MRSJX	Foreign Large Blend	10.30 8 761	5.32 2 651	7.72 6 551	5.72 9 368		14.96	0.90	4.42				0.86		
Invesco Oppenheimer International Gr Y <i>percentile rank</i> <i># of funds in category</i>	OIGYX	Foreign Large Growth	19.59 30 469	4.67 71 420	7.70 75 336	7.28 37 246		16.96	1.04	24.53				0.85		
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	-4.07 30 342	-1.62 16 314	4.45 9 275	3.54 23 180		16.89	1.07	12.38				0.37		
Invesco Global Y <i>percentile rank</i> <i># of funds in category</i>	OGLYX	World Stock	23.17 17 826	10.07 24 727	12.50 21 613	10.81 17 365		19.84	1.17	3.50				0.83		

# WARREN-FOREST COUNTIES ECONOMIC

## Screens Summary (Data as of 09-30-2020)

⊖ 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>Alternative</b>															
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	-4.94	-3.06	-1.94	-5.15	✓	17.18	1.22	5.75	✓	—	—	1.43	✗
<i>percentile rank</i>			29	28	36	28									
<i># of funds in category</i>			126	109	97	49									
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-12.19	2.37	5.22	8.50	✓	18.00	0.94	24.40	✓	—	✓	0.12	✓
<i>percentile rank</i>			33	44	31	38									
<i># of funds in category</i>			252	224	197	141									
<b>Fixed Income</b>															
PIMCO High Yield I2	PHLPX	High Yield Bond	2.29	3.79	5.98	5.76	✓	8.16	0.87	10.73	✓	—	—	0.67	✓
<i>percentile rank</i>			41	27	22	27									
<i># of funds in category</i>			678	622	538	351									
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation- Protected Bond	11.16	5.78	4.47	3.21	✓	4.05	1.05	3.63	✓	—	—	0.65	✓
<i>percentile rank</i>			12	19	30	33									
<i># of funds in category</i>			210	200	172	116									
Metropolitan West Total Return Bd I	MWTIX	Intermediate- Term Bond	8.03	5.75	4.45	4.60	✓	3.51	1.03	23.52	✓	—	—	0.46	✓
<i>percentile rank</i>			17	13	47	15									
<i># of funds in category</i>			604	537	459	341									
PIMCO Income I2	PONPX	Multisector Bond	3.74	3.52	5.39	6.93	✓	5.59	0.83	13.52	✓	—	—	1.19	✓
<i>percentile rank</i>			39	39	14	1									
<i># of funds in category</i>			329	292	248	133									
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	1.77	1.88	1.33	0.83	✗	0.46	0.06	23.24	✓	—	—	0.26	✓
<i>percentile rank</i>			52	66	81	76									
<i># of funds in category</i>			209	168	133	64									
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	3.23	4.87	4.91	5.14	✓	3.28	0.57	6.02	✓	—	—	0.70	✓
<i>percentile rank</i>			55	39	19	5									
<i># of funds in category</i>			108	91	59	38									
<b>Balanced</b>															
American Funds American Balanced R6	RLBGX	Moderate Allocation	9.42	8.00	9.82	10.16	✓	10.22	0.95	21.76	✓	—	✓	0.26	✓
<i>percentile rank</i>			32	22	13	4									
<i># of funds in category</i>			676	638	582	414									