

WORLDQUANT LLC 401K SAVINGS AND

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	
US Stock																
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		
Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFTAX	Large Blend Index	20.71 6 1,379	- - 1,239	- - 1,075	- - 828	-	-	-	4.78				0.14		
JPMorgan Large Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	JLGMX	Large Growth	53.92 8 1,331	28.58 5 1,241	23.52 5 1,107	- - 821		21.40	1.10	16.17				0.44		
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 Value Index Adm <i>percentile rank</i> <i># of funds in category</i>	VVIAX	Large Value	-3.32 40 1,209	4.37 30 1,133	9.25 20 996	10.80 14 718		17.45	0.95	25.77				0.05		
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		
Non-US Stock																
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		
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	2.18 44 761	0.94 45 651	5.79 35 551	4.96 26 368		16.43	1.00	7.61				0.07		
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	49.32 4 469	16.07 4 420	18.58 4 336	10.93 4 246		19.73	1.16	17.66				0.32		
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		

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American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	25.74 15 826	13.77 14 727	14.71 11 613	12.22 8 365		17.67	1.05	19.84				0.42	
Alternative															
PIMCO Commodity Real Return Strat I2 <i>percentile rank</i> <i># of funds in category</i>	PCRPX	Commodities Broad Basket	-4.94 29 126	-3.06 28 109	-1.94 36 97	-5.15 28 49		17.18	1.22	5.75		—	—	1.43	
Vanguard Real Estate Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VGSLX	Real Estate	-12.19 33 252	2.37 44 224	5.22 31 197	8.50 38 141		18.00	0.94	24.40		—		0.12	
Fixed Income															
Baird Core Plus Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BCOIX	Core Plus Bond	7.82 21 604	5.71 14 537	5.01 16 459	4.58 16 341		4.09	1.07	20.02		—	—	0.30	
BlackRock High Yield Bond K <i>percentile rank</i> <i># of funds in category</i>	BRHYX	High Yield Bond	2.46 36 678	4.16 17 622	6.27 13 538	6.64 4 351		9.49	1.02	12.76		—	—	0.51	
American Century Inflation Adjs Bond R5 <i>percentile rank</i> <i># of funds in category</i>	AIANX	Inflation- Protected Bond	9.09 49 210	5.09 50 200	4.29 38 172	3.17 37 116		4.10	1.05	18.85		—	—	0.27	
Vanguard Total Bond Market Index Adm <i>percentile rank</i> <i># of funds in category</i>	VBTLX	Intermediate- Term Bond	7.03 38 418	5.30 25 381	4.20 33 336	3.59 47 256		3.44	1.02	7.61			—	0.05	
AB Global Bond I <i>percentile rank</i> <i># of funds in category</i>	ANAIX	World Bond	2.79 62 108	3.74 73 91	3.94 58 59	3.72 49 38		4.29	0.80	28.53		—	—	0.55	
Target Date															
Vanguard Target Retirement 2015 Inv <i>percentile rank</i> <i># of funds in category</i>	VTXVX	Target Date	7.68 62 120	6.09 35 93	7.04 51 68	7.04 32 46		6.94	0.86	7.61		—		0.13	
Vanguard Target Retirement 2020 Inv <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	8.51 34 199	6.54 20 170	7.96 18 130	7.81 10 86		9.14	1.02	7.61		—		0.13	
Vanguard Target Retirement 2025 Inv <i>percentile rank</i> <i># of funds in category</i>	VTTVX	Target Date	9.04 38 218	6.89 23 186	8.60 18 146	8.38 12 89		10.72	1.05	7.61		—		0.13	
Vanguard Target Retirement 2030 Inv <i>percentile rank</i> <i># of funds in category</i>	VTHRXX	Target Date	9.38 34 228	7.04 25 194	9.07 29 153	8.84 19 91		11.99	1.02	7.61		—		0.14	

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Vanguard Target Retirement 2035 Inv	VTTHX	Target Date	9.71	7.16	9.53	9.29		13.26	0.98	7.61		—		0.14	
<i>percentile rank</i>			<i>33</i>	<i>25</i>	<i>29</i>	<i>16</i>									
<i># of funds in category</i>			<i>211</i>	<i>183</i>	<i>143</i>	<i>86</i>									
Vanguard Target Retirement 2040 Inv	VFORX	Target Date	9.96	7.27	9.97	9.58		14.53	0.97	7.61		—		0.14	
<i>percentile rank</i>			<i>32</i>	<i>22</i>	<i>27</i>	<i>16</i>									
<i># of funds in category</i>			<i>222</i>	<i>194</i>	<i>153</i>	<i>91</i>									
Vanguard Target Retirement 2045 Inv	VTIVX	Target Date	10.27	7.32	10.13	9.66		15.64	0.98	7.61		—		0.15	
<i>percentile rank</i>			<i>34</i>	<i>23</i>	<i>23</i>	<i>16</i>									
<i># of funds in category</i>			<i>211</i>	<i>183</i>	<i>143</i>	<i>85</i>									
Vanguard Target Retirement 2050 Inv	VFIFX	Target Date	10.26	7.32	10.13	9.65		15.65	0.97	7.61		—		0.15	
<i>percentile rank</i>			<i>35</i>	<i>25</i>	<i>27</i>	<i>22</i>									
<i># of funds in category</i>			<i>222</i>	<i>194</i>	<i>153</i>	<i>79</i>									
Vanguard Target Retirement 2055 Inv	VFFVX	Target Date	10.25	7.31	10.12	9.68		15.63	0.96	7.61		—		0.15	
<i>percentile rank</i>			<i>36</i>	<i>27</i>	<i>32</i>	<i>26</i>									
<i># of funds in category</i>			<i>211</i>	<i>183</i>	<i>140</i>	<i>35</i>									
Vanguard Target Retirement 2060 Inv	VTTSX	Target Date	10.25	7.31	10.12	—		15.63	0.96	7.61		—		0.15	
<i>percentile rank</i>			<i>38</i>	<i>29</i>	<i>48</i>	<i>—</i>									
<i># of funds in category</i>			<i>242</i>	<i>171</i>	<i>71</i>	<i>—</i>									
Vanguard Target Retirement 2065 Inv	VLXVX	Target Date	10.11	7.25	—	—		15.64	0.96	3.22		—		0.15	
<i>percentile rank</i>			<i>41</i>	<i>34</i>	<i>—</i>	<i>—</i>									
<i># of funds in category</i>			<i>242</i>	<i>171</i>	<i>71</i>	<i>—</i>									
Vanguard Target Retirement Income Inv	VTINX	Target Date	7.35	5.79	6.03	5.60		5.73	0.86	7.61		—		0.12	
<i>percentile rank</i>			<i>28</i>	<i>17</i>	<i>29</i>	<i>17</i>									
<i># of funds in category</i>			<i>177</i>	<i>151</i>	<i>128</i>	<i>90</i>									

Balanced

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>			<i>32</i>	<i>22</i>	<i>13</i>	<i>4</i>									
<i># of funds in category</i>			<i>676</i>	<i>638</i>	<i>582</i>	<i>414</i>									