TRECO 401K PLAN

Screens Summary (Data as of 09-30-2021)

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	Pass/ Fail	Sustain. Rating *Updated*	Commit. Level *Updated*	Carbon Risk *Updated*
US Stock																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	26.56	15.35	15.31	15.70	✓	16.64	0.86	21.52	✓		✓	0.63	✓	4	–	Low Risk
percentile rank			*80*	*43*	*57*	*46*												
# of funds in category			*1,391*	*1,267*	*1,112*	*819*										08-31-2021	–	06-30-2021
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.98	15.96	16.86	16.60	✓	18.82	1.00	5.43	✓		✓	0.04	✓	3	1-Low	Low Risk
percentile rank			*49*	*28*	*21*	*15*												
# of funds in category			*1,391*	*1,267*	*1,112*	*819*										08-31-2021	10-08-2021	06-30-2021
Fidelity® Contrafund®	FCNTX	Large Growth	24.34	18.36	20.56	17.96	✓	19.54	0.96	31.06	✓		✓	0.86	✓	3	1-Low	Low Risk
percentile rank			*69*	*62*	*49*	*52*												
# of funds in category			*1,240*	*1,138*	*1,033*	*766*										08-31-2021	10-08-2021	06-30-2021
American Funds Washington Mutual R6	RWMGX	Large Value	28.35	12.45	14.21	14.57	✓	17.28	0.90	24.27	✓		✗	0.27	✓	2	1-Low	Low Risk
percentile rank			*69*	*81*	*76*	*72*												
# of funds in category			*1,391*	*1,267*	*1,112*	*819*										08-31-2021	10-08-2021	06-30-2021
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	31.22	18.88	19.66	16.27	✓	22.27	0.99	18.68	✓		✓	0.70	✓	4	–	Low Risk
percentile rank			*51*	*40*	*33*	*57*												
# of funds in category			*586*	*551*	*497*	*388*										08-31-2021	–	06-30-2021
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	34.32	8.77	9.63	13.50	✓	20.96	0.88	17.51	✓		✓	0.78	✓	3	–	Medium Risk
percentile rank			*90*	*65*	*72*	*36*												
# of funds in category			*410*	*393*	*350*	*252*										08-31-2021	–	06-30-2021
! Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	30.31	11.79	15.31	14.67	✓	25.58	0.98	25.77	✓		✓	0.78	✓	2	–	–
percentile rank			*84*	*76*	*74*	*81*												
# of funds in category			*613*	*577*	*513*	*390*										08-31-2021	–	–
Delaware Small Cap Value Instl	DEVIX	Small Value	61.74	7.74	10.26	12.56	✓	27.79	1.01	24.43	✓		✓	0.89	✓	3	–	–
percentile rank			*51*	*56*	*48*	*51*												
# of funds in category			*434*	*406*	*383*	*290*										08-31-2021	–	–
Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	25.28	15.66	13.54	10.07	✓	18.29	0.88	22.30	✓		✓	0.59	✓	4	1-Low	Low Risk
percentile rank			*30*	*10*	*7*	*1*												
# of funds in category			*786*	*708*	*598*	*319*										08-31-2021	10-08-2021	06-30-2021
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	26.51	8.18	9.18	8.62	✓	18.64	1.04	8.61	✓		✓	0.07	✓	2	1-Low	Low Risk
percentile rank			*26*	*40*	*30*	*28*												
# of funds in category			*769*	*696*	*596*	*402*										08-31-2021	10-08-2021	06-30-2021
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	23.80	13.16	10.46	10.15	✓	18.55	0.99	25.53	✓		✓	0.88	✓	4	–	Low Risk
percentile rank			*25*	*39*	*76*	*52*												
# of funds in category			*439*	*383*	*322*	*225*										08-31-2021	–	06-30-2021
Vanguard International Value Inv	VTRIX	Foreign Large Value	30.88	6.94	8.49	7.89	✓	20.03	1.10	11.35	✓		✓	0.35	✓	2	–	Medium Risk
percentile rank			*41*	*12*	*4*	*13*												
# of funds in category			*349*	*319*	*271*	*181*										08-31-2021	–	06-30-2021
American Funds New Perspective R6	RNPGX	World Stock	29.71	18.83	18.28	15.77	✓	19.24	1.04	20.84	✓	—	✓	0.42	✓	2	2-Basic	Low Risk
percentile rank			*20*	*27*	*29*	*21*												
# of funds in category			*342*	*298*	*254*	*159*										08-31-2021	10-08-2021	06-30-2021

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Alternative																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	50.56	9.97	6.45	-1.61	✓	18.79	1.20	6.75	✓	—	—	0.92	✓	–	–	–
percentile rank			*18*	*8*	*21*	*44*												
# of funds in category			*113*	*108*	*85*	*52*										–	–	–
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	33.51	12.01	7.54	11.54	✓	18.88	0.94	25.40	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
percentile rank			*47*	*40*	*46*	*31*												
# of funds in category			*247*	*232*	*200*	*148*										08-31-2021	10-08-2021	06-30-2021
Fixed Income																		
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	10.99	6.19	5.62	6.68	✓	8.62	0.91	6.91	✓	—	—	0.75	✓	–	–	–
percentile rank			*38*	*39*	*45*	*36*												
# of funds in category			*680*	*633*	*555*	*361*										–	–	–
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	5.51	7.58	4.38	2.96	✓	4.24	1.03	4.63	✓	—	—	0.44	✓	–	–	–
percentile rank			*41*	*15*	*23*	*34*												
# of funds in category			*206*	*202*	*176*	*125*										–	–	–
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-0.31	5.96	3.45	3.90	✓	3.97	1.08	21.02	✓	▪	—	0.30	✓	–	1-Low	–
percentile rank			*45*	*15*	*12*	*7*												
# of funds in category			*411*	*378*	*333*	*249*										–	10-08-2021	–
PIMCO Income I2	PONPX	Multisector Bond	6.89	5.55	5.23	6.99	✓	5.75	0.80	14.52	✓	—	—	0.72	✓	–	–	–
percentile rank			*43*	*45*	*17*	*2*												
# of funds in category			*337*	*275*	*241*	*131*										–	–	–
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	0.08	1.39	1.32	0.82	✗	0.53	0.05	24.24	✓	—	—	0.26	✓	–	–	–
percentile rank			*78*	*70*	*74*	*80*												
# of funds in category			*241*	*213*	*169*	*88*										–	–	–
⊖ Templeton Global Bond Adv	TGBAX	World Bond	-3.64	-2.03	0.83	1.90	✗	5.21	-0.39	19.76	✓	—	✓	0.67	✓	–	–	–
percentile rank			*96*	*94*	*91*	*90*												
# of funds in category			*348*	*307*	*280*	*120*										–	–	–
Balanced																		
BlackRock Global Allocation Instl	MALOX	World Allocation	16.63	11.17	9.30	8.09	✓	12.30	1.04	4.75	✓	▪	✓	0.82	✓	3	–	Low Risk
percentile rank			*62*	*3*	*13*	*31*												
# of funds in category			*460*	*431*	*375*	*256*										08-31-2021	–	06-30-2021

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