

## CITY OF FORT WAYNE DEF COMP PLAN

## Screens Summary (Data as of 09-30-2022)

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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
<b>US Stock</b>																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	-9.75	7.48	9.81	11.72		17.98	0.87	22.52				0.62		4	-	Low Risk
<i>percentile rank</i>			10	45	8	10												
<i># of funds in category</i>			1,376	1,250	1,131	828									08-31-2022	-	06-30-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-15.51	8.12	9.20	11.66		20.30	1.00	6.43				0.04		3	1-Low	Low Risk
<i>percentile rank</i>			42	23	20	13												
<i># of funds in category</i>			1,376	1,250	1,131	828									08-31-2022	02-15-2022	06-30-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	-25.24	7.89	9.10	11.79		21.47	0.92	32.06				0.81		2	1-Low	Low Risk
<i>percentile rank</i>			49	41	51	42												
<i># of funds in category</i>			1,256	1,146	1,067	795									08-31-2022	02-15-2022	06-30-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	-8.29	7.11	8.30	11.03		18.40	0.88	25.27				0.26		2	1-Low	Low Risk
<i>percentile rank</i>			5	56	49	41												
<i># of funds in category</i>			1,376	1,250	1,131	828									08-31-2022	02-15-2022	06-30-2022	
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	-28.51	5.49	8.15	10.15		24.06	0.98	19.68				0.67		3	-	Low Risk
<i>percentile rank</i>			50	41	34	47												
<i># of funds in category</i>			585	535	494	382									08-31-2022	-	06-30-2022	
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	-6.81	5.23	5.17	10.12		20.19	0.83	18.51				0.77		4	1-Low	Medium Risk
<i>percentile rank</i>			11	47	37	11												
<i># of funds in category</i>			407	393	366	272									08-31-2022	02-15-2022	06-30-2022	
Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	-30.44	3.23	3.42	8.04		25.18	0.95	29.42				0.77		3	-	Medium Risk
<i>percentile rank</i>			61	71	86	84												
<i># of funds in category</i>			620	585	542	409									08-31-2022	-	06-30-2022	
Delaware Small Cap Value Instl	DEVIX	Small Value	-13.92	4.21	2.99	8.14		26.65	0.98	10.25				0.86		3	-	Medium Risk
<i>percentile rank</i>			43	76	53	43												
<i># of funds in category</i>			473	445	419	318									08-31-2022	-	06-30-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-28.75	0.73	2.20	4.56		19.53	0.93	23.30				0.57		3	1-Low	Low Risk
<i>percentile rank</i>			53	18	4	3												
<i># of funds in category</i>			808	726	644	373									08-31-2022	02-15-2022	06-30-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-25.53	-1.26	-0.63	4.04		19.95	1.06	9.61				0.07		2	1-Low	Low Risk
<i>percentile rank</i>			48	35	36	20												
<i># of funds in category</i>			755	706	617	425									08-31-2022	02-15-2022	06-30-2022	
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-34.42	-0.98	-1.42	3.68		21.46	1.04	26.53				0.85		3	-	Low Risk
<i>percentile rank</i>			65	50	80	69												
<i># of funds in category</i>			449	390	350	227									08-31-2022	-	06-30-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-22.20	-0.78	-0.62	3.62		20.65	1.04	12.35				0.36		2	-	Medium Risk
<i>percentile rank</i>			59	31	14	16												
<i># of funds in category</i>			343	316	294	177									08-31-2022	-	06-30-2022	
American Funds New Perspective R6	RNPGX	Global Stock	-26.83	6.07	6.92	9.85		21.64	1.09	21.84				0.41		2	2-Basic	Low Risk
<i>percentile rank</i>			36	15	18	14												
<i># of funds in category</i>			367	308	272	179									08-31-2022	02-15-2022	06-30-2022	

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																Updated	Updated	Updated
<b>Alternative</b>																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	4.77	14.46	7.52	-2.44	✓	22.47	1.17	3.92	✓	—	—	0.86	✓	3	—	—
percentile rank			96	37	40	72												
# of funds in category			115	109	92	66									08-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-18.71	-1.59	3.09	6.24	✓	22.30	0.96	26.40	✓	—	✓	0.12	✓	3	1-Low	Low Risk
percentile rank			70	52	54	35												
# of funds in category			256	237	209	152									08-31-2022	02-15-2022	06-30-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) I-2	PFBPX	Global Bond	-11.02	-2.58	0.65	2.61	✓	4.66	0.68	8.02	✓	—	—	0.61	✓	2	—	—
percentile rank			16	19	4	2												
# of funds in category			131	112	95	58									04-30-2022	—	—	
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	-10.87	0.12	1.71	3.86	✓	10.14	0.91	7.91	✓	—	—	0.75	✓	—	—	—
percentile rank			22	28	25	16												
# of funds in category			685	637	582	403												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	-11.67	1.18	1.98	0.84	✓	7.13	1.03	5.63	✓	—	—	0.35	✓	3	—	—
percentile rank			53	33	30	42												
# of funds in category			210	199	190	128									08-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-15.26	-3.07	-0.09	1.36	✓	5.71	1.04	22.02	✓	■	—	0.30	✓	3	1-Low	—
percentile rank			64	33	24	10												
# of funds in category			448	404	366	272									08-31-2022	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-10.79	-0.36	1.13	3.95	✓	7.14	0.95	15.52	✓	—	—	0.61	✓	—	—	—
percentile rank			32	23	26	1												
# of funds in category			345	289	255	152												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	-0.40	0.48	1.06	0.70	✖	0.55	0.07	25.24	✓	—	—	0.26	✓	—	—	—
percentile rank			30	48	61	64												
# of funds in category			237	216	178	99												
<b>Balanced</b>																		
BlackRock Global Allocation Instl	MALOX	Global Allocation	-18.85	2.76	2.70	4.51	✓	13.84	1.00	5.75	✓	■	✓	0.84	✓	3	—	Medium Risk
percentile rank			66	18	20	21												
# of funds in category			426	409	368	263									07-31-2022	—	06-30-2022	