

# TRECO 401K 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 <i>percentile rank</i> <i># of funds in category</i>	PRDGX	Large Blend	-9.75 <i>10</i> <i>1,376</i>	7.48 <i>45</i> <i>1,250</i>	9.81 <i>8</i> <i>1,131</i>	11.72 <i>10</i> <i>828</i>	✓	17.98	0.87	22.52	✓	📊	✓	0.62	✓	4	-	Low Risk
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	-15.51 <i>42</i> <i>1,376</i>	8.12 <i>23</i> <i>1,250</i>	9.20 <i>20</i> <i>1,131</i>	11.66 <i>13</i> <i>828</i>	✓	20.30	1.00	6.43	✓	📊	✓	0.04	✓	3	1-Low	Low Risk
Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i>	FCNTX	Large Growth	-25.24 <i>49</i> <i>1,256</i>	7.89 <i>41</i> <i>1,146</i>	9.10 <i>51</i> <i>1,067</i>	11.79 <i>42</i> <i>795</i>	✓	21.47	0.92	32.06	✓	📊	✓	0.81	✓	2	1-Low	Low Risk
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	-8.29 <i>5</i> <i>1,376</i>	7.11 <i>56</i> <i>1,250</i>	8.30 <i>49</i> <i>1,131</i>	11.03 <i>41</i> <i>828</i>	✓	18.40	0.88	25.27	✓	📊	✖️	0.26	✓	2	1-Low	Low Risk
Neuberger Berman Mid Cap Growth Inst <i>percentile rank</i> <i># of funds in category</i>	NBMLX	Mid-Cap Growth	-28.51 <i>50</i> <i>585</i>	5.49 <i>41</i> <i>535</i>	8.15 <i>34</i> <i>494</i>	10.15 <i>47</i> <i>382</i>	✓	24.06	0.98	19.68	✓	📊	✓	0.67	✓	3	-	Low Risk
American Century Mid Cap Value I <i>percentile rank</i> <i># of funds in category</i>	AVUAX	Mid-Cap Value	-6.81 <i>11</i> <i>407</i>	5.23 <i>47</i> <i>393</i>	5.17 <i>37</i> <i>366</i>	10.12 <i>11</i> <i>272</i>	✓	20.19	0.83	18.51	✓	📊	✓	0.77	✓	4	1-Low	Medium Risk
🚫 Carillon Eagle Small Cap Growth I <i>percentile rank</i> <i># of funds in category</i>	HSIIX	Small Growth	-30.44 <i>61</i> <i>620</i>	3.23 <i>71</i> <i>585</i>	3.42 <i>86</i> <i>542</i>	8.04 <i>84</i> <i>409</i>	✓	25.18	0.95	29.42	✓	📊	✓	0.77	✓	3	-	Medium Risk
Delaware Small Cap Value Instl <i>percentile rank</i> <i># of funds in category</i>	DEVIX	Small Value	-13.92 <i>43</i> <i>473</i>	4.21 <i>76</i> <i>445</i>	2.99 <i>53</i> <i>419</i>	8.14 <i>43</i> <i>318</i>	✓	26.65	0.98	10.25	✓	📊	✓	0.86	✓	3	-	Medium Risk
<b>Non-US Stock</b>																		
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	-28.75 <i>53</i> <i>808</i>	0.73 <i>18</i> <i>726</i>	2.20 <i>4</i> <i>644</i>	4.56 <i>3</i> <i>373</i>	✓	19.53	0.93	23.30	✓	📊	✓	0.57	✓	3	1-Low	Low Risk
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	-25.53 <i>48</i> <i>755</i>	-1.26 <i>35</i> <i>706</i>	-0.63 <i>36</i> <i>617</i>	4.04 <i>20</i> <i>425</i>	✓	19.95	1.06	9.61	✓	📊	✓	0.07	✓	2	1-Low	Low Risk
Invesco Oppenheimer International Gr Y <i>percentile rank</i> <i># of funds in category</i>	OIGYX	Foreign Large Growth	-34.42 <i>65</i> <i>449</i>	-0.98 <i>50</i> <i>390</i>	-1.42 <i>80</i> <i>350</i>	3.68 <i>69</i> <i>227</i>	✓	21.46	1.04	26.53	✓	📊	✓	0.85	✓	3	-	Low Risk
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	-22.20 <i>59</i> <i>343</i>	-0.78 <i>31</i> <i>316</i>	-0.62 <i>14</i> <i>294</i>	3.62 <i>16</i> <i>177</i>	✓	20.65	1.04	12.35	✓	📊	✓	0.36	✓	2	-	Medium Risk
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	Global Stock	-26.83 <i>36</i> <i>367</i>	6.07 <i>15</i> <i>308</i>	6.92 <i>18</i> <i>272</i>	9.85 <i>14</i> <i>179</i>	✓	21.64	1.09	21.84	✓	—	✓	0.41	✓	2	2-Basic	Low Risk

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			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>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	—	—
<i>percentile rank</i>			96	37	40	72												
<i># of funds in category</i>			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
<i>percentile rank</i>			70	52	54	35												
<i># of funds in category</i>			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	—	—
<i>percentile rank</i>			16	19	4	2												
<i># of funds in category</i>			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	✔️	—	—	—
<i>percentile rank</i>			22	28	25	16												
<i># of funds in category</i>			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	—	—
<i>percentile rank</i>			53	33	30	42												
<i># of funds in category</i>			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	—
<i>percentile rank</i>			64	33	24	10												
<i># of funds in category</i>			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	✔️	—	—	—
<i>percentile rank</i>			32	23	26	1												
<i># of funds in category</i>			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	✔️	—	—	—
<i>percentile rank</i>			30	48	61	64												
<i># of funds in category</i>			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
<i>percentile rank</i>			66	18	20	21												
<i># of funds in category</i>			426	409	368	263									07-31-2022	—	06-30-2022	