

# WORLDQUANT LLC 401K SAVINGS AND

## Screens Summary (Data as of 03-31-2020)

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>																
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-7.01	5.07	6.69	10.49		15.22	1.00	3.93				0.04		
<i>percentile rank</i>			26	20	12	7										
<i># of funds in category</i>			1,377	1,220	1,054	806										
Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	-5.77	-	-	-		-	-	4.28				0.14		
<i>percentile rank</i>			16	-	-	-										
<i># of funds in category</i>			1,377	1,220	1,054	806										
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	3.22	15.38	11.73	-		17.05	1.06	15.67				0.43		
<i>percentile rank</i>			6	4	7	-										
<i># of funds in category</i>			1,359	1,241	1,096	818										
American Funds Washington Mutual R6	RWMGX	Large Value	-10.45	3.57	5.67	9.96		14.11	0.91	22.76				0.29		
<i>percentile rank</i>			62	49	38	29										
<i># of funds in category</i>			1,377	1,220	1,054	806										
Vanguard Value Index Adm	VVIAX	Large Value	-14.78	0.42	4.03	8.64		16.05	0.95	25.27				0.05		
<i>percentile rank</i>			31	21	11	13										
<i># of funds in category</i>			1,217	1,112	962	710										
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-10.49	4.74	4.17	-		16.73	0.95	7.11				0.07		
<i>percentile rank</i>			49	52	56	-										
<i># of funds in category</i>			611	567	498	386										
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-22.81	-5.11	-0.13	-		19.63	1.00	13.63				0.07		
<i>percentile rank</i>			32	25	24	-										
<i># of funds in category</i>			426	388	345	241										
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-15.81	2.95	3.27	-		19.66	0.94	15.26				0.07		
<i>percentile rank</i>			36	39	44	-										
<i># of funds in category</i>			635	577	503	383										
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-29.46	-8.37	-2.05	-		21.84	0.97	3.93				0.07		
<i>percentile rank</i>			29	16	19	-										
<i># of funds in category</i>			432	407	356	250										
<b>Non-US Stock</b>																
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-12.42	1.81	2.23	3.77		14.98	0.82	20.80				0.61		
<i>percentile rank</i>			11	7	4	1										
<i># of funds in category</i>			825	707	580	238										
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-15.87	-2.41	-0.59	2.74		15.33	1.00	7.11				0.07		
<i>percentile rank</i>			57	52	32	25										
<i># of funds in category</i>			747	642	506	374										
Vanguard International Growth Adm	VWILX	Foreign Large Growth	-3.34	7.26	5.95	6.75		16.73	1.05	17.16				0.32		
<i>percentile rank</i>			12	6	6	10										
<i># of funds in category</i>			466	409	340	251										
Vanguard International Value Inv	VTRIX	Foreign Large Value	-18.92	-3.52	-1.86	1.61		16.13	1.09	11.88				0.37		
<i>percentile rank</i>			33	16	15	30										
<i># of funds in category</i>			333	299	247	162										

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American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	-6.37 21 867	5.94 17 756	6.08 13 624	8.68 10 378	✓	14.87	0.93	19.34	✓	☒	✓	0.44	✓
<b>Alternative</b>															
PIMCO Commodity Real Return Strat I2 <i>percentile rank</i> <i># of funds in category</i>	PCRPX	Commodities Broad Basket	-26.45 71 129	-10.26 77 109	-8.64 73 95	-6.27 22 35	✓	15.09	1.22	5.25	✓	—	—	1.56	✗
Vanguard Real Estate Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VGSLX	Real Estate	-16.55 40 263	-1.46 47 229	0.49 45 202	7.89 39 138	✓	17.06	0.94	23.90	✓	—	✓	0.12	✓
<b>Fixed Income</b>															
Baird Core Plus Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BCOIX	Core Plus Bond	6.23 23 606	4.26 13 530	3.39 5 442	4.60 13 331	✓	3.64	1.00	19.52	✓	—	—	0.30	✓
BlackRock High Yield Bond K <i>percentile rank</i> <i># of funds in category</i>	BRHYX	High Yield Bond	-6.75 41 701	0.83 21 623	2.47 20 544	5.74 5 339	✓	8.39	1.02	12.26	✓	—	—	0.49	✓
American Century Inflation Adjs Bond R5 <i>percentile rank</i> <i># of funds in category</i>	AIANX	Inflation- Protected Bond	4.84 44 218	2.52 50 196	2.10 38 173	3.00 33 115	✓	3.64	1.02	18.35	✓	—	—	0.27	✓
Vanguard Total Bond Market Index Adm <i>percentile rank</i> <i># of funds in category</i>	VBTLX	Intermediate- Term Bond	9.06 11 430	4.83 8 385	3.33 13 332	3.84 34 254	✓	3.25	1.01	7.11	✓	☒	—	0.05	✓
AB Global Bond I <i>percentile rank</i> <i># of funds in category</i>	ANAIX	World Bond	0.99 89 106	2.28 73 74	2.45 37 58	3.73 33 37	✓	3.94	0.73	28.03	✓	—	—	0.55	✓
<b>Target Date</b>															
Vanguard Target Retirement 2015 Inv <i>percentile rank</i> <i># of funds in category</i>	VTXVX	Target Date	-0.22 16 129	3.61 22 99	3.55 9 74	6.03 19 47	✓	6.11	0.88	7.11	✓	—	✓	0.13	✓
Vanguard Target Retirement 2020 Inv <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	-2.64 41 233	3.28 22 198	3.58 11 156	6.39 9 94	✓	8.04	1.04	7.11	✓	—	✓	0.13	✓
Vanguard Target Retirement 2025 Inv <i>percentile rank</i> <i># of funds in category</i>	VTTVX	Target Date	-4.31 43 235	3.07 24 199	3.60 13 160	6.65 12 84	✓	9.43	1.06	7.11	✓	—	✓	0.13	✓
Vanguard Target Retirement 2030 Inv <i>percentile rank</i> <i># of funds in category</i>	VTHRX	Target Date	-5.78 40 244	2.80 27 209	3.56 19 167	6.87 17 96	✓	10.56	1.02	7.11	✓	—	✓	0.14	✓

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Vanguard Target Retirement 2035 Inv	VTTHX	Target Date	-7.25	2.53	3.51	7.07	✓	11.69	0.97	7.11	✓	—	✓	0.14	✓
<i>percentile rank</i>			35	23	16	15									
<i># of funds in category</i>			232	196	157	81									
Vanguard Target Retirement 2040 Inv	VFORX	Target Date	-8.74	2.23	3.43	7.18	✓	12.82	0.95	7.11	✓	—	✓	0.14	✓
<i>percentile rank</i>			34	24	17	15									
<i># of funds in category</i>			244	209	167	96									
Vanguard Target Retirement 2045 Inv	VTIVX	Target Date	-10.21	1.77	3.21	7.07	✓	13.75	0.96	7.11	✓	—	✓	0.15	✓
<i>percentile rank</i>			37	33	20	16									
<i># of funds in category</i>			232	196	157	80									
Vanguard Target Retirement 2050 Inv	VFIFX	Target Date	-10.17	1.79	3.23	7.07	✓	13.75	0.95	7.11	✓	—	✓	0.15	✓
<i>percentile rank</i>			24	26	19	19									
<i># of funds in category</i>			244	209	167	78									
Vanguard Target Retirement 2055 Inv	VFFVX	Target Date	-10.21	1.78	3.19	—	✓	13.75	0.94	7.11	✓	—	✓	0.15	✓
<i>percentile rank</i>			23	28	21	—									
<i># of funds in category</i>			232	194	150	31									
Vanguard Target Retirement 2060 Inv	VTTSX	Target Date	-10.18	1.79	3.20	—	✓	13.75	0.94	7.11	✓	—	✓	0.15	✓
<i>percentile rank</i>			21	32	36	—									
<i># of funds in category</i>			228	150	54	—									
Vanguard Target Retirement 2065 Inv	VLXVX	Target Date	-10.23	—	—	—	—	—	—	2.72	✖	—	✓	0.15	✓
<i>percentile rank</i>			23	—	—	—									
<i># of funds in category</i>			228	150	54	—									
Vanguard Target Retirement Income Inv	VTINX	Target Date	0.91	3.38	3.17	4.92	✓	4.94	0.86	7.11	✓	—	✓	0.12	✓
<i>percentile rank</i>			29	13	10	17									
<i># of funds in category</i>			186	157	136	89									

### Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	-2.07	4.64	5.66	8.67	✓	8.94	0.96	21.26	✓	—	✖	0.27	✓
<i>percentile rank</i>			15	10	5	4									
<i># of funds in category</i>			689	641	562	413									