

TOWNSHIP OF FRANKLIN 457B PLAN

Screens Summary (Data as of 03-31-2022)

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	Sustain. Rating	Commit. Level	Carbon Risk	
																Updated	Updated	Updated
US Stock																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	14.24	16.56	15.01	13.93		16.15	0.89	22.01				0.63		4	-	Low Risk
percentile rank			34	62	42	35												
# of funds in category			1,382	1,245	1,129	827												
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	15.60	18.89	15.95	14.60		17.76	1.00	5.93				0.04		3	1-Low	Low Risk
percentile rank			17	19	16	9												
# of funds in category			1,382	1,245	1,129	827												
Fidelity® Contrafund®	FCNTX	Large Growth	9.41	19.04	17.83	15.12		18.57	0.94	31.56				0.81		2	1-Low	Low Risk
percentile rank			42	46	47	41												
# of funds in category			1,240	1,128	1,033	769												
American Funds Washington Mutual R6	RWMGX	Large Value	16.43	15.94	14.10	13.51		16.90	0.92	24.76				0.27		2	1-Low	Low Risk
percentile rank			12	71	58	46												
# of funds in category			1,382	1,245	1,129	827												
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	-3.59	15.79	15.28	12.52		21.10	0.96	19.18				0.67		3	-	Low Risk
percentile rank			54	42	41	54												
# of funds in category			595	545	506	389												
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	12.75	13.62	9.40	12.21		19.00	0.85	18.01				0.78		3	1-Low	Medium Risk
percentile rank			31	50	60	16												
# of funds in category			410	392	356	265												
Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	-12.30	8.80	8.82	10.04		23.96	0.97	28.92				0.77		2	-	Medium Risk
percentile rank			69	92	93	90												
# of funds in category			617	583	529	400												
Delaware Small Cap Value Instl	DEVIX	Small Value	8.28	13.16	8.23	10.38		25.41	0.99	24.93				0.86		3	-	Medium Risk
percentile rank			32	47	54	41												
# of funds in category			446	416	396	301												
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-6.50	9.91	9.86	7.13		17.98	0.91	22.80				0.57		4	1-Low	Low Risk
percentile rank			31	8	5	2												
# of funds in category			809	732	626	354												
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	0.70	8.54	7.16	6.67		17.85	1.04	9.11				0.07		2	1-Low	Low Risk
percentile rank			29	28	28	19												
# of funds in category			772	712	616	413												
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-8.08	9.16	6.61	6.54		18.92	1.00	26.03				0.85		3	-	Low Risk
percentile rank			66	58	87	69												
# of funds in category			454	390	340	228												
Vanguard International Value Inv	VTRIX	Foreign Large Value	-3.09	7.10	6.36	5.78		19.48	1.09	11.85				0.36		2	-	Medium Risk
percentile rank			85	34	12	26												
# of funds in category			350	327	291	184												
American Funds New Perspective R6	RNPGX	World Stock	3.98	17.65	15.64	13.13		18.94	1.07	21.34		—		0.41		2	2-Basic	Low Risk
percentile rank			28	10	12	9												
# of funds in category			356	306	265	167												

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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>
Alternative																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	52.78	19.66	10.98	-0.01	✔️	19.49	1.14	3.41	✔️	—	—	0.92	✔️	2	—	—
<i>percentile rank</i>			34	10	30	44												
<i># of funds in category</i>			115	109	89	56									02-28-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	21.45	11.44	9.67	9.70	✔️	19.08	0.95	25.90	✔️	—	✔️	0.12	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			70	49	52	32												
<i># of funds in category</i>			258	239	207	151									02-28-2022	02-15-2022	12-31-2021	
Fixed Income																		
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	1.92	4.77	4.45	5.40	✔️	8.36	0.90	7.41	✔️	—	—	0.75	✔️	—	—	—
<i>percentile rank</i>			10	24	28	22												
<i># of funds in category</i>			682	638	571	378												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation- Protected Bond	4.00	6.46	4.44	2.51	✔️	4.41	1.00	5.13	✔️	—	—	0.44	✔️	3	—	—
<i>percentile rank</i>			42	13	20	32												
<i># of funds in category</i>			207	199	180	122									02-28-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate- Term Bond	-4.46	2.04	2.45	2.90	✔️	4.52	1.09	21.52	✔️	🗄️	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			56	23	16	10												
<i># of funds in category</i>			434	394	359	259									02-28-2022	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-1.64	2.83	3.49	5.86	✔️	6.06	0.78	15.01	✔️	—	—	0.72	✔️	—	—	—
<i>percentile rank</i>			43	49	34	1												
<i># of funds in category</i>			337	282	241	140												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	-0.48	0.89	1.19	0.73	⚠️	0.57	0.07	24.74	✔️	—	—	0.26	✔️	—	—	—
<i>percentile rank</i>			40	58	66	74												
<i># of funds in category</i>			236	214	176	92												
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	-4.14	1.46	2.53	4.05	✔️	3.82	0.66	7.52	✔️	—	—	0.62	✔️	2	—	—
<i>percentile rank</i>			33	40	17	5												
<i># of funds in category</i>			129	112	84	53									11-30-2021	—	—	
Balanced																		
BlackRock Global Allocation Instl	MALOX	World Allocation	-2.16	9.66	7.38	6.29	✔️	12.01	1.05	5.25	✔️	🗄️	✔️	0.82	✔️	3	—	Low Risk
<i>percentile rank</i>			82	20	28	35												
<i># of funds in category</i>			442	421	375	262									02-28-2022	—	09-30-2021	