

WARREN-FOREST COUNTIES ECONOMIC

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																		
JPMorgan US Equity R6	JUEMX	Large Blend	16.64	21.97	17.20	15.45	✓	18.14	1.01	7.62	✓	☒	✖	0.44	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			10	2	3	1												
<i># of funds in category</i>			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
<i>percentile rank</i>			17	19	16	9												
<i># of funds in category</i>			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
<i>percentile rank</i>			42	46	47	41												
<i># of funds in category</i>			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
<i>percentile rank</i>			12	71	58	46												
<i># of funds in category</i>			1,382	1,245	1,129	827												

Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	4.33	16.73	15.34	13.27	✓	21.03	0.97	9.11	✓	☒	✓	0.07	✓	4	1-Low	Low Risk
<i>percentile rank</i>			13	27	40	36												
<i># of funds in category</i>			595	545	506	389												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	13.28	14.10	10.45	12.37	✓	21.51	0.98	15.63	✓	☒	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			26	41	32	12												
<i># of funds in category</i>			410	392	356	265												

Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-9.25	11.84	12.64	11.92	✓	22.85	0.93	17.26	✓	☒	✖	0.07	✓	4	1-Low	Low Risk
<i>percentile rank</i>			55	70	57	58												
<i># of funds in category</i>			617	583	529	400												

Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	8.35	13.20	9.61	11.87	✓	24.12	0.96	5.93	✓	☒	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			31	46	26	10												
<i># of funds in category</i>			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
<i>percentile rank</i>			31	8	5	2												
<i># of funds in category</i>			809	732	626	354												

MFS Research International R4	MRSJX	Foreign Large Blend	-0.86	9.38	8.55	6.30	✓	15.77	0.90	5.92	✓	☒	✓	0.76	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			50	17	7	31												
<i># of funds in category</i>			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
<i>percentile rank</i>			66	58	87	69												
<i># of funds in category</i>			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
<i>percentile rank</i>			85	34	12	26												
<i># of funds in category</i>			350	327	291	184												

Invesco Global Y	OGLYX	World Stock	-3.89	11.86	11.88	10.84	✓	20.82	1.16	5.00	✓	—	✓	0.80	✓	4	1-Low	Low Risk
<i>percentile rank</i>			65	78	71	51												
<i># of funds in category</i>			356	306	265	167												

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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																		
PIMCO High Yield I2	PHLPX	High Yield Bond	-1.01	3.66	4.02	5.03	✔	8.07	0.87	12.23	✔	—	—	0.66	✔	—	—	—
<i>percentile rank</i>			72	61	46	41												
<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	—	—	
Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	-4.57	2.24	2.52	3.10	✔	4.27	1.05	25.02	✔	—	—	0.45	✔	4	—	—
<i>percentile rank</i>			79	48	41	26												
<i># of funds in category</i>			603	570	503	357									02-28-2022	—	—	
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												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	38.94	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			42	—	—	—												
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																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	7.43	11.17	9.95	10.09	✔	10.54	0.94	23.26	✔	—	✔	0.25	✔	3	1-Low	Low Risk
<i>percentile rank</i>			23	29	21	6												
<i># of funds in category</i>			706	661	604	438									02-28-2022	02-15-2022	12-31-2021	