

HUNTLEIGH SECURITIES CORP 401K PLAN

Screens Summary (Data as of 12-31-2020)

⊖ 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
US Stock															
JPMorgan US Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JUEMX	Large Blend	26.74 3 1,369	16.43 3 1,237	16.33 4 1,078	14.48 3 817	✔	19.62	1.04	6.38	✔	⊠	✖	0.44	✔
Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFTAX	Large Blend Index	22.67 11 1,369	— — 1,237	— — 1,078	— — 817	—	—	—	5.03	✔	⊠	✖	0.14	✔
JPMorgan Large Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	JLGMX	Large Growth	56.42 8 1,291	29.91 6 1,204	24.42 6 1,081	18.62 8 796	✔	22.15	1.09	16.42	✔	⊠	✔	0.44	✔
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	8.08 90 1,369	9.83 80 1,237	12.68 70 1,078	12.51 52 817	✔	17.19	0.90	23.52	✔	⊠	✔	0.27	✔
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	35.80 40 604	23.77 24 564	20.21 23 504	— — 383	✔	19.29	0.87	12.12	✔	⊠	✔	0.70	✔
Wells Fargo Special Mid Cap Value R6 <i>percentile rank</i> <i># of funds in category</i>	WFPRX	Mid-Cap Value	3.36 49 415	6.85 15 396	10.56 12 349	— — 247	✔	22.51	0.97	11.95	✔	⊠	✔	0.72	✔
MFS New Discovery R6 <i>percentile rank</i> <i># of funds in category</i>	MNDKX	Small Growth	45.18 30 616	26.50 18 576	22.79 15 505	— — 383	✔	23.77	0.92	7.01	✔	⊠	✖	0.93	✔
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	5.85 32 416	4.48 20 386	9.73 20 358	— — 259	✔	25.82	0.97	4.68	✔	⊠	✖	0.07	✔
Non-US Stock															
JPMorgan Emerging Markets Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JEMWX	Diversified Emerging Mkts	35.00 8 797	14.53 4 697	19.49 2 597	— — 279	✔	20.83	1.01	15.34	✔	⊠	✔	0.79	✔
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGX	Foreign Large Blend	25.27 33 452	10.74 43 388	12.47 38 318	8.14 36 234	✔	19.13	1.02	19.60	✔	⊠	✔	0.46	✔
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	59.74 4 452	22.45 4 388	21.77 4 318	12.39 5 234	✔	21.50	1.09	17.91	✔	⊠	✔	0.33	✔
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	8.99 5 353	3.90 5 323	8.43 3 281	5.08 13 184	✔	20.05	1.09	10.60	✔	⊠	✖	0.38	✔
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	33.81 14 869	18.14 10 762	16.85 11 636	13.04 9 390	✔	19.35	1.06	20.10	✔	⊠	✔	0.42	✔

HUNTLEIGH SECURITIES CORP 401K PLAN

Screens Summary (Data as of 12-31-2020)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

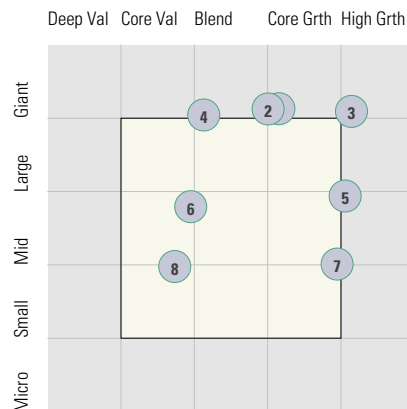
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
Alternative																
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	8.00	-0.19	3.19	—	✔	16.09	1.05	10.09	✔	—	—	1.11	✔	
<i>percentile rank</i>			3	14	18	—										
<i># of funds in category</i>			124	106	95	55										
Neuberger Berman Real Estate R6	NRREX	Real Estate	-1.04	7.50	7.73	—	✔	15.87	0.76	15.01	✔	—	✖	0.76	✔	
<i>percentile rank</i>			17	9	7	—										
<i># of funds in category</i>			248	225	199	144										
Fixed Income																
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	10.71	6.30	6.36	—	✔	3.73	0.98	24.02	✔	—	—	0.39	✔	
<i>percentile rank</i>			11	13	5	—										
<i># of funds in category</i>			602	543	464	343										
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	5.39	5.86	7.18	6.50	✔	8.41	0.87	12.89	✔	—	—	0.13	✔	
<i>percentile rank</i>			47	19	43	10										
<i># of funds in category</i>			678	629	556	352										
PIMCO Real Return Instl	PRRIX	Inflation- Protected Bond	12.09	6.04	5.41	3.79	✔	4.06	1.02	1.98	✖	—	—	0.53	✔	
<i>percentile rank</i>			13	15	8	13										
<i># of funds in category</i>			207	197	173	117										
Western Asset Core Bond IS	WACSX	Intermediate- Term Bond	9.13	6.22	5.60	4.92	✔	4.07	1.05	14.02	✔	☒	—	0.42	✔	
<i>percentile rank</i>			14	5	2	1										
<i># of funds in category</i>			416	381	331	253										
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	2.74	2.32	2.39	1.89	✔	2.37	0.11	10.01	✔	—	—	0.55	✔	
<i>percentile rank</i>			6	28	8	11										
<i># of funds in category</i>			212	172	134	67										
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	6.15	5.36	5.32	5.65	✔	3.28	0.56	6.27	✔	—	—	0.60	✔	
<i>percentile rank</i>			50	34	18	1										
<i># of funds in category</i>			108	94	62	38										
Balanced																
American Funds American Balanced R6	RLBGX	Moderate Allocation	11.22	9.07	10.36	10.27	✔	10.98	0.94	22.01	✔	—	✔	0.26	✔	
<i>percentile rank</i>			57	32	21	5										
<i># of funds in category</i>			673	636	576	414										

HUNTLEIGH SECURITIES CORP 401K PLAN

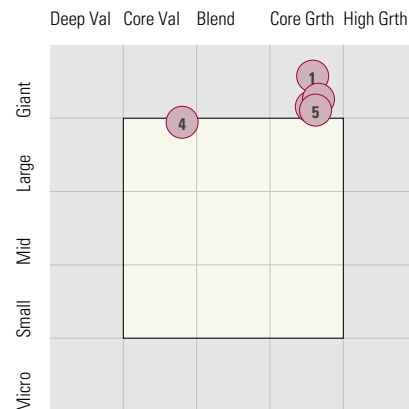
Style Analysis (Data as of 12-31-2020)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$	
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign		
1	JPMorgan US Equity R6	Large Blend	29.84	23.73	46.45	0.57	96.01	3.42	66.96
2	Vanguard FTSE Social Index Admiral	Large Blend Index	30.94	24.98	44.09	0.54	97.37	2.09	—
3	JPMorgan Large Cap Growth R6	Large Growth	36.78	16.73	46.48	4.36	91.43	4.22	58.43
4	American Funds Washington Mutual R6	Large Value	25.88	30.98	43.14	5.07	86.70	7.96	92.42
5	MFS Mid Cap Growth R6	Mid-Cap Growth	28.52	16.60	54.89	1.86	91.03	7.11	10.33
6	Wells Fargo Special Mid Cap Value R6	Mid-Cap Value	48.41	19.43	32.15	1.93	91.25	6.83	7.32
7	MFS New Discovery R6	Small Growth	31.58	31.89	36.53	3.97	85.29	10.74	2.43
8	Vanguard Small Cap Value Index Admiral	Small Value	52.21	15.83	31.94	1.59	97.41	1.00	2.79

Non-US Stock Funds

	Category	Super Sectors %			Regional Exposure %			Market Maturity %			
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$	
1	JPMorgan Emerging Markets Equity R6	Diversified Emerging Mkts	50.82	20.07	29.10	16.84	74.58	8.58	31.23	68.77	21.94
2	American Funds Europacific Growth R6	Foreign Large Blend	38.16	26.01	35.83	9.53	46.78	43.69	72.93	27.07	39.57
3	Vanguard International Growth Adm	Foreign Large Growth	44.59	20.93	34.49	13.68	38.62	47.71	75.72	24.28	31.23
4	Vanguard International Value Inv	Foreign Large Value	33.27	21.85	44.88	7.63	37.88	54.50	89.21	10.79	33.22
5	American Funds New Perspective R6	World Stock	35.61	24.35	40.04	59.55	13.28	27.16	95.76	4.24	55.05

Fixed Income Funds

	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Loomis Sayles Core Plus Bond N	Core Plus Bond	27.83	29.10	28.79	0.00	6.75	94.69	5.03	0.28
2	Vanguard High-Yield Corporate Adm	High Yield Bond	2.85	0.00	90.05	0.00	3.03	8.93	88.95	2.12
3	PIMCO Real Return Instl	Inflation-Protected Bond	67.81	8.23	5.30	0.00	7.81	97.00	3.00	0.00
4	Western Asset Core Bond IS	Intermediate-Term Bond	20.77	41.10	30.44	0.00	4.85	101.65	0.26	-1.91
5	PIMCO Short-Term Instl	Ultrashort Bond	22.37	5.89	31.68	0.00	0.97	91.00	9.00	0.00
6	PIMCO International Bond (USD-Hdg) Instl	World Bond	34.33	8.25	8.29	0.00	7.96	93.00	7.00	0.00