

# HUNTLEIGH SECURITIES CORP 401K PLAN

## Screens Summary (Data as of 12-31-2021)

⊖ 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>																
JPMorgan US Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JUEMX	Large Blend	28.80 22 1,394	29.25 3 1,256	19.86 5 1,121	17.57 1 831	✔	17.93	1.02	7.38	✔	☒	✖	0.44	✔	
Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFTAX	Large Blend Index	27.71 37 1,394	— — 1,256	— — 1,121	— — 831	—	—	—	6.03	✔	☒	✖	0.14	✔	
JPMorgan Large Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	JLGMX	Large Growth	18.79 68 1,241	37.33 7 1,120	29.23 5 1,020	20.30 9 772	✔	19.71	1.03	17.42	✔	☒	✔	0.44	✔	
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	28.90 21 1,394	20.61 87 1,256	15.53 74 1,121	14.59 69 831	✔	16.72	0.93	24.52	✔	☒	✖	0.27	✔	
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	14.17 46 591	28.84 35 541	22.30 20 494	— — 383	✔	17.84	0.84	13.12	✔	☒	✔	0.66	✔	
Allspring Special Mid Cap Value R6 <i>percentile rank</i> <i># of funds in category</i>	WFPRX	Mid-Cap Value	28.80 53 415	21.79 12 393	11.82 19 353	— — 267	✔	21.99	0.98	12.95	✔	☒	✔	0.71	✔	
MFS New Discovery R6 <i>percentile rank</i> <i># of funds in category</i>	MNDKX	Small Growth	1.58 84 617	27.72 34 582	21.07 28 520	— — 394	✔	22.29	0.92	8.01	✔	☒	✖	0.89	✔	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	28.09 68 447	18.51 45 419	10.31 23 393	13.30 14 301	✔	24.66	0.96	5.68	✔	☒	✔	0.07	✔	
<b>Non-US Stock</b>																
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	5.13 27 794	19.03 9 721	14.59 8 616	9.58 3 344	✔	17.60	0.88	22.56	✔	☒	✔	0.57	✔	
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGX	Foreign Large Growth	2.84 80 452	17.95 70 387	12.87 67 333	10.01 47 225	✔	17.88	0.99	20.60	✔	☒	✔	0.46	✔	
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	-0.74 89 452	27.75 4 387	21.14 3 333	13.96 4 225	✔	20.05	0.97	18.91	✔	☒	✔	0.32	✔	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	7.97 87 350	12.31 19 326	9.16 4 286	7.57 16 180	✔	19.55	1.11	11.60	✔	☒	✔	0.35	✔	
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	18.10 28 355	27.28 28 306	20.28 22 261	15.81 15 166	✔	18.04	1.04	21.10	✔	—	✔	0.41	✔	

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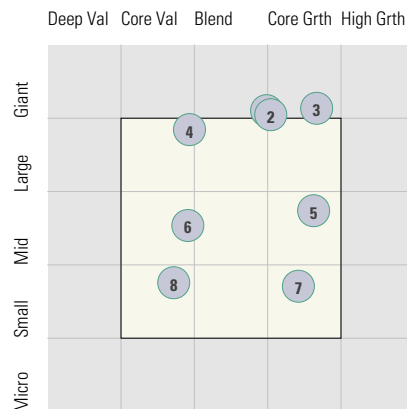
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
<b>Alternative</b>															
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	19.10	10.35	4.46	—	✔	16.84	0.99	11.09	✔	—	—	1.15	✔
<i>percentile rank</i>			95	59	48	—									
<i># of funds in category</i>			114	109	86	55									
Neuberger Berman Real Estate R6	NRREX	Real Estate	42.10	22.92	14.59	—	✔	16.45	0.79	16.01	✔	—	✖	0.75	✔
<i>percentile rank</i>			39	9	5	—									
<i># of funds in category</i>			255	235	202	151									
<b>Fixed Income</b>															
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	-1.34	6.00	4.53	—	✔	3.81	1.03	25.02	✔	—	—	0.38	✔
<i>percentile rank</i>			77	28	20	—									
<i># of funds in category</i>			606	570	496	354									
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	3.78	8.23	5.70	6.15	✔	8.13	0.86	13.89	✔	—	—	0.13	✔
<i>percentile rank</i>			72	38	33	37									
<i># of funds in category</i>			680	636	560	373									
PIMCO Real Return Instl	PRRIX	Inflation- Protected Bond	5.67	8.73	5.54	3.23	✔	4.05	1.02	2.98	✖	—	—	0.47	✔
<i>percentile rank</i>			34	9	8	8									
<i># of funds in category</i>			210	203	180	125									
Western Asset Core Bond IS	WACSX	Intermediate- Term Bond	-1.80	5.81	4.37	3.98	✔	4.20	1.10	15.02	✔	☒	—	0.43	✔
<i>percentile rank</i>			64	8	4	5									
<i># of funds in category</i>			426	389	351	256									
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	38.69	✔	—	—	—	—
<i>percentile rank</i>			—	—	—	—									
<i># of funds in category</i>			41	—	—	—									
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	0.01	1.82	1.88	1.85	✔	2.36	0.16	11.01	✔	—	—	0.47	✔
<i>percentile rank</i>			63	29	21	12									
<i># of funds in category</i>			239	214	175	94									
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	-1.67	3.86	3.55	4.78	✔	3.60	0.71	7.27	✔	—	—	0.52	✔
<i>percentile rank</i>			41	61	28	4									
<i># of funds in category</i>			125	110	81	48									
<b>Balanced</b>															
American Funds American Balanced R6	RLBGX	Moderate Allocation	16.11	15.58	11.78	11.47	✔	10.34	0.95	23.01	✔	—	✔	0.26	✔
<i>percentile rank</i>			28	41	24	10									
<i># of funds in category</i>			711	666	602	434									

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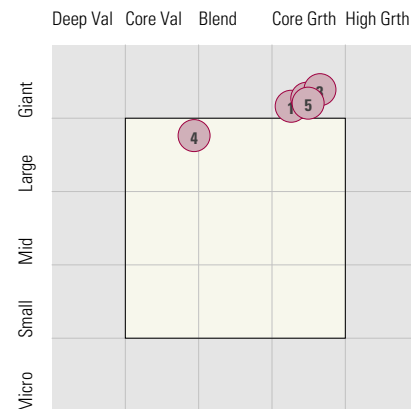
## Style Analysis (Data as of 12-31-2021)

### 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	39.68	17.25	43.07	0.63	95.77	3.60	237.46
2	Vanguard FTSE Social Index Admiral	Large Blend Index	31.52	20.09	48.40	-0.08	98.45	1.62	237.95
3	JPMorgan Large Cap Growth R6	Large Growth	30.71	11.95	57.35	1.83	96.42	1.75	265.33
4	American Funds Washington Mutual R6	Large Value	30.97	27.31	41.72	2.69	88.66	7.86	157.45
5	MFS Mid Cap Growth R6	Mid-Cap Growth	30.38	19.73	49.90	0.97	88.15	10.88	22.87
6	Allspring Special Mid Cap Value R6	Mid-Cap Value	44.81	20.43	34.75	3.26	92.77	3.97	16.99
7	MFS New Discovery R6	Small Growth	27.41	20.05	52.54	3.21	83.36	13.44	4.12
8	Vanguard Small Cap Value Index Admiral	Small Value	51.47	13.98	34.56	0.31	99.00	0.68	5.77

#### 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	American Funds New World R6	Diversified Emerging Mkts	37.47	21.32	41.22	37.45	39.39	23.15	61.07	38.93	66.76
2	American Funds Europacific Growth R6	Foreign Large Growth	36.08	19.48	44.44	13.65	37.75	48.60	77.71	22.29	61.49
3	Vanguard International Growth Adm	Foreign Large Growth	38.02	25.18	36.80	19.77	31.83	48.40	78.61	21.39	85.43
4	Vanguard International Value Inv	Foreign Large Value	47.50	14.47	38.04	12.41	36.27	51.31	82.31	17.69	30.20
5	American Funds New Perspective R6	World Stock	38.03	18.33	43.63	61.53	12.23	26.24	95.76	4.24	157.93

#### 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	17.18	24.23	40.60	0.00	5.89	83.42	16.58	0.00
2	Vanguard High-Yield Corporate Adm	High Yield Bond	4.46	0.00	87.18	0.00	3.63	9.35	88.90	1.75
3	PIMCO Real Return Instl	Inflation-Protected Bond	68.82	2.40	3.78	0.00	7.44	97.00	3.00	0.00
4	Western Asset Core Bond IS	Intermediate-Term Bond	34.91	18.09	40.48	0.00	6.83	95.07	1.13	3.80
5	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
6	PIMCO Short-Term Instl	Ultrashort Bond	37.43	2.57	29.41	0.00	0.26	91.00	9.00	0.00
7	PIMCO International Bond (USD-Hdg) Instl	World Bond	64.24	3.07	7.24	0.00	7.02	93.00	7.00	0.00