

# HUNTLEIGH SECURITIES CORP 401K PLAN

## Screens Summary (Data as of 12-31-2022)

🚫 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
<b>US Stock</b>																		
JPMorgan US Equity R6	JUEMX	Large Blend	-18.77	9.86	10.55	13.32	✔️	21.34	1.00	8.38	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			63	5	5	1												
<i># of funds in category</i>			1,379	1,247	1,137	837												
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Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	-24.22	5.88	-	-	✔️	22.21	1.04	7.03	✔️	🇺🇸	✖️	0.14	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			97	79	-	-												
<i># of funds in category</i>			1,379	1,247	1,137	837												
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JPMorgan Large Cap Growth R6	JLGMX	Large Growth	-25.21	11.59	14.27	15.50	✔️	23.75	0.98	18.42	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			29	2	2	3												
<i># of funds in category</i>			1,237	1,133	1,056	807												
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American Funds Washington Mutual R6	RWMGX	Large Value	-8.18	8.55	9.41	12.25	✔️	19.43	0.89	25.52	✔️	🇺🇸	✖️	0.26	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			5	16	22	26												
<i># of funds in category</i>			1,379	1,247	1,137	837												
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MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-28.29	3.59	9.19	-	✔️	23.07	0.90	14.12	✔️	🇺🇸	✔️	0.66	✔️	5	2-Basic	Low Risk
<i>percentile rank</i>			60	59	20	-												
<i># of funds in category</i>			592	540	505	395												
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Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	-4.50	8.33	8.45	-	✔️	23.90	0.95	13.95	✔️	🇺🇸	✔️	0.70	✔️	3	-	Medium Risk
<i>percentile rank</i>			20	24	8	-												
<i># of funds in category</i>			407	395	374	274												
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MFS New Discovery R6	MNDKX	Small Growth	-29.55	1.28	7.70	9.92	✔️	25.48	0.93	9.01	✔️	🇺🇸	✔️	0.88	✔️	4	-	Medium Risk
<i>percentile rank</i>			65	73	32	55												
<i># of funds in category</i>			604	576	534	405												
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Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-9.31	7.13	5.79	10.28	✔️	26.84	0.96	6.68	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			37	41	28	13												
<i># of funds in category</i>			483	455	428	324												
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<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-21.75	1.01	3.04	4.98	✔️	20.37	0.90	23.56	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			58	17	3	2												
<i># of funds in category</i>			820	736	652	397												
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American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✔️	21.51	1.08	14.26	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			44	56	22	48												
<i># of funds in category</i>			763	723	630	440												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	-30.79	3.14	4.75	7.84	✔️	24.95	1.05	13.02	✔️	🇺🇸	✔️	0.34	✔️	3	-	Low Risk
<i>percentile rank</i>			82	9	13	4												
<i># of funds in category</i>			443	399	346	230												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	-11.66	1.30	1.36	4.31	✔️	21.95	1.04	12.60	✔️	🇺🇸	✔️	0.36	✔️	2	-	Medium Risk
<i>percentile rank</i>			75	40	27	25												
<i># of funds in category</i>			356	326	303	180												
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American Funds New Perspective R6	RNPGX	Global Stock	-25.61	5.54	7.69	10.29	✔️	22.44	1.09	22.10	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			46	17	17	11												
<i># of funds in category</i>			366	309	272	179												

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## Screens Summary (Data as of 12-31-2022)

⊖ Fund Removed from Approved List    ⚠ Fund on Watch List

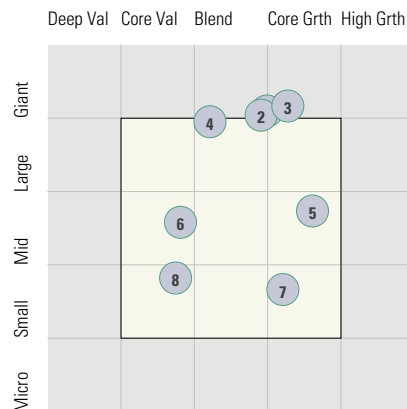
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Sustain. Rating	Commit. Level	Carbon Risk	
<b>Alternative</b>																		
⚠ Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	8.13	11.63	5.07	-0.89	⊕	18.02	0.86	12.09	✓	—	—	1.11	✓	—	—	—
<i>percentile rank</i>			93	76	83	55												
<i># of funds in category</i>			114	109	91	65												
Neuberger Berman Real Estate R6	NRREX	Real Estate	-26.98	0.88	5.21	—	✓	20.89	0.86	17.01	✓	—	✓	0.75	✓	4	—	Low Risk
<i>percentile rank</i>			70	21	11	—												
<i># of funds in category</i>			257	238	214	155												
<b>Fixed Income</b>																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	-12.65	-1.55	0.69	—	✓	6.53	1.08	26.02	✓	—	—	0.38	✓	3	1-Low	—
<i>percentile rank</i>			25	15	18	—												
<i># of funds in category</i>			623	565	513	370												
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-9.84	-2.00	0.72	2.61	✓	4.88	0.64	8.27	✓	—	—	0.51	✓	3	—	—
<i>percentile rank</i>			14	13	5	1												
<i># of funds in category</i>			130	112	98	59												
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-8.97	-0.15	2.31	3.75	✓	10.27	0.90	14.89	✓	—	—	0.13	✓	—	—	—
<i>percentile rank</i>			27	44	26	23												
<i># of funds in category</i>			687	630	584	417												
PIMCO Real Return Instl	PRRIX	Inflation-Protected Bond	-11.86	1.44	2.12	1.04	✓	7.33	1.04	3.98	✓	—	—	0.47	✓	3	—	—
<i>percentile rank</i>			53	39	37	38												
<i># of funds in category</i>			217	204	195	138												
Western Asset Core Bond IS	WACXS	Intermediate-Term Bond	-16.86	-3.77	-0.44	1.37	✓	7.53	1.25	16.02	✓	⊠	—	0.43	✓	3	—	—
<i>percentile rank</i>			97	95	74	14												
<i># of funds in category</i>			471	423	389	289												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.69	✓	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			42	—	—	—												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	-0.33	0.80	1.32	1.48	✓	2.44	0.10	12.01	✓	—	—	0.45	✓	3	—	—
<i>percentile rank</i>			59	27	42	7												
<i># of funds in category</i>			237	218	180	107												
<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✓	13.31	0.95	24.01	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495												

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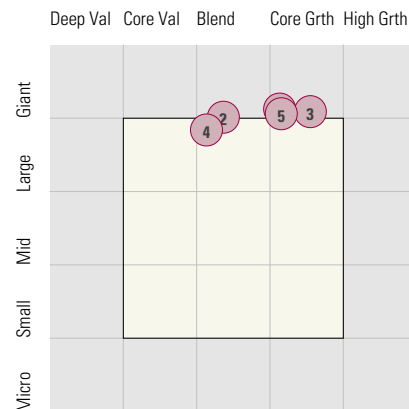
## Style Analysis (Data as of 12-31-2022)

### 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	31.47	25.40	43.13	0.35	95.96	3.69	173.90
2	Vanguard FTSE Social Index Admiral	Large Blend Index	31.62	25.59	42.79	0.16	98.07	1.77	161.77
3	JPMorgan Large Cap Growth R6	Large Growth	22.35	28.95	48.71	8.21	90.75	1.05	194.59
4	American Funds Washington Mutual R6	Large Value	26.35	34.24	39.41	4.25	87.59	7.90	134.77
5	MFS Mid Cap Growth R6	Mid-Cap Growth	34.43	19.92	45.64	2.06	87.01	10.93	20.71
6	Allspring Special Mid Cap Value R6	Mid-Cap Value	42.80	22.17	35.02	3.77	92.42	3.81	17.62
7	MFS New Discovery R6	Small Growth	31.41	20.68	47.89	4.73	80.86	14.42	3.26
8	Vanguard Small Cap Value Index Admiral	Small Value	50.02	15.31	34.67	0.65	98.65	0.70	4.90

#### 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	40.45	23.60	35.96	36.28	39.06	24.67	60.61	39.39	52.53
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	37.80	26.38	35.82	14.47	28.83	56.70	85.71	14.29	45.50
3	Vanguard International Growth Adm	Foreign Large Growth	35.62	24.85	39.52	19.40	30.58	50.02	79.91	20.09	51.99
4	Vanguard International Value Inv	Foreign Large Value	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
5	American Funds New Perspective R6	Global Stock	31.85	28.05	40.11	56.45	12.38	31.17	95.03	4.97	91.08

#### Fixed Income Funds

	Category	Super Sectors %				Avg Eff Duration	Credit Quality %			
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA	
1	Loomis Sayles Core Plus Bond N	Core Plus Bond	42.08	25.38	29.33	0.00	6.84	91.20	8.80	0.00
2	PIMCO International Bond (USD-Hdg) Instl	Global Bond	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00
3	Vanguard High-Yield Corporate Adm	High Yield Bond	5.10	0.00	85.52	0.00	3.94	13.62	86.14	0.24
4	PIMCO Real Return Instl	Inflation-Protected Bond	77.28	0.29	4.62	0.00	6.48	97.21	2.79	0.00
5	Western Asset Core Bond IS	Intermediate-Term Bond	19.96	22.28	49.87	0.00	7.11	104.92	1.10	-6.02
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	PIMCO Short-Term Instl	Ultrashort Bond	8.85	1.89	38.88	0.00	0.00	98.77	1.23	0.00