

LIGHTING ASSOCIATES 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	Sustain. Rating	Commit. Level	Carbon Risk		
																Updated	Updated	Updated	
US Stock																			
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											12-31-2022	03-11-2022	12-31-2022
<i># of funds in category</i>			1,379	1,247	1,137	837													
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-18.15	7.62	9.39	12.52	✔️	21.17	1.00	6.68	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			52	33	25	13											12-31-2022	02-15-2022	12-31-2022
<i># of funds in category</i>			1,379	1,247	1,137	837													
State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	-29.18	7.73	10.89	14.04	✔️	23.78	1.00	23.52	✔️	🇺🇸	✔️	0.04	✔️	3	-	Low Risk	
<i>percentile rank</i>			48	21	15	9											12-31-2022	-	12-31-2022
<i># of funds in category</i>			1,237	1,133	1,056	807													
⚠️ Vanguard Equity-Income Adm	VEIRX	Large Value	0.00	9.02	8.91	11.79	✔️	19.29	0.88	1.84	⚠️	🇺🇸	✔️	0.19	✔️	2	-	Medium Risk	
<i>percentile rank</i>			11	16	13	10											12-31-2022	-	12-31-2022
<i># of funds in category</i>			1,233	1,161	1,105	825													
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	-											12-31-2022	02-15-2022	12-31-2022
<i># of funds in category</i>			592	540	505	395													
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-7.90	6.74	6.39	10.98	✔️	24.01	0.96	16.38	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			47	50	40	13											12-31-2022	02-15-2022	12-31-2022
<i># of funds in category</i>			407	395	374	274													
State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	-26.49	0.43	3.34	9.07	✔️	26.57	1.00	13.33	✔️	🇺🇸	✔️	0.05	✔️	2	-	Medium Risk	
<i>percentile rank</i>			45	84	88	78											12-31-2022	-	12-31-2022
<i># of funds in category</i>			604	576	534	405													
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											12-31-2022	02-15-2022	12-31-2022
<i># of funds in category</i>			483	455	428	324													
Non-US Stock																			
American Funds New World R6	RNWGX	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											12-31-2022	02-15-2022	12-31-2022
<i># of funds in category</i>			820	736	652	397													
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											12-31-2022	02-15-2022	12-31-2022
<i># of funds in category</i>			763	723	630	440													
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											12-31-2022	-	12-31-2022
<i># of funds in category</i>			443	399	346	230													
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											12-31-2022	-	12-31-2022
<i># of funds in category</i>			356	326	303	180													
DFA Global Equity I	DGEIX	Global Stock	-14.70	6.05	5.99	9.26	✔️	21.80	1.07	10.85	✔️	—	✔️	0.25	✔️	2	-	Medium Risk	
<i>percentile rank</i>			30	13	25	13											12-31-2022	-	12-31-2022
<i># of funds in category</i>			370	340	290	180													

LIGHTING ASSOCIATES 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	Sustain. Rating Updated	Commit. Level Updated	Carbon Risk Updated	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	8.85	13.57	7.23	-1.44	✓	22.31	1.17	4.17	✓	—	—	0.76	✓	3	—	—
<i>percentile rank</i>			91	49	36	71												
<i># of funds in category</i>			114	109	91	65									12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-26.20	-0.41	3.68	6.42	✓	22.84	0.96	26.65	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			61	57	50	34												
<i># of funds in category</i>			257	238	214	155									12-31-2022	02-15-2022	12-31-2022	
Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	-12.87	-2.10	0.55	1.73	✓	6.39	1.04	22.27	✓	—	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			30	35	22	17												
<i># of funds in category</i>			623	565	513	370									12-31-2022	02-15-2022	—	
PGIM Global Total Return R6	PGTQX	Global Bond	-21.80	-6.73	-2.15	0.47	✓	11.47	1.13	20.27	✓	—	—	0.52	✓	1	—	—
<i>percentile rank</i>			94	87	51	16												
<i># of funds in category</i>			202	193	174	139									09-30-2022	—	—	
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												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.89	1.09	1.96	1.00	✓	6.84	0.97	1.15	✘	—	—	0.10	✓	3	—	—
<i>percentile rank</i>			54	53	52	43												
<i># of funds in category</i>			217	204	195	138									12-31-2022	—	—	
BlackRock Total Return K	MPHOX	Intermediate-Term Bond	-14.14	-2.39	0.27	1.74	✓	6.84	1.11	12.41	✓	—	—	0.38	✓	3	2-Basic	—
<i>percentile rank</i>			67	47	41	17												
<i># of funds in category</i>			623	565	513	370									12-31-2022	02-15-2022	—	
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									12-31-2022	—	—	
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-14.15	1.33	3.22	5.83	✓	11.48	0.91	9.86	✓	—	✓	0.08	✓	3	1-Low	—
<i>percentile rank</i>			39	55	44	29												
<i># of funds in category</i>			153	143	122	56									12-31-2022	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	-15.55	1.66	3.58	6.43	✓	13.38	0.96	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			52	46	39	18												
<i># of funds in category</i>			239	214	185	117									12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-16.27	2.09	3.94	6.99	✓	14.76	0.96	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			44	51	45	25												
<i># of funds in category</i>			241	214	185	110									12-31-2022	02-15-2022	12-31-2022	

LIGHTING ASSOCIATES 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
															Updated	Updated	Updated	
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	-16.62	2.64	4.34	7.57	✓	16.04	0.95	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			37	55	49	29												
<i># of funds in category</i>			232	207	182	114									12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-16.98	3.17	4.74	8.06	✓	17.33	0.94	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			36	50	45	26												
<i># of funds in category</i>			236	208	185	110									12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-17.36	3.74	5.14	8.34	✓	18.64	0.97	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			31	37	34	21												
<i># of funds in category</i>			232	207	182	113									12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	-17.46	3.80	5.18	8.36	✓	18.82	0.96	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			29	36	37	22												
<i># of funds in category</i>			233	208	185	109									12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-17.46	3.79	5.18	8.34	✓	18.83	0.95	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			24	38	39	25												
<i># of funds in category</i>			230	205	182	95									12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	-17.46	3.79	5.18	8.34	✓	18.81	1.35	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			25	43	46	1												
<i># of funds in category</i>			228	198	171	1									12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	-17.39	3.78	5.15	—	✖	18.82	1.35	5.47	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			16	47	49	—												
<i># of funds in category</i>			176	64	15	—									12-31-2022	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	—	—	—	—	—	—	—	0.51	✖	—	✓	0.08	✓	3	—	Low Risk
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			176	64	15	—									12-31-2022	—	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	-12.74	0.34	2.30	3.62	✓	8.59	0.88	9.86	✓	—	✓	0.08	✓	3	1-Low	—
<i>percentile rank</i>			54	38	36	40												
<i># of funds in category</i>			178	161	142	96									12-31-2022	02-15-2022	—	

Balanced

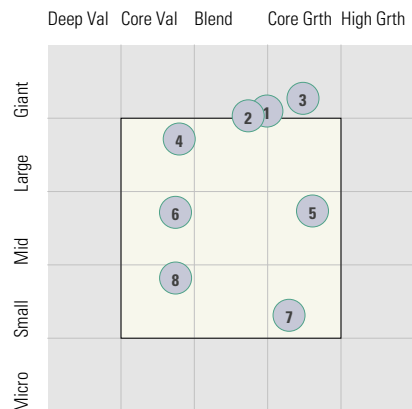
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✓	13.31	0.95	24.01	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495									12-31-2022	02-15-2022	12-31-2022	

LIGHTING ASSOCIATES 401K PLAN

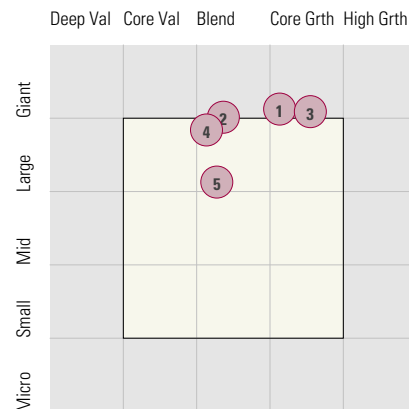
Style Analysis (Data as of 12-31-2022)

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	31.47	25.40	43.13	0.35	95.96	3.69	173.90
2	Vanguard 500 Index Admiral	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	State St Russell Lg Cap Gr® Indx NL CI C	23.91	20.17	55.92	0.86	98.90	0.24	221.97
4	Vanguard Equity-Income Adm	29.90	38.75	31.35	2.17	89.04	8.79	95.12
5	MFS Mid Cap Growth R6	34.43	19.92	45.64	2.06	87.01	10.93	20.71
6	Vanguard Mid-Cap Value Index Admiral	43.78	28.95	27.26	0.41	97.96	1.63	21.77
7	State St Russell Sm Cap® Gr Indx NL CI C	22.71	29.84	47.46	0.92	97.19	1.90	2.51
8	Vanguard Small Cap Value Index Admiral	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	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	37.80	26.38	35.82	14.47	28.83	56.70	85.71	14.29	45.50
3	Vanguard International Growth Adm	35.62	24.85	39.52	19.40	30.58	50.02	79.91	20.09	51.99
4	Vanguard International Value Inv	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
5	DFA Global Equity I	36.55	19.76	43.69	72.37	14.51	13.12	93.78	6.22	29.81

Fixed Income Funds

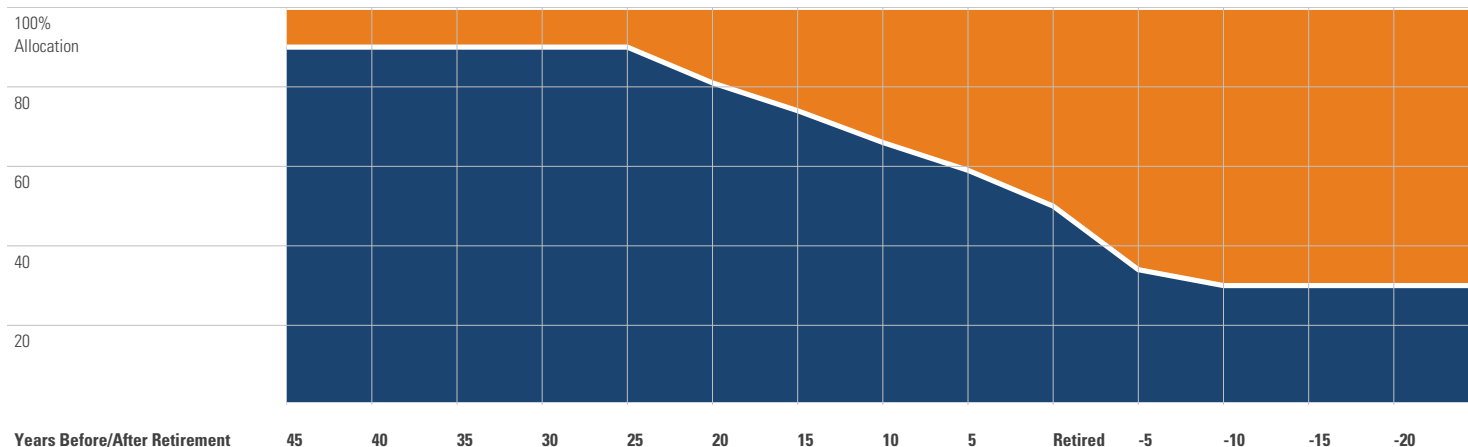
	Category	Super Sectors %				Avg Eff Duration	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA
1	Baird Core Plus Bond Inst	16.02	21.37	60.82	0.00	5.96	96.10	3.40	0.50
2	PGIM Global Total Return R6	24.44	0.00	31.92	0.00	6.94	75.08	21.96	2.95
3	Vanguard High-Yield Corporate Adm	5.10	0.00	85.52	0.00	3.94	13.62	86.14	0.24
4	Vanguard Inflation-Protected Secs Adm	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
5	BlackRock Total Return K	37.95	8.29	14.39	0.00	6.92	75.24	24.77	0.00
6	Lincoln Stable Value Account -LNGPA	-	-	-	0.00	-	0.00	0.00	-
7	PIMCO Short-Term Instl	8.85	1.89	38.88	0.00	0.00	98.77	1.23	0.00

LIGHTING ASSOCIATES 401K PLAN

Target Date Analysis (Data as of 12-31-2022)

Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



Target Date Portfolio Data

Asset Allocation %

	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	Avg Mkt Cap \$M
Vanguard Target Retirement 2020 Fund	41.82	24.85	16.97	54.88	15.54	0.18	3.27	0.03	57.23
Vanguard Target Retirement 2025 Fund	54.03	31.84	22.19	42.94	6.25	0.15	2.99	0.03	56.84
Vanguard Target Retirement 2030 Fund	62.61	36.80	25.81	34.55	0.00	0.13	2.80	0.04	56.72
Vanguard Target Retirement 2035 Fund	69.63	40.88	28.75	27.40	0.00	0.10	2.93	0.04	56.67
Vanguard Target Retirement 2040 Fund	76.99	45.29	31.70	20.13	0.00	0.08	2.84	0.03	56.76
Vanguard Target Retirement 2045 Fund	84.31	49.69	34.62	12.96	0.00	0.05	2.69	0.04	56.84
Vanguard Target Retirement 2050 Fund	88.00	51.89	36.11	9.33	0.00	0.04	2.64	0.04	56.87
Vanguard Target Retirement 2055 Fund	87.93	51.89	36.04	9.30	0.00	0.04	2.73	0.04	56.90
Vanguard Target Retirement 2060 Fund	87.82	51.88	35.94	9.27	0.00	0.04	2.86	0.04	56.95
Vanguard Target Retirement 2065 Fund	87.85	52.34	35.51	9.12	0.00	0.04	2.99	0.04	57.35
Vanguard Target Retirement 2070 Fund	88.29	53.23	35.06	9.78	0.00	0.04	1.89	0.04	57.92
Vanguard Target Retirement Income Fund	28.79	16.96	11.83	67.58	19.62	0.20	3.60	0.02	56.82