

DENTON VACUUM, LLC 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	
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	-4.88	9.99	11.79	12.96	✔️	18.06	0.81	16.92	✔️	🇺🇸	✔️	0.27	✔️	4	2-Basic	Low Risk
percentile rank			2	4	2	5												
# of funds in category			1,379	1,247	1,137	837												
															12-31-2022	02-15-2022	12-31-2022	
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
percentile rank			52	33	25	13												
# of funds in category			1,379	1,247	1,137	837												
															12-31-2022	02-15-2022	12-31-2022	
American Funds AMCAP R6	RAFGX	Large Growth	-28.53	2.60	6.14	10.90	✔️	21.11	0.85	11.68	✔️	🇺🇸	✔️	0.33	✔️	3	-	Low Risk
percentile rank			43	77	83	73												
# of funds in category			1,237	1,133	1,056	807												
															12-31-2022	-	12-31-2022	
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
percentile rank			5	16	22	26												
# of funds in category			1,379	1,247	1,137	837												
															12-31-2022	02-15-2022	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-28.84	4.86	7.81	10.90	✔️	24.98	1.00	9.86	✔️	🇺🇸	✔️	0.07	✔️	3	1-Low	Medium Risk
percentile rank			64	42	40	45												
# of funds in category			592	540	505	395												
															12-31-2022	02-15-2022	12-31-2022	
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
percentile rank			47	50	40	13												
# of funds in category			407	395	374	274												
															12-31-2022	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-28.39	0.79	5.10	9.27	✔️	25.67	0.95	18.01	✔️	🇺🇸	✖️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			55	80	71	72												
# of funds in category			604	576	534	405												
															12-31-2022	02-15-2022	12-31-2022	
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
percentile rank			37	41	28	13												
# of funds in category			483	455	428	324												
															12-31-2022	02-15-2022	12-31-2022	
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
percentile rank			58	17	3	2												
# of funds in category			820	736	652	397												
															12-31-2022	02-15-2022	12-31-2022	
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
percentile rank			44	56	22	48												
# of funds in category			763	723	630	440												
															12-31-2022	02-15-2022	12-31-2022	
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
percentile rank			82	9	13	4												
# of funds in category			443	399	346	230												
															12-31-2022	-	12-31-2022	
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
percentile rank			75	40	27	25												
# of funds in category			356	326	303	180												
															12-31-2022	-	12-31-2022	
American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	-17.01	3.43	4.61	7.94	✔️	19.70	0.96	16.92	✔️	—	✔️	0.42	✔️	2	1-Low	Low Risk
percentile rank			44	60	60	54												
# of funds in category			370	340	290	180												
															12-31-2022	05-18-2022	12-31-2022	

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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
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																			
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									12-31-2022	—	—		
BlackRock High Yield Bond K	BRHYX	High Yield Bond	-10.34	0.18	2.47	4.25	✓	11.37	1.01	15.01	✓	—	—	0.49	✓	—	2-Basic	—	
<i>percentile rank</i>			41	36	22	11													
<i># of funds in category</i>			687	630	584	417									—	02-15-2022	—		
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	—	—		
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-13.35	-2.48	0.25	1.49	✓	6.23	1.05	22.27	✓	■	—	0.30	✓	3	1-Low	—	
<i>percentile rank</i>			49	31	22	9													
<i># of funds in category</i>			471	423	389	289									12-31-2022	02-15-2022	—		
PIMCO Income Instl	PIMIX	Multisector Bond	-7.81	0.03	1.69	4.00	✓	7.35	0.92	15.77	✓	—	—	0.51	✓	—	—	—	
<i>percentile rank</i>			23	25	20	1													
<i># of funds in category</i>			344	295	258	152									—	—	—		
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.69	✓	—	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—													
<i># of funds in category</i>			42	—	—	—									—	—	—		
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.45	0.63	1.19	—	✓	0.59	0.06	25.49	✓	—	—	0.24	✓	—	—	—	
<i>percentile rank</i>			38	44	60	—													
<i># of funds in category</i>			237	218	180	107									—	—	—		
Balanced																			
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-14.99	0.18	2.45	4.44	✓	10.44	1.02	0.85	✗	—	✓	0.12	✓	3	1-Low	—	
<i>percentile rank</i>			78	68	45	31													
<i># of funds in category</i>			467	433	406	300									12-31-2022	02-15-2022	—		
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-17.09	3.06	4.64	7.60	✓	17.09	1.02	0.85	✗	—	✓	0.14	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			63	60	43	34													
<i># of funds in category</i>			322	296	279	224									12-31-2022	02-15-2022	12-31-2022		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-13.93	-1.45	1.20	2.77	✓	7.50	0.99	0.85	✗	—	✓	0.11	✓	4	1-Low	—	
<i>percentile rank</i>			85	84	64	42													
<i># of funds in category</i>			142	128	125	90									12-31-2022	02-15-2022	—		

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 ! Fund on Watch List

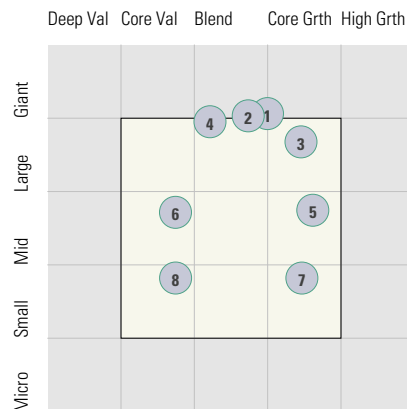
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-16.00	1.65	3.58	6.05	✔	13.71	0.99	0.85	✖	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>66</i>	<i>79</i>	<i>64</i>	<i>55</i>												
<i># of funds in category</i>			<i>758</i>	<i>698</i>	<i>658</i>	<i>495</i>												
																Updated	Updated	Updated
																12-31-2022	02-15-2022	12-31-2022

DENTON VACUUM, LLC 401K PLAN

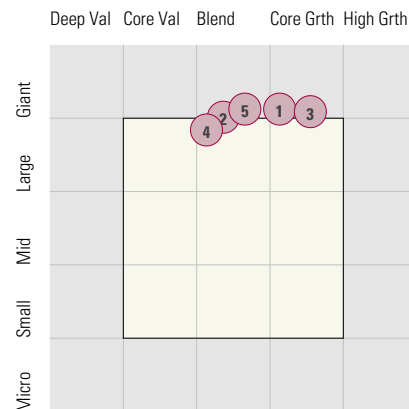
Style Analysis (Data as of 12-31-2022)

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	Vanguard Dividend Growth Inv	Large Blend	34.24	34.55	31.20	2.97	87.92	9.11	156.30
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	American Funds AMCAP R6	Large Growth	29.41	28.66	41.94	8.58	82.40	8.34	85.09
4	American Funds Washington Mutual R6	Large Value	26.35	34.24	39.41	4.25	87.59	7.90	134.77
5	Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	27.75	17.64	54.62	0.66	98.09	1.25	23.11
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	43.78	28.95	27.26	0.41	97.96	1.63	21.77
7	Vanguard Small Cap Growth Index Admiral	Small Growth	24.85	25.72	49.44	1.98	97.36	0.66	4.85
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 Capital World Gr&Inc R6	Global Stock	31.28	27.78	40.94	56.46	18.25	25.29	91.05	8.95	88.68

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	PIMCO International Bond (USD-Hdg) Instl	Global Bond	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00
2	BlackRock High Yield Bond K	High Yield Bond	0.01	0.00	84.67	0.00	0.02	15.00	80.99	4.00
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00
5	PIMCO Income Instl	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00