

# BAX ENGINEERING COMPANY 401K PLAN

## Screens Summary (Data as of 12-31-2023)

🔴 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	
<b>US Stock</b>																		
American Funds Invmt Co of Amer R6	RICGX	Large Blend	28.88	11.05	14.47	10.94	✔	16.33	-	31.85	✔	🇺🇸	✔	0.27	✔	1	-	Low Risk
<i>percentile rank</i>			11	12	54	46												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	-	12-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✔	17.54	-	6.09	✔	🇺🇸	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			27	28	21	10												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
American Funds Growth Fund of Amer R6	RGAGX	Large Growth	37.65	4.62	15.27	12.20	✔	19.92	-	30.18	✔	🇺🇸	✔	0.30	✔	1	1-Low	Low Risk
<i>percentile rank</i>			51	64	60	50												
<i># of funds in category</i>			1,294	1,204	1,115	882									11-30-2023	04-07-2022	12-31-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	17.59	11.65	13.63	10.93	✔	15.15	-	26.52	✔	🇺🇸	✖	0.27	✔	2	1-Low	Low Risk
<i>percentile rank</i>			79	7	69	46												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	21.50	-0.18	13.25	11.02	✔	20.09	-	15.12	✔	🇺🇸	✔	0.66	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			45	51	40	11												
<i># of funds in category</i>			603	568	537	434									11-30-2023	02-15-2022	12-31-2022	
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	6.35	9.01	11.25	8.92	✔	16.50	-	19.76	✔	🇺🇸	✔	0.78	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			94	68	57	18												
<i># of funds in category</i>			421	407	386	295									11-30-2023	02-15-2022	12-31-2022	
MFS New Discovery R4	MNDJX	Small Growth	14.25	-6.55	10.80	7.50	✔	20.96	-	10.01	✔	🇺🇸	✔	1.04	✔	4	-	Medium Risk
<i>percentile rank</i>			69	78	49	62												
<i># of funds in category</i>			626	592	555	433									11-30-2023	-	12-31-2022	
Delaware Small Cap Value Instl	DEVIX	Small Value	9.50	8.87	10.31	7.00	✔	21.80	-	11.51	✔	🇺🇸	✔	0.86	✔	3	-	Medium Risk
<i>percentile rank</i>			93	76	74	48												
<i># of funds in category</i>			510	475	446	352									11-30-2023	-	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔	16.09	-	24.56	✔	🇺🇸	✔	0.57	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			24	34	9	4												
<i># of funds in category</i>			847	751	687	428									11-30-2023	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✔	16.69	-	15.26	✔	🇺🇸	✔	0.54	✔	2	1-Low	Low Risk
<i>percentile rank</i>			63	53	31	52												
<i># of funds in category</i>			837	782	710	467									11-30-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	17.67	3.55	8.36	4.54	✔	17.84	-	10.86	✔	🇺🇸	✔	0.07	✔	2	1-Low	Low Risk
<i>percentile rank</i>			37	37	30	24												
<i># of funds in category</i>			837	782	710	467									11-30-2023	02-15-2022	12-31-2022	
MFS International Growth R4	MGRVX	Foreign Large Growth	14.79	2.19	9.45	6.36	✔	16.95	-	12.00	✔	🇺🇸	✔	0.83	✔	4	-	Low Risk
<i>percentile rank</i>			70	16	34	19												
<i># of funds in category</i>			450	423	365	255									11-30-2023	-	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✔	17.31	-	13.60	✔	🇺🇸	✖	0.38	✔	2	-	Medium Risk
<i>percentile rank</i>			71	84	42	37												
<i># of funds in category</i>			403	367	344	223									11-30-2023	-	12-31-2022	

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## Screens Summary (Data as of 12-31-2023)

🚫 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	
American Funds New Perspective R6	RNPGX	Global Stock	25.01	3.17	13.90	10.10	✔️	18.45	—	23.10	✔️	—	✔️	0.42	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			37	32	15	11												
<i># of funds in category</i>			372	339	288	197										11-30-2023	02-15-2022	12-31-2022

### Alternative

PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	-7.65	10.26	8.67	-0.71	✔️	18.04	—	5.17	✔️	—	—	1.09	✔️	3	—	—
<i>percentile rank</i>			67	67	34	60												
<i># of funds in category</i>			114	109	104	67										06-30-2023	—	—
American Century Real Estate I	REAIX	Real Estate	11.26	5.92	7.40	7.34	✔️	20.54	—	15.13	✔️	—	✖️	0.95	✔️	4	—	Low Risk
<i>percentile rank</i>			61	32	39	45												
<i># of funds in category</i>			265	249	227	166										11-30-2023	—	12-31-2022

### Fixed Income

PIMCO International Bond (USD-Hdg) I-2	PFBPX	Global Bond	9.38	-1.09	1.93	3.35	✔️	4.97	—	9.27	✔️	—	—	0.73	✔️	3	—	—
<i>percentile rank</i>			21	9	16	3												
<i># of funds in category</i>			114	107	101	63										11-30-2023	—	—
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	12.05	2.96	5.43	4.39	✔️	7.85	—	9.16	✔️	—	—	0.75	✔️	—	—	—
<i>percentile rank</i>			58	22	22	18												
<i># of funds in category</i>			706	652	619	465												
PIMCO Real Return I2	PRLPX	Inflation-Protected Bond	3.64	-1.24	3.18	2.27	✔️	7.28	—	4.98	✔️	—	—	0.77	✔️	3	—	—
<i>percentile rank</i>			62	60	32	25												
<i># of funds in category</i>			234	221	214	152										11-30-2023	—	—
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	6.43	-3.14	1.56	2.25	✔️	7.38	—	23.27	✔️	📄	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			20	31	18	9												
<i># of funds in category</i>			566	510	457	329										11-30-2023	02-15-2022	—
PIMCO Income I2	PONPX	Multisector Bond	9.21	1.02	3.30	4.34	✔️	6.26	—	16.77	✔️	—	—	0.72	✔️	4	—	—
<i>percentile rank</i>			35	26	41	2												
<i># of funds in category</i>			371	335	284	177										11-30-2023	—	—
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	5.10	1.80	1.80	1.27	✖️	0.88	—	26.49	✔️	—	—	0.26	✔️	—	—	—
<i>percentile rank</i>			81	70	77	75												
<i># of funds in category</i>			245	216	195	116												

### Balanced

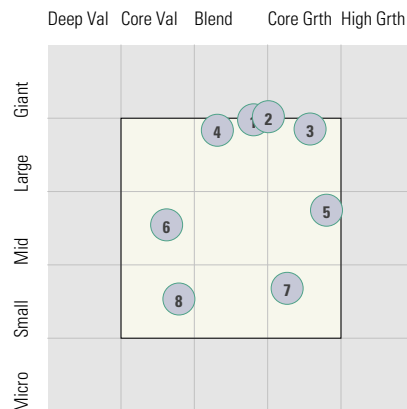
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔️	12.00	—	25.01	✔️	—	✔️	0.25	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591										11-30-2023	02-15-2022	12-31-2022

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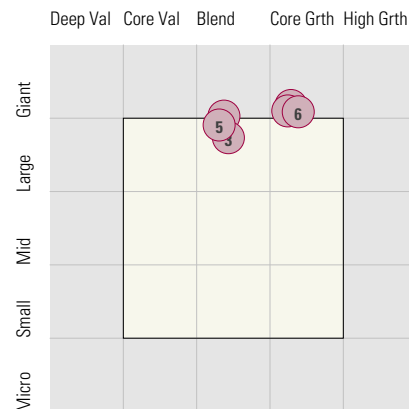
## Style Analysis (Data as of 12-31-2023)

### 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	American Funds Invmt Co of Amer R6	Large Blend	24.80	22.99	52.21	3.83	87.42	8.60	174.23
2	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	American Funds Growth Fund of Amer R6	Large Growth	28.69	16.71	54.61	6.31	82.96	10.21	136.67
4	American Funds Washington Mutual R6	Large Value	26.43	29.26	44.31	3.12	90.30	6.55	145.74
5	MFS Mid Cap Growth R6	Mid-Cap Growth	27.16	18.08	54.77	2.76	88.18	9.07	27.18
6	American Century Mid Cap Value I	Mid-Cap Value	32.98	35.97	31.05	2.43	84.77	12.80	16.67
7	MFS New Discovery R4	Small Growth	20.74	23.00	56.25	3.31	82.52	14.17	4.41
8	Delaware Small Cap Value Instl	Small Value	49.12	9.88	41.00	0.50	97.18	2.32	4.21

#### 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	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81
4	MFS International Growth R4	Foreign Large Growth	33.78	28.06	38.15	12.41	28.86	58.72	90.24	9.76	59.79
5	Vanguard International Value Inv	Foreign Large Value	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
6	American Funds New Perspective R6	Global Stock	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

#### 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	PIMCO International Bond (USD-Hdg) I-2	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
2	Eaton Vance Income Fund of Boston I	High Yield Bond	0.00	0.00	89.80	0.00	3.66	6.17	91.33	2.50
3	PIMCO Real Return I2	Inflation-Protected Bond	68.31	3.72	5.83	0.00	6.57	97.26	2.74	0.00
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00
5	PIMCO Income I2	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
6	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00