

# BANK OF BELLEVILLE 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	Commit. Level	Carbon Risk	
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	8.10	8.68	13.50	10.76	✓	15.01	-	1.50	✗	☐	✓	0.30	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			97	58	73	51												
<i># of funds in category</i>			1,591	1,445	1,323	996												
															11-30-2023	02-15-2022	12-31-2022	
Fidelity 500 Index	FXAIX	Large Blend Index	26.29	9.99	15.68	12.02	✓	17.54	-	14.92	✓	☐	✓	0.02	✓	3	1-Low	Low Risk
<i>percentile rank</i>			26	26	20	9												
<i># of funds in category</i>			1,591	1,445	1,323	996												
															11-30-2023	07-19-2023	12-31-2022	
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	34.95	6.23	21.19	15.67	✓	19.14	-	19.42	✓	☐	✓	0.44	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			58	46	4	5												
<i># of funds in category</i>			1,294	1,204	1,115	882												
															11-30-2023	04-07-2022	12-31-2022	
Vanguard Windsor™ II Admiral™	VWNAX	Large Value	21.07	10.72	14.96	10.14	✓	17.11	-	20.07	✓	☐	✗	0.26	✓	3	-	Low Risk
<i>percentile rank</i>			7	33	7	10												
<i># of funds in category</i>			1,295	1,209	1,150	888												
															11-30-2023	-	12-31-2022	
ClearBridge Mid Cap Growth IS	LCMIX	Mid-Cap Growth	29.20	1.93	15.02	9.93	✓	22.45	-	13.34	✓	☐	✓	0.76	✓	5	-	Low Risk
<i>percentile rank</i>			9	32	14	37												
<i># of funds in category</i>			603	568	537	434												
															11-30-2023	-	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.76	9.18	11.31	8.49	✓	18.77	-	2.45	✗	☐	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			77	65	55	27												
<i># of funds in category</i>			421	407	386	295												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.41	-2.78	10.54	7.86	✓	21.73	-	19.01	✓	☐	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			17	58	54	53												
<i># of funds in category</i>			626	592	555	433												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	15.99	10.45	11.85	8.49	✓	20.55	-	7.68	✓	☐	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			57	50	44	15												
<i># of funds in category</i>			510	475	446	352												
															11-30-2023	02-15-2022	12-31-2022	
Non-US Stock																		
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	
DFA Intl Sustainability Core 1	DFSPX	Foreign Large Blend	18.35	2.98	8.66	4.61	✓	18.12	-	15.81	✓	☐	✓	0.25	✓	3	-	Low Risk
<i>percentile rank</i>			21	46	24	21												
<i># of funds in category</i>			837	782	710	467												
															11-30-2023	-	12-31-2022	
MFS International Equity R6	MIEIX	Foreign Large Growth	19.04	5.30	10.74	6.23	✓	17.34	-	14.26	✓	☐	✓	0.68	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			15	7	4	4												
<i># of funds in category</i>			837	782	710	467												
															11-30-2023	02-15-2022	12-31-2022	
Schwab Fdmtl Intl Lg Co Idx	SFNNX	Foreign Large Value	19.92	8.10	9.26	4.80	✓	17.30	-	6.68	✓	☐	✓	0.25	✓	1	-	Medium Risk
<i>percentile rank</i>			23	22	18	5												
<i># of funds in category</i>			403	367	344	223												
															11-30-2023	-	12-31-2022	
DFA Global Equity I	DGEIX	Global Stock	20.29	8.13	12.69	8.49	✓	16.93	-	11.85	✓	—	✓	0.25	✓	2	-	Medium Risk
<i>percentile rank</i>			39	9	13	17												
<i># of funds in category</i>			375	354	314	212												
															11-30-2023	-	12-31-2022	

# BANK OF BELLEVILLE 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	Commit. Level	Carbon Risk	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✓	18.05	-	5.17	✓	—	—	0.99	✓	3	-	-
<i>percentile rank</i>			60	63	33	55												
<i># of funds in category</i>			114	109	104	67												
															06-30-2023	-	-	
DFA Real Estate Securities I	DFREX	Real Estate	11.18	5.78	7.56	8.04	✓	21.31	-	11.85	✓	—	✓	0.18	✓	3	-	Low Risk
<i>percentile rank</i>			62	36	34	18												
<i># of funds in category</i>			265	249	227	166												
															11-30-2023	-	12-31-2022	
Fixed Income																		
Federated Hermes Total Return Bond R6	FTRLX	Core Plus Bond	5.18	-2.63	2.10	-	✓	6.97	-	26.02	✓	—	—	0.38	✓	3	-	-
<i>percentile rank</i>			86	30	20	-												
<i># of funds in category</i>			698	628	592	414												
															11-30-2023	-	-	
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✓	4.97	-	9.27	✓	—	—	0.63	✓	3	-	-
<i>percentile rank</i>			18	4	13	1												
<i># of funds in category</i>			114	107	101	63												
															11-30-2023	-	-	
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	3.77	-0.94	3.32	2.27	✓	7.29	-	6.88	✓	—	—	0.51	✓	3	-	-
<i>percentile rank</i>			55	47	20	25												
<i># of funds in category</i>			234	221	214	152												
															11-30-2023	-	-	
American Funds Bond Fund of Amer R6	RBFGX	Intermediate-Term Bond	5.09	-2.90	1.97	2.32	✓	7.17	-	14.84	✓	■	—	0.22	✓	3	1-Low	-
<i>percentile rank</i>			81	22	5	5												
<i># of funds in category</i>			566	510	457	329												
															11-30-2023	02-15-2022	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	40.69	✓	—	—	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
															-	-	-	
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.71	2.26	2.31	1.79	✓	0.87	-	10.01	✓	—	—	0.15	✓	2	1-Low	-
<i>percentile rank</i>			50	28	26	26												
<i># of funds in category</i>			245	216	195	116												
															11-30-2023	02-15-2022	-	
Balanced																		
BlackRock 20/80 Target Allocation K	BKCPX	Target Risk	8.78	-0.98	3.89	-	✓	8.76	-	8.61	✓	—	✓	0.23	✓	3	-	-
<i>percentile rank</i>			46	72	39	-												
<i># of funds in category</i>			179	169	153	117												
															11-30-2023	-	-	
BlackRock 40/60 Target Allocation K	BKMPX	Target Risk	12.14	1.09	6.68	-	✓	10.55	-	8.61	✓	—	✓	0.25	✓	3	-	Low Risk
<i>percentile rank</i>			14	51	12	-												
<i># of funds in category</i>			528	506	469	346												
															11-30-2023	-	09-30-2022	
BlackRock 60/40 Target Allocation K	BKGPX	Target Risk	15.70	2.77	9.03	-	✓	12.49	-	8.61	✓	—	✓	0.26	✓	3	-	Low Risk
<i>percentile rank</i>			29	62	30	-												
<i># of funds in category</i>			905	850	795	591												
															11-30-2023	-	12-31-2022	
BlackRock 80/20 Target Allocation K	BKAPX	Target Risk	18.90	4.69	11.33	-	✓	14.42	-	8.61	✓	—	✓	0.27	✓	4	-	Low Risk
<i>percentile rank</i>			19	37	8	-												
<i># of funds in category</i>			366	350	324	250												
															11-30-2023	-	12-31-2022	

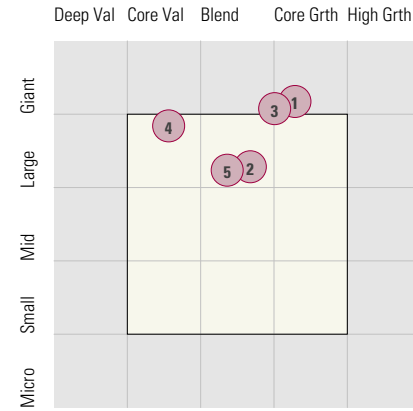
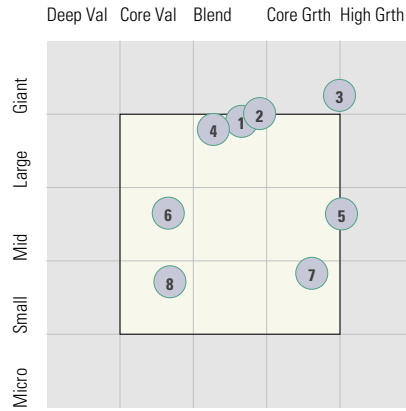
# BANK OF BELLEVILLE 401K PLAN

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

### Style Analysis

Morningstar Style Box US Stock

Morningstar Style Box Non-US Stock



● US Stock Funds			Super Sectors %			Asset Allocation %			
	Category		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	Vanguard Dividend Growth Inv	Large Blend	33.94	35.31	30.76	1.44	92.51	6.04	162.71
2	Fidelity 500 Index	Large Blend Index	28.02	21.39	50.57	0.04	99.38	0.58	237.55
3	JPMorgan Large Cap Growth R6	Large Growth	21.91	11.77	66.31	2.93	93.58	3.49	362.67
4	Vanguard Windsor™ II Admiral™	Large Value	29.18	24.42	46.41	4.10	86.10	9.81	124.63
5	ClearBridge Mid Cap Growth IS	Mid-Cap Growth	25.66	20.35	53.99	2.60	94.30	3.10	21.39
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	42.70	26.97	30.33	0.16	98.41	1.43	25.28
7	Vanguard Small Cap Growth Index Admiral	Small Growth	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8	Vanguard Small Cap Value Index Admiral	Small Value	50.27	14.16	35.57	1.06	98.06	0.88	5.62

● Non-US Stock Funds			Super Sectors %			Regional Exposure %			Market Maturity %		
	Category		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	DFA Intl Sustainability Core 1	Foreign Large Blend	42.41	19.98	37.61	9.84	28.54	61.62	99.81	0.19	16.86
3	MFS International Equity R6	Foreign Large Growth	36.30	27.37	36.33	6.67	24.36	68.98	95.76	4.24	64.20
4	Schwab Fdmtl Intl Lg Co Idx	Foreign Large Value	43.53	18.05	38.42	7.48	41.71	50.82	99.54	0.46	34.00
5	DFA Global Equity I	Global Stock	34.36	18.33	47.30	74.32	13.49	12.19	94.14	5.86	40.88

● Fixed Income Funds			Super Sectors %				Other Stats		Credit Quality %		
	Category		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Federated Hermes Total Return Bond R6	Core Plus Bond	51.98	22.70	21.40	0.00	6.00	91.40	4.54	4.06	
2	PIMCO International Bond (USD-Hdg) Instl	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00	
3	BlackRock Inflation Protected Bond K	Inflation-Protected Bond	72.41	4.83	2.88	0.00	6.08	97.25	0.08	2.67	
4	American Funds Bond Fund of Amer R6	Intermediate-Term Bond	19.05	30.69	31.74	0.00	6.14	96.25	3.01	0.74	
5	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-	
6	Baird Ultra Short Bond Institutional	Ultrashort Bond	13.28	0.00	57.64	0.00	0.53	100.00	0.00	0.00	