

ILLINOIS ELECTRIC WORKS 401(K) 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																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	13.65	8.74	13.93	11.27	✔️	15.62	-	23.77	✔️	🇺🇸	✔️	0.64	✔️	4	-	Low Risk
<i>percentile rank</i>			90	56	64	38												
<i># of funds in category</i>			1,591	1,445	1,323	996												

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												

Fidelity® Contrafund®	FCNTX	Large Growth	39.33	7.52	16.46	12.82	✔️	18.37	-	33.31	✔️	🇺🇸	✔️	0.55	✔️	1	1-Low	Low Risk
<i>percentile rank</i>			45	28	40	34												
<i># of funds in category</i>			1,294	1,204	1,115	882												

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												

Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	18.41	-1.57	12.26	9.27	✔️	20.90	-	3.96	✔️	🇺🇸	✔️	0.70	✔️	3	-	Medium Risk
<i>percentile rank</i>			68	65	56	54												
<i># of funds in category</i>			603	568	537	434												

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												

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												

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												

Non-US Stock																		
American Funds New World R6	RNWXG	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												

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												

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												

Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	21.01	-0.75	9.03	4.04	✔️	21.44	-	27.79	✔️	🇺🇸	✔️	0.83	✔️	4	-	Low Risk
<i>percentile rank</i>			12	45	41	72												
<i># of funds in category</i>			450	423	365	255												

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												

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

Alternative																		
PIMCO Commodity Real Return Strat I2 <i>percentile rank</i> <i># of funds in category</i>	PCRPX	Commodities Broad Basket	-7.65 67 114	10.26 67 109	8.67 34 104	-0.71 60 67	✔️	18.04	-	5.17	✔️	-	-	1.09	✔️	3	-	-
																06-30-2023	-	-
Vanguard Real Estate Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VGSLX	Real Estate	11.81 52 265	5.02 62 249	7.33 43 227	7.36 44 166	✔️	21.73	-	27.65	✔️	-	✔️	0.12	✔️	3	1-Low	Low Risk
																11-30-2023	02-15-2022	12-31-2022

Fixed Income																		
PIMCO International Bond (USD-Hdg) I-2 <i>percentile rank</i> <i># of funds in category</i>	PFBPX	Global Bond	9.38 21 114	-1.09 9 107	1.93 16 101	3.35 3 63	✔️	4.97	-	9.27	✔️	-	-	0.73	✔️	3	-	-
																11-30-2023	-	-
Eaton Vance Income Fund of Boston I <i>percentile rank</i> <i># of funds in category</i>	EIBIX	High Yield Bond	12.05 58 706	2.96 22 652	5.43 22 619	4.39 18 465	✔️	7.85	-	9.16	✔️	-	-	0.75	✔️	-	-	-
																-	-	-
BlackRock Inflation Protected Bond Instl <i>percentile rank</i> <i># of funds in category</i>	BPRIX	Inflation-Protected Bond	3.73 57 234	-0.98 48 221	3.27 24 214	2.20 33 152	✔️	7.32	-	6.88	✔️	-	-	0.56	✔️	3	-	-
																11-30-2023	-	-
Baird Aggregate Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate-Term Bond	6.43 20 566	-3.14 31 510	1.56 18 457	2.25 9 329	✔️	7.38	-	23.27	✔️	🚫	-	0.30	✔️	3	1-Low	-
																11-30-2023	02-15-2022	-
PIMCO Income I2 <i>percentile rank</i> <i># of funds in category</i>	PONPX	Multisector Bond	9.21 35 371	1.02 26 335	3.30 41 284	4.34 2 177	✔️	6.26	-	16.77	✔️	-	-	0.72	✔️	4	-	-
																11-30-2023	-	-
Federated Hermes Govt Ultrashort IS <i>percentile rank</i> <i># of funds in category</i>	FGUSX	Ultrashort Bond	5.10 81 245	1.80 70 216	1.80 77 195	1.27 75 116	❌	0.88	-	26.49	✔️	-	-	0.26	✔️	-	-	-
																-	-	-

Target Date																		
Vanguard Target Retirement 2020 Fund <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	12.51 38 182	1.47 48 158	6.61 40 143	5.52 19 74	✔️	10.04	-	10.86	✔️	-	✔️	0.08	✔️	3	1-Low	-
																11-30-2023	02-15-2022	-
Vanguard Target Retirement 2025 Fund <i>percentile rank</i> <i># of funds in category</i>	VTTVX	Target Date	14.55 11 278	2.03 31 248	7.56 28 216	6.10 10 126	✔️	11.60	-	10.86	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk
																11-30-2023	02-15-2022	12-31-2022
Vanguard Target Retirement 2030 Fund <i>percentile rank</i> <i># of funds in category</i>	VTHRX	Target Date	16.03 14 273	2.66 36 247	8.37 39 213	6.58 20 133	✔️	12.65	-	10.86	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk
																11-30-2023	02-15-2022	12-31-2022

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			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	17.14	3.33	9.17	7.06	✔	13.48	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			35	45	49	30												
<i># of funds in category</i>			273	236	209	123									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	18.34	4.02	9.99	7.52	✔	14.30	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			47	57	49	33												
<i># of funds in category</i>			264	236	207	127									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	19.48	4.68	10.76	7.91	✔	15.16	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			46	48	39	26												
<i># of funds in category</i>			267	237	211	123									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	20.17	4.91	10.93	7.99	✔	15.53	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			45	41	40	23												
<i># of funds in category</i>			266	236	210	129									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	20.16	4.92	10.92	7.97	✔	15.53	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			49	40	43	25												
<i># of funds in category</i>			262	232	208	109									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	20.18	4.92	10.92	7.97	✔	15.52	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			54	44	49	1												
<i># of funds in category</i>			257	224	190	10									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	20.15	4.95	10.91	-	✔	15.52	-	6.47	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			63	45	85	-												
<i># of funds in category</i>			229	152	11	-									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	20.24	-	-	-	—	-	-	1.51	✖	-	✔	0.08	✔	3	-	Low Risk
<i>percentile rank</i>			58	-	-	-												
<i># of funds in category</i>			229	152	11	-									11-30-2023	-	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	10.74	0.56	4.83	4.09	✔	8.48	-	10.86	✔	-	✔	0.08	✔	3	1-Low	-
<i>percentile rank</i>			48	42	44	26												
<i># of funds in category</i>			201	183	160	98									11-30-2023	02-15-2022	-	

Balanced

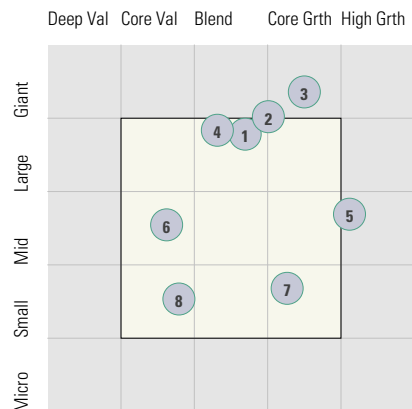
BlackRock Global Allocation Instl	MALOX	Global Allocation	12.62	0.39	7.57	4.80	✔	11.89	-	7.00	✔	🏠	✔	0.84	✔	3	-	Low Risk
<i>percentile rank</i>			36	79	21	28												
<i># of funds in category</i>			420	407	396	285									11-30-2023	-	09-30-2022	

ILLINOIS ELECTRIC WORKS 401(K) PLAN

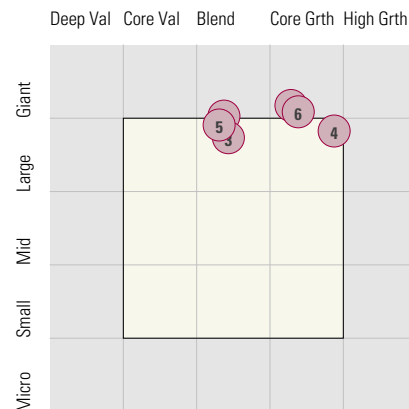
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$	
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign		
1	T. Rowe Price Dividend Growth	Large Blend	29.24	31.16	39.61	2.97	90.81	6.21	134.89
2	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	Fidelity® Contrafund®	Large Growth	29.51	15.43	55.06	2.35	90.39	4.98	394.88
4	American Funds Washington Mutual R6	Large Value	26.43	29.26	44.31	3.12	90.30	6.55	145.74
5	Neuberger Berman Mid Cap Growth Inst	Mid-Cap Growth	24.83	20.42	54.77	2.65	94.56	2.80	25.61
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	Invesco Oppenheimer International Gr Y	Foreign Large Growth	31.94	24.80	43.26	12.94	15.41	71.66	95.44	4.56	43.05
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

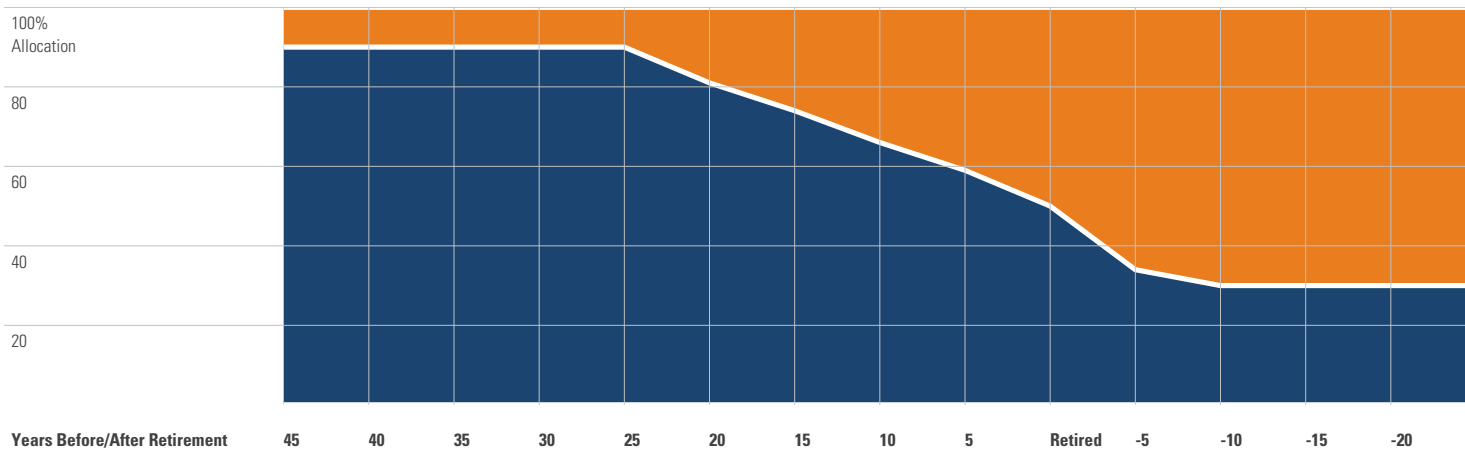
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) I-2	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
2	Eaton Vance Income Fund of Boston I	High Yield Bond	0.00	0.00	89.80	0.00	3.66	6.17	91.33	2.50
3	BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	72.41	4.83	2.88	0.00	6.08	97.25	0.08	2.67
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

ILLINOIS ELECTRIC WORKS 401(K) PLAN

Target Date Analysis (Data as of 12-31-2023)

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	39.11	23.44	15.67	58.49	15.34	0.22	2.35	0.04	79.33
Vanguard Target Retirement 2025 Fund	52.55	31.53	21.02	45.14	8.37	0.19	2.27	0.05	79.42
Vanguard Target Retirement 2030 Fund	61.64	37.24	24.40	36.29	0.00	0.17	2.03	0.04	79.98
Vanguard Target Retirement 2035 Fund	68.96	42.13	26.83	28.84	0.00	0.13	2.15	0.05	80.90
Vanguard Target Retirement 2040 Fund	76.25	46.58	29.67	21.79	0.00	0.10	1.90	0.05	80.91
Vanguard Target Retirement 2045 Fund	83.26	50.88	32.38	14.53	0.00	0.07	2.16	0.06	80.93
Vanguard Target Retirement 2050 Fund	88.46	53.23	35.23	9.48	0.00	0.04	1.99	0.07	79.66
Vanguard Target Retirement 2055 Fund	88.38	53.10	35.28	9.58	0.00	0.04	1.96	0.07	79.53
Vanguard Target Retirement 2060 Fund	88.36	53.05	35.31	9.52	0.00	0.04	2.08	0.07	79.48
Vanguard Target Retirement 2065 Fund	88.23	53.00	35.23	9.47	0.00	0.04	2.23	0.07	79.52
Vanguard Target Retirement 2070 Fund	88.52	53.38	35.14	9.88	0.00	0.04	1.54	0.07	79.83
Vanguard Target Retirement Income Fund	29.21	17.50	11.71	68.26	18.43	0.25	2.49	0.04	79.29