

MID MISSOURI BANK EMPLOYEES

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 | Pass/ Fail | Sustain. Rating <i>Updated</i> | Commit. Level <i>Updated</i> | Carbon Risk <i>Updated</i> |
| US Stock | | | | | | | | | | | | | | | | | | |
| American Funds Invmt Co of Amer R6 <i>percentile rank</i> <i># of funds in category</i> | RICGX | Large Blend | 28.88 11 1,591 | 11.05 12 1,445 | 14.47 54 1,323 | 10.94 46 996 | ✔️ | 16.33 | - | 31.85 | ✔️ | 🇺🇸 | ✔️ | 0.27 | ✔️ | 1 | - | Low Risk |
| Fidelity® 500 Index <i>percentile rank</i> <i># of funds in category</i> | FXAIX | Large Blend Index | 26.29 26 1,591 | 9.99 26 1,445 | 15.68 20 1,323 | 12.02 9 996 | ✔️ | 17.54 | - | 14.92 | ✔️ | 🇺🇸 | ✔️ | 0.02 | ✔️ | 3 | 1-Low | Low Risk |
| JPMorgan Large Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i> | JLGMX | Large Growth | 34.95 58 1,294 | 6.23 46 1,204 | 21.19 4 1,115 | 15.67 5 882 | ✔️ | 19.14 | - | 19.42 | ✔️ | 🇺🇸 | ✔️ | 0.44 | ✔️ | 3 | 2-Basic | Low Risk |
| Vanguard Windsor™ II Admiral™ <i>percentile rank</i> <i># of funds in category</i> | VWNAX | Large Value | 21.07 7 1,295 | 10.72 33 1,209 | 14.96 7 1,150 | 10.14 10 888 | ✔️ | 17.11 | - | 20.07 | ✔️ | 🇺🇸 | ✖️ | 0.26 | ✔️ | 3 | - | Low Risk |
| MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i> | OTCKX | Mid-Cap Growth | 21.50 45 603 | -0.18 51 568 | 13.25 40 537 | 11.02 11 434 | ✔️ | 20.09 | - | 15.12 | ✔️ | 🇺🇸 | ✔️ | 0.66 | ✔️ | 4 | 2-Basic | Low Risk |
| Vanguard Selected Value Inv <i>percentile rank</i> <i># of funds in category</i> | VASVX | Mid-Cap Value | 25.33 6 421 | 14.01 14 407 | 15.23 9 386 | 8.78 21 295 | ✔️ | 20.82 | - | 18.86 | ✔️ | 🇺🇸 | ✔️ | 0.38 | ✔️ | 4 | - | Medium Risk |
| Franklin Small Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i> | FSMLX | Small Growth | 31.24 4 626 | -2.98 60 592 | 11.57 39 555 | 8.32 43 433 | ✔️ | 22.73 | - | 23.68 | ✔️ | 🇺🇸 | ✔️ | 0.67 | ✔️ | 2 | - | Medium Risk |
| Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VSIAX | Small Value | 15.99 57 510 | 10.45 50 475 | 11.85 44 446 | 8.49 15 352 | ✔️ | 20.55 | - | 7.68 | ✔️ | 🇺🇸 | ✔️ | 0.07 | ✔️ | 4 | 1-Low | Medium Risk |
| Non-US Stock | | | | | | | | | | | | | | | | | | |
| American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i> | RNWGX | Diversified Emerging Mkts | 16.22 24 847 | -1.49 34 751 | 8.93 9 687 | 5.51 4 428 | ✔️ | 16.09 | - | 24.56 | ✔️ | 🇺🇸 | ✔️ | 0.57 | ✔️ | 3 | 1-Low | Medium Risk |
| iShares MSCI Total Intl Idx K <i>percentile rank</i> <i># of funds in category</i> | BDOKX | Foreign Large Blend Index | 15.24 71 837 | 1.24 75 782 | 6.86 75 710 | 3.65 69 467 | ✔️ | 17.01 | - | 7.73 | ✔️ | 🇺🇸 | ✔️ | 0.10 | ✔️ | 2 | - | Medium Risk |
| Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i> | VWILX | Foreign Large Growth | 14.81 69 450 | -7.61 92 423 | 10.62 18 365 | 7.09 10 255 | ✔️ | 22.73 | - | 14.02 | ✔️ | 🇺🇸 | ✔️ | 0.31 | ✔️ | 3 | - | Low Risk |
| Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i> | VTRIX | Foreign Large Value | 16.15 71 403 | 3.47 84 367 | 7.77 42 344 | 3.78 37 223 | ✔️ | 17.31 | - | 13.60 | ✔️ | 🇺🇸 | ✖️ | 0.38 | ✔️ | 2 | - | Medium Risk |
| 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 |

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⊖ Fund Removed from Approved List ⚠ Fund on Watch List

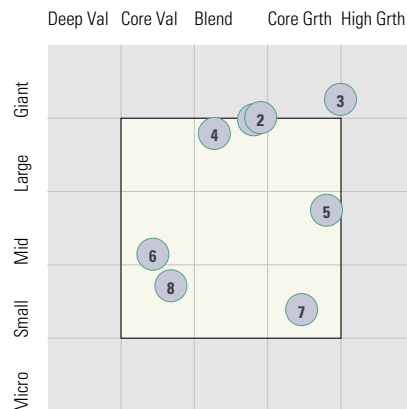
| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | | Expense | | ESG Metrics | | | | |
|---------------------------------------|--------|--------------------------|-------------------------------|-------|------|-------|------------|----------------|-------------|--------|------------|-----------|------------|-----------|-------------|-----------------|---------------|-------------|---------|
| | | | 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 |
| 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 | - | - | | |
| Vanguard Real Estate Index Admiral | VGSLX | Real Estate | 11.81 | 5.02 | 7.33 | 7.36 | ✔ | 21.73 | - | 27.65 | ✔ | — | ✔ | 0.12 | ✔ | 3 | 1-Low | Low Risk | |
| <i>percentile rank</i> | | | 52 | 62 | 43 | 44 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 265 | 249 | 227 | 166 | | | | | | | | | 11-30-2023 | 02-15-2022 | 12-31-2022 | | |
| Fixed Income | | | | | | | | | | | | | | | | | | | |
| AB Global Bond Z | ANAZX | Global Bond | 6.98 | -2.18 | 1.15 | 2.30 | ✔ | 6.16 | - | 18.35 | ✔ | — | — | 0.51 | ✔ | 3 | - | - | |
| <i>percentile rank</i> | | | 68 | 44 | 49 | 40 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 114 | 107 | 101 | 63 | | | | | | | | | 11-30-2023 | - | - | | |
| PGIM High Yield R6 | PHYQX | High Yield Bond | 12.31 | 1.89 | 5.39 | 4.83 | ✔ | 8.13 | - | 16.22 | ✔ | — | — | 0.38 | ✔ | - | - | - | |
| <i>percentile rank</i> | | | 49 | 47 | 23 | 8 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 706 | 652 | 619 | 465 | | | | | | | | | | | | | |
| Vanguard Inflation-Protected Secs Adm | VAIPX | Inflation-Protected Bond | 3.79 | -1.12 | 3.02 | 2.33 | ✔ | 7.12 | - | 2.15 | ✖ | — | — | 0.10 | ✔ | 3 | - | - | |
| <i>percentile rank</i> | | | 52 | 55 | 54 | 20 | | | | | | | | | | | | | |
| <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 | - | | |
| Loomis Sayles Investment Grade Bond N | LGBNX | Multisector Bond | 7.55 | -1.42 | 3.15 | 2.83 | ✔ | 6.78 | - | 17.26 | ✔ | — | — | 0.44 | ✔ | 2 | 1-Low | - | |
| <i>percentile rank</i> | | | 10 | 7 | 2 | 6 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 698 | 628 | 592 | 414 | | | | | | | | | 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 | - | - | - | | | | | | | | | | | | | |
| Federated Hermes Govt Ultrashort R6 | FGULX | Ultrashort Bond | 5.13 | 1.85 | 1.82 | - | ✔ | 0.86 | - | 26.49 | ✔ | — | — | 0.24 | ✔ | - | - | - | |
| <i>percentile rank</i> | | | 79 | 65 | 77 | - | | | | | | | | | | | | | |
| <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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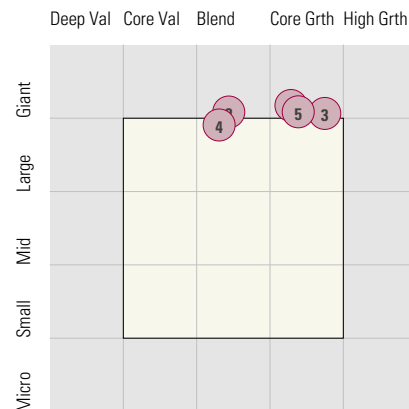
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

| Fund | 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 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 MFS Mid Cap Growth R6 | Mid-Cap Growth | 27.16 | 18.08 | 54.77 | 2.76 | 88.18 | 9.07 | 27.18 |
| 6 Vanguard Selected Value Inv | Mid-Cap Value | 52.45 | 13.38 | 34.17 | 5.21 | 85.04 | 9.74 | 8.60 |
| 7 Franklin Small Cap Growth R6 | Small Growth | 19.60 | 27.42 | 52.98 | 1.57 | 92.83 | 4.74 | 3.29 |
| 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

| Fund | 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 iShares MSCI Total Intl Idx K | Foreign Large Blend Index | 41.60 | 20.63 | 37.76 | 10.77 | 43.84 | 45.39 | 80.77 | 19.23 | 43.64 |
| 3 Vanguard International Growth Adm | Foreign Large Growth | 33.48 | 23.16 | 43.35 | 23.74 | 29.19 | 47.08 | 79.91 | 20.09 | 54.71 |
| 4 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 |
| 5 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

| Fund | Category | Super Sectors % | | | | Other Stats | Credit Quality % | | |
|---|--------------------------|-----------------|-------|-----------|--------|-------------|------------------|-----------|-----------------|
| | | US Govt Debt | Mtg | US Credit | Non US | | Avg Eff Duration | Inv Grade | Below Inv Grade |
| 1 AB Global Bond Z | Global Bond | 34.96 | 7.11 | 16.82 | 0.00 | 6.72 | 106.61 | 1.92 | -8.53 |
| 2 PGIM High Yield R6 | High Yield Bond | 2.74 | 0.00 | 88.91 | 0.00 | 3.71 | 16.13 | 80.40 | 3.48 |
| 3 Vanguard Inflation-Protected Secs Adm | Inflation-Protected Bond | 99.62 | 0.00 | 0.00 | 0.00 | 6.48 | 99.91 | 0.00 | 0.09 |
| 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 Loomis Sayles Investment Grade Bond N | Multisector Bond | 21.44 | 0.37 | 72.73 | 0.00 | 6.16 | 87.95 | 8.02 | 4.03 |
| 6 Lincoln Stable Value Account -LNGPA | Stable Value | - | - | - | 0.00 | - | 0.00 | 0.00 | - |
| 7 Federated Hermes Govt Ultrashort R6 | Ultrashort Bond | 3.96 | 68.84 | 0.00 | 0.00 | 0.57 | 100.00 | 0.00 | 0.00 |