

EEI PENSION PROGRAM

Screens Summary (Data as of 12-31-2024)

⊖ 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																				
JPMorgan US Equity R6	JUEMX	Large Blend	24.21	8.72	15.97	13.53	🟢	17.06	0.97	10.38	🟢	🇺🇸	🔴	0.44	🟢	3	2-Basic	Low Risk		
percentile rank			37	27	4	4														
# of funds in category			1,468	1,339	1,232	914									11-30-2024	03-11-2022	12-31-2022			
Fidelity 500 Index	FXAIX	Large Blend Index	25.00	8.93	14.51	13.09	🟢	17.40	1.00	15.93	🟢	🇺🇸	🟢	0.02	🟢	3	1-Low	Low Risk		
percentile rank			23	21	20	8														
# of funds in category			1,468	1,339	1,232	914									11-30-2024	07-19-2023	12-31-2022			
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	34.17	10.63	20.27	17.87	🟢	19.88	0.95	20.43	🟢	🇺🇸	🟢	0.44	🟢	2	2-Basic	Low Risk		
percentile rank			24	9	5	4														
# of funds in category			1,117	1,050	980	762									11-30-2024	04-07-2022	12-31-2022			
Hartford Dividend and Growth R6	HDGVX	Large Value	12.53	5.49	10.76	10.51	🟢	14.76	0.86	14.85	🟢	🇺🇸	🔴	0.63	🟢	4	1-Low	Low Risk		
percentile rank			69	65	23	11														
# of funds in category			1,190	1,115	1,058	823									11-30-2024	02-15-2022	12-31-2022			
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	16.41	0.66	10.57	10.40	🟢	22.05	0.97	1.87	🔴	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk		
percentile rank			41	43	31	37														
# of funds in category			512	496	457	370									11-30-2024	02-15-2022	12-31-2022			
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	14.03	4.85	8.76	8.50	🟢	19.13	0.95	1.87	🔴	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk		
percentile rank			26	58	52	39														
# of funds in category			436	405	384	293									11-30-2024	02-15-2022	12-31-2022			
PGIM Jennison Small Company R6	PJSQX	Small Growth	14.18	1.37	11.50	9.81	🟢	20.37	0.81	11.10	🟢	🇺🇸	🔴	0.69	🟢	4	—	Medium Risk		
percentile rank			47	21	15	32														
# of funds in category			565	547	530	401									11-30-2024	—	12-31-2022			
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	12.39	5.74	9.90	8.67	🟢	21.74	0.90	8.68	🟢	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk		
percentile rank			18	31	35	18														
# of funds in category			498	474	449	353									11-30-2024	02-15-2022	12-31-2022			
Non-US Stock																				
American Funds New World R6	RNWGX	Diversified Emerging Mkts	6.88	-0.94	5.07	6.57	🟢	15.98	0.79	25.56	🟢	🇺🇸	🟢	0.57	🟢	3	1-Low	Medium Risk		
percentile rank			44	39	16	1														
# of funds in category			794	714	639	434									11-30-2024	02-15-2022	12-31-2022			
Hartford International Opportunities R6	IHOVX	Foreign Large Blend	8.50	-0.10	5.33	5.48	🟢	16.83	1.01	14.85	🟢	🇺🇸	🔴	0.70	🟢	3	—	Medium Risk		
percentile rank			10	70	23	26														
# of funds in category			771	705	668	442									11-30-2024	—	12-31-2022			
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	3.04	0.89	4.76	5.47	🟢	18.00	1.09	11.86	🟢	🇺🇸	🟢	0.08	🟢	3	1-Low	Low Risk		
percentile rank			75	50	42	28														
# of funds in category			771	705	668	442									11-30-2024	02-15-2022	12-31-2022			
Vanguard International Growth Adm	VWILX	Foreign Large Growth	9.48	-4.54	6.64	8.68	🟢	22.71	1.23	15.02	🟢	🇺🇸	🟢	0.26	🟢	3	—	Low Risk		
percentile rank			17	65	13	8														
# of funds in category			390	371	340	215									11-30-2024	—	12-31-2022			
Vanguard International Value Inv	VTRIX	Foreign Large Value	1.04	1.21	4.06	4.61	🟢	17.15	0.97	14.61	🟢	🇺🇸	🔴	0.39	🟢	3	—	Medium Risk		
percentile rank			86	83	66	40														
# of funds in category			380	353	326	225									11-30-2024	—	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
American Funds New Perspective R6	RNPGX	Global Stock	17.16	2.90	11.48	11.47	✔	18.20	1.09	24.10	✔	—	✔	0.41	✔	3	2-Basic	Low Risk
percentile rank			37	31	26	16												
# of funds in category			343	326	279	196										11-30-2024	02-15-2022	12-31-2022

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	4.69	1.82	7.27	1.86	✔	16.37	1.10	6.17	✔	—	—	1.00	✔	3	—	—
percentile rank			75	95	47	55												
# of funds in category			111	103	98	67										11-30-2024	—	—
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	4.92	-4.69	2.99	5.06	✔	21.84	1.03	28.65	✔	—	✔	0.13	✔	3	1-Low	Low Risk
percentile rank			66	62	64	52												
# of funds in category			229	219	203	150										11-30-2024	02-15-2022	12-31-2022

Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	0.85	-2.19	0.44	1.91	✔	8.66	1.10	28.02	✔	—	—	0.40	✔	3	1-Low	—
percentile rank			89	58	35	31												
# of funds in category			596	549	493	354										11-30-2024	02-15-2022	—
PGIM Global Total Return R6	PGTQX	Global Bond	0.57	-4.81	-2.20	1.12	✔	11.00	0.96	22.27	✔	—	—	0.53	✔	1	—	—
percentile rank			38	65	58	22												
# of funds in category			168	166	154	127										11-30-2024	—	—
⚠ Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	6.39	2.66	3.43	4.60	✔	8.37	0.97	2.34	✖	—	—	0.12	✔	2	—	—
percentile rank			82	51	62	35												
# of funds in category			642	596	555	433										11-30-2024	—	—
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation- Protected Bond	1.86	-2.33	1.79	2.12	✔	7.21	0.99	3.15	✔	—	—	0.10	✔	3	—	—
percentile rank			55	37	45	36												
# of funds in category			158	150	141	104										11-30-2024	—	—
American Funds Bond Fund of Amer R6	RBFGX	Intermediate- Term Bond	1.51	-2.22	0.64	1.88	✔	7.80	0.99	15.85	✔	🇺🇸	—	0.24	✔	3	1-Low	—
percentile rank			53	32	11	8												
# of funds in category			542	482	434	294										11-30-2024	02-15-2022	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.70	✔	—	—	—	—	—	—	—
percentile rank			—	—	—	—												
# of funds in category			11	—	—	—										—	—	—
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	5.66	3.57	2.59	—	✔	1.22	0.10	6.72	✔	—	—	0.10	✔	3	—	—
percentile rank			50	76	56	—												
# of funds in category			255	203	185	112										11-30-2024	—	—

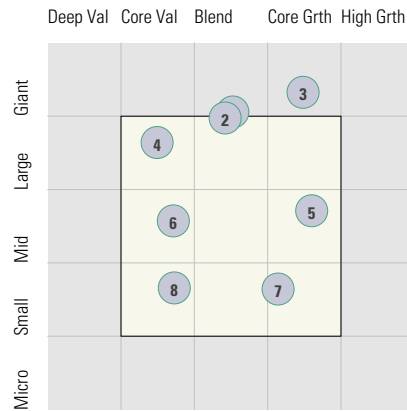
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	15.30	5.15	8.47	8.47	✔	11.99	0.96	26.02	✔	—	✔	0.25	✔	3	1-Low	Low Risk
percentile rank			14	11	16	9												
# of funds in category			736	696	652	495										11-30-2024	02-15-2022	12-31-2022

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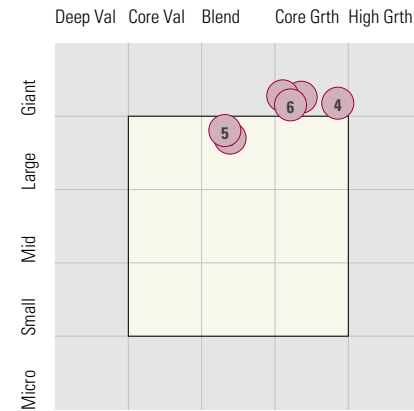
Style Analysis (Data as of 12-31-2024)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

US Stock Funds			Super Sectors %			Asset Allocation %			
		Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	JPMorgan US Equity R6	Large Blend	29.53	15.92	54.55	1.56	95.33	3.11	376.75
2	Fidelity 500 Index	Large Blend Index	28.44	18.91	52.64	0.02	99.40	0.58	344.73
3	JPMorgan Large Cap Growth R6	Large Growth	24.87	10.46	64.67	3.99	93.46	2.55	581.80
4	Hartford Dividend and Growth R6	Large Value	29.93	27.18	42.88	1.48	88.41	10.11	166.20
5	Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	26.77	16.71	56.51	0.27	97.63	2.09	38.81
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	39.35	27.47	33.16	0.22	98.72	1.06	30.92
7	PGIM Jennison Small Company R6	Small Growth	45.02	18.04	36.95	2.82	88.91	8.27	6.08
8	Vanguard Small Cap Value Index Admiral	Small Value	50.37	15.99	33.65	1.06	97.16	1.78	6.78

Non-US Stock Funds

	Non-US Stock Funds	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
			Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Develop- ed	EM%	Avg Mkt Cap M\$
1	American Funds New World R6	Diversified Emerging Mkts	40.46	19.44	40.09	31.83	45.97	22.21	54.30	45.70	80.24
2	Hartford International Opportunities R6	Foreign Large Blend	35.45	14.46	50.09	15.64	34.82	49.54	87.43	12.57	69.77
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	42.13	20.07	37.81	11.37	35.62	53.00	99.40	0.60	32.20
4	Vanguard International Growth Adm	Foreign Large Growth	34.16	16.78	49.05	27.29	30.88	41.82	79.44	20.56	82.17
5	Vanguard International Value Inv	Foreign Large Value	43.10	17.61	39.31	10.95	39.95	49.11	80.11	19.89	34.15
6	American Funds New Perspective R6	Global Stock	27.28	22.05	50.66	58.63	11.96	29.38	95.42	4.58	179.18

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	Loomis Sayles Core Plus Bond N	Core Plus Bond	35.95	23.18	31.69	0.00	6.76	92.95	6.47	0.58
2	PGIM Global Total Return R6	Global Bond	33.02	1.32	36.71	0.00	6.80	83.57	13.24	3.19
3	Vanguard High-Yield Corporate Adm	High Yield Bond	5.80	0.00	88.82	0.00	2.88	11.34	89.26	-0.60
4	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.08	0.00	0.00	0.00	6.70	97.69	0.00	2.31
5	American Funds Bond Fund of Amer R6	Intermediate-Term Bond	20.12	30.79	33.85	0.00	5.87	97.13	2.13	0.74
6	Lincoln Stable Value Account -LNGPA	Stable Value	—	—	—	0.00	—	0.00	0.00	—
7	Vanguard Ultra-Short-Term Bond Admiral	Ultrashort Bond	8.30	0.79	86.30	0.00	0.90	98.74	0.32	0.94