

ILLINOIS ELECTRIC WORKS 401(K) PLAN

Screens Summary (Data as of 06-30-2022)

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			
																Updated	Updated	Updated		
US Stock																				
T. Rowe Price Dividend Growth	PRDGX	Large Blend	-5.29	9.89	11.41	12.82		16.64	0.87	22.26				0.62		4	-	Low Risk		
<i>percentile rank</i>			10	43	15	17														
<i># of funds in category</i>			1,369	1,236	1,119	819												05-31-2022	-	03-31-2022
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92		18.64	1.00	6.18				0.04		3	1-Low	Low Risk		
<i>percentile rank</i>			38	22	20	12														
<i># of funds in category</i>			1,369	1,236	1,119	819												05-31-2022	02-15-2022	03-31-2022
Fidelity® Contrafund®	FCNTX	Large Growth	-21.97	8.41	11.26	12.94		20.15	0.95	31.81				0.81		2	1-Low	Low Risk		
<i>percentile rank</i>			51	54	49	42														
<i># of funds in category</i>			1,252	1,142	1,060	793												05-31-2022	02-15-2022	03-31-2022
American Funds Washington Mutual R6	RWMGX	Large Value	-2.80	9.95	10.87	12.23		17.42	0.91	25.01				0.26		2	1-Low	Low Risk		
<i>percentile rank</i>			4	42	34	45														
<i># of funds in category</i>			1,369	1,236	1,119	819												05-31-2022	02-15-2022	03-31-2022
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	-29.00	4.80	9.05	10.51		22.44	0.97	19.42				0.67		3	-	Low Risk		
<i>percentile rank</i>			56	53	42	57														
<i># of funds in category</i>			589	535	496	383												05-31-2022	-	03-31-2022
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	-1.97	8.37	6.92	11.28		19.33	0.83	18.26				0.78		3	1-Low	Medium Risk		
<i>percentile rank</i>			6	37	41	13														
<i># of funds in category</i>			407	393	363	270												05-31-2022	02-15-2022	03-31-2022
Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	-31.03	1.41	4.51	9.05		24.15	0.95	29.17				0.77		3	-	Medium Risk		
<i>percentile rank</i>			55	82	89	82														
<i># of funds in category</i>			623	585	539	404												05-31-2022	-	03-31-2022
Delaware Small Cap Value Instl	DEVIX	Small Value	-10.28	6.30	4.89	9.17		25.74	0.99	25.18				0.86		3	-	Medium Risk		
<i>percentile rank</i>			37	62	56	45														
<i># of funds in category</i>			466	439	412	315												05-31-2022	-	03-31-2022
Non-US Stock																				
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-27.15	2.89	5.15	6.03		18.74	0.95	23.05				0.57		3	1-Low	Medium Risk		
<i>percentile rank</i>			58	16	5	4														
<i># of funds in category</i>			821	736	637	366												05-31-2022	02-15-2022	03-31-2022
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-18.15	2.10	2.68	5.84		18.67	1.05	9.36				0.07		2	1-Low	Low Risk		
<i>percentile rank</i>			46	32	35	20														
<i># of funds in category</i>			757	704	612	418												05-31-2022	02-15-2022	03-31-2022
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-27.88	0.99	1.47	5.42		19.31	0.99	26.28				0.85		3	-	Low Risk		
<i>percentile rank</i>			61	66	85	73														
<i># of funds in category</i>			452	398	348	225												05-31-2022	-	03-31-2022
Vanguard International Value Inv	VTRIX	Foreign Large Value	-17.40	2.06	2.66	5.36		19.95	1.06	12.10				0.36		2	-	Medium Risk		
<i>percentile rank</i>			82	40	17	21														
<i># of funds in category</i>			346	318	294	177												05-31-2022	-	03-31-2022
American Funds New Perspective R6	RNPGX	World Stock	-22.19	8.14	9.43	11.23		20.23	1.10	21.59		-		0.41		2	2-Basic	Low Risk		
<i>percentile rank</i>			41	17	20	13														
<i># of funds in category</i>			363	307	268	176												05-31-2022	02-15-2022	03-31-2022

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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	Sustain. Rating	Commit. Level	Carbon Risk	
																Updated	Updated	Updated
Alternative																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	22.80	16.77	10.14	-0.45	✓	20.97	1.14	3.66	✓	—	—	0.92	✓	3	—	—
<i>percentile rank</i>			65	22	35	51												
<i># of funds in category</i>			115	110	92	60									05-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-8.05	4.77	5.71	7.48	✓	20.14	0.95	26.15	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			73	49	52	33												
<i># of funds in category</i>			252	232	206	147									05-31-2022	02-15-2022	03-31-2022	
Fixed Income																		
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	-9.86	0.74	2.08	4.25	✓	9.28	0.90	7.66	✓	—	—	0.75	✓	—	—	—
<i>percentile rank</i>			23	25	25	19												
<i># of funds in category</i>			678	635	581	393												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	-5.39	3.33	3.20	1.57	✓	5.18	1.02	5.38	✓	—	—	0.35	✓	3	—	—
<i>percentile rank</i>			57	22	15	41												
<i># of funds in category</i>			208	199	186	126									05-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-11.02	-0.73	1.07	2.13	✓	5.02	1.08	21.76	✓	⊠	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			61	28	20	8												
<i># of funds in category</i>			443	399	362	267									05-31-2022	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-8.57	0.23	1.93	4.97	✓	6.55	0.85	15.26	✓	—	—	0.72	✓	—	—	—
<i>percentile rank</i>			31	33	27	1												
<i># of funds in category</i>			342	285	253	146												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	-0.46	0.67	1.10	0.71	⊕	0.55	0.06	24.99	✓	—	—	0.26	✓	—	—	—
<i>percentile rank</i>			21	37	60	70												
<i># of funds in category</i>			237	216	177	97												
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	-8.94	-1.12	1.41	3.36	✓	4.08	0.63	7.76	✓	—	—	0.62	✓	2	—	—
<i>percentile rank</i>			23	25	10	4												
<i># of funds in category</i>			130	112	89	58									04-30-2022	—	—	
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-11.65	3.36	4.64	6.51	✓	9.81	0.92	9.36	✓	—	✓	0.08	✓	3	1-Low	—
<i>percentile rank</i>			38	41	32	24												
<i># of funds in category</i>			170	159	134	65									05-31-2022	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	-13.21	3.74	5.07	7.10	✓	11.54	0.98	9.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			51	42	37	19												
<i># of funds in category</i>			229	203	176	90									05-31-2022	02-15-2022	03-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-13.94	4.22	5.50	7.68	✓	12.82	0.97	9.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			47	47	46	25												
<i># of funds in category</i>			230	202	175	95									05-31-2022	02-15-2022	03-31-2022	
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	-14.36	4.80	5.96	8.27	✓	14.06	0.94	9.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			37	48	45	27												
<i># of funds in category</i>			222	200	173	87									05-31-2022	02-15-2022	03-31-2022	

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																	Updated	Updated	Updated
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-14.82	5.35	6.42	8.74	✓	15.30	0.93	9.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			32	43	39	21													
<i># of funds in category</i>			224	202	175	95									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-15.29	5.89	6.80	8.97	✓	16.55	0.96	9.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			33	28	30	19													
<i># of funds in category</i>			222	200	173	86									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	-15.45	5.91	6.81	8.97	✓	16.64	0.95	9.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			31	26	32	22													
<i># of funds in category</i>			224	202	175	91									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-15.45	5.89	6.80	8.95	✓	16.65	0.94	9.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			30	32	34	24													
<i># of funds in category</i>			222	200	171	70									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	-15.44	5.89	6.79	8.96	✓	16.62	1.39	9.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			29	35	43	1													
<i># of funds in category</i>			222	192	153	1									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	-15.40	5.86	—	—	✘	16.64	1.39	4.97	✓	—	✓	0.08	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			20	50	—	—													
<i># of funds in category</i>			151	37	—	—									05-31-2022	02-15-2022	03-31-2022		
Vanguard Target Retirement Income Fund	VTINX	Target Date	-10.14	2.09	3.34	4.12	✓	6.89	0.85	9.36	✓	—	✓	0.08	✓	3	1-Low	—	
<i>percentile rank</i>			47	33	30	36													
<i># of funds in category</i>			168	149	128	79									05-31-2022	02-15-2022	—		

Balanced

BlackRock Global Allocation Instl	MALOX	World Allocation	-16.19	4.79	4.46	5.60	✓	12.79	1.02	5.50	✓	🇺🇸	✓	0.82	✓	3	—	Low Risk
<i>percentile rank</i>			77	21	25	27												
<i># of funds in category</i>			424	405	362	259									05-31-2022	—	03-31-2022	