

# HERO PLUS PROGRAM

## Screens Summary (Data as of 03-31-2024)

🔴 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       |             |
| <b>US Stock</b>                          |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             |            |                 |               |             |
| Vanguard 500 Index Admiral               | VFIAX  | Large Blend Index         | 29.83                         | 11.44 | 15.01 | 12.92 | ✔️         | 17.60          | 1.00        | 6.34   | ✔️        | 🇺🇸        | ✔️        | 0.04        | ✔️         | 3               | 1-Low         | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 34                            | 24    | 23    | 9     |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 1,591                         | 1,449 | 1,319 | 995   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| Vanguard Growth Index Admiral            | VIGAX  | Large Growth              | 38.82                         | 10.91 | 17.91 | 15.06 | ✔️         | 22.37          | 1.06        | 29.27  | ✔️        | 🇺🇸        | ✔️        | 0.05        | ✔️         | 3               | 1-Low         | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 45                            | 26    | 14    | 18    |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 1,293                         | 1,207 | 1,129 | 887   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| Vanguard Value Index Adm                 | VVIAX  | Large Value               | 21.09                         | 10.19 | 11.53 | 10.44 | ✔️         | 15.62          | 0.94        | 29.27  | ✔️        | 🇺🇸        | ✔️        | 0.05        | ✔️         | 3               | 1-Low         | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 47                            | 28    | 37    | 16    |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 1,284                         | 1,197 | 1,134 | 887   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| Vanguard Mid Cap Index Admiral           | VIMAX  | Mid-Cap Blend             | 20.44                         | 5.71  | 10.93 | 9.88  | ✔️         | 19.30          | 0.99        | 2.70   | ⚠️        | 🇺🇸        | ✔️        | 0.05        | ✔️         | 4               | 1-Low         | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 70                            | 66    | 53    | 22    |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 476                           | 439   | 403   | 279   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| Vanguard Small Cap Growth Index Admiral  | VSGAX  | Small Growth              | 21.19                         | -1.09 | 8.32  | 8.52  | ✔️         | 22.18          | 0.98        | 19.26  | ✔️        | 🇺🇸        | ✔️        | 0.07        | ✔️         | 4               | 1-Low         | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 32                            | 51    | 57    | 55    |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 617                           | 583   | 548   | 429   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| Vanguard Small Cap Value Index Admiral   | VSIAX  | Small Value               | 23.47                         | 7.31  | 10.60 | 8.87  | ✔️         | 20.22          | 0.92        | 7.93   | ✔️        | 🇺🇸        | ✔️        | 0.07        | ✔️         | 4               | 1-Low         | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 27                            | 31    | 37    | 14    |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 510                           | 476   | 443   | 352   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| <b>Non-US Stock</b>                      |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             |            |                 |               |             |
| American Funds New World R6              | RNWGX  | Diversified Emerging Mkts | 14.64                         | -0.07 | 7.22  | 5.99  | ✔️         | 16.28          | 0.81        | 24.81  | ✔️        | 🇺🇸        | ✔️        | 0.57        | ✔️         | 3               | 1-Low         | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 24                            | 25    | 10    | 2     |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 840                           | 743   | 680   | 450   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| American Funds Intl Gr and Inc R6        | RIGGX  | Foreign Large Blend       | 13.88                         | 2.99  | 7.28  | 4.44  | ✔️         | 16.82          | 1.00        | 15.51  | ✔️        | 🇺🇸        | ✔️        | 0.54        | ✔️         | 2               | 1-Low         | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 49                            | 55    | 35    | 53    |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 839                           | 780   | 714   | 468   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| Vanguard Developed Markets Index Admiral | VTMGX  | Foreign Large Blend Index | 14.87                         | 3.94  | 7.36  | 5.01  | ✔️         | 17.90          | 1.08        | 11.11  | ✔️        | 🇺🇸        | ✔️        | 0.07        | ✔️         | 2               | 1-Low         | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 35                            | 37    | 33    | 24    |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 839                           | 780   | 714   | 468   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| <b>Alternative</b>                       |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             |            |                 |               |             |
| Vanguard Real Estate Index Admiral       | VGSLX  | Real Estate               | 8.54                          | 1.74  | 3.71  | 6.22  | ✔️         | 21.76          | 1.02        | 27.90  | ✔️        | —         | ✔️        | 0.12        | ✔️         | 3               | 1-Low         | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 49                            | 68    | 48    | 48    |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 276                           | 261   | 240   | 180   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | 02-15-2022      | 12-31-2022    |             |
| <b>Fixed Income</b>                      |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             |            |                 |               |             |
| BlackRock Inflation Protected Bond Instl | BPRIX  | Inflation-Protected Bond  | 0.01                          | -0.59 | 2.65  | 2.03  | ✔️         | 7.30           | 1.02        | 6.05   | ✔️        | —         | —         | 0.56        | ✔️         | 3               | —             | —           |
| <i>percentile rank</i>                   |        |                           | 74                            | 50    | 37    | 36    |            |                |             |        |           |           |           |             |            |                 |               |             |
| <i># of funds in category</i>            |        |                           | 236                           | 222   | 214   | 156   |            |                |             |        |           |           |           |             |            |                 |               |             |
|  |        |                           |                               |       |       |       |            |                |             |        |           |           |           |             | 02-29-2024 | —               | —             |             |

# HERO PLUS PROGRAM

## Screens Summary (Data as of 03-31-2024)

⊖ 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/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure     | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail | Sustain.<br>Rating | Commit.<br>Level | Carbon<br>Risk |         |
|                                      |        |                        |                               |       |      |       |               |                   |                |            |               |              |               |              |               |                    | Updated          | Updated        | Updated |
| Vanguard Interm-Term Bond Index Adm  | VBILX  | Intermediate-Term Bond | 1.61                          | -2.37 | 0.76 | 1.96  | ✔             | 7.73              | 1.06           | 15.94      | ✔             | ☒            | —             | 0.07         | ✔             | 2                  | 1-Low            | —              |         |
| <i>percentile rank</i>               |        |                        | 66                            | 35    | 25   | 10    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| <i># of funds in category</i>        |        |                        | 557                           | 503   | 452  | 322   |               |                   |                |            |               |              |               |              |               |                    | 02-29-2024       | 02-15-2022     | —       |
| PIMCO Income I2                      | PONPX  | Multisector Bond       | 7.95                          | 1.54  | 2.97 | 4.16  | ✔             | 6.30              | 0.81           | 17.02      | ✔             | —            | —             | 0.72         | ✔             | 4                  | —                | —              |         |
| <i>percentile rank</i>               |        |                        | 38                            | 21    | 27   | 1     |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| <i># of funds in category</i>        |        |                        | 362                           | 325   | 279  | 184   |               |                   |                |            |               |              |               |              |               |                    | 02-29-2024       | —              | —       |
| Lincoln NY Stable Value Account -N97 |        | Stable Value           | —                             | —     | —    | —     | —             | —                 | —              | 27.52      | ✔             | —            | —             | —            | —             | —                  | —                |                |         |
| <i>percentile rank</i>               |        |                        | —                             | —     | —    | —     |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| <i># of funds in category</i>        |        |                        | 43                            | —     | —    | —     |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| Federated Hermes Govt Ultrashort IS  | FGUSX  | Ultrashort Bond        | 5.34                          | 2.29  | 2.01 | 1.41  | ✖             | 0.94              | 0.06           | 26.74      | ✔             | —            | —             | 0.26         | ✔             | —                  | —                |                |         |
| <i>percentile rank</i>               |        |                        | 76                            | 65    | 70   | 71    |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |
| <i># of funds in category</i>        |        |                        | 249                           | 214   | 194  | 122   |               |                   |                |            |               |              |               |              |               |                    |                  |                |         |

### Balanced

|                                   |       |                   |       |      |      |      |   |       |      |      |   |   |   |      |   |   |            |          |            |
|-----------------------------------|-------|-------------------|-------|------|------|------|---|-------|------|------|---|---|---|------|---|---|------------|----------|------------|
| BlackRock Global Allocation Instl | MALOX | Global Allocation | 14.21 | 1.55 | 7.14 | 5.28 | ✔ | 12.05 | 0.92 | 7.25 | ✔ | ☒ | ✔ | 0.84 | ✔ | 3 | —          | Low Risk |            |
| <i>percentile rank</i>            |       |                   | 30    | 72   | 19   | 24   |   |       |      |      |   |   |   |      |   |   |            |          |            |
| <i># of funds in category</i>     |       |                   | 409   | 389  | 377  | 274  |   |       |      |      |   |   |   |      |   |   | 02-29-2024 | —        | 09-30-2022 |