

AETNA BRIDGE COMPANY 401K PROFIT

Screens Summary (Data as of 12-31-2019)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			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	
US Stock																
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	31.46	15.23	11.66	13.52	✔	12.10	1.00	3.68	✔	☐	✔	0.04	✔	
<i>percentile rank</i>			24	18	10	8										
<i># of funds in category</i>			1,394	1,210	1,065	815										
Vanguard Growth Index Admiral	VIGAX	Large Growth	37.23	19.24	13.20	14.59	✔	13.19	0.99	25.02	✔	☐	✔	0.05	✔	
<i>percentile rank</i>			12	40	37	23										
<i># of funds in category</i>			1,363	1,230	1,098	822										
MFS Value R4	MEIJX	Large Value	30.08	11.34	9.40	11.84	✔	12.10	0.99	17.95	✔	☐	✔	0.57	✔	
<i>percentile rank</i>			9	28	23	27										
<i># of funds in category</i>			1,215	1,097	951	697										
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	27.99	9.47	8.23	—	✔	13.39	1.02	13.38	✔	☐	✔	0.07	✔	
<i>percentile rank</i>			32	18	25	—										
<i># of funds in category</i>			422	377	342	233										
Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	25.76	11.67	8.85	12.74	✔	17.50	1.03	24.02	✔	☐	✔	0.76	✔	
<i>percentile rank</i>			59	61	69	52										
<i># of funds in category</i>			642	574	509	383										
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	22.76	6.40	7.46	—	✔	15.00	0.93	3.68	✔	☐	✖	0.07	✔	
<i>percentile rank</i>			35	15	18	—										
<i># of funds in category</i>			419	387	346	237										
Non-US Stock																
JPMorgan Emerging Markets Equity R5	JEMOX	Diversified Emerging Mkts	32.11	16.60	—	—	✔	14.55	0.97	14.34	✔	☐	✔	0.89	✔	
<i>percentile rank</i>			3	3	—	—										
<i># of funds in category</i>			832	711	577	243										
MFS Research International R4	MRSJX	Foreign Large Blend	27.94	12.22	6.59	5.90	✔	11.23	0.94	3.67	✔	☐	✖	0.84	✔	
<i>percentile rank</i>			4	3	14	21										
<i># of funds in category</i>			736	632	498	377										
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	22.05	9.69	6.18	5.74	✔	11.40	0.98	6.86	✔	☐	✔	0.07	✔	
<i>percentile rank</i>			42	38	21	26										
<i># of funds in category</i>			736	632	498	377										
Alternative																
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	28.94	8.37	7.17	11.97	✔	12.06	0.98	23.65	✔	—	✔	0.11	✔	
<i>percentile rank</i>			29	46	38	29										
<i># of funds in category</i>			259	224	200	138										
Fixed Income																
American Century Inflation Adjs Bond R5	AIANX	Inflation-Protected Bond	8.07	2.96	2.33	3.00	✔	2.96	0.97	18.10	✔	—	—	0.27	✔	
<i>percentile rank</i>			50	49	39	41										
<i># of funds in category</i>			221	194	163	104										

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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
Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	9.09	4.16	3.03	4.98	✔	2.87	0.98	22.77	✔	—	—	0.44	✔
<i>percentile rank</i>			56	47	62	14									
<i># of funds in category</i>			613	530	444	332									
PIMCO Income I2	PONPX	Multisector Bond	7.94	5.57	5.55	8.66	✔	1.92	0.21	12.76	✔	—	—	1.15	✔
<i>percentile rank</i>			79	22	7	1									
<i># of funds in category</i>			302	265	223	120									
PIMCO Short-Term I2	PTSPX	Ultrashort Bond	2.63	2.12	2.02	1.71	✔	0.70	-0.14	9.00	✔	—	—	0.60	✖
<i>percentile rank</i>			73	45	13	21									
<i># of funds in category</i>			201	161	130	62									

Target Date

T. Rowe Price Retirement 2010	TRRAX	Target Date	16.16	7.73	5.85	7.12	✔	5.01	1.08	17.26	✔	—	✔	0.53	✔
<i>percentile rank</i>			1	3	2	7									
<i># of funds in category</i>			134	96	83	62									
T. Rowe Price Retirement 2015	TRRGX	Target Date	17.40	8.44	6.35	7.86	✔	5.72	1.11	15.85	✔	—	✔	0.56	✔
<i>percentile rank</i>			2	8	1	1									
<i># of funds in category</i>			128	99	73	47									
T. Rowe Price Retirement 2020	TRRBX	Target Date	19.37	9.51	7.06	8.62	✔	6.82	1.18	17.26	✔	—	✔	0.59	✔
<i>percentile rank</i>			3	4	1	1									
<i># of funds in category</i>			234	199	157	93									
T. Rowe Price Retirement 2025	TRRHX	Target Date	20.95	10.34	7.60	9.23	✔	7.70	1.16	15.85	✔	—	✖	0.63	✔
<i>percentile rank</i>			3	2	1	1									
<i># of funds in category</i>			233	197	158	83									
T. Rowe Price Retirement 2030	TRRCX	Target Date	22.48	11.09	8.10	9.77	✔	8.58	1.11	17.26	✔	—	✖	0.66	✔
<i>percentile rank</i>			7	2	1	2									
<i># of funds in category</i>			242	207	165	95									
T. Rowe Price Retirement 2035	TRRJX	Target Date	23.70	11.67	8.46	10.13	✔	9.28	1.04	15.85	✔	—	✔	0.68	✔
<i>percentile rank</i>			15	8	9	2									
<i># of funds in category</i>			230	194	155	80									
T. Rowe Price Retirement 2040	TRRDY	Target Date	24.68	12.14	8.74	10.39	✔	9.89	1.00	17.26	✔	—	✔	0.70	✔
<i>percentile rank</i>			18	9	4	2									
<i># of funds in category</i>			242	207	165	95									
T. Rowe Price Retirement 2045	TRRKX	Target Date	25.39	12.37	8.88	10.46	✔	10.25	0.99	14.59	✔	—	✔	0.71	✔
<i>percentile rank</i>			30	7	4	2									
<i># of funds in category</i>			230	194	155	79									
T. Rowe Price Retirement 2050	TRRMX	Target Date	25.32	12.33	8.87	10.46	✔	10.23	0.97	13.01	✔	—	✔	0.71	✔
<i>percentile rank</i>			36	9	5	3									
<i># of funds in category</i>			242	207	165	77									
T. Rowe Price Retirement 2055	TRRNX	Target Date	25.38	12.32	8.86	10.46	✔	10.25	0.97	13.01	✔	—	✔	0.72	✔
<i>percentile rank</i>			39	13	7	1									
<i># of funds in category</i>			230	192	150	15									
T. Rowe Price Retirement 2060	TRRLX	Target Date	25.37	12.32	8.86	—	✔	10.23	0.97	5.53	✔	—	✔	0.72	✔
<i>percentile rank</i>			45	15	10	—									
<i># of funds in category</i>			216	147	34	—									

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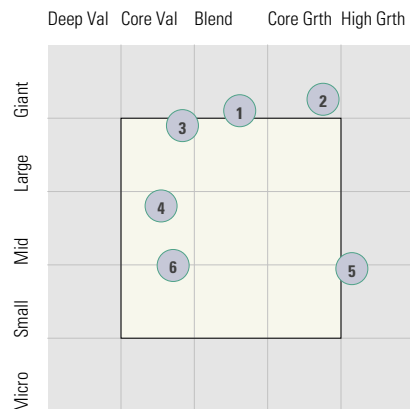
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
Balanced															
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	15.68	7.59	5.67	6.62	✔	4.58	0.98	25.27	✔	—	✔	0.12	✔
<i>percentile rank</i>			36	16	18	29									
<i># of funds in category</i>			562	509	419	270									
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	23.13	10.97	7.91	9.35	✔	9.15	1.01	25.27	✔	—	✔	0.14	✔
<i>percentile rank</i>			32	19	19	23									
<i># of funds in category</i>			334	304	274	193									
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	12.05	5.85	4.45	5.18	✔	2.82	0.32	25.27	✔	—	✔	0.11	✔
<i>percentile rank</i>			35	18	18	43									
<i># of funds in category</i>			200	183	158	91									
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	19.37	9.30	6.82	8.08	✔	6.81	1.00	25.27	✔	—	✔	0.13	✔
<i>percentile rank</i>			53	37	34	44									
<i># of funds in category</i>			699	644	571	420									

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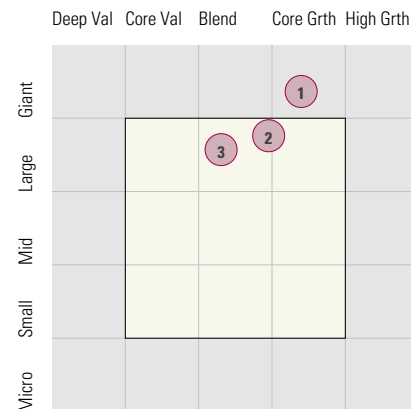
Style Analysis (Data as of 12-31-2019)

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 Vanguard 500 Index Admiral	Large Blend Index	30.69	25.24	44.08	0.35	98.70	0.95	71.43
2 Vanguard Growth Index Admiral	Large Growth	32.31	12.10	55.60	0.30	98.66	1.02	52.79
3 MFS Value R4	Large Value	37.54	31.54	30.91	0.68	90.72	8.60	66.44
4 Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	47.80	23.91	28.29	0.21	97.32	2.47	9.97
5 Carillon Eagle Small Cap Growth I	Small Growth	23.42	31.41	45.16	1.56	96.97	1.47	2.67
6 Vanguard Small Cap Value Index Admiral	Small Value	52.45	15.12	32.43	1.38	97.50	1.11	2.79

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 JPMorgan Emerging Markets Equity R5	Diversified Emerging Mkts	54.17	18.93	26.90	16.34	72.63	11.03	28.63	71.37	—
2 MFS Research International R4	Foreign Large Blend	37.52	25.62	36.86	7.59	34.76	57.65	94.81	5.19	32.28
3 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.27	23.69	36.05	9.63	36.45	53.91	98.88	1.12	30.79

Fixed Income Funds

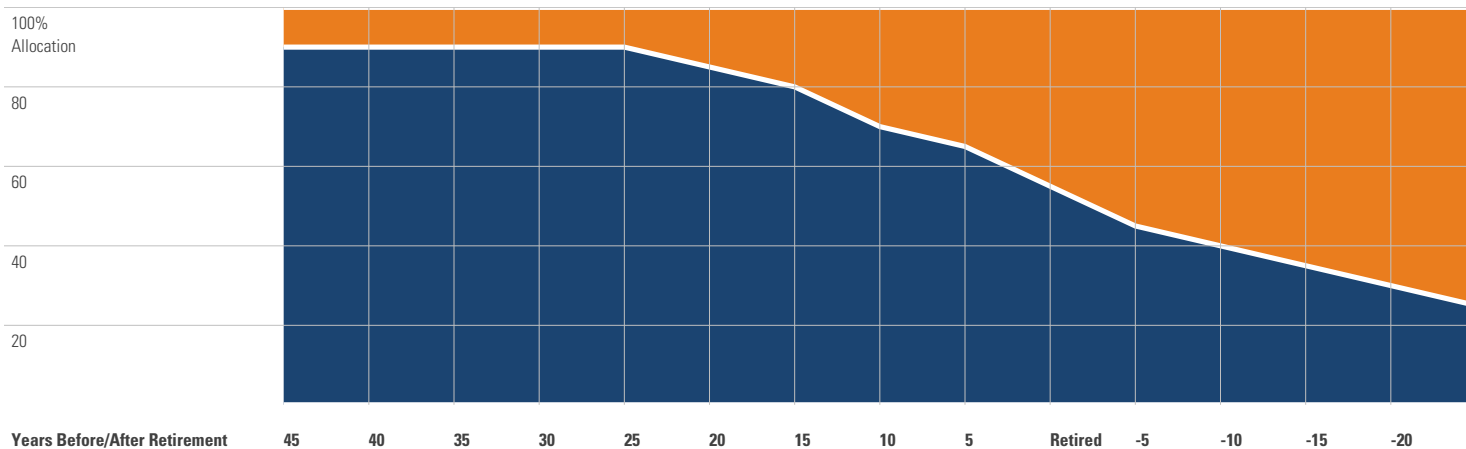
Fund	Category	Super Sectors %				Other Stats	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1 American Century Inflation Adjs Bond R5	Inflation-Protected Bond	89.04	0.89	3.13	0.00	7.40	100.54	0.17	-0.71
2 Metropolitan West Total Return Bd I	Intermediate-Term Bond	30.54	32.47	26.87	0.00	5.75	94.63	5.36	0.01
3 PIMCO Income I2	Multisector Bond	23.47	13.75	18.66	0.00	0.41	81.00	19.00	0.00
4 PIMCO Short-Term I2	Ultrashort Bond	24.58	5.17	29.09	0.00	0.03	91.00	9.00	0.00

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Target Date Analysis (Data as of 12-31-2019)

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
T. Rowe Price Retirement 2010	42.07	28.56	13.51	53.86	20.81	9.52	3.68	0.40	35.89
T. Rowe Price Retirement 2015	47.83	31.68	16.15	48.37	19.15	8.58	3.41	0.39	33.57
T. Rowe Price Retirement 2020	57.05	37.28	19.77	39.70	15.18	7.37	2.88	0.37	32.01
T. Rowe Price Retirement 2025	65.69	42.33	23.36	31.36	10.69	5.92	2.61	0.35	31.03
T. Rowe Price Retirement 2030	73.23	46.72	26.51	24.00	7.00	4.53	2.46	0.33	30.35
T. Rowe Price Retirement 2035	79.34	50.24	29.10	18.02	1.50	3.44	2.33	0.30	29.80
T. Rowe Price Retirement 2040	84.45	53.18	31.27	13.01	1.41	2.13	2.26	0.28	29.60
T. Rowe Price Retirement 2045	88.72	55.67	33.05	8.96	1.41	1.27	2.09	0.25	29.55
T. Rowe Price Retirement 2050	88.74	55.79	32.95	8.94	1.42	1.26	2.08	0.25	29.53
T. Rowe Price Retirement 2055	88.57	55.73	32.84	9.00	1.39	1.26	2.19	0.25	29.50
T. Rowe Price Retirement 2060	88.44	55.70	32.74	9.00	1.38	1.24	2.32	0.25	29.45