

INTELLIGENT ENGINEERING SERVICES

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																
DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i>	DFEOX	Large Blend	30.18 46 1,394	13.22 59 1,210	10.45 46 1,065	13.22 23 815	✔	13.32	1.09	7.84	✔	☐	✔	0.19	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	31.46 24 1,394	15.23 18 1,210	11.66 10 1,065	13.52 8 815	✔	12.10	1.00	3.68	✔	☐	✔	0.04	✔	
American Funds Growth Fund of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RGAGX	Large Growth	28.54 80 1,363	16.57 67 1,230	12.75 44 1,098	13.31 56 822	✔	13.11	0.96	26.18	✔	☐	✔	0.32	✔	
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	25.93 82 1,394	13.90 49 1,210	10.96 35 1,065	13.09 28 815	✔	10.28	0.83	22.52	✔	☐	✔	0.29	✔	
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	37.93 17 619	20.84 9 566	14.09 6 502	– – 386	✔	13.10	0.90	11.12	✔	☐	✔	0.74	✔	
Vanguard Selected Value Inv <i>percentile rank</i> <i># of funds in category</i>	VASVX	Mid-Cap Value	29.54 20 422	7.51 53 377	6.82 59 342	11.30 39 233	✔	14.66	1.09	14.85	✔	☐	✔	0.33	✔	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	32.76 27 642	15.14 39 574	10.51 42 509	– – 383	✔	15.56	0.92	15.01	✔	☐	✖	0.07	✔	
DFA US Small Cap Value I <i>percentile rank</i> <i># of funds in category</i>	DFSVX	Small Value	18.12 82 419	2.44 75 387	4.91 60 346	10.68 35 237	✔	17.93	1.12	7.84	✔	☐	✔	0.52	✔	
Non-US Stock																
Invesco Oppenheimer Developing Mkts R6 <i>percentile rank</i> <i># of funds in category</i>	ODVIX	Diversified Emerging Mkts	24.53 20 832	14.13 13 711	6.62 21 577	– – 243	✔	13.45	0.90	12.68	✔	☐	✔	0.83	✔	
MFS Research International R6 <i>percentile rank</i> <i># of funds in category</i>	MRSKX	Foreign Large Blend	28.12 4 736	12.33 2 632	6.70 13 498	5.96 19 377	✔	11.22	0.94	3.67	✔	☐	✖	0.73	✔	
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	31.48 22 469	18.06 4 405	10.76 5 338	8.84 11 249	✔	15.38	1.30	16.91	✔	☐	✔	0.32	✔	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	20.39 21 347	9.61 6 305	5.17 13 253	4.91 29 165	✔	11.56	1.04	11.63	✔	☐	✖	0.37	✔	
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	30.48 19 876	16.79 13 728	11.45 10 610	11.15 7 370	✔	11.96	0.96	19.09	✔	☐	✔	0.44	✔	

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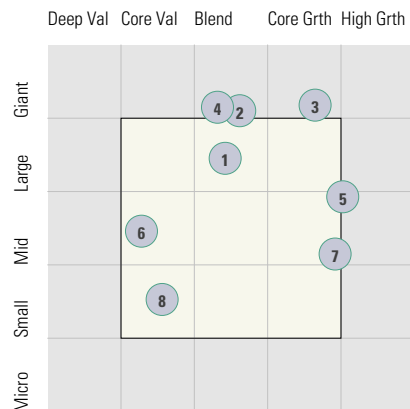
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
Alternative															
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	12.27	-0.20	-3.29	-3.32	✓	9.75	1.11	5.00	✓	—	—	1.46	✗
<i>percentile rank</i>			10	47	47	19									
<i># of funds in category</i>			131	107	97	36									
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															
BlackRock High Yield Bond K	BRHYX	High Yield Bond	15.58	6.77	5.91	8.02	✓	4.32	1.02	12.01	✓	—	—	0.49	✓
<i>percentile rank</i>			13	7	13	3									
<i># of funds in category</i>			713	618	543	340									
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation- Protected Bond	8.16	3.15	2.45	3.25	✓	2.96	0.98	8.37	✓	—	—	0.10	✓
<i>percentile rank</i>			45	35	33	23									
<i># of funds in category</i>			221	194	163	104									
Baird Aggregate Bond Inst	BAGIX	Intermediate- Term Bond	9.48	4.38	3.43	4.65	✓	2.89	0.99	19.27	✓	☐	—	0.30	✓
<i>percentile rank</i>			15	10	8	8									
<i># of funds in category</i>			431	383	328	252									
PIMCO Income Instl	PIMIX	Multisector Bond	8.05	5.68	5.66	8.76	✓	1.92	0.21	12.76	✓	—	—	1.05	✓
<i>percentile rank</i>			78	20	6	1									
<i># of funds in category</i>			302	265	223	120									
Federated Government Ultrashrt Dur R6	FGULX	Ultrashort Bond	2.16	1.71	—	—	✓	0.24	0.02	22.49	✓	—	—	0.24	✓
<i>percentile rank</i>			93	85	—	—									
<i># of funds in category</i>			201	161	130	62									
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	7.34	4.48	4.15	5.94	✓	2.09	0.45	5.27	✓	—	—	0.55	✓
<i>percentile rank</i>			74	29	15	1									
<i># of funds in category</i>			102	72	57	37									
Balanced															
American Funds American Balanced R6	RLBGX	Moderate Allocation	19.55	10.56	8.47	10.48	✓	7.00	1.01	21.01	✓	—	✗	0.28	✓
<i>percentile rank</i>			48	12	6	5									
<i># of funds in category</i>			699	644	571	420									

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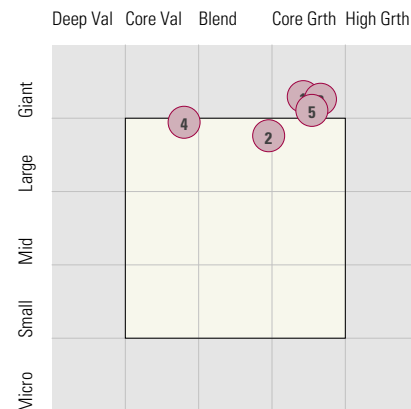
Style Analysis (Data as of 12-31-2019)

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 DFA US Core Equity 1 I	Large Blend	32.80	21.58	45.61	0.64	98.26	1.10	23.70
2 Vanguard 500 Index Admiral	Large Blend Index	30.69	25.24	44.08	0.35	98.70	0.95	71.43
3 American Funds Growth Fund of Amer R6	Large Growth	27.01	21.37	51.63	4.69	82.96	11.39	50.19
4 American Funds Washington Mutual R6	Large Value	28.19	25.23	46.59	3.72	87.81	8.16	92.42
5 MFS Mid Cap Growth R6	Mid-Cap Growth	31.17	16.37	52.46	1.65	94.49	3.86	10.33
6 Vanguard Selected Value Inv	Mid-Cap Value	44.45	10.62	44.94	7.15	81.73	11.10	9.77
7 Vanguard Small Cap Growth Index Admiral	Small Growth	28.02	24.72	47.27	2.08	97.21	0.71	2.95
8 DFA US Small Cap Value I	Small Value	46.48	8.93	44.57	1.27	96.66	2.06	1.30

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 Invesco Oppenheimer Developing Mkts R6	Diversified Emerging Mkts	62.18	12.38	25.44	18.25	59.19	22.56	27.27	72.73	18.22
2 MFS Research International R6	Foreign Large Blend	37.52	25.62	36.86	7.59	34.76	57.65	94.81	5.19	32.28
3 Vanguard International Growth Adm	Foreign Large Growth	44.59	20.93	34.49	13.68	38.62	47.71	75.72	24.28	31.23
4 Vanguard International Value Inv	Foreign Large Value	33.27	21.85	44.88	7.63	37.88	54.50	89.21	10.79	33.22
5 American Funds New Perspective R6	World Stock	35.92	22.64	41.44	58.10	14.02	27.87	94.81	5.19	55.05

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 BlackRock High Yield Bond K	High Yield Bond	0.03	0.00	90.24	0.00	3.11	4.65	95.10	0.25
2 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.66	0.00	0.00	0.00	7.38	100.00	0.00	0.00
3 Baird Aggregate Bond Inst	Intermediate-Term Bond	24.33	25.13	41.86	0.00	5.87	99.70	0.30	0.00
4 PIMCO Income Instl	Multisector Bond	23.47	13.75	18.66	0.00	0.41	81.00	19.00	0.00
5 Federated Government Ultrashrt Dur R6	Ultrashort Bond	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00
6 PIMCO International Bond (USD-Hdg) Instl	World Bond	51.86	5.14	5.88	0.00	8.39	93.00	7.00	0.00