

PINNACLE MANAGEMENT SYSTEMS INC

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																
JPMorgan US Equity R6	JUEMX	Large Blend	32.28	14.87	11.15	—	✔️	13.20	1.08	19.01	✔️	🗪	❌	0.44	✔️	
<i>percentile rank</i>			14	29	28	—										
<i># of funds in category</i>			1,394	1,210	1,065	815										
MFS Growth R4	MFEJX	Large Growth	37.68	22.73	15.25	15.15	✔️	12.96	0.95	17.76	✔️	🗪	✔️	0.67	✔️	
<i>percentile rank</i>			10	9	9	14										
<i># of funds in category</i>			1,363	1,230	1,098	822										
Vanguard Value Index Adm	VVIAX	Large Value	25.82	11.70	10.06	12.48	✔️	11.92	0.99	25.02	✔️	🗪	✔️	0.05	✔️	
<i>percentile rank</i>			44	21	9	13										
<i># of funds in category</i>			1,215	1,097	951	697										
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	31.03	12.36	9.25	13.08	✔️	13.00	0.99	21.63	✔️	🗪	✔️	0.05	✔️	
<i>percentile rank</i>			13	11	17	7										
<i># of funds in category</i>			404	361	292	220										
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	32.76	15.14	10.51	—	✔️	15.56	0.92	15.01	✔️	🗪	❌	0.07	✔️	
<i>percentile rank</i>			27	39	42	—										
<i># of funds in category</i>			642	574	509	383										
Victory Sycamore Small Company Opp I	VSOIX	Small Value	26.94	9.22	11.03	12.85	✔️	14.35	0.88	21.60	✔️	🗪	❌	0.88	✔️	
<i>percentile rank</i>			12	2	1	1										
<i># of funds in category</i>			419	387	346	237										
Non-US Stock																
American Funds New World R6	RNWXG	Diversified Emerging Mkts	28.03	14.46	8.10	6.76	✔️	11.26	0.74	20.55	✔️	🗪	✔️	0.61	✔️	
<i>percentile rank</i>			9	10	6	1										
<i># of funds in category</i>			832	711	577	243										
American Funds Europacific Growth R6	REGX	Foreign Large Blend	27.40	12.45	7.41	6.73	✔️	12.25	1.07	18.59	✔️	🗪	✔️	0.49	✔️	
<i>percentile rank</i>			59	47	44	55										
<i># of funds in category</i>			469	405	338	249										
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																
American Century Real Estate I	REAIX	Real Estate	30.94	9.52	7.45	12.40	✔️	11.52	0.91	11.13	✔️	—	❌	0.96	✔️	
<i>percentile rank</i>			15	31	30	12										
<i># of funds in category</i>			259	224	200	138										
Fixed Income																
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	8.26	3.08	2.22	2.95	✔️	2.96	0.98	2.88	❌	—	—	0.50	✔️	
<i>percentile rank</i>			41	38	47	45										
<i># of funds in category</i>			221	194	163	104										

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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									

Balanced

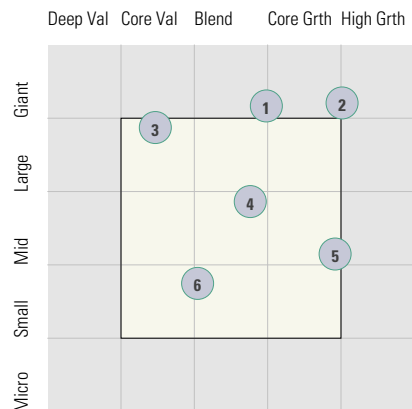
American Funds American Balanced R6	RLBGX	Moderate Allocation	19.55	10.56	8.47	10.48		7.00	1.01	21.01		—		0.28	
<i>percentile rank</i>			48	12	6	5									
<i># of funds in category</i>			699	644	571	420									

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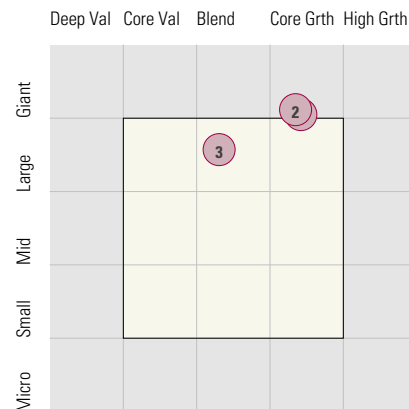
Style Analysis (Data as of 12-31-2019)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1	JPMorgan US Equity R6	29.75	25.19	45.05	0.63	96.84	2.53	66.96
2	MFS Growth R4	33.00	18.53	48.45	1.55	96.83	1.62	50.98
3	Vanguard Value Index Adm	29.84	37.53	32.63	0.15	99.02	0.83	74.71
4	Vanguard Mid Cap Index Admiral	39.14	21.90	38.96	0.77	97.44	1.78	10.75
5	Vanguard Small Cap Growth Index Admiral	28.02	24.72	47.27	2.08	97.21	0.71	2.95
6	Victory Sycamore Small Company Opp I	48.15	14.80	37.05	1.82	97.39	0.78	1.82

Non-US Stock Funds

	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds New World R6	39.95	20.19	39.88	35.13	39.84	25.04	59.32	40.68	20.17
2	American Funds Europacific Growth R6	40.93	20.70	38.37	11.55	47.62	40.81	71.76	28.24	39.57
3	Vanguard Developed Markets Index Admiral	40.27	23.69	36.05	9.63	36.45	53.91	98.88	1.12	30.79

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	BlackRock Inflation Protected Bond Instl	92.27	3.09	0.17	0.00	7.74	99.78	0.22	0.00	
2	Metropolitan West Total Return Bd I	30.54	32.47	26.87	0.00	5.75	94.63	5.36	0.01	
3	PIMCO Income I2	23.47	13.75	18.66	0.00	0.41	81.00	19.00	0.00	
4	PIMCO Short-Term I2	24.58	5.17	29.09	0.00	0.03	91.00	9.00	0.00	