

# PARAMOUNT SCHOOL OF EXCELLENCE 403B

## 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
<b>US Stock</b>															
American Funds Invmt Co of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RICGX	Large Blend	24.92 87 1,394	12.03 77 1,210	9.82 60 1,065	11.73 67 815	✔	11.23	0.90	27.85	✔	☒	✔	0.29	✔
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	✔
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	33.86 42 619	15.46 54 566	10.23 55 502	— — 386	✔	13.24	0.93	6.86	✔	☒	✔	0.07	✔
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	27.99 32 422	9.47 18 377	8.23 25 342	— — 233	✔	13.39	1.02	13.38	✔	☒	✔	0.07	✔
State St Russell Sm Cap® Gr Indx NL Cl C <i>percentile rank</i> <i># of funds in category</i>		Small Growth	28.44 43 642	12.35 58 574	9.26 62 509	12.89 50 383	✔	16.58	1.00	10.41	✔	☒	✔	—	—
State St Russell Sm Cp® Val Indx NL Cl C <i>percentile rank</i> <i># of funds in category</i>		Small Value	22.24 46 419	4.79 35 387	6.93 26 346	10.53 38 237	✔	15.88	1.00	10.41	✔	☒	✔	—	—
<b>Non-US Stock</b>															
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	28.03 9 832	14.46 10 711	8.10 6 577	6.76 1 243	✔	11.26	0.74	20.55	✔	☒	✔	0.61	✔
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGX	Foreign Large Blend	27.40 59 469	12.45 47 405	7.41 44 338	6.73 55 249	✔	12.25	1.07	18.59	✔	☒	✔	0.49	✔
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	✔
DFA International Value I <i>percentile rank</i> <i># of funds in category</i>	DFIVX	Foreign Large Value	15.67 77 347	6.36 68 305	4.09 42 253	4.14 56 165	✔	13.59	1.19	9.84	✔	☒	✔	0.43	✔
American Funds Capital World Gr&Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RWIGX	World Stock	25.74 51 876	12.29 43 728	8.22 44 610	8.81 51 370	✔	10.87	0.92	13.92	✔	☒	✔	0.44	✔

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Fund Removed from Approved List

Fund on Watch List

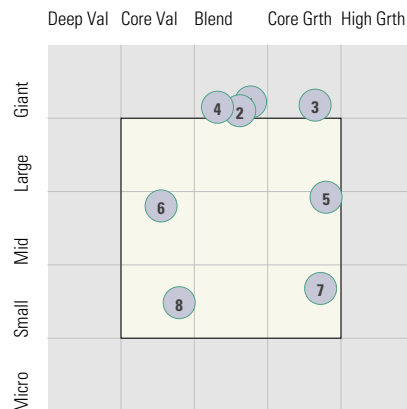
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
<b>Alternative</b>															
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad 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									
<b>Fixed Income</b>															
Western Asset Core Plus Bond IS	WAPSX	Core Plus Bond	12.32	5.79	4.67	5.69	✓	3.46	1.04	13.01	✓	—	—	0.42	✓
<i>percentile rank</i>			1	1	2	6									
<i># of funds in category</i>			613	530	444	332									
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	15.91	6.45	5.79	7.20	✓	4.23	0.98	11.88	✓	—	—	0.13	✓
<i>percentile rank</i>			10	11	15	15									
<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									
Vanguard Total Bond Market Index Adm	VBTLX	Intermediate- Term Bond	8.71	4.02	3.00	3.68	✓	2.94	1.01	6.86	✓	☒	—	0.05	✓
<i>percentile rank</i>			34	28	32	47									
<i># of funds in category</i>			431	383	328	252									
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									
<b>Balanced</b>															
American Funds Capital Income Bldr R6	RIRGX	World Allocation	17.75	7.95	5.60	7.40	✓	6.80	0.93	28.02	✓	☒	✓	0.28	✓
<i>percentile rank</i>			36	33	24	10									
<i># of funds in category</i>			469	389	331	193									

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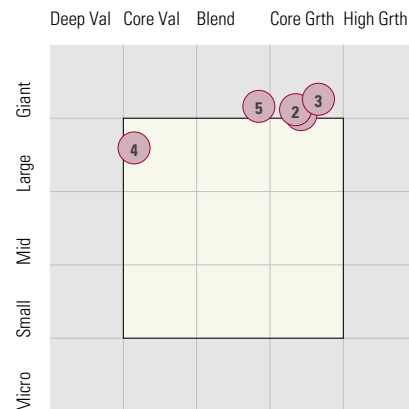
## Style Analysis (Data as of 12-31-2019)

### 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	American Funds Invmt Co of Amer R6	21.71	31.35	46.94	5.11	79.99	14.78	73.81
2	Vanguard 500 Index Admiral	30.69	25.24	44.08	0.35	98.70	0.95	71.43
3	American Funds Growth Fund of Amer R6	27.01	21.37	51.63	4.69	82.96	11.39	50.19
4	American Funds Washington Mutual R6	28.19	25.23	46.59	3.72	87.81	8.16	92.42
5	Vanguard Mid-Cap Growth Index Admiral	30.13	20.10	49.76	0.38	98.54	1.08	11.59
6	Vanguard Mid-Cap Value Index Admiral	47.80	23.91	28.29	0.21	97.32	2.47	9.97
7	State St Russell Sm Cap® Gr Indx NL Cl C	24.12	36.29	39.58	0.98	97.89	1.12	1.57
8	State St Russell Sm Cp® Val Indx NL Cl C	54.33	14.52	31.15	0.69	98.22	1.09	1.32

#### 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 International Growth Adm	44.59	20.93	34.49	13.68	38.62	47.71	75.72	24.28	31.23
4	DFA International Value I	61.00	9.70	29.29	9.19	32.49	58.33	99.57	0.43	28.46
5	American Funds Capital World Gr&Inc R6	33.91	26.98	39.10	51.95	18.09	29.97	88.59	11.41	55.41

#### Fixed Income Funds

	Category	Super Sectors %				Avg Eff Duration	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA
1	Western Asset Core Plus Bond IS	20.15	26.40	23.59	0.00	7.04	89.51	9.34	1.15
2	Vanguard High-Yield Corporate Adm	2.85	0.00	90.05	0.00	3.03	8.93	88.95	2.12
3	Vanguard Inflation-Protected Secs Adm	97.66	0.00	0.00	0.00	7.38	100.00	0.00	0.00
4	Vanguard Total Bond Market Index Adm	46.34	22.94	27.53	0.00	6.26	100.00	0.00	0.00
5	Federated Government Ultrashrt Dur R6	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00
6	PIMCO International Bond (USD-Hdg) Instl	51.86	5.14	5.88	0.00	8.39	93.00	7.00	0.00