

PINNACLE MANAGEMENT SYSTEMS INC

Screens Summary (Data as of 12-31-2020)

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	26.74	16.43	16.33	14.48		19.62	1.04	6.38				0.44	
<i>percentile rank</i>			3	3	4	3									
<i># of funds in category</i>			1,369	1,237	1,078	817									
MFS Growth R4	MFEJX	Large Growth	31.63	22.96	20.05	16.62		18.20	0.90	18.76				0.66	
<i>percentile rank</i>			56	30	28	25									
<i># of funds in category</i>			1,291	1,204	1,081	796									
Vanguard Value Index Adm	VVIAX	Large Value	2.29	6.77	10.75	11.22		18.92	0.95	26.02				0.05	
<i>percentile rank</i>			53	35	25	16									
<i># of funds in category</i>			1,202	1,130	1,000	717									
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	18.24	12.04	13.28	12.40		21.69	0.98	22.63				0.05	
<i>percentile rank</i>			17	15	19	11									
<i># of funds in category</i>			407	374	309	215									
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	35.28	19.21	17.99	—		24.16	0.94	16.01				0.07	
<i>percentile rank</i>			52	44	45	—									
<i># of funds in category</i>			616	576	505	383									
Victory Sycamore Small Company Opp I	VSOIX	Small Value	4.73	6.84	12.15	11.15		22.35	0.83	22.60				0.92	
<i>percentile rank</i>			37	9	4	1									
<i># of funds in category</i>			416	386	358	259									
Non-US Stock															
American Funds New World R6	RNWXG	Diversified Emerging Mkts	25.30	12.19	14.41	7.43		18.50	0.88	21.56				0.59	
<i>percentile rank</i>			21	7	20	1									
<i># of funds in category</i>			797	697	597	279									
American Funds Europacific Growth R6	REGGX	Foreign Large Blend	25.27	10.74	12.47	8.14		19.13	1.02	19.60				0.46	
<i>percentile rank</i>			33	43	38	36									
<i># of funds in category</i>			452	388	318	234									
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	10.26	4.81	8.31	5.92		18.86	1.02	7.86				0.07	
<i>percentile rank</i>			40	41	34	27									
<i># of funds in category</i>			780	674	584	383									
Alternative															
American Century Real Estate I	REAIX	Real Estate	-8.14	4.62	5.03	8.64		18.23	0.89	12.13		—		0.96	
<i>percentile rank</i>			77	48	54	32									
<i># of funds in category</i>			248	225	199	144									
Fixed Income															
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation- Protected Bond	11.75	5.89	4.97	3.48		4.12	1.05	3.88		—	—	0.65	
<i>percentile rank</i>			15	24	33	37									
<i># of funds in category</i>			207	197	173	117									

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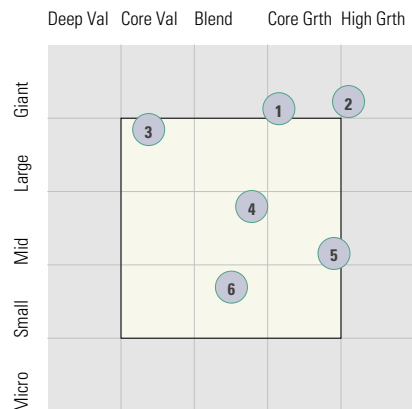
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	9.11	6.04	4.79	4.74		3.54	1.03	23.77		—	—	0.46	
<i>percentile rank</i>			29	24	55	23									
<i># of funds in category</i>			602	543	464	343									
PIMCO Income I2	PONPX	Multisector Bond	5.69	4.66	6.20	7.26		5.78	0.88	13.77		—	—	1.19	
<i>percentile rank</i>			50	49	23	1									
<i># of funds in category</i>			340	299	262	138									
PIMCO Short-Term I2	PTSPX	Ultrashort Bond	2.64	2.22	2.29	1.79		2.36	0.11	10.01		—	—	0.65	
<i>percentile rank</i>			7	34	11	14									
<i># of funds in category</i>			212	172	134	67									
Balanced															
American Funds American Balanced R6	RLBGX	Moderate Allocation	11.22	9.07	10.36	10.27		10.98	0.94	22.01		—		0.26	
<i>percentile rank</i>			57	32	21	5									
<i># of funds in category</i>			673	636	576	414									

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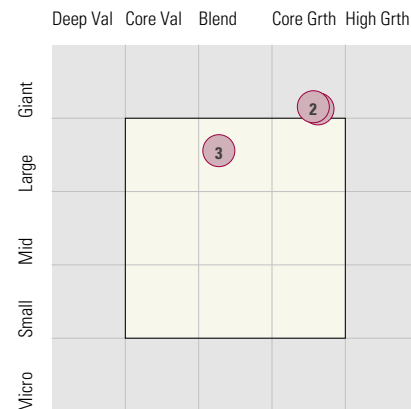
Style Analysis (Data as of 12-31-2020)

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	29.84	23.73	46.45	0.57	96.01	3.42	66.96
2	MFS Growth R4	29.78	17.03	53.20	2.71	95.39	1.91	50.98
3	Vanguard Value Index Adm	26.00	43.79	30.22	0.34	98.07	1.59	74.71
4	Vanguard Mid Cap Index Admiral	36.74	25.14	38.10	0.03	97.31	2.65	10.75
5	Vanguard Small Cap Growth Index Admiral	27.21	25.30	47.51	1.87	97.57	0.56	2.95
6	Victory Sycamore Small Company Opp I	44.93	18.01	37.06	2.73	96.92	0.35	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	38.15	23.00	38.86	34.09	40.35	25.58	60.64	39.36	20.17
2	American Funds Europacific Growth R6	38.16	26.01	35.83	9.53	46.78	43.69	72.93	27.07	39.57
3	Vanguard Developed Markets Index Admiral	37.18	27.61	35.23	9.09	37.90	53.02	99.07	0.93	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	95.14	0.34	1.52	0.00	6.90	99.78	0.22	0.00	
2	Metropolitan West Total Return Bd I	13.40	45.23	32.07	0.00	5.92	94.63	5.36	0.01	
3	PIMCO Income I2	23.42	14.10	18.31	0.00	0.91	81.00	19.00	0.00	
4	PIMCO Short-Term I2	22.37	5.89	31.68	0.00	0.97	91.00	9.00	0.00	