

PINNACLE MANAGEMENT SYSTEMS INC

Screens Summary (Data as of 12-31-2021)


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	28.80	29.25	19.86	17.57		17.93	1.02	7.38				0.44	
<i>percentile rank</i>			22	3	5	1									
<i># of funds in category</i>			1,394	1,256	1,121	831									
MFS Growth R4	MFEJX	Large Growth	23.64	30.85	24.64	19.17		16.74	0.89	19.76				0.62	
<i>percentile rank</i>			41	37	28	20									
<i># of funds in category</i>			1,241	1,120	1,020	772									
Vanguard Value Index Adm	VVIAX	Large Value	26.49	17.64	12.52	13.74		18.34	0.94	27.02				0.05	
<i>percentile rank</i>			44	51	35	16									
<i># of funds in category</i>			1,212	1,148	1,041	759									
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	24.51	24.48	15.86	15.12		20.29	0.97	23.63				0.05	
<i>percentile rank</i>			47	11	6	9									
<i># of funds in category</i>			392	361	314	207									
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	5.70	23.82	16.90	14.83		22.36	0.94	17.01				0.07	
<i>percentile rank</i>			69	59	56	59									
<i># of funds in category</i>			617	582	520	394									
Victory Sycamore Small Company Opp I	VSOIX	Small Value	25.56	18.63	11.37	13.53		21.62	0.83	23.60				0.93	
<i>percentile rank</i>			83	42	11	8									
<i># of funds in category</i>			447	419	393	301									
Non-US Stock															
American Funds New World R6	RNWXG	Diversified Emerging Mkts	5.13	19.03	14.59	9.58		17.60	0.88	22.56				0.57	
<i>percentile rank</i>			27	9	8	3									
<i># of funds in category</i>			794	721	616	344									
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	11.43	14.46	10.15	8.51		17.89	1.03	8.86				0.07	
<i>percentile rank</i>			34	33	28	24									
<i># of funds in category</i>			771	704	607	415									
American Funds Europacific Growth R6	REGXG	Foreign Large Growth	2.84	17.95	12.87	10.01		17.88	0.99	20.60				0.46	
<i>percentile rank</i>			80	70	67	47									
<i># of funds in category</i>			452	387	333	225									
Alternative															
American Century Real Estate I	REAIX	Real Estate	41.59	19.42	11.31	11.23		18.57	0.91	13.13		—		0.96	
<i>percentile rank</i>			44	53	48	44									
<i># of funds in category</i>			255	235	202	151									
Fixed Income															
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation- Protected Bond	5.74	8.56	5.29	2.90		4.05	1.02	4.88		—	—	0.44	
<i>percentile rank</i>			30	16	23	34									
<i># of funds in category</i>			210	203	180	125									

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Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	-1.12	5.58	4.04	4.06		3.53	1.02	24.77		—	—	0.45	
<i>percentile rank</i>			65	44	45	23									
<i># of funds in category</i>			606	570	496	354									
PIMCO Income I2	PONPX	Multisector Bond	2.50	5.36	4.98	6.87		5.79	0.83	14.77		—	—	0.72	
<i>percentile rank</i>			48	60	28	1									
<i># of funds in category</i>			339	277	238	134									
PIMCO Short-Term I2	PTSPX	Ultrashort Bond	-0.09	1.72	1.78	1.75		2.36	0.16	11.01		—	—	0.57	
<i>percentile rank</i>			79	35	27	15									
<i># of funds in category</i>			239	214	175	94									

Balanced

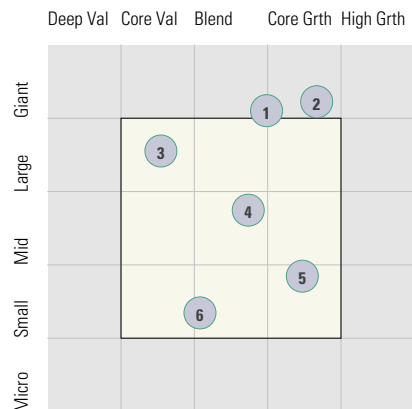
American Funds American Balanced R6	RLBGX	Moderate Allocation	16.11	15.58	11.78	11.47		10.34	0.95	23.01		—		0.26	
<i>percentile rank</i>			28	41	24	10									
<i># of funds in category</i>			711	666	602	434									

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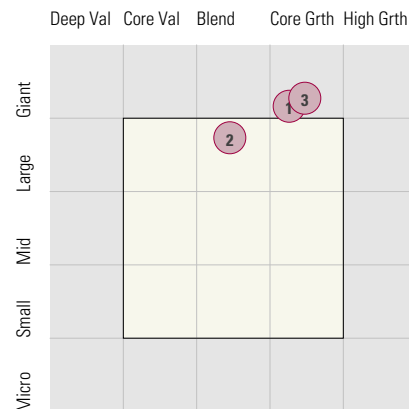
Style Analysis (Data as of 12-31-2021)

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 JPMorgan US Equity R6	Large Blend	39.68	17.25	43.07	0.63	95.77	3.60	237.46
2 MFS Growth R4	Large Growth	26.15	14.82	59.04	0.62	95.29	4.09	309.75
3 Vanguard Value Index Adm	Large Value	31.35	36.90	31.75	0.12	99.09	0.79	105.80
4 Vanguard Mid Cap Index Admiral	Mid-Cap Blend	35.40	20.87	43.74	0.90	97.64	1.46	27.29
5 Vanguard Small Cap Growth Index Admiral	Small Growth	28.18	24.76	47.06	1.57	97.72	0.72	6.32
6 Victory Sycamore Small Company Opp I	Small Value	44.21	11.97	43.83	1.15	96.93	1.92	3.36

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 American Funds New World R6	Diversified Emerging Mkts	37.47	21.32	41.22	37.45	39.39	23.15	61.07	38.93	66.76
2 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.39	22.20	37.42	10.54	35.47	53.99	99.21	0.79	31.48
3 American Funds Europacific Growth R6	Foreign Large Growth	36.08	19.48	44.44	13.65	37.75	48.60	77.71	22.29	61.49

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	NR/NA	
1 BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	95.96	0.00	1.91	0.00	6.91	98.70	0.15	1.15	
2 Metropolitan West Total Return Bd I	Intermediate-Term Bond	33.34	24.86	24.94	0.00	6.29	94.04	5.95	0.01	
3 PIMCO Income I2	Multisector Bond	53.76	6.54	15.92	0.00	1.74	81.00	19.00	0.00	
4 PIMCO Short-Term I2	Ultrashort Bond	37.43	2.57	29.41	0.00	0.26	91.00	9.00	0.00	