

PINNACLE MANAGEMENT SYSTEMS INC

Screens Summary (Data as of 12-31-2022)

Fund Removed from Approved List Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management Style				Expense			ESG Metrics				
			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	Sustain. Rating <small>Updated</small>	Commit. Level <small>Updated</small>	Carbon Risk <small>Updated</small>
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	-18.77	9.86	10.55	13.32	✓	21.34	1.00	8.38	✓		✓	0.44	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			63	5	5	1												
<i># of funds in category</i>			1,379	1,247	1,137	837									11-30-2022	03-11-2022	09-30-2022	
MFS Growth R4	MFEJX	Large Growth	-31.15	3.86	9.62	12.97	✓	22.35	0.93	20.76	✓		✓	0.59	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			58	66	34	26												
<i># of funds in category</i>			1,237	1,133	1,056	807									11-30-2022	02-15-2022	09-30-2022	
Vanguard Value Index Adm	VVIAX	Large Value	-2.08	8.21	8.56	11.91	✓	20.48	0.94	28.02	✓		✓	0.05	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			21	29	20	9												
<i># of funds in category</i>			1,233	1,161	1,105	825									11-30-2022	02-15-2022	09-30-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	-18.71	6.17	7.32	11.10	✓	23.61	0.98	24.63	✓		✓	0.05	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			86	56	30	17												
<i># of funds in category</i>			413	378	350	227									11-30-2022	02-15-2022	09-30-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-28.39	0.79	5.10	9.27	✓	25.67	0.95	18.01	✓		✗	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			55	80	71	72												
<i># of funds in category</i>			604	576	534	405									11-30-2022	02-15-2022	09-30-2022	
Victory Sycamore Small Company Opp I	VSOIX	Small Value	-6.56	7.11	7.43	11.44	✓	23.93	0.84	24.60	✓		✗	0.89	✓	4	-	Medium Risk
<i>percentile rank</i>			25	42	12	4												
<i># of funds in category</i>			483	455	428	324									11-30-2022	-	09-30-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-21.75	1.01	3.04	4.98	✓	20.37	0.90	23.56	✓		✓	0.57	✓	3	1-Low	Low Risk
<i>percentile rank</i>			58	17	3	2												
<i># of funds in category</i>			820	736	652	397									11-30-2022	02-15-2022	09-30-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✓	21.51	1.08	14.26	✓		✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			44	56	22	48												
<i># of funds in category</i>			763	723	630	440									11-30-2022	02-15-2022	09-30-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-15.32	1.33	1.67	4.92	✓	21.45	1.08	9.86	✓		✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			47	28	35	20												
<i># of funds in category</i>			763	723	630	440									11-30-2022	02-15-2022	09-30-2022	
Alternative																		
American Century Real Estate I	REAIX	Real Estate	-24.57	-0.63	4.11	6.36	✓	22.41	0.94	14.13	✓	—	✓	0.94	✓	4	-	Low Risk
<i>percentile rank</i>			19	64	33	36												
<i># of funds in category</i>			257	238	214	155									11-30-2022	-	09-30-2022	
Fixed Income																		
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	-11.49	1.51	2.13	0.97	✓	7.28	1.03	5.88	✓	—	—	0.35	✓	3	-	-
<i>percentile rank</i>			47	37	37	48												
<i># of funds in category</i>			217	204	195	138									09-30-2022	-	-	

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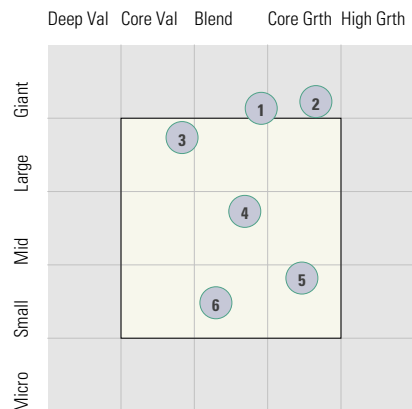
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	-14.79	-2.76	0.09	1.29	✔️	6.50	1.10	25.77	✔️	—	—	0.44	✔️	3	—	—
<i>percentile rank</i>			82	66	52	48												
<i># of funds in category</i>			623	565	513	370									11-30-2022	—	—	
PIMCO Income I2	PONPX	Multisector Bond	-7.90	-0.07	1.59	3.90	✔️	7.35	0.92	15.77	✔️	—	—	0.61	✔️	—	—	—
<i>percentile rank</i>			23	26	23	1												
<i># of funds in category</i>			344	295	258	152									—	—	—	
PIMCO Short-Term I2	PTSPX	Ultrashort Bond	-0.42	0.70	1.22	1.38	✔️	2.45	0.10	12.01	✔️	—	—	0.55	✔️	3	—	—
<i>percentile rank</i>			61	37	58	13												
<i># of funds in category</i>			237	218	180	107									11-30-2022	—	—	
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✔️	13.31	0.95	24.01	✔️	—	✔️	0.25	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495									11-30-2022	02-15-2022	09-30-2022	

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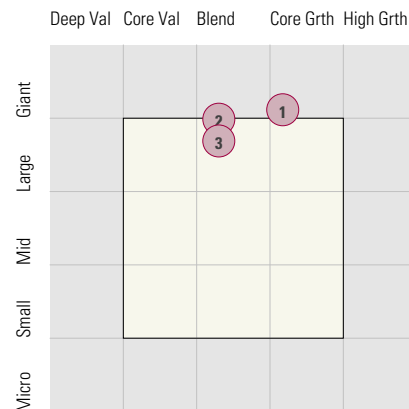
Style Analysis (Data as of 12-31-2022)

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	32.33	24.78	42.90	1.16	95.00	3.84	194.14
2	MFS Growth R4	30.72	19.92	49.36	3.38	93.02	3.60	220.66
3	Vanguard Value Index Adm	27.79	39.22	32.98	0.16	99.03	0.81	105.35
4	Vanguard Mid Cap Index Admiral	36.29	23.70	40.00	1.15	97.41	1.44	22.38
5	Vanguard Small Cap Growth Index Admiral	24.85	25.72	49.44	1.98	97.36	0.66	4.85
6	Victory Sycamore Small Company Opp I	45.23	11.77	43.02	2.37	95.97	1.66	2.88

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	38.94	24.45	36.60	39.27	39.96	20.78	59.14	40.86	49.35
2	American Funds Intl Gr and Inc R6	36.70	27.75	35.55	15.73	28.28	55.98	84.41	15.59	39.09
3	Vanguard Developed Markets Index Admiral	41.13	22.49	36.38	11.13	36.20	52.68	99.44	0.56	27.54

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	81.46	0.00	1.87	0.00	6.74	97.38	0.58	2.04	
2	Metropolitan West Total Return Bd I	30.46	17.25	39.61	0.00	6.78	91.08	8.82	0.10	
3	PIMCO Income I2	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00	
4	PIMCO Short-Term I2	8.85	1.89	38.88	0.00	0.00	98.77	1.23	0.00	