

INTELLIGENT ENGINEERING SERVICES

Screens Summary (Data as of 12-31-2023)

🔴 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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	22.96	10.05	15.10	10.92	✔️	17.53	-	11.85	✔️	🇺🇸	✔️	0.14	✔️	2	-	Medium Risk
percentile rank			56	24	39	47												
# of funds in category			1,591	1,445	1,323	996												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✔️	17.54	-	6.09	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
percentile rank			27	28	21	10												
# of funds in category			1,591	1,445	1,323	996												

American Funds Growth Fund of Amer R6	RGAGX	Large Growth	37.65	4.62	15.27	12.20	✔️	19.92	-	30.18	✔️	🇺🇸	✔️	0.30	✔️	1	1-Low	Low Risk
percentile rank			51	64	60	50												
# of funds in category			1,294	1,204	1,115	882												

American Funds Washington Mutual R6	RWMGX	Large Value	17.59	11.65	13.63	10.93	✔️	15.15	-	26.52	✔️	🇺🇸	✖️	0.27	✔️	2	1-Low	Low Risk
percentile rank			79	7	69	46												
# of funds in category			1,591	1,445	1,323	996												

MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	21.50	-0.18	13.25	11.02	✔️	20.09	-	15.12	✔️	🇺🇸	✔️	0.66	✔️	4	2-Basic	Low Risk
percentile rank			45	51	40	11												
# of funds in category			603	568	537	434												

Vanguard Selected Value Inv	VASVX	Mid-Cap Value	25.33	14.01	15.23	8.78	✔️	20.82	-	18.86	✔️	🇺🇸	✔️	0.38	✔️	4	-	Medium Risk
percentile rank			6	14	9	21												
# of funds in category			421	407	386	295												

Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.41	-2.78	10.54	7.86	✔️	21.73	-	19.01	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			17	58	54	53												
# of funds in category			626	592	555	433												

DFA US Small Cap Value I	DFS VX	Small Value	18.91	17.07	14.14	7.99	✔️	22.14	-	11.85	✔️	🇺🇸	✔️	0.30	✔️	2	-	Medium Risk
percentile rank			34	11	18	23												
# of funds in category			510	475	446	352												

Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔️	16.09	-	24.56	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
percentile rank			24	34	9	4												
# of funds in category			847	751	687	428												

MFS Research International R6	MRSKX	Foreign Large Blend	13.50	1.71	8.84	4.41	✔️	17.04	-	5.33	✔️	🇺🇸	✔️	0.69	✔️	3	2-Basic	Low Risk
percentile rank			84	67	21	30												
# of funds in category			837	782	710	467												

Vanguard International Growth Adm	VWILX	Foreign Large Growth	14.81	-7.61	10.62	7.09	✔️	22.73	-	14.02	✔️	🇺🇸	✔️	0.31	✔️	3	-	Low Risk
percentile rank			69	92	18	10												
# of funds in category			450	423	365	255												

Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✔️	17.31	-	13.60	✔️	🇺🇸	✖️	0.38	✔️	2	-	Medium Risk
percentile rank			71	84	42	37												
# of funds in category			403	367	344	223												

American Funds New Perspective R6	RNPGX	Global Stock	25.01	3.17	13.90	10.10	✔️	18.45	-	23.10	✔️	---	✔️	0.42	✔️	3	2-Basic	Low Risk
percentile rank			37	32	15	11												
# of funds in category			372	339	288	197												

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⊖ Fund Removed from Approved List ⚠ Fund on Watch List

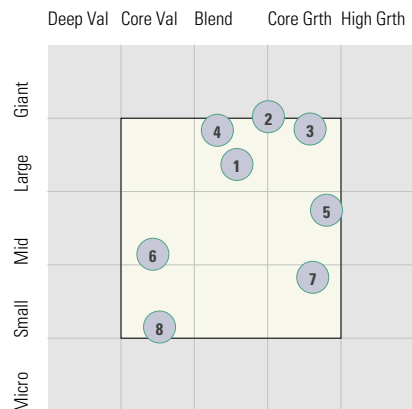
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style			Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Alternative																			
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✔	18.05	-	5.17	✔	—	—	0.99	✔	3	-	-	
<i>percentile rank</i>			60	63	33	55													
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-		
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	11.81	5.02	7.33	7.36	✔	21.73	-	27.65	✔	—	✔	0.12	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			52	62	43	44													
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022		
Fixed Income																			
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✔	4.97	-	9.27	✔	—	—	0.63	✔	3	-	-	
<i>percentile rank</i>			18	4	13	1													
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-		
BlackRock High Yield Bond K	BRHYX	High Yield Bond	13.68	2.56	5.72	4.64	✔	8.46	-	14.01	✔	—	—	0.51	✔	-	2-Basic	-	
<i>percentile rank</i>			16	29	16	10													
<i># of funds in category</i>			706	652	619	465									-	02-15-2022	-		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✔	7.12	-	2.15	✖	—	—	0.10	✔	3	-	-	
<i>percentile rank</i>			52	55	54	20													
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-		
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	6.43	-3.14	1.56	2.25	✔	7.38	-	23.27	✔	☐	—	0.30	✔	3	1-Low	-	
<i>percentile rank</i>			20	31	18	9													
<i># of funds in category</i>			566	510	457	329									11-30-2023	02-15-2022	-		
PIMCO Income Instl	PIMIX	Multisector Bond	9.32	1.12	3.40	4.44	✔	6.26	-	16.77	✔	—	—	0.62	✔	4	-	-	
<i>percentile rank</i>			31	25	38	1													
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-		
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	40.69	✔	—	—	-	-	-	-	-	
<i>percentile rank</i>			-	-	-	-													
<i># of funds in category</i>			75	-	-	-									-	-	-		
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.13	1.85	1.82	-	✔	0.86	-	26.49	✔	—	—	0.24	✔	-	-	-	
<i>percentile rank</i>			79	65	77	-													
<i># of funds in category</i>			245	216	195	116									-	-	-		
Balanced																			
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔	12.00	-	25.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk	
<i>percentile rank</i>			41	14	26	12													
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022		

INTELLIGENT ENGINEERING SERVICES

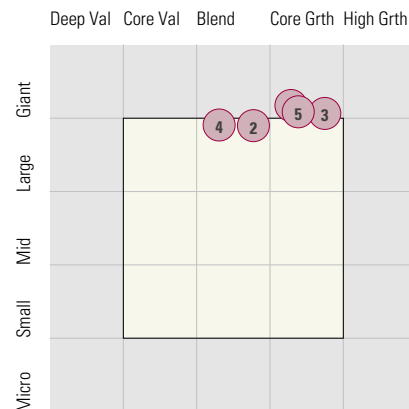
Style Analysis (Data as of 12-31-2023)

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	DFA US Core Equity 1 I	Large Blend	29.01	19.39	51.59	0.56	98.51	0.93	84.52
2	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	American Funds Growth Fund of Amer R6	Large Growth	28.69	16.71	54.61	6.31	82.96	10.21	136.67
4	American Funds Washington Mutual R6	Large Value	26.43	29.26	44.31	3.12	90.30	6.55	145.74
5	MFS Mid Cap Growth R6	Mid-Cap Growth	27.16	18.08	54.77	2.76	88.18	9.07	27.18
6	Vanguard Selected Value Inv	Mid-Cap Value	52.45	13.38	34.17	5.21	85.04	9.74	8.60
7	Vanguard Small Cap Growth Index Admiral	Small Growth	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8	DFA US Small Cap Value I	Small Value	49.96	9.71	40.32	1.10	96.43	2.43	2.65

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	Diversified Emerging Mkts	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	MFS Research International R6	Foreign Large Blend	42.11	23.75	34.12	10.93	33.15	55.93	97.46	2.54	48.17
3	Vanguard International Growth Adm	Foreign Large Growth	33.48	23.16	43.35	23.74	29.19	47.08	79.91	20.09	54.71
4	Vanguard International Value Inv	Foreign Large Value	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5	American Funds New Perspective R6	Global Stock	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

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	PIMCO International Bond (USD-Hdg) Instl	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
2	BlackRock High Yield Bond K	High Yield Bond	0.55	0.00	84.55	0.00	3.32	7.34	90.52	2.14
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00
5	PIMCO Income Instl	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00