

# PINNACLE MANAGEMENT SYSTEMS INC

## 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
<b>US Stock</b>																			
JPMorgan US Equity R6	JUEMX	Large Blend	27.35	10.04	17.44	12.56	✔️	17.36	-	9.38	✔️	🏠	✔️	0.44	✔️	3	2-Basic	Low Risk	
<i>percentile rank</i>			17	24	2	2													
<i># of funds in category</i>			1,591	1,445	1,323	996													
-----																			
MFS Growth R4	MFEJX	Large Growth	36.13	5.04	16.00	12.93	✔️	20.18	-	21.76	✔️	🏠	✔️	0.59	✔️	4	2-Basic	Low Risk	
<i>percentile rank</i>			55	60	50	32													
<i># of funds in category</i>			1,294	1,204	1,115	882													
-----																			
Vanguard Value Index Adm	VVIAX	Large Value	9.24	10.61	11.73	9.72	✔️	15.91	-	29.02	✔️	🏠	✔️	0.05	✔️	3	1-Low	Medium Risk	
<i>percentile rank</i>			66	36	44	17													
<i># of funds in category</i>			1,295	1,209	1,150	888													
-----																			
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	15.98	5.49	12.71	9.41	✔️	19.20	-	2.45	❌	🏠	✔️	0.05	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			52	73	31	17													
<i># of funds in category</i>			473	432	403	267													
-----																			
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	
<i>percentile rank</i>			17	58	54	53													
<i># of funds in category</i>			626	592	555	433													
-----																			
Victory Sycamore Small Company Opp I	VSOIX	Small Value	11.47	9.36	11.70	9.46	✔️	19.35	-	25.60	✔️	🏠	❌	0.89	✔️	4	-	Medium Risk	
<i>percentile rank</i>			84	66	47	5													
<i># of funds in category</i>			510	475	446	352													
-----																			
<b>Non-US Stock</b>																			
American Funds New World R6	RNWXG	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔️	16.09	-	24.56	✔️	🏠	✔️	0.57	✔️	3	1-Low	Medium Risk	
<i>percentile rank</i>			24	34	9	4													
<i># of funds in category</i>			847	751	687	428													
-----																			
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✔️	16.69	-	15.26	✔️	🏠	✔️	0.54	✔️	2	1-Low	Low Risk	
<i>percentile rank</i>			63	53	31	52													
<i># of funds in category</i>			837	782	710	467													
-----																			
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	17.67	3.55	8.36	4.54	✔️	17.84	-	10.86	✔️	🏠	✔️	0.07	✔️	2	1-Low	Low Risk	
<i>percentile rank</i>			37	37	30	24													
<i># of funds in category</i>			837	782	710	467													
-----																			
<b>Alternative</b>																			
American Century Real Estate I	REAIX	Real Estate	11.26	5.92	7.40	7.34	✔️	20.54	-	15.13	✔️	---	❌	0.95	✔️	4	-	Low Risk	
<i>percentile rank</i>			61	32	39	45													
<i># of funds in category</i>			265	249	227	166													
-----																			
<b>Fixed Income</b>																			
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	3.73	-0.98	3.27	2.20	✔️	7.32	-	6.88	✔️	---	---	0.56	✔️	3	-	-	
<i>percentile rank</i>			57	48	24	33													
<i># of funds in category</i>			234	221	214	152													

# PINNACLE MANAGEMENT SYSTEMS INC

## 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
⚠ Metropolitan West Total Return Bd I	MWTIX	Intermediate-Term Bond	6.00	-3.70	1.23	1.83	✔	8.14	-	26.77	✔	-	-	0.45	✔	4	-	-
<i>percentile rank</i>			62	78	65	59												
<i># of funds in category</i>			698	628	592	414									11-30-2023	-	-	
PIMCO Income I2	PONPX	Multisector Bond	9.21	1.02	3.30	4.34	✔	6.26	-	16.77	✔	-	-	0.72	✔	4	-	-
<i>percentile rank</i>			35	26	41	2												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
PIMCO Short-Term I2	PTSPX	Ultrashort Bond	5.98	1.86	2.17	1.92	✔	1.25	-	13.01	✔	-	-	0.57	✖	3	-	-
<i>percentile rank</i>			34	65	42	14												
<i># of funds in category</i>			245	216	195	116									11-30-2023	-	-	
<b>Balanced</b>																		
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	

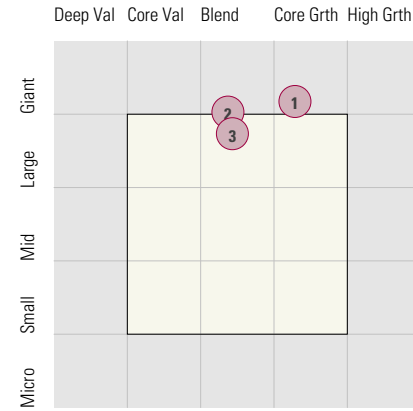
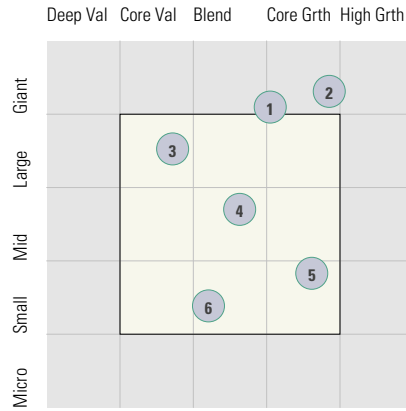
# PINNACLE MANAGEMENT SYSTEMS INC

## 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	JPMorgan US Equity R6	28.34	21.50	50.15	2.23	94.39	3.38	255.52
2	MFS Growth R4	27.42	11.69	60.90	1.15	96.07	2.78	394.18
3	Vanguard Value Index Adm	30.30	34.17	35.53	0.16	99.06	0.78	109.24
4	Vanguard Mid Cap Index Admiral	34.17	21.66	44.15	0.75	97.81	1.44	27.67
5	Vanguard Small Cap Growth Index Admiral	25.70	22.19	52.12	2.21	96.83	0.96	6.54
6	Victory Sycamore Small Company Opp I	46.39	11.01	42.61	1.13	96.47	2.40	3.57

#### 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	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	American Funds Intl Gr and Inc R6	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3	Vanguard Developed Markets Index Admiral	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81

#### 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	72.41	4.83	2.88	0.00	6.08	97.25	0.08	2.67	
2	Metropolitan West Total Return Bd I	23.82	33.70	28.48	0.00	7.13	90.90	9.01	0.09	
3	PIMCO Income I2	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00	
4	PIMCO Short-Term I2	20.84	1.35	45.07	0.00	0.10	99.45	0.55	0.00	