

FACTOR SYSTEMS INC 401K PROFIT

Screens Summary (Data as of 03-31-2020)

⊖ 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																
MFS Massachusetts Investors Tr R6 <i>percentile rank</i> <i># of funds in category</i>	MITJX	Large Blend	-8.18 43 1,377	5.01 22 1,220	6.09 28 1,054	- - 806	✔	15.12	0.98	15.76	✔	☒	✖	0.39	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	-7.01 26 1,377	5.07 20 1,220	6.69 12 1,054	10.49 7 806	✔	15.22	1.00	3.93	✔	☒	✔	0.04	✔	
American Century Ultra® R6 <i>percentile rank</i> <i># of funds in category</i>	AULDX	Large Growth	0.46 24 1,359	12.71 16 1,241	11.00 10 1,096	- - 818	✔	16.39	1.05	11.28	✔	☒	✔	0.62	✔	
Vanguard Value Index Adm <i>percentile rank</i> <i># of funds in category</i>	VVIAX	Large Value	-14.78 31 1,217	0.42 21 1,112	4.03 11 962	8.64 13 710	✔	16.05	0.95	25.27	✔	☒	✔	0.05	✔	
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	-10.49 49 611	4.74 52 567	4.17 56 498	- - 386	✔	16.73	0.95	7.11	✔	☒	✔	0.07	✔	
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	-22.81 32 426	-5.11 25 388	-0.13 24 345	- - 241	✔	19.63	1.00	13.63	✔	☒	✔	0.07	✔	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	-15.81 36 635	2.95 39 577	3.27 44 503	- - 383	✔	19.66	0.94	15.26	✔	☒	✖	0.07	✔	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	-29.46 29 432	-8.37 16 407	-2.05 19 356	- - 250	✔	21.84	0.97	3.93	✔	☒	✖	0.07	✔	
Non-US Stock																
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	-12.42 11 825	1.81 7 707	2.23 4 580	3.77 1 238	✔	14.98	0.82	20.80	✔	☒	✔	0.61	✔	
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	-15.87 57 747	-2.41 52 642	-0.59 32 506	2.74 25 374	✔	15.33	1.00	7.11	✔	☒	✔	0.07	✔	
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	-3.34 12 466	7.26 6 409	5.95 6 340	6.75 10 251	✔	16.73	1.05	17.16	✔	☒	✔	0.32	✔	
⊖ Templeton Foreign R6 <i>percentile rank</i> <i># of funds in category</i>	FTFGX	Foreign Large Value	-23.63 68 333	-8.60 89 299	-3.85 61 247	- - 162	✖	16.48	1.09	2.50	✖	☒	✔	0.68	✔	
American Funds Capital World Gr&Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RWIGX	World Stock	-10.74 42 867	1.62 43 756	2.86 41 624	6.34 38 378	✔	14.06	0.91	14.17	✔	☒	✔	0.43	✔	

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Alternative															
PIMCO Commodity Real Ret Strat Instl <i>percentile rank</i> <i># of funds in category</i>	PCRIX	Commodities Broad Basket	-26.47 71 129	-10.22 77 109	-8.57 70 95	-6.18 20 35		15.09	1.22	5.25		—	—	1.46	
Vanguard Real Estate Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VGSLX	Real Estate	-16.55 40 263	-1.46 47 229	0.49 45 202	7.89 39 138		17.06	0.94	23.90		—		0.12	
Fixed Income															
Western Asset Core Plus Bond IS <i>percentile rank</i> <i># of funds in category</i>	WAPSX	Core Plus Bond	5.34 41 606	4.34 10 530	3.76 3 442	4.99 6 331		4.62	1.08	13.26		—	—	0.42	
BlackRock High Yield Bond K <i>percentile rank</i> <i># of funds in category</i>	BRHYX	High Yield Bond	-6.75 41 701	0.83 21 623	2.47 20 544	5.74 5 339		8.39	1.02	12.26		—	—	0.49	
PIMCO Real Return Instl <i>percentile rank</i> <i># of funds in category</i>	PRRIX	Inflation- Protected Bond	5.61 35 218	3.02 32 196	2.30 33 173	3.34 19 115		3.40	0.96	1.22		—	—	0.98	
Vanguard Total Bond Market Index Adm <i>percentile rank</i> <i># of funds in category</i>	VBTLX	Intermediate- Term Bond	9.06 11 430	4.83 8 385	3.33 13 332	3.84 34 254		3.25	1.01	7.11			—	0.05	
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	-3.16 42 316	1.94 18 274	3.59 5 229	7.34 1 128		5.20	0.77	13.01		—	—	1.05	
Federated Government Ultrashrt Dur R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	1.82 21 204	1.68 29 164	— — 131	— — 61		0.38	0.04	22.74		—	—	0.24	
Templeton Global Bond R6 <i>percentile rank</i> <i># of funds in category</i>	FBNRX	World Bond	-5.33 60 324	-1.25 73 287	0.63 64 240	— — 80		6.30	-0.63	18.26		—	—	0.48	
Balanced															
American Funds American Balanced R6 <i>percentile rank</i> <i># of funds in category</i>	RLBGX	Moderate Allocation	-2.07 15 689	4.64 10 641	5.66 5 562	8.67 4 413		8.94	0.96	21.26		—		0.27	