

**Portfolio Stochastic Design Scans:
Digital Investment Data Exchange**

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**“ In the end, how your investments behave is much less
important than how you behave. ”**

**Benjamin Graham
The Intelligent Investor**

Ticker Symbols Are Exchange Limited

The New York stock exchange (NYSE) is only one of many exchanges in the US not to mention the many international exchanges where thousands of additional investments are traded using computers and software.

The portfolios posted on psdscanner.blogspot.com are invested mostly in securities traded on US exchanges but the scanner software works for portfolios that include investments traded just about anywhere. Thomson Reuters data services are used for the mutual funds and ETFs in US 401k plan scans. This note is about how PSDS is being used to include SMA investments, GIC investments and stable value investment options that have investment performance data but no ticker symbol.

Tax Deferred Investment Plans

In the US tax deferred investment accounts are allowed to invest in a wide variety of stocks, bonds, commodities, real estate and other separately managed accounts. That presented a challenge in scanning 401k plans, which was first dealt with by including only registered mutual fund options in the scans. As I got deeper into scanning plans it became clear that this exclusion could limit the value of the scans for some plans and I set about finding other ways to deal with the challenge. The software solution was a simple change but the symbols challenge was a bit more complicated.

I looked at the Congressional Research Services index of terms and at papers on Qualified Default Investment

Alternative definitions. I read Law reviews of section 404c of ERISA for definitions of “broad range of investment alternatives” and the Pension Protection Act for yet one more time. In my long tenure on the Profit Sharing Committees for PDA Engineering and MSC Software I had listened to many briefings on these topics over the years. In the end it was my time serving on NIST and ISO committees that helped me organize “ticker” symbols for other investment categories in PSDS. What I learned from ISO STEP committee work was that no matter how many countries and companies invest in comprehensive standards like STEP their acceptance and production use was often limited at best. In high technology applications like “stochastic design” things change rapidly and often; use rapid prototyping and keep the focus on industry needs.

After looking at over 100 SEC 11-k reports these are the categories that most often needed symbols; SMA funds, GIC portfolios, stable investment funds and separately managed trusts. There are indices for GICs and SFVs and I classify an unregistered investment option based on the type of index it tracks when defined in the 401k plan prospectus. Note that the GIC holdings of some plans can be several hundred contracts or more. The company Target, TGT, for example had in its latest SEC 11-k report 74 pages of GIC contracts. A registry of “unregistered” 401k investment options in the PSDS scans posted to date include the following symbols for market data published on the web by 401k plan administrators. The symbols that are assigned often have a duplicate or alias symbol to help people recognize the English language names given the investment option in 401k plan documents.

U.S. Government

FUNDG Gov securities - Stable value fund
FUNDF Aggregate bond (LBA) index - Bond fund
FUNDC S&P500 index - Large US stocks
FUNDS Wilshire 4500 index - Small-Medium US stocks
FUNDI Morgan Stanley EAF index option
FUNDL Lifecycle funds - Invested in G,F,C,S,I funds

NorthropGrumman

NGSVF Stable value fund
USFIF Fixed income fund
BF Balanced fund
USEQF U.S. equity fund
IEQF International equity fund
SCEF Small cap equity fund
EMEF Emerging market equity fund
NGSF NorthropGrumman stock fund

Fidelity

FC5024 U.S. equity index commingled pool
FC01685 Bond pool
FC01686 Bond oriented balanced fund
FC01687 Diversified stock fund
FMIP Fidelity managed income portfolio

GICs

GIC.ing ING GIC portfolio
GIC.ubs UBS GIC portfolio
GIC.ekx EnnisKnupp GIC index

SVFs

SVF.ing ING stable value fund
SVF.mfs Morley stable value fund
SVF.hpx Hueler stable value pooled index
SVF.vgd Vanguard retirement savings trust

The PSDS scanner registry is extensible and redundant when an alias is required for clarity. It is focused on actual 401k plan investments.