

PTS EMPLOYEES 401K PLAN

Screens Summary (Data as of 12-31-2021)

🔴 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																		
JPMorgan US Equity R6	JUEMX	Large Blend	28.80	29.25	19.86	17.57	✔️	17.93	1.02	7.38	✔️	🇺🇸	✖️	0.44	✔️	3	—	Low Risk
<i>percentile rank</i>			22	3	5	1												
<i># of funds in category</i>			1,394	1,256	1,121	831												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	28.66	26.03	18.43	16.51	✔️	17.42	1.00	5.68	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			23	24	18	11												
<i># of funds in category</i>			1,394	1,256	1,121	831												
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JPMorgan Large Cap Growth R6	JLGMX	Large Growth	18.79	37.33	29.23	20.30	✔️	19.71	1.03	17.42	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			68	7	5	9												
<i># of funds in category</i>			1,241	1,120	1,020	772												
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Vanguard Windsor™ II Admiral™	VWNAX	Large Value	29.08	24.06	15.35	14.33	✔️	19.24	0.99	18.07	✔️	🇺🇸	✖️	0.26	✔️	4	—	Low Risk
<i>percentile rank</i>			23	4	5	8												
<i># of funds in category</i>			1,212	1,148	1,041	759												
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Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	12.99	28.40	20.18	—	✔️	20.24	0.97	18.93	✔️	🇺🇸	✔️	0.57	✔️	3	—	Low Risk
<i>percentile rank</i>			51	37	36	—												
<i># of funds in category</i>			591	541	494	383												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	28.76	19.11	11.61	13.57	✔️	21.92	0.98	15.38	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			53	50	24	13												
<i># of funds in category</i>			415	393	353	267												
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Franklin Small Cap Growth R6	FSMLX	Small Growth	-0.35	23.56	17.49	—	✔️	24.83	1.02	21.68	✔️	🇺🇸	✔️	0.65	✔️	3	—	Low Risk
<i>percentile rank</i>			86	60	51	—												
<i># of funds in category</i>			617	582	520	394												
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Delaware Small Cap Value R6	DVZRX	Small Value	34.46	19.53	9.67	—	✔️	25.94	1.00	24.68	✔️	🇺🇸	✔️	0.72	✔️	3	—	Medium Risk
<i>percentile rank</i>			33	28	36	—												
<i># of funds in category</i>			447	419	393	301												
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Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	5.13	19.03	14.59	9.58	✔️	17.60	0.88	22.56	✔️	🇺🇸	✔️	0.57	✔️	4	1-Low	Low Risk
<i>percentile rank</i>			27	9	8	3												
<i># of funds in category</i>			794	721	616	344												
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American Funds Europacific Growth R6	REERG	Foreign Large Growth	2.84	17.95	12.87	10.01	✔️	17.88	0.99	20.60	✔️	🇺🇸	✔️	0.46	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			80	70	67	47												
<i># of funds in category</i>			452	387	333	225												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	-0.74	27.75	21.14	13.96	✔️	20.05	0.97	18.91	✔️	🇺🇸	✔️	0.32	✔️	3	—	Low Risk
<i>percentile rank</i>			89	4	3	4												
<i># of funds in category</i>			452	387	333	225												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	7.97	12.31	9.16	7.57	✔️	19.55	1.11	11.60	✔️	🇺🇸	✔️	0.35	✔️	2	—	Medium Risk
<i>percentile rank</i>			87	19	4	16												
<i># of funds in category</i>			350	326	286	180												
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American Funds New Perspective R6	RNPGX	World Stock	18.10	27.28	20.28	15.81	✔️	18.04	1.04	21.10	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			28	28	22	15												
<i># of funds in category</i>			355	306	261	166												

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Screens Summary (Data as of 12-31-2021)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

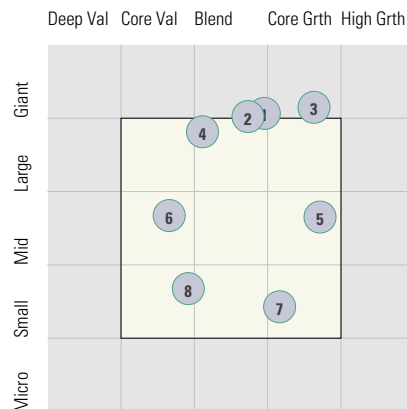
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style			Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Alternative																			
DWS Enhanced Commodity Strategy R6	SKRRX	Commodities Broad Basket	29.91	9.49	3.35	-	✓	14.46	0.92	11.76	✓	-	✓	0.89	✓	2	-	-	
<i>percentile rank</i>			47	72	77	-													
<i># of funds in category</i>			114	109	86	55									12-31-2021	-	-		
Neuberger Berman Real Estate R6	NRREX	Real Estate	42.10	22.92	14.59	-	✓	16.45	0.79	16.01	✓	-	✖	0.75	✓	4	-	Medium Risk	
<i>percentile rank</i>			39	9	5	-													
<i># of funds in category</i>			255	235	202	151									12-31-2021	-	12-31-2021		
Fixed Income																			
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	3.78	8.23	5.70	6.15	✓	8.13	0.86	13.89	✓	-	-	0.13	✓	-	-	-	
<i>percentile rank</i>			72	38	33	37													
<i># of funds in category</i>			680	636	560	373													
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	5.79	8.61	5.35	2.99	✓	4.06	1.03	4.88	✓	-	-	0.39	✓	3	-	-	
<i>percentile rank</i>			23	14	18	23													
<i># of funds in category</i>			210	203	180	125									12-31-2021	-	-		
Vanguard Total Bond Market Index Adm	VBTLX	Intermediate-Term Bond	-1.67	4.82	3.58	2.86	✓	3.60	1.06	8.86	✓	🇺🇸	-	0.05	✓	3	1-Low	-	
<i>percentile rank</i>			52	46	42	55													
<i># of funds in category</i>			426	389	351	256									12-31-2021	02-15-2022	-		
PIMCO Income Instl	PIMIX	Multisector Bond	2.61	5.46	5.08	6.97	✓	5.79	0.83	14.77	✓	-	-	0.62	✓	-	-	-	
<i>percentile rank</i>			45	58	25	1													
<i># of funds in category</i>			339	277	238	134													
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	38.69	✓	-	-	-	-	-	-	-	
<i>percentile rank</i>			-	-	-	-													
<i># of funds in category</i>			41	-	-	-													
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.06	1.20	1.32	-	✓	0.54	0.05	24.49	✓	-	-	0.24	✓	-	-	-	
<i>percentile rank</i>			53	73	72	-													
<i># of funds in category</i>			239	214	175	94													
AB Global Bond Z	ANAZX	World Bond	-0.60	3.99	3.09	-	✓	4.53	0.91	16.35	✓	-	-	0.50	✓	3	-	-	
<i>percentile rank</i>			12	58	63	-													
<i># of funds in category</i>			125	110	81	48									12-31-2021	-	-		
Balanced																			
American Funds American Balanced R6	RLBGX	Moderate Allocation	16.11	15.58	11.78	11.47	✓	10.34	0.95	23.01	✓	-	✓	0.26	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			28	41	24	10													
<i># of funds in category</i>			711	666	602	434									12-31-2021	02-15-2022	12-31-2021		

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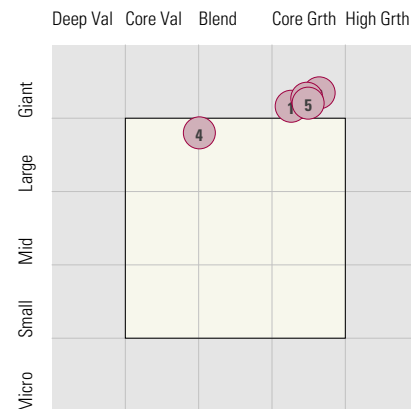
Style Analysis (Data as of 12-31-2021)

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	Large Blend	38.76	18.40	42.84	1.35	94.63	4.02	229.44
2	Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
3	JPMorgan Large Cap Growth R6	Large Growth	29.91	12.58	57.52	0.71	97.51	1.77	281.70
4	Vanguard Windsor™ II Admiral™	Large Value	31.70	25.12	43.17	3.44	86.74	9.82	141.42
5	Neuberger Berman Mid Cap Growth R6	Mid-Cap Growth	26.82	18.14	55.03	2.00	95.74	2.25	23.24
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	47.19	23.69	29.11	1.05	96.91	2.04	23.93
7	Franklin Small Cap Growth R6	Small Growth	30.26	27.77	41.98	1.49	95.12	1.97	3.53
8	Delaware Small Cap Value R6	Small Value	52.09	9.98	37.93	0.59	96.79	2.46	5.09

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	37.47	21.32	41.22	37.45	39.39	23.15	61.07	38.93	66.76
2	Vanguard International Growth Adm	Foreign Large Growth	38.32	24.20	37.48	19.97	29.65	50.39	80.21	19.79	86.57
3	American Funds Europacific Growth R6	Foreign Large Growth	36.08	19.48	44.44	13.65	37.75	48.60	77.71	22.29	61.49
4	Vanguard International Value Inv	Foreign Large Value	47.64	14.43	37.93	11.26	35.90	52.83	82.09	17.91	32.77
5	American Funds New Perspective R6	World Stock	38.03	18.33	43.63	61.53	12.23	26.24	95.76	4.24	157.93

Fixed Income Funds

	Category	Super Sectors %				Avg Eff Duration	Credit Quality %			
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA	
1	Vanguard High-Yield Corporate Adm	High Yield Bond	3.74	0.00	87.37	0.00	3.80	10.17	87.61	2.22
2	BlackRock Inflation Protected Bond K	Inflation-Protected Bond	95.96	0.00	1.91	0.00	6.91	98.70	0.15	1.15
3	Vanguard Total Bond Market Index Adm	Intermediate-Term Bond	46.92	20.64	28.71	0.00	6.84	99.97	0.01	0.02
4	PIMCO Income Instl	Multisector Bond	53.76	6.54	15.92	0.00	1.74	81.00	19.00	0.00
5	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
6	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	13.74	41.44	0.00	0.00	0.40	100.00	0.00	0.00
7	AB Global Bond Z	World Bond	33.52	3.37	16.71	0.00	7.52	86.42	8.81	4.77