

PTS EMPLOYEES 401K PLAN

Screens Summary (Data as of 12-31-2022)

🚫 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	-18.77	9.86	10.55	13.32	✔️	21.34	1.00	8.38	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
percentile rank			63	5	5	1												
# of funds in category			1,379	1,247	1,137	837												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-18.15	7.62	9.39	12.52	✔️	21.17	1.00	6.68	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
percentile rank			52	33	25	13												
# of funds in category			1,379	1,247	1,137	837												

JPMorgan Large Cap Growth R6	JLGMX	Large Growth	-25.21	11.59	14.27	15.50	✔️	23.75	0.98	18.42	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
percentile rank			29	2	2	3												
# of funds in category			1,237	1,133	1,056	807												

Vanguard Windsor™ II Admiral™	VWNAX	Large Value	-13.14	8.69	8.70	10.99	✔️	22.09	1.01	19.07	✔️	🇺🇸	✖️	0.26	✔️	3	-	Low Risk
percentile rank			93	21	18	27												
# of funds in category			1,233	1,161	1,105	825												

Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	-28.58	4.10	7.35	-	✔️	24.33	0.96	19.93	✔️	🇺🇸	✔️	0.59	✔️	3	-	Medium Risk
percentile rank			61	50	46	-												
# of funds in category			592	540	505	395												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-7.90	6.74	6.39	10.98	✔️	24.01	0.96	16.38	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			47	50	40	13												
# of funds in category			407	395	374	274												

Franklin Small Cap Growth R6	FSMLX	Small Growth	-30.16	-0.45	5.17	-	✔️	27.07	0.98	22.68	✔️	🇺🇸	✔️	0.64	✔️	2	-	Medium Risk
percentile rank			67	91	70	-												
# of funds in category			604	576	534	405												

Delaware Small Cap Value R6	DVZRX	Small Value	-12.06	5.37	4.46	-	✔️	27.96	0.99	10.51	✔️	🇺🇸	✔️	0.69	✔️	3	-	Medium Risk
percentile rank			63	68	57	-												
# of funds in category			483	455	428	324												

Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-21.75	1.01	3.04	4.98	✔️	20.37	0.90	23.56	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
percentile rank			58	17	3	2												
# of funds in category			820	736	652	397												

American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✔️	21.51	1.08	14.26	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
percentile rank			44	56	22	48												
# of funds in category			763	723	630	440												

Vanguard International Growth Adm	VWILX	Foreign Large Growth	-30.79	3.14	4.75	7.84	✔️	24.95	1.05	13.02	✔️	🇺🇸	✔️	0.34	✔️	3	-	Low Risk
percentile rank			82	9	13	4												
# of funds in category			443	399	346	230												

Vanguard International Value Inv	VTRIX	Foreign Large Value	-11.66	1.30	1.36	4.31	✔️	21.95	1.04	12.60	✔️	🇺🇸	✔️	0.36	✔️	2	-	Medium Risk
percentile rank			75	40	27	25												
# of funds in category			356	326	303	180												

American Funds New Perspective R6	RNPGX	Global Stock	-25.61	5.54	7.69	10.29	✔️	22.44	1.09	22.10	✔️	---	✔️	0.41	✔️	2	2-Basic	Low Risk
percentile rank			46	17	17	11												
# of funds in category			366	309	272	179												

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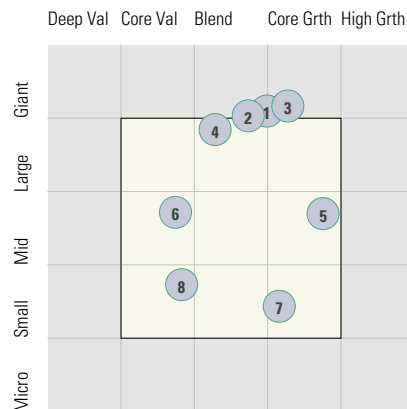
Name	Ticker	Asset Class	Trailing Performance and Risk							Management			Style		Expense		ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Alternative																			
DWS Enhanced Commodity Strategy R6	SKRRX	Commodities Broad Basket	9.62	11.88	4.93	-	✔️	17.46	0.92	12.76	✔️	-	✔️	0.89	✔️	3	-	-	
<i>percentile rank</i>			84	73	85	-													
<i># of funds in category</i>			114	109	91	65									12-31-2022	-	-		
Neuberger Berman Real Estate R6	NRREX	Real Estate	-26.98	0.88	5.21	-	✔️	20.89	0.86	17.01	✔️	-	✔️	0.75	✔️	4	-	Low Risk	
<i>percentile rank</i>			70	21	11	-													
<i># of funds in category</i>			257	238	214	155									12-31-2022	-	12-31-2022		
Fixed Income																			
AB Global Bond Z	ANAZX	Global Bond	-11.99	-2.76	-0.13	-	✔️	6.18	0.88	17.35	✔️	-	-	0.50	✔️	3	-	-	
<i>percentile rank</i>			38	35	48	-													
<i># of funds in category</i>			130	112	98	59									12-31-2022	-	-		
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-8.97	-0.15	2.31	3.75	✔️	10.27	0.90	14.89	✔️	-	-	0.13	✔️	-	-	-	
<i>percentile rank</i>			27	44	26	23													
<i># of funds in category</i>			687	630	584	417													
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	-11.47	1.56	2.18	1.05	✔️	7.27	1.03	5.88	✔️	-	-	0.30	✔️	3	-	-	
<i>percentile rank</i>			47	36	31	34													
<i># of funds in category</i>			217	204	195	138									09-30-2022	-	-		
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-13.35	-2.48	0.25	1.49	✔️	6.23	1.05	22.27	✔️	📊	-	0.30	✔️	3	1-Low	-	
<i>percentile rank</i>			49	31	22	9													
<i># of funds in category</i>			471	423	389	289									12-31-2022	02-15-2022	-		
PIMCO Income Instl	PIMIX	Multisector Bond	-7.81	0.03	1.69	4.00	✔️	7.35	0.92	15.77	✔️	-	-	0.51	✔️	-	-	-	
<i>percentile rank</i>			23	25	20	1													
<i># of funds in category</i>			344	295	258	152													
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	39.69	✔️	-	-	-	-	-	-	-	
<i>percentile rank</i>			-	-	-	-													
<i># of funds in category</i>			42	-	-	-													
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.45	0.63	1.19	-	✔️	0.59	0.06	25.49	✔️	-	-	0.24	✔️	-	-	-	
<i>percentile rank</i>			38	44	60	-													
<i># of funds in category</i>			237	218	180	107													
Balanced																			
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✔️	13.31	0.95	24.01	✔️	-	✔️	0.25	✔️	2	1-Low	Low Risk	
<i>percentile rank</i>			24	18	17	5													
<i># of funds in category</i>			758	698	658	495									12-31-2022	02-15-2022	12-31-2022		

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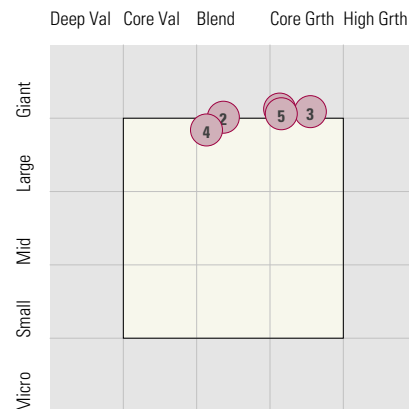
Style Analysis (Data as of 12-31-2022)

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	31.47	25.40	43.13	0.35	95.96	3.69	173.90
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	JPMorgan Large Cap Growth R6	Large Growth	22.35	28.95	48.71	8.21	90.75	1.05	194.59
4	Vanguard Windsor™ II Admiral™	Large Value	30.71	26.56	42.75	3.49	87.45	9.06	109.58
5	Neuberger Berman Mid Cap Growth R6	Mid-Cap Growth	26.20	20.84	52.95	5.03	91.31	3.66	19.47
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	43.78	28.95	27.26	0.41	97.96	1.63	21.77
7	Franklin Small Cap Growth R6	Small Growth	26.70	31.14	42.15	0.14	94.30	3.85	2.90
8	Delaware Small Cap Value R6	Small Value	51.11	10.20	38.70	2.23	95.63	2.14	4.23

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	40.45	23.60	35.96	36.28	39.06	24.67	60.61	39.39	52.53
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	37.80	26.38	35.82	14.47	28.83	56.70	85.71	14.29	45.50
3	Vanguard International Growth Adm	Foreign Large Growth	35.62	24.85	39.52	19.40	30.58	50.02	79.91	20.09	51.99
4	Vanguard International Value Inv	Foreign Large Value	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
5	American Funds New Perspective R6	Global Stock	31.85	28.05	40.11	56.45	12.38	31.17	95.03	4.97	91.08

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	AB Global Bond Z	Global Bond	19.12	0.72	7.80	0.00	6.01	92.26	4.87	2.87
2	Vanguard High-Yield Corporate Adm	High Yield Bond	5.10	0.00	85.52	0.00	3.94	13.62	86.14	0.24
3	BlackRock Inflation Protected Bond K	Inflation-Protected Bond	83.52	0.00	1.92	0.00	0.03	97.74	0.14	2.12
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00
5	PIMCO Income Instl	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00