

DIRXION LLC 401(K) PLAN

Screens Summary (Data as of 06-30-2022)

🚫 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																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	-5.29	9.89	11.41	12.82	✔️	16.64	0.87	22.26	✔️	🇺🇸	✔️	0.62	✔️	4	-	Low Risk
<i>percentile rank</i>			10	43	15	17												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	-	03-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92	✔️	18.64	1.00	6.18	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			38	22	20	12												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	02-15-2022	03-31-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	-21.97	8.41	11.26	12.94	✔️	20.15	0.95	31.81	✔️	🇺🇸	✔️	0.81	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			51	54	49	42												
<i># of funds in category</i>			1,252	1,142	1,060	793									05-31-2022	02-15-2022	03-31-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	-2.80	9.95	10.87	12.23	✔️	17.42	0.91	25.01	✔️	🇺🇸	✖️	0.26	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			4	42	34	45												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	02-15-2022	03-31-2022	
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	-29.00	4.80	9.05	10.51	✔️	22.44	0.97	19.42	✔️	🇺🇸	✔️	0.67	✔️	3	-	Low Risk
<i>percentile rank</i>			56	53	42	57												
<i># of funds in category</i>			589	535	496	383									05-31-2022	-	03-31-2022	
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	-1.97	8.37	6.92	11.28	✔️	19.33	0.83	18.26	✔️	🇺🇸	✔️	0.78	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			6	37	41	13												
<i># of funds in category</i>			407	393	363	270									05-31-2022	02-15-2022	03-31-2022	
🚫 Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	-31.03	1.41	4.51	9.05	✔️	24.15	0.95	29.17	✔️	🇺🇸	✔️	0.77	✔️	3	-	Medium Risk
<i>percentile rank</i>			55	82	89	82												
<i># of funds in category</i>			623	585	539	404									05-31-2022	-	03-31-2022	
Delaware Small Cap Value Instl	DEVIX	Small Value	-10.28	6.30	4.89	9.17	✔️	25.74	0.99	25.18	✔️	🇺🇸	✔️	0.86	✔️	3	-	Medium Risk
<i>percentile rank</i>			37	62	56	45												
<i># of funds in category</i>			466	439	412	315									05-31-2022	-	03-31-2022	
Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-27.15	2.89	5.15	6.03	✔️	18.74	0.95	23.05	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			58	16	5	4												
<i># of funds in category</i>			821	736	637	366									05-31-2022	02-15-2022	03-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-18.15	2.10	2.68	5.84	✔️	18.67	1.05	9.36	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			46	32	35	20												
<i># of funds in category</i>			757	704	612	418									05-31-2022	02-15-2022	03-31-2022	
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-27.88	0.99	1.47	5.42	✔️	19.31	0.99	26.28	✔️	🇺🇸	✔️	0.85	✔️	3	-	Low Risk
<i>percentile rank</i>			61	66	85	73												
<i># of funds in category</i>			452	398	348	225									05-31-2022	-	03-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-17.40	2.06	2.66	5.36	✔️	19.95	1.06	12.10	✔️	🇺🇸	✔️	0.36	✔️	2	-	Medium Risk
<i>percentile rank</i>			82	40	17	21												
<i># of funds in category</i>			346	318	294	177									05-31-2022	-	03-31-2022	
American Funds New Perspective R6	RNPGX	World Stock	-22.19	8.14	9.43	11.23	✔️	20.23	1.10	21.59	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			41	17	20	13												
<i># of funds in category</i>			363	307	268	176									05-31-2022	02-15-2022	03-31-2022	

©2022 Morningstar Investment Management LLC. All Rights Reserved. Morningstar Investment Management LLC is a registered investment adviser and subsidiary of Morningstar, Inc. The services are either performed by Morningstar Investment Management or an affiliate. The data shown represents past performance which is no guarantee of future performance. The Morningstar name and logo are registered marks of Morningstar, Inc. This report is not complete without the accompanying disclosure. Please visit https://fiduciaryservices.morningstar.com/Dislosures/Fiduciary_Services_Report_Disclosure.pdf to view these disclosures.



DIRXION LLC 401(K) PLAN

Screens Summary (Data as of 06-30-2022)

⊖ 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	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
Alternative																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	22.80	16.77	10.14	-0.45	✓	20.97	1.14	3.66	✓	—	—	0.92	✓	3	—	—
<i>percentile rank</i>			65	22	35	51												
<i># of funds in category</i>			115	110	92	60									05-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-8.05	4.77	5.71	7.48	✓	20.14	0.95	26.15	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			73	49	52	33												
<i># of funds in category</i>			252	232	206	147									05-31-2022	02-15-2022	03-31-2022	
Fixed Income																		
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	-9.86	0.74	2.08	4.25	✓	9.28	0.90	7.66	✓	—	—	0.75	✓	—	—	—
<i>percentile rank</i>			23	25	25	19												
<i># of funds in category</i>			678	635	581	393												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	-5.39	3.33	3.20	1.57	✓	5.18	1.02	5.38	✓	—	—	0.35	✓	3	—	—
<i>percentile rank</i>			57	22	15	41												
<i># of funds in category</i>			208	199	186	126									05-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-11.02	-0.73	1.07	2.13	✓	5.02	1.08	21.76	✓	☒	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			61	28	20	8												
<i># of funds in category</i>			443	399	362	267									05-31-2022	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-8.57	0.23	1.93	4.97	✓	6.55	0.85	15.26	✓	—	—	0.72	✓	—	—	—
<i>percentile rank</i>			31	33	27	1												
<i># of funds in category</i>			342	285	253	146												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	-0.46	0.67	1.10	0.71	✖	0.55	0.06	24.99	✓	—	—	0.26	✓	—	—	—
<i>percentile rank</i>			21	37	60	70												
<i># of funds in category</i>			237	216	177	97												
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	-8.94	-1.12	1.41	3.36	✓	4.08	0.63	7.76	✓	—	—	0.62	✓	2	—	—
<i>percentile rank</i>			23	25	10	4												
<i># of funds in category</i>			130	112	89	58									04-30-2022	—	—	
Balanced																		
BlackRock Global Allocation Instl	MALOX	World Allocation	-16.19	4.79	4.46	5.60	✓	12.79	1.02	5.50	✓	☒	✓	0.82	✓	3	—	Low Risk
<i>percentile rank</i>			77	21	25	27												
<i># of funds in category</i>			424	405	362	259									05-31-2022	—	03-31-2022	