

# PTS EMPLOYEES 401K 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	
																Updated	Updated	Updated
<b>US Stock</b>																		
JPMorgan US Equity R6	JUEMX	Large Blend	-9.56	13.25	12.64	13.97	✔️	19.02	1.01	7.87	✔️	🏠	✖️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			28	2	3	1												
<i># of funds in category</i>			1,369	1,236	1,119	819												
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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												
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JPMorgan Large Cap Growth R6	JLGMX	Large Growth	-20.29	13.88	16.85	15.50	✔️	22.05	1.02	17.92	✔️	🏠	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			41	5	2	4												
<i># of funds in category</i>			1,252	1,142	1,060	793												
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Vanguard Windsor™ II Admiral™	VWNAX	Large Value	-10.13	10.81	9.43	11.22	✔️	19.74	1.00	18.56	✔️	🏠	✖️	0.26	✔️	4	-	Low Risk
<i>percentile rank</i>			88	10	19	22												
<i># of funds in category</i>			1,222	1,150	1,082	783												
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Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	-28.91	4.93	9.15	-	✔️	22.39	0.97	19.42	✔️	🏠	✔️	0.57	✔️	3	-	Low Risk
<i>percentile rank</i>			55	52	41	-												
<i># of funds in category</i>			589	535	496	383												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-6.05	7.53	7.10	11.30	✔️	21.90	0.96	15.88	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			27	48	33	12												
<i># of funds in category</i>			407	393	363	270												
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Franklin Small Cap Growth R6	FSMLX	Small Growth	-38.54	0.91	7.27	-	✔️	25.72	1.00	22.18	✔️	🏠	✔️	0.65	✔️	2	-	Medium Risk
<i>percentile rank</i>			81	85	59	-												
<i># of funds in category</i>			623	585	539	404												
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Delaware Small Cap Value R6	DVZRX	Small Value	-10.12	6.49	5.08	-	✔️	25.73	0.99	25.18	✔️	🏠	✔️	0.69	✔️	3	-	Medium Risk
<i>percentile rank</i>			35	60	51	-												
<i># of funds in category</i>			466	439	412	315												
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<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	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												
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American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-18.96	2.08	3.08	5.29	✔️	19.25	1.08	13.75	✔️	🏠	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			54	32	20	41												
<i># of funds in category</i>			757	704	612	418												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	-36.18	6.33	7.51	9.17	✔️	21.79	1.00	12.51	✔️	🏠	✔️	0.32	✔️	3	-	Low Risk
<i>percentile rank</i>			91	6	6	3												
<i># of funds in category</i>			452	398	348	225												
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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												
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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												

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Alternative																		
DWS Enhanced Commodity Strategy R6	SKRRX	Commodities Broad Basket	20.19	13.66	7.57	-		16.79	0.92	12.25		-		0.89		3	-	-
<i>percentile rank</i>			84	77	85	-												
<i># of funds in category</i>			115	110	92	60									05-31-2022	-	-	
Neuberger Berman Real Estate R6	NRREX	Real Estate	-6.78	6.88	8.24	-		18.29	0.84	16.51		-		0.75		4	-	Low Risk
<i>percentile rank</i>			47	11	4	-												
<i># of funds in category</i>			252	232	206	147									05-31-2022	-	03-31-2022	
Fixed Income																		
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-11.22	0.00	1.95	4.08		8.93	0.87	14.38		-	-	0.13		-	-	-
<i>percentile rank</i>			33	46	31	27												
<i># of funds in category</i>			678	635	581	393												
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	-5.36	3.36	3.25	1.65		5.22	1.03	5.38		-	-	0.30		3	-	-
<i>percentile rank</i>			55	20	11	22												
<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 Instl	PIMIX	Multisector Bond	-8.48	0.33	2.04	5.07		6.55	0.85	15.26		-	-	0.62		-	-	-
<i>percentile rank</i>			30	31	22	1												
<i># of funds in category</i>			342	285	253	146												
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	39.19		-	-	-	-	-	-	
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			-	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.44	0.66	1.12	-		0.55	0.06	24.99		-	-	0.24		-	-	-
<i>percentile rank</i>			20	40	57	-												
<i># of funds in category</i>			237	216	177	97												
AB Global Bond Z	ANAZX	World Bond	-9.86	-1.54	0.46	-		5.21	0.88	16.84		-	-	0.50		3	-	-
<i>percentile rank</i>			31	46	58	-												
<i># of funds in category</i>			130	112	89	58									05-31-2022	-	-	
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-8.19	6.38	7.19	9.06		11.38	0.95	23.51		-		0.25		3	1-Low	Low Risk
<i>percentile rank</i>			20	19	14	5												
<i># of funds in category</i>			756	710	646	481									05-31-2022	02-15-2022	03-31-2022	