

# PTS EMPLOYEES 401K PLAN

## Screens Summary (Data as of 09-30-2022)

🚫 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																		
JPMorgan US Equity R6	JUEMX	Large Blend	-14.25	11.29	10.68	12.69	✔️	20.57	1.01	8.12	✔️	🇺🇸	✖️	0.44	✔️	3	2-Basic	Low Risk
percentile rank			31	2	2	1												
# of funds in category			1,376	1,250	1,131	828												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-15.51	8.12	9.20	11.66	✔️	20.30	1.00	6.43	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
percentile rank			42	23	20	13												
# of funds in category			1,376	1,250	1,131	828												
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JPMorgan Large Cap Growth R6	JLGMX	Large Growth	-21.86	13.74	15.24	14.82	✔️	23.26	0.98	18.17	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
percentile rank			30	2	1	3												
# of funds in category			1,256	1,146	1,067	795												
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Vanguard Windsor™ II Admiral™	VWNAX	Large Value	-14.96	8.18	7.70	9.98	✔️	21.07	1.02	18.82	✔️	🇺🇸	✖️	0.26	✔️	4	-	Low Risk
percentile rank			90	11	13	22												
# of funds in category			1,220	1,158	1,099	804												
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Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	-28.41	5.60	8.26	-	✔️	24.00	0.98	19.68	✔️	🇺🇸	✔️	0.57	✔️	3	-	Low Risk
percentile rank			49	41	31	-												
# of funds in category			585	535	494	382												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-11.10	4.86	5.23	10.10	✔️	22.98	0.96	16.13	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			51	54	35	12												
# of funds in category			407	393	366	272												
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Franklin Small Cap Growth R6	FSMLX	Small Growth	-35.97	1.73	5.75	-	✔️	26.72	0.99	22.43	✔️	🇺🇸	✔️	0.64	✔️	2	-	Medium Risk
percentile rank			78	86	57	-												
# of funds in category			620	585	542	409												
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Delaware Small Cap Value R6	DVZRX	Small Value	-13.77	4.38	3.17	-	✔️	26.64	0.98	10.25	✔️	🇺🇸	✔️	0.69	✔️	3	-	Medium Risk
percentile rank			42	75	50	-												
# of funds in category			473	445	419	318												
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Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-28.75	0.73	2.20	4.56	✔️	19.53	0.93	23.30	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Low Risk
percentile rank			53	18	4	3												
# of funds in category			808	726	644	373												
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American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-25.44	-1.79	-0.46	3.31	✔️	20.07	1.07	14.01	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
percentile rank			47	49	31	49												
# of funds in category			755	706	617	425												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	-40.24	3.65	3.12	7.27	✔️	23.42	1.04	12.76	✔️	🇺🇸	✔️	0.32	✔️	3	-	Low Risk
percentile rank			89	5	10	4												
# of funds in category			449	390	350	227												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	-22.20	-0.78	-0.62	3.62	✔️	20.65	1.04	12.35	✔️	🇺🇸	✔️	0.36	✔️	2	-	Medium Risk
percentile rank			59	31	14	16												
# of funds in category			343	316	294	177												
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American Funds New Perspective R6	RNPGX	Global Stock	-26.83	6.07	6.92	9.85	✔️	21.64	1.09	21.84	✔️	---	✔️	0.41	✔️	2	2-Basic	Low Risk
percentile rank			36	15	18	14												
# of funds in category			367	308	272	179												

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			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
<b>Alternative</b>																			
DWS Enhanced Commodity Strategy R6	SKRRX	Commodities Broad Basket	6.27	13.03	5.65	-	✔️	17.55	0.92	12.51	✔️	-	✔️	0.89	✔️	3	-	-	
<i>percentile rank</i>			87	60	82	-													
<i># of funds in category</i>			115	109	92	66									08-31-2022	-	-		
Neuberger Berman Real Estate R6	NRREX	Real Estate	-16.97	-0.03	5.50	-	✔️	20.38	0.86	16.76	✔️	-	✖️	0.75	✔️	4	-	Low Risk	
<i>percentile rank</i>			40	18	10	-													
<i># of funds in category</i>			256	237	209	152									08-31-2022	-	06-30-2022		
<b>Fixed Income</b>																			
AB Global Bond Z	ANAZX	Global Bond	-12.99	-3.21	-0.28	-	✔️	5.95	0.92	17.09	✔️	-	-	0.50	✔️	3	-	-	
<i>percentile rank</i>			34	35	59	-													
<i># of funds in category</i>			131	112	95	58									08-31-2022	-	-		
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-12.74	-0.90	1.36	3.57	✔️	10.06	0.89	14.64	✔️	-	-	0.13	✔️	-	-	-	
<i>percentile rank</i>			35	53	36	26													
<i># of funds in category</i>			685	637	582	403													
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	-11.56	1.27	2.05	0.93	✔️	7.12	1.03	5.63	✔️	-	-	0.30	✔️	3	-	-	
<i>percentile rank</i>			48	32	25	27													
<i># of funds in category</i>			210	199	190	128									08-31-2022	-	-		
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-15.26	-3.07	-0.09	1.36	✔️	5.71	1.04	22.02	✔️	📊	-	0.30	✔️	3	1-Low	-	
<i>percentile rank</i>			64	33	24	10													
<i># of funds in category</i>			448	404	366	272									08-31-2022	02-15-2022	-		
PIMCO Income Instl	PIMIX	Multisector Bond	-10.70	-0.26	1.24	4.05	✔️	7.14	0.95	15.52	✔️	-	-	0.51	✔️	-	-	-	
<i>percentile rank</i>			30	21	23	1													
<i># of funds in category</i>			345	289	255	152													
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	39.44	✔️	-	-	-	-	-	-	-	
<i>percentile rank</i>			-	-	-	-													
<i># of funds in category</i>			40	-	-	-													
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.38	0.50	1.08	-	✔️	0.56	0.07	25.24	✔️	-	-	0.24	✔️	-	-	-	
<i>percentile rank</i>			30	46	61	-													
<i># of funds in category</i>			237	216	178	99													
<b>Balanced</b>																			
American Funds American Balanced R6	RLBGX	Moderate Allocation	-13.13	3.72	5.14	7.89	✔️	12.60	0.94	23.76	✔️	-	✔️	0.25	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			27	25	22	6													
<i># of funds in category</i>			766	708	658	487									08-31-2022	02-15-2022	06-30-2022		