

PTS EMPLOYEES 401K PLAN

Screens Summary (Data as of 09-30-2023)

🔴 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 |
| | | | | | | | | | | | | | | | | | | |
| US Stock | | | | | | | | | | | | | | | | | | |
| JPMorgan US Equity R6 | JUEMX | Large Blend | 20.65 | 10.55 | 11.05 | 12.45 | ✔ | 17.75 | 0.99 | 9.12 | ✔ | 🗄️ | ✔ | 0.44 | ✔ | 3 | 2-Basic | Low Risk |
| <i>percentile rank</i> | | | 46 | 24 | 4 | 2 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,562 | 1,422 | 1,309 | 984 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard 500 Index Admiral | VFIAX | Large Blend Index | 21.57 | 10.11 | 9.88 | 11.87 | ✔ | 17.85 | 1.00 | 7.43 | ✔ | 🗄️ | ✔ | 0.04 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 30 | 32 | 20 | 9 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,562 | 1,422 | 1,309 | 984 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| JPMorgan Large Cap Growth R6 | JLGMX | Large Growth | 23.20 | 5.61 | 13.38 | 15.32 | ✔ | 19.05 | 0.90 | 19.17 | ✔ | 🗄️ | ✔ | 0.44 | ✔ | 3 | 2-Basic | Low Risk |
| <i>percentile rank</i> | | | 58 | 47 | 5 | 4 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,321 | 1,222 | 1,135 | 895 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard Windsor™ II Admiral™ | VWNAX | Large Value | 20.17 | 12.73 | 9.13 | 9.92 | ✔ | 17.94 | 1.00 | 19.82 | ✔ | 🗄️ | ✖ | 0.26 | ✔ | 3 | – | Low Risk |
| <i>percentile rank</i> | | | 13 | 37 | 8 | 12 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,291 | 1,210 | 1,153 | 883 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Neuberger Berman Mid Cap Growth R6 | NRMGX | Mid-Cap Growth | 9.22 | 0.89 | 5.67 | 9.01 | ✔ | 20.57 | 0.95 | 3.71 | ✔ | 🗄️ | ✔ | 0.59 | ✔ | 3 | – | Medium Risk |
| <i>percentile rank</i> | | | 82 | 60 | 57 | 54 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 609 | 568 | 537 | 431 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard Mid-Cap Value Index Admiral | VMVAX | Mid-Cap Value | 10.35 | 11.31 | 5.41 | 8.40 | ✔ | 19.22 | 0.96 | 17.13 | ✔ | 🗄️ | ✔ | 0.07 | ✔ | 4 | 1-Low | Medium Risk |
| <i>percentile rank</i> | | | 77 | 73 | 56 | 27 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 430 | 409 | 393 | 298 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Franklin Small Cap Growth R6 | FSMLX | Small Growth | 16.11 | -1.78 | 3.43 | 7.62 | ✔ | 21.63 | 0.91 | 23.43 | ✔ | 🗄️ | ✔ | 0.67 | ✔ | 2 | – | Medium Risk |
| <i>percentile rank</i> | | | 11 | 75 | 53 | 51 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 617 | 586 | 547 | 420 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Delaware Small Cap Value R6 | DVZRX | Small Value | 9.89 | 15.35 | 3.56 | – | ✔ | 23.09 | 0.97 | 11.25 | ✔ | 🗄️ | ✔ | 0.70 | ✔ | 3 | – | Medium Risk |
| <i>percentile rank</i> | | | 82 | 54 | 63 | – | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 507 | 469 | 439 | 346 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Non-US Stock | | | | | | | | | | | | | | | | | | |
| American Funds New World R6 | RNWXG | Diversified Emerging Mkts | 17.35 | 1.56 | 5.29 | 5.04 | ✔ | 17.07 | 0.85 | 24.30 | ✔ | 🗄️ | ✔ | 0.57 | ✔ | 3 | 1-Low | Medium Risk |
| <i>percentile rank</i> | | | 26 | 32 | 9 | 3 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 853 | 753 | 682 | 417 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| American Funds Intl Gr and Inc R6 | RIGGX | Foreign Large Blend | 24.55 | 5.67 | 3.85 | 3.69 | ✔ | 18.68 | 1.06 | 15.01 | ✔ | 🗄️ | ✔ | 0.54 | ✔ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 40 | 29 | 19 | 47 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 800 | 746 | 686 | 460 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard International Growth Adm | VWILX | Foreign Large Growth | 16.10 | -4.69 | 4.86 | 6.70 | ✔ | 23.40 | 1.12 | 13.76 | ✔ | 🗄️ | ✔ | 0.34 | ✔ | 3 | – | Low Risk |
| <i>percentile rank</i> | | | 71 | 82 | 19 | 9 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 463 | 423 | 370 | 263 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard International Value Inv | VTRIX | Foreign Large Value | 23.05 | 7.80 | 3.20 | 3.57 | ✔ | 19.53 | 1.03 | 13.35 | ✔ | 🗄️ | ✖ | 0.38 | ✔ | 2 | – | Medium Risk |
| <i>percentile rank</i> | | | 80 | 61 | 46 | 34 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 401 | 362 | 337 | 218 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| American Funds New Perspective R6 | RNPGX | Global Stock | 21.70 | 4.92 | 8.36 | 9.82 | ✔ | 19.33 | 1.11 | 22.84 | ✔ | — | ✔ | 0.41 | ✔ | 2 | 2-Basic | Low Risk |
| <i>percentile rank</i> | | | 35 | 24 | 13 | 10 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 369 | 327 | 288 | 193 | | | | | | | | | | | | |

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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 | -2.34 | 14.43 | 5.00 | - | ✔️ | 15.26 | 0.93 | 13.51 | ✔️ | — | ✔️ | 0.89 | ✔️ | 3 | - | - | |
| <i>percentile rank</i> | | | 77 | 81 | 82 | - | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 114 | 110 | 105 | 66 | | | | | | | | | 08-31-2023 | - | - | | |
| Neuberger Berman Real Estate R6 | NRREX | Real Estate | -3.30 | 1.41 | 3.93 | 6.28 | ✔️ | 20.08 | 0.97 | 17.76 | ✔️ | — | ✔️ | 0.75 | ✔️ | 4 | - | Low Risk | |
| <i>percentile rank</i> | | | 85 | 89 | 15 | 20 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 271 | 248 | 230 | 166 | | | | | | | | | 08-31-2023 | - | 12-31-2022 | | |
| Fixed Income | | | | | | | | | | | | | | | | | | | |
| AB Global Bond Z | ANAZX | Global Bond | 1.39 | -3.67 | 0.03 | - | ✔️ | 5.36 | 0.83 | 18.09 | ✔️ | — | — | 0.51 | ✔️ | 3 | - | - | |
| <i>percentile rank</i> | | | 75 | 44 | 58 | - | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 122 | 114 | 105 | 66 | | | | | | | | | 08-31-2023 | - | - | | |
| Vanguard High-Yield Corporate Adm | VWEAX | High Yield Bond | 9.21 | 0.97 | 2.82 | 4.03 | ✔️ | 7.83 | 0.95 | 1.09 | ⊕ | — | — | 0.13 | ✔️ | - | - | - | |
| <i>percentile rank</i> | | | 64 | 70 | 35 | 19 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 721 | 664 | 621 | 456 | | | | | | | | | | | | | |
| BlackRock Inflation Protected Bond K | BPLBX | Inflation-Protected Bond | 1.48 | -1.78 | 2.27 | 1.62 | ✔️ | 7.01 | 1.02 | 6.63 | ✔️ | — | — | 0.51 | ✔️ | 3 | - | - | |
| <i>percentile rank</i> | | | 52 | 46 | 33 | 26 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 241 | 224 | 220 | 158 | | | | | | | | | 08-31-2023 | - | - | | |
| Baird Aggregate Bond Inst | BAGIX | Intermediate-Term Bond | 1.41 | -5.02 | 0.44 | 1.55 | ✔️ | 6.29 | 1.01 | 23.02 | ✔️ | ⊠ | — | 0.30 | ✔️ | 3 | 1-Low | - | |
| <i>percentile rank</i> | | | 24 | 36 | 22 | 11 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 529 | 477 | 437 | 321 | | | | | | | | | 08-31-2023 | 02-15-2022 | - | | |
| PIMCO Income Instl | PIMIX | Multisector Bond | 6.76 | 0.67 | 2.37 | 4.00 | ✔️ | 5.77 | 0.84 | 16.52 | ✔️ | — | — | 0.62 | ✔️ | 4 | - | - | |
| <i>percentile rank</i> | | | 26 | 25 | 18 | 1 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 364 | 333 | 280 | 178 | | | | | | | | | 08-31-2023 | - | - | | |
| Lincoln Stable Value Account -LNGPA | | Stable Value | - | - | - | - | — | - | - | 40.44 | ✔️ | — | — | - | — | - | - | - | |
| <i>percentile rank</i> | | | - | - | - | - | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 73 | - | - | - | | | | | | | | | | | | | |
| Federated Hermes Govt Ultrashort R6 | FGULX | Ultrashort Bond | 4.00 | 1.22 | 1.56 | - | ✔️ | 0.65 | 0.04 | 26.24 | ✔️ | — | — | 0.24 | ✔️ | - | - | - | |
| <i>percentile rank</i> | | | 90 | 73 | 77 | - | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 243 | 216 | 192 | 107 | | | | | | | | | | | | | |
| Balanced | | | | | | | | | | | | | | | | | | | |
| American Funds American Balanced R6 | RLBGX | Moderate Allocation | 12.47 | 4.68 | 5.76 | 7.63 | ✔️ | 11.88 | 0.97 | 24.76 | ✔️ | — | ✔️ | 0.25 | ✔️ | 2 | 1-Low | Low Risk | |
| <i>percentile rank</i> | | | 28 | 24 | 19 | 12 | | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 894 | 831 | 784 | 577 | | | | | | | | | 08-31-2023 | 02-15-2022 | 12-31-2022 | | |