

COMPREHENSIVE ENVIRONMENTAL INC

Screens Summary (Data as of 12-31-2023)

🚫 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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	27.35	10.04	17.44	12.56	✔️	17.36	-	9.38	✔️	🏠	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			17	24	2	2												
<i># of funds in category</i>			1,591	1,445	1,323	996												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✔️	17.54	-	6.09	✔️	🏠	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			27	28	21	10												
<i># of funds in category</i>			1,591	1,445	1,323	996												

MFS Growth R6	MFEKX	Large Growth	36.25	5.14	16.10	13.04	✔️	20.18	-	21.76	✔️	🏠	✔️	0.50	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			55	59	47	30												
<i># of funds in category</i>			1,294	1,204	1,115	882												

Vanguard Windsor™ II Admiral™	VWNAX	Large Value	21.07	10.72	14.96	10.14	✔️	17.11	-	20.07	✔️	🏠	❌	0.26	✔️	3	-	Low Risk
<i>percentile rank</i>			7	33	7	10												
<i># of funds in category</i>			1,295	1,209	1,150	888												

MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	21.50	-0.18	13.25	11.02	✔️	20.09	-	15.12	✔️	🏠	✔️	0.66	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			45	51	40	11												
<i># of funds in category</i>			603	568	537	434												

Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	9.62	10.48	13.59	9.29	✔️	17.44	-	14.95	✔️	🏠	✔️	0.69	✔️	3	-	Medium Risk
<i>percentile rank</i>			78	45	17	11												
<i># of funds in category</i>			421	407	386	295												

MFS New Discovery R6	MNDKX	Small Growth	14.44	-6.44	10.93	7.62	✔️	20.97	-	10.01	✔️	🏠	✔️	0.90	✔️	4	-	Medium Risk
<i>percentile rank</i>			68	77	47	59												
<i># of funds in category</i>			626	592	555	433												

Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	15.99	10.45	11.85	8.49	✔️	20.55	-	7.68	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			57	50	44	15												
<i># of funds in category</i>			510	475	446	352												

Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔️	16.09	-	24.56	✔️	🏠	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			24	34	9	4												
<i># of funds in category</i>			847	751	687	428												

American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✔️	16.69	-	15.26	✔️	🏠	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			63	53	31	52												
<i># of funds in category</i>			837	782	710	467												

MFS International Equity R6	MIEIX	Foreign Large Growth	19.04	5.30	10.74	6.23	✔️	17.34	-	14.26	✔️	🏠	✔️	0.68	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			15	7	4	4												
<i># of funds in category</i>			837	782	710	467												

Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✔️	17.31	-	13.60	✔️	🏠	❌	0.38	✔️	2	-	Medium Risk
<i>percentile rank</i>			71	84	42	37												
<i># of funds in category</i>			403	367	344	223												

American Funds New Perspective R6	RNPGX	Global Stock	25.01	3.17	13.90	10.10	✔️	18.45	-	23.10	✔️	—	✔️	0.42	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			37	32	15	11												
<i># of funds in category</i>			372	339	288	197												

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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
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✔	18.05	-	5.17	✔	—	—	0.99	✔	3	-	-
<i>percentile rank</i>			60	63	33	55												
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-	
Neuberger Berman Real Estate R6	NRREX	Real Estate	12.10	5.17	8.74	8.04	✔	21.40	-	18.01	✔	—	✔	0.76	✔	4	-	Low Risk
<i>percentile rank</i>			44	55	16	16												
<i># of funds in category</i>			265	249	227	166									11-30-2023	-	12-31-2022	
Fixed Income																		
Loomis Sayles Global Bond N	LSGNX	Global Bond	5.46	-5.97	0.16	0.60	✔	9.48	-	23.35	✔	—	—	0.65	✔	3	-	-
<i>percentile rank</i>			73	67	41	32												
<i># of funds in category</i>			204	197	180	144									11-30-2023	-	-	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	13.68	2.56	5.72	4.64	✔	8.46	-	14.01	✔	—	—	0.51	✔	-	2-Basic	-
<i>percentile rank</i>			16	29	16	10												
<i># of funds in category</i>			706	652	619	465									-	02-15-2022	-	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✔	7.12	-	2.15	✖	—	—	0.10	✔	3	-	-
<i>percentile rank</i>			52	55	54	20												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	6.43	-3.14	1.56	2.25	✔	7.38	-	23.27	✔	📊	—	0.30	✔	3	1-Low	-
<i>percentile rank</i>			20	31	18	9												
<i># of funds in category</i>			566	510	457	329									11-30-2023	02-15-2022	-	
PIMCO Income Instl	PIMIX	Multisector Bond	9.32	1.12	3.40	4.44	✔	6.26	-	16.77	✔	—	—	0.62	✔	4	-	-
<i>percentile rank</i>			31	25	38	1												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	40.69	✔	—	—	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	6.08	1.96	2.27	2.02	✔	1.25	-	13.01	✔	—	—	0.47	✔	3	-	-
<i>percentile rank</i>			31	52	31	9												
<i># of funds in category</i>			245	216	195	116									11-30-2023	-	-	
Target Date																		
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	13.06	2.12	7.15	-	✔	10.16	-	8.26	✔	—	✔	0.35	✔	3	1-Low	-
<i>percentile rank</i>			6	7	1	-												
<i># of funds in category</i>			129	117	103	50									11-30-2023	02-15-2022	-	
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	13.65	2.45	7.79	-	✔	10.60	-	8.26	✔	—	✔	0.37	✔	3	1-Low	-
<i>percentile rank</i>			9	6	3	-												
<i># of funds in category</i>			182	158	143	74									11-30-2023	02-15-2022	-	
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	14.71	2.80	8.57	-	✔	11.48	-	8.26	✔	—	✔	0.38	✔	3	1-Low	Low Risk
<i>percentile rank</i>			5	6	1	-												
<i># of funds in category</i>			278	248	216	126									11-30-2023	02-15-2022	12-31-2021	

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⊖ 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	
																	Updated	Updated	Updated
T. Rowe Price Retirement I 2030 I	TRPCX	Target Date	16.54	3.29	9.40	–	✔	12.89	–	8.26	✔	–	✔	0.40	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			6	11	1	–													
<i># of funds in category</i>			273	247	213	133											11-30-2023	02-15-2022	12-31-2022
T. Rowe Price Retirement I 2035 I	TRPJX	Target Date	18.32	3.87	10.20	–	✔	14.13	–	8.26	✔	–	✔	0.42	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			4	16	10	–													
<i># of funds in category</i>			273	236	209	123											11-30-2023	02-15-2022	12-31-2022
T. Rowe Price Retirement I 2040 I	TRPDJ	Target Date	19.80	4.32	10.87	–	✔	15.14	–	8.26	✔	–	✔	0.43	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			10	37	13	–													
<i># of funds in category</i>			264	236	207	127											11-30-2023	02-15-2022	12-31-2022
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	20.63	4.70	11.33	–	✔	15.61	–	8.26	✔	–	✔	0.44	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			14	44	10	–													
<i># of funds in category</i>			267	237	211	123											11-30-2023	02-15-2022	12-31-2022
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	20.92	4.77	11.38	–	✔	15.80	–	8.26	✔	–	✔	0.45	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			18	52	11	–													
<i># of funds in category</i>			266	236	210	129											11-30-2023	02-15-2022	12-31-2022
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	20.93	4.77	11.37	–	✔	15.84	–	8.26	✔	–	✔	0.46	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			23	55	17	–													
<i># of funds in category</i>			262	232	208	109											11-30-2023	02-15-2022	12-31-2022
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	20.95	4.77	11.38	–	✔	15.84	–	8.26	✔	–	✔	0.46	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			29	54	21	–													
<i># of funds in category</i>			257	224	190	10											11-30-2023	02-15-2022	12-31-2022

Balanced

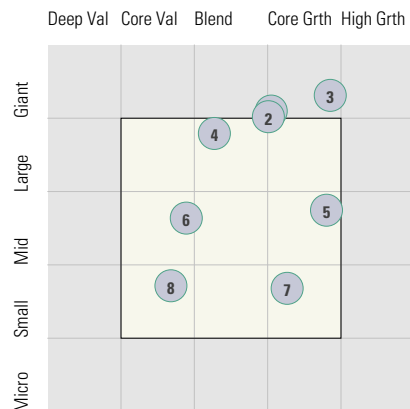
Vanguard LifeStrategy Cnsv Gr Inv	VSCGX	Target Risk	12.48	0.46	5.52	4.77	✔	10.09	–	1.85	✖	–	✔	0.12	✔	3	1-Low	–	
<i>percentile rank</i>			11	76	47	21													
<i># of funds in category</i>			528	506	469	346											11-30-2023	07-19-2023	–
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	18.55	3.97	9.83	7.36	✔	14.41	–	1.85	✖	–	✔	0.14	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			22	55	32	24													
<i># of funds in category</i>			366	350	324	250											11-30-2023	07-19-2023	12-31-2022
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	9.48	-1.34	3.27	3.36	✔	8.18	–	1.85	✖	–	✔	0.11	✔	4	1-Low	–	
<i>percentile rank</i>			24	87	62	37													
<i># of funds in category</i>			179	169	153	117											11-30-2023	07-19-2023	–
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	15.49	2.21	7.68	6.09	✔	12.21	–	1.85	✖	–	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			30	72	61	47													
<i># of funds in category</i>			905	850	795	591											11-30-2023	07-19-2023	12-31-2022

COMPREHENSIVE ENVIRONMENTAL INC

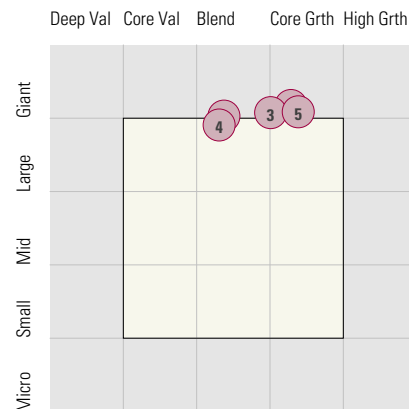
Style Analysis (Data as of 12-31-2023)

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	28.34	21.50	50.15	2.23	94.39	3.38	255.52
2	Vanguard 500 Index Admiral	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	MFS Growth R6	27.42	11.69	60.90	1.15	96.07	2.78	394.18
4	Vanguard Windsor™ II Admiral™	29.18	24.42	46.41	4.10	86.10	9.81	124.63
5	MFS Mid Cap Growth R6	27.16	18.08	54.77	2.76	88.18	9.07	27.18
6	Allspring Special Mid Cap Value R6	43.97	20.03	35.99	1.86	95.01	3.14	18.66
7	MFS New Discovery R6	20.74	23.00	56.25	3.31	82.52	14.17	4.41
8	Vanguard Small Cap Value Index Admiral	50.27	14.16	35.57	1.06	98.06	0.88	5.62

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	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	American Funds Intl Gr and Inc R6	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3	MFS International Equity R6	36.30	27.37	36.33	6.67	24.36	68.98	95.76	4.24	64.20
4	Vanguard International Value Inv	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5	American Funds New Perspective R6	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

Fixed Income Funds

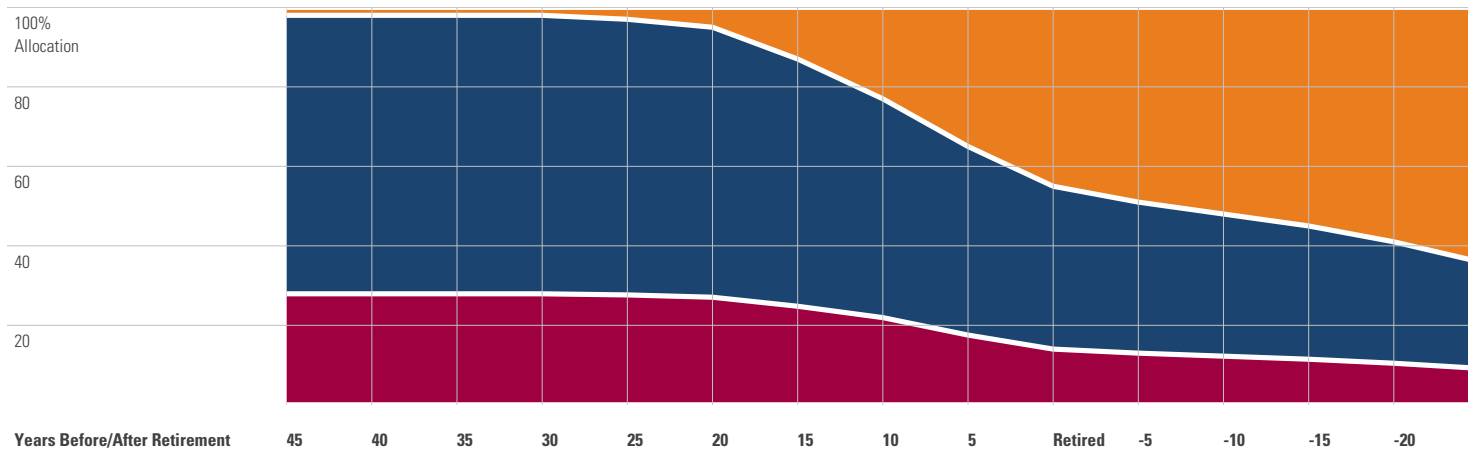
	Category	Super Sectors %				Avg Eff Duration	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA
1	Loomis Sayles Global Bond N	58.93	12.14	24.71	0.00	6.94	96.29	3.85	-0.15
2	BlackRock High Yield Bond K	0.55	0.00	84.55	0.00	3.32	7.34	90.52	2.14
3	Vanguard Inflation-Protected Secs Adm	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
4	Baird Aggregate Bond Inst	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00
5	PIMCO Income Instl	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
6	Lincoln Stable Value Account -LNGPA	-	-	-	0.00	-	0.00	0.00	-
7	PIMCO Short-Term Instl	20.84	1.35	45.07	0.00	0.10	99.45	0.55	0.00

COMPREHENSIVE ENVIRONMENTAL INC

Target Date Analysis (Data as of 12-31-2023)

Target Date Allocation

● US Stocks ● Non-US Stocks ● Cash ● Bonds ● Other



Target Date Portfolio Data

Asset Allocation %

	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	Avg Mkt Cap \$M
T. Rowe Price Retirement 2015 I	43.78	29.57	14.21	45.25	23.71	6.51	6.78	4.19	72.43
T. Rowe Price Retirement 2020 I	46.78	31.52	15.26	42.08	21.58	6.22	6.66	4.49	73.09
T. Rowe Price Retirement 2025 I	52.96	35.64	17.32	36.24	18.16	5.20	6.65	4.14	73.26
T. Rowe Price Retirement 2030 I	65.08	43.91	21.17	26.41	10.17	3.60	6.11	2.41	73.87
T. Rowe Price Retirement 2035 I	77.87	52.74	25.13	16.30	1.86	2.02	5.14	0.70	74.87
T. Rowe Price Retirement 2040 I	86.97	58.86	28.11	7.84	1.54	0.72	4.44	0.75	74.88
T. Rowe Price Retirement 2045 I	92.78	62.93	29.85	2.55	0.87	0.03	3.90	0.78	74.67
T. Rowe Price Retirement 2050 I	94.44	64.06	30.38	1.01	0.39	0.01	3.76	0.79	74.70
T. Rowe Price Retirement 2055 I	95.04	64.47	30.57	0.95	0.66	0.01	3.22	0.79	74.73
T. Rowe Price Retirement 2060 I	95.04	64.49	30.55	0.95	0.66	0.01	3.22	0.79	74.79