

HOPELINK BEHAVIORAL HEALTH 403B

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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
US Stock																		
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												

Invesco Diversified Dividend R6	LCEFX	Large Value	9.15	8.75	10.18	7.97		15.19	—	7.85				0.46		3	—	Medium Risk
<i>percentile rank</i>			67	71	75	65												
<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												

Vanguard Selected Value Inv	VASVX	Mid-Cap Value	25.33	14.01	15.23	8.78		20.82	—	18.86				0.38		4	—	Medium Risk
<i>percentile rank</i>			6	14	9	21												
<i># of funds in category</i>			421	407	386	295												

PGIM Jennison Small Company R6	PJSQX	Small Growth	12.02	5.72	14.25	9.24		19.55	—	10.10				0.69		3	—	Medium Risk
<i>percentile rank</i>			80	7	11	23												
<i># of funds in category</i>			626	592	555	433												

DFA US Small Cap Value I	DFSVX	Small Value	18.91	17.07	14.14	7.99		22.14	—	11.85				0.30		2	—	Medium Risk
<i>percentile rank</i>			34	11	18	23												
<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												

Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	21.20	-0.60	9.20	4.22		21.44	—	27.79				0.69		4	—	Low Risk
<i>percentile rank</i>			9	43	39	68												
<i># of funds in category</i>			450	423	365	255												

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 Capital World Gr&Inc R6	RWIGX	Global Stock	21.22	5.03	11.02	7.59		16.60	—	17.92		—		0.42		2	1-Low	Low Risk
<i>percentile rank</i>			33	58	45	47												
<i># of funds in category</i>			375	354	314	212												

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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																			
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	-	-		
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	11.81	5.02	7.33	7.36	✔	21.73	-	27.65	✔	—	✔	0.12	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			52	62	43	44													
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022		
Fixed Income																			
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✔	4.97	-	9.27	✔	—	—	0.63	✔	3	-	-	
<i>percentile rank</i>			18	4	13	1													
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-		
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	12.15	3.06	5.52	-	✔	7.89	-	9.16	✔	—	—	0.66	✔	-	-	-	
<i>percentile rank</i>			55	20	20	-													
<i># of funds in category</i>			706	652	619	465													
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	-	-	-													
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.13	1.85	1.82	-	✔	0.86	-	26.49	✔	—	—	0.24	✔	-	-	-	
<i>percentile rank</i>			79	65	77	-													
<i># of funds in category</i>			245	216	195	116													
Target Date																			
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	12.51	1.47	6.61	5.52	✔	10.04	-	10.86	✔	—	✔	0.08	✔	3	1-Low	-	
<i>percentile rank</i>			38	48	40	19													
<i># of funds in category</i>			182	158	143	74									11-30-2023	02-15-2022	-		
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	14.55	2.03	7.56	6.10	✔	11.60	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			11	31	28	10													
<i># of funds in category</i>			278	248	216	126									11-30-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	16.03	2.66	8.37	6.58	✔	12.65	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			14	36	39	20													
<i># of funds in category</i>			273	247	213	133									11-30-2023	02-15-2022	12-31-2022		

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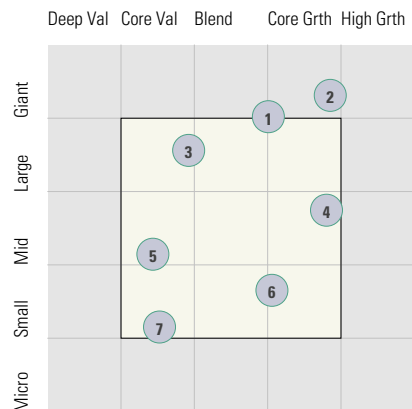
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics					
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	17.14	3.33	9.17	7.06	✔	13.48	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			35	45	49	30													
<i># of funds in category</i>			273	236	209	123									11-30-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	18.34	4.02	9.99	7.52	✔	14.30	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			47	57	49	33													
<i># of funds in category</i>			264	236	207	127									11-30-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	19.48	4.68	10.76	7.91	✔	15.16	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			46	48	39	26													
<i># of funds in category</i>			267	237	211	123									11-30-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	20.17	4.91	10.93	7.99	✔	15.53	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			45	41	40	23													
<i># of funds in category</i>			266	236	210	129									11-30-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	20.16	4.92	10.92	7.97	✔	15.53	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			49	40	43	25													
<i># of funds in category</i>			262	232	208	109									11-30-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	20.18	4.92	10.92	7.97	✔	15.52	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			54	44	49	1													
<i># of funds in category</i>			257	224	190	10									11-30-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	20.15	4.95	10.91	-	✔	15.52	-	6.47	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			63	45	85	-													
<i># of funds in category</i>			229	152	11	-									11-30-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	20.24	-	-	-	—	-	-	1.51	✘	—	✔	0.08	✔	3	-	Low Risk	
<i>percentile rank</i>			58	-	-	-													
<i># of funds in category</i>			229	152	11	-									11-30-2023	-	12-31-2022		
Vanguard Target Retirement Income Fund	VTINX	Target Date	10.74	0.56	4.83	4.09	✔	8.48	-	10.86	✔	—	✔	0.08	✔	3	1-Low	-	
<i>percentile rank</i>			48	42	44	26													
<i># of funds in category</i>			201	183	160	98									11-30-2023	02-15-2022	-		
Balanced																			
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔	12.00	-	25.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk	
<i>percentile rank</i>			41	14	26	12													
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022		

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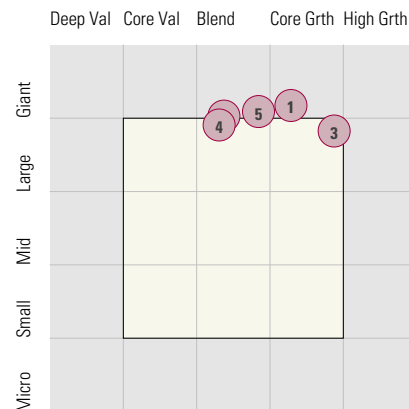
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



● US Stock Funds		Super Sectors %			Asset Allocation %			
	Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	Vanguard 500 Index Admiral	28.24	21.13	50.64	0.27	99.17	0.56	241.88
2	MFS Growth R6	27.42	11.69	60.90	1.15	96.07	2.78	394.18
3	Invesco Diversified Dividend R6	31.95	33.74	34.32	1.88	91.90	6.22	105.39
4	MFS Mid Cap Growth R6	27.16	18.08	54.77	2.76	88.18	9.07	27.18
5	Vanguard Selected Value Inv	52.45	13.38	34.17	5.21	85.04	9.74	8.60
6	PGIM Jennison Small Company R6	40.39	18.70	40.93	2.55	92.75	4.71	4.76
7	DFA US Small Cap Value I	49.96	9.71	40.32	1.10	96.43	2.43	2.65

● Non-US Stock Funds		Super Sectors %			Regional Exposure %			Market Maturity %		
	Category	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	Invesco Oppenheimer International Gr R6	31.94	24.80	43.26	12.94	15.41	71.66	95.44	4.56	43.05
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 Capital World Gr&Inc R6	28.32	25.88	45.79	56.37	16.77	26.85	92.60	7.40	100.23

● Fixed Income Funds		Super Sectors %				Other Stats		Credit Quality %		
	Category	US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) Instl	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00	
2	Eaton Vance Income Fund of Boston R6	0.00	0.00	89.80	0.00	3.66	6.17	91.33	2.50	
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	Federated Hermes Govt Ultrashort R6	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00	

HOPELINK BEHAVIORAL HEALTH 403B

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

Target Date Allocation

● 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
Vanguard Target Retirement 2020 Fund	39.11	23.44	15.67	58.49	15.34	0.22	2.35	0.04	79.33
Vanguard Target Retirement 2025 Fund	52.55	31.53	21.02	45.14	8.37	0.19	2.27	0.05	79.42
Vanguard Target Retirement 2030 Fund	61.64	37.24	24.40	36.29	0.00	0.17	2.03	0.04	79.98
Vanguard Target Retirement 2035 Fund	68.96	42.13	26.83	28.84	0.00	0.13	2.15	0.05	80.90
Vanguard Target Retirement 2040 Fund	76.25	46.58	29.67	21.79	0.00	0.10	1.90	0.05	80.91
Vanguard Target Retirement 2045 Fund	83.26	50.88	32.38	14.53	0.00	0.07	2.16	0.06	80.93
Vanguard Target Retirement 2050 Fund	88.46	53.23	35.23	9.48	0.00	0.04	1.99	0.07	79.66
Vanguard Target Retirement 2055 Fund	88.38	53.10	35.28	9.58	0.00	0.04	1.96	0.07	79.53
Vanguard Target Retirement 2060 Fund	88.36	53.05	35.31	9.52	0.00	0.04	2.08	0.07	79.48
Vanguard Target Retirement 2065 Fund	88.23	53.00	35.23	9.47	0.00	0.04	2.23	0.07	79.52
Vanguard Target Retirement 2070 Fund	88.52	53.38	35.14	9.88	0.00	0.04	1.54	0.07	79.83
Vanguard Target Retirement Income Fund	29.21	17.50	11.71	68.26	18.43	0.25	2.49	0.04	79.29