

THE HEALTH CARE AUTHORITY OF THE

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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
T. Rowe Price Dividend Growth Advisor	TADGX	Large Blend	13.35	8.46	13.63	10.97		15.62	-	23.77				0.90		4	-	Low Risk
<i>percentile rank</i>			<i>91</i>	<i>63</i>	<i>69</i>	<i>46</i>												
<i># of funds in category</i>			<i>1,591</i>	<i>1,445</i>	<i>1,323</i>	<i>996</i>									11-30-2023	-	12-31-2022	
BNY Mellon S&P 500 Index	PEOPX	Large Blend Index	25.68	9.46	15.11	11.48		17.55	-	3.18				0.50		3	-	Low Risk
<i>percentile rank</i>			<i>37</i>	<i>41</i>	<i>38</i>	<i>31</i>												
<i># of funds in category</i>			<i>1,591</i>	<i>1,445</i>	<i>1,323</i>	<i>996</i>									11-30-2023	-	12-31-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	39.33	7.52	16.46	12.82		18.37	-	33.31				0.55		1	1-Low	Low Risk
<i>percentile rank</i>			<i>45</i>	<i>28</i>	<i>40</i>	<i>34</i>												
<i># of funds in category</i>			<i>1,294</i>	<i>1,204</i>	<i>1,115</i>	<i>882</i>									11-30-2023	02-15-2022	12-31-2022	
American Funds Washington Mutual R4	RWMEX	Large Value	17.18	11.25	13.23	10.55		15.15	-	26.52				0.62		2	1-Low	Low Risk
<i>percentile rank</i>			<i>80</i>	<i>10</i>	<i>77</i>	<i>57</i>												
<i># of funds in category</i>			<i>1,591</i>	<i>1,445</i>	<i>1,323</i>	<i>996</i>									11-30-2023	02-15-2022	12-31-2022	
Baron Growth Retail	BGRFX	Mid-Cap Growth	14.68	2.08	14.62	9.96		20.57	-	29.02				1.30		4	-	Low Risk
<i>percentile rank</i>			<i>85</i>	<i>30</i>	<i>17</i>	<i>37</i>												
<i># of funds in category</i>			<i>603</i>	<i>568</i>	<i>537</i>	<i>434</i>									11-30-2023	-	12-31-2022	
American Century Mid Cap Value Inv	ACMVX	Mid-Cap Value	6.15	8.80	11.02	8.70		16.52	-	19.76				0.98		3	1-Low	Medium Risk
<i>percentile rank</i>			<i>94</i>	<i>69</i>	<i>60</i>	<i>23</i>												
<i># of funds in category</i>			<i>421</i>	<i>407</i>	<i>386</i>	<i>295</i>									11-30-2023	02-15-2022	12-31-2022	
MFS New Discovery R3	MNDHX	Small Growth	13.97	-6.78	10.52	7.23		20.95	-	10.01				1.29		4	-	Medium Risk
<i>percentile rank</i>			<i>72</i>	<i>78</i>	<i>54</i>	<i>67</i>												
<i># of funds in category</i>			<i>626</i>	<i>592</i>	<i>555</i>	<i>433</i>									11-30-2023	-	12-31-2022	
Delaware Small Cap Value A	DEV LX	Small Value	9.23	8.60	10.04	6.74		21.79	-	11.51				1.11		3	-	Medium Risk
<i>percentile rank</i>			<i>94</i>	<i>80</i>	<i>79</i>	<i>56</i>												
<i># of funds in category</i>			<i>510</i>	<i>475</i>	<i>446</i>	<i>352</i>									11-30-2023	-	12-31-2022	
Non-US Stock																		
American Funds New World R4	RNWEX	Diversified Emerging Mkts	15.81	-1.83	8.54	5.14		16.08	-	24.56				0.92		3	1-Low	Medium Risk
<i>percentile rank</i>			<i>26</i>	<i>36</i>	<i>10</i>	<i>6</i>												
<i># of funds in category</i>			<i>847</i>	<i>751</i>	<i>687</i>	<i>428</i>									11-30-2023	02-15-2022	12-31-2022	
MFS Research International R3	MRSHX	Foreign Large Blend	13.10	1.36	8.45	4.04		17.05	-	5.33				1.04		3	2-Basic	Low Risk
<i>percentile rank</i>			<i>86</i>	<i>74</i>	<i>29</i>	<i>52</i>												
<i># of funds in category</i>			<i>837</i>	<i>782</i>	<i>710</i>	<i>467</i>									11-30-2023	02-15-2022	12-31-2022	
MFS International Growth R3	MGRTX	Foreign Large Growth	14.54	1.94	9.18	6.09		16.95	-	12.00				1.08		4	-	Low Risk
<i>percentile rank</i>			<i>72</i>	<i>16</i>	<i>40</i>	<i>24</i>												
<i># of funds in category</i>			<i>450</i>	<i>423</i>	<i>365</i>	<i>255</i>									11-30-2023	-	12-31-2022	
DFA International Value I	DFIVX	Foreign Large Value	17.79	10.51	8.84	4.15		18.12	-	13.85				0.28		1	-	Medium Risk
<i>percentile rank</i>			<i>51</i>	<i>5</i>	<i>23</i>	<i>23</i>												
<i># of funds in category</i>			<i>403</i>	<i>367</i>	<i>344</i>	<i>223</i>									11-30-2023	-	12-31-2022	
American Funds New Perspective R4	RNPEX	Global Stock	24.57	2.82	13.51	9.72		18.45	-	23.10				0.77		3	2-Basic	Low Risk
<i>percentile rank</i>			<i>39</i>	<i>35</i>	<i>21</i>	<i>19</i>												
<i># of funds in category</i>			<i>372</i>	<i>339</i>	<i>288</i>	<i>197</i>									11-30-2023	02-15-2022	12-31-2022	

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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	
																	Updated	Updated	Updated
Alternative																			
⚠ Invesco Balanced-Risk Commodity Strat Y	BRCYX	Commodities Broad Basket	-3.15	7.64	7.05	0.17	✔	12.71	-	13.09	✔	—	—	1.15	✔	-	-	-	
<i>percentile rank</i>			20	91	63	29											-	-	-
<i># of funds in category</i>			114	109	104	67											-	-	-
American Century Real Estate Inv	REACX	Real Estate	10.99	5.70	7.18	7.13	✔	20.53	-	15.13	✔	—	✖	1.15	✔	4	-	Low Risk	
<i>percentile rank</i>			66	39	49	52											11-30-2023	-	12-31-2022
<i># of funds in category</i>			265	249	227	166													
Fixed Income																			
Loomis Sayles Global Bond Retail	LSGLX	Global Bond	5.15	-6.25	-0.13	0.28	✔	9.42	-	23.35	✔	—	—	0.95	✔	3	-	-	
<i>percentile rank</i>			75	73	49	47											11-30-2023	-	-
<i># of funds in category</i>			204	197	180	144													
BlackRock High Yield Bond Inv A	BHYAX	High Yield Bond	13.34	2.16	5.30	4.22	✔	8.50	-	14.01	✔	—	—	0.94	✔	-	2-Basic	-	
<i>percentile rank</i>			19	37	25	24											-	02-15-2022	-
<i># of funds in category</i>			706	652	619	465													
American Century Inflation Adjs Bond Inv	ACITX	Inflation-Protected Bond	3.16	-1.30	2.72	1.92	✔	7.33	-	22.10	✔	—	—	0.51	✔	3	-	-	
<i>percentile rank</i>			75	63	76	59											11-30-2023	-	-
<i># of funds in category</i>			234	221	214	152													
Baird Aggregate Bond Inv	BAGSX	Intermediate-Term Bond	6.13	-3.39	1.31	2.00	✔	7.39	-	23.27	✔	☐	—	0.55	✔	3	1-Low	-	
<i>percentile rank</i>			28	47	29	19											11-30-2023	02-15-2022	-
<i># of funds in category</i>			566	510	457	329													
PIMCO Income A	PONAX	Multisector Bond	8.88	0.72	2.99	4.03	✔	6.26	-	16.77	✔	—	—	1.02	✔	4	-	-	
<i>percentile rank</i>			40	30	56	6											11-30-2023	-	-
<i># of funds in category</i>			371	335	284	177													
PIMCO Short-Term A	PSHAX	Ultrashort Bond	5.82	1.70	2.01	1.76	✔	1.25	-	13.01	✔	—	—	0.72	✖	3	-	-	
<i>percentile rank</i>			45	75	58	30											11-30-2023	-	-
<i># of funds in category</i>			245	216	195	116													
Target Date																			
T. Rowe Price Retirement 2010 Advisor	PARAX	Target Date	12.08	1.43	6.18	4.82	✔	9.76	-	8.42	✔	—	✔	0.74	✖	3	1-Low	-	
<i>percentile rank</i>			13	19	5	9											11-30-2023	02-15-2022	-
<i># of funds in category</i>			127	114	105	50													
T. Rowe Price Retirement 2015 Advisor	PARHX	Target Date	12.71	1.76	6.74	5.28	✔	10.13	-	8.42	✔	—	✔	0.75	✖	3	1-Low	-	
<i>percentile rank</i>			10	14	5	6											11-30-2023	02-15-2022	-
<i># of funds in category</i>			129	117	103	50													
T. Rowe Price Retirement 2020 Advisor	PARBX	Target Date	13.17	2.01	7.38	5.78	✔	10.62	-	8.42	✔	—	✔	0.78	✖	3	1-Low	-	
<i>percentile rank</i>			16	19	10	3											11-30-2023	02-15-2022	-
<i># of funds in category</i>			182	158	143	74													
T. Rowe Price Retirement 2025 Advisor	PARJX	Target Date	14.33	2.37	8.17	6.33	✔	11.52	-	8.42	✔	—	✔	0.79	✖	3	1-Low	Low Risk	
<i>percentile rank</i>			12	13	3	6											11-30-2023	02-15-2022	12-31-2021
<i># of funds in category</i>			278	248	216	126													

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

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

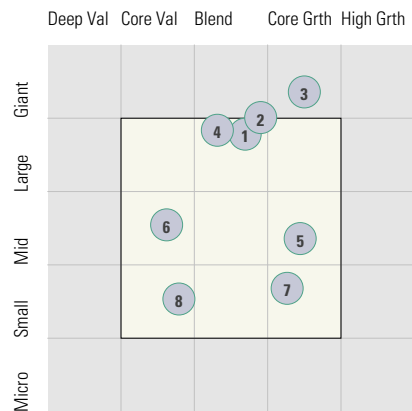
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics					
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
T. Rowe Price Retirement 2030 Advisor	PARCX	Target Date	16.02	2.84	8.98	6.85	✔	12.86	-	8.42	✔	-	✔	0.82	✘	3	1-Low	Low Risk	
<i>percentile rank</i>			12	23	7	5													
<i># of funds in category</i>			273	247	213	133									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement 2035 Advisor	PARKX	Target Date	17.83	3.41	9.77	7.31	✔	14.12	-	8.42	✔	-	✔	0.84	✘	3	1-Low	Low Risk	
<i>percentile rank</i>			14	38	20	18													
<i># of funds in category</i>			273	236	209	123									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement 2040 Advisor	PARDX	Target Date	19.27	3.86	10.41	7.69	✔	15.10	-	8.42	✔	-	✔	0.85	✘	3	1-Low	Low Risk	
<i>percentile rank</i>			20	65	27	21													
<i># of funds in category</i>			264	236	207	127									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement 2045 Advisor	PARLX	Target Date	20.17	4.27	10.90	7.94	✔	15.63	-	8.42	✔	-	✔	0.87	✘	3	1-Low	Low Risk	
<i>percentile rank</i>			20	70	30	19													
<i># of funds in category</i>			267	237	211	123									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement 2050 Advisor	PARFX	Target Date	20.49	4.38	10.98	7.98	✔	15.78	-	8.42	✔	-	✔	0.88	✘	3	1-Low	Low Risk	
<i>percentile rank</i>			34	74	32	26													
<i># of funds in category</i>			266	236	210	129									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement 2055 Advisor	PAROX	Target Date	20.48	4.33	10.93	7.95	✔	15.81	-	8.42	✔	-	✔	0.89	✘	3	1-Low	Low Risk	
<i>percentile rank</i>			39	79	41	28													
<i># of funds in category</i>			262	232	208	109									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement 2060 Advisor	TRRYX	Target Date	20.44	4.35	10.93	-	✔	15.84	-	8.42	✔	-	✔	0.89	✘	3	1-Low	Low Risk	
<i>percentile rank</i>			43	78	46	-													
<i># of funds in category</i>			257	224	190	10									11-30-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement 2065 Advisor	PASUX	Target Date	20.45	4.58	-	-	✔	15.89	-	3.22	✔	-	✔	0.89	✘	3	1-Low	Low Risk	
<i>percentile rank</i>			50	69	-	-													
<i># of funds in category</i>			229	152	11	-									11-30-2023	02-15-2022	12-31-2022		
Balanced																			
MFS Conservative Allocation R3	MACNX	Target Risk	10.47	1.01	6.13	4.63	✔	9.83	-	21.52	✔	-	✔	0.84	✔	3	-	-	
<i>percentile rank</i>			54	54	22	27													
<i># of funds in category</i>			528	506	469	346									11-30-2023	-	-		
MFS Growth Allocation R3	MAGEX	Target Risk	14.59	3.62	9.96	7.13	✔	14.39	-	21.52	✔	-	✔	0.96	✔	4	-	Low Risk	
<i>percentile rank</i>			62	64	25	30													
<i># of funds in category</i>			366	350	324	250									11-30-2023	-	12-31-2022		
MFS Moderate Allocation R3	MAMHX	Target Risk	12.49	2.13	8.06	5.90	✔	12.29	-	21.52	✔	-	✔	0.90	✔	3	-	Low Risk	
<i>percentile rank</i>			68	74	50	54													
<i># of funds in category</i>			905	850	795	591									11-30-2023	-	12-31-2021		

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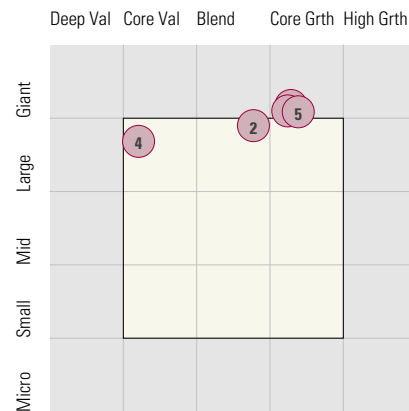
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1	T. Rowe Price Dividend Growth Advisor	29.24	31.16	39.61	2.97	90.81	6.21	134.89
2	BNY Mellon S&P 500 Index	28.04	21.39	50.58	0.37	99.05	0.57	237.56
3	Fidelity® Contrafund®	29.51	15.43	55.06	2.35	90.39	4.98	394.88
4	American Funds Washington Mutual R4	26.43	29.26	44.31	3.12	90.30	6.55	145.74
5	Baron Growth Retail	68.50	10.82	20.68	0.00	99.82	0.00	15.51
6	American Century Mid Cap Value Inv	32.98	35.97	31.05	2.43	84.77	12.80	16.67
7	MFS New Discovery R3	20.74	23.00	56.25	3.31	82.52	14.17	4.41
8	Delaware Small Cap Value A	49.12	9.88	41.00	0.50	97.18	2.32	4.21

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 R4	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	MFS Research International R3	42.11	23.75	34.12	10.93	33.15	55.93	97.46	2.54	48.17
3	MFS International Growth R3	33.78	28.06	38.15	12.41	28.86	58.72	90.24	9.76	59.79
4	DFA International Value I	55.72	11.76	32.52	11.32	30.04	58.64	99.83	0.17	31.74
5	American Funds New Perspective R4	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

Fixed Income Funds

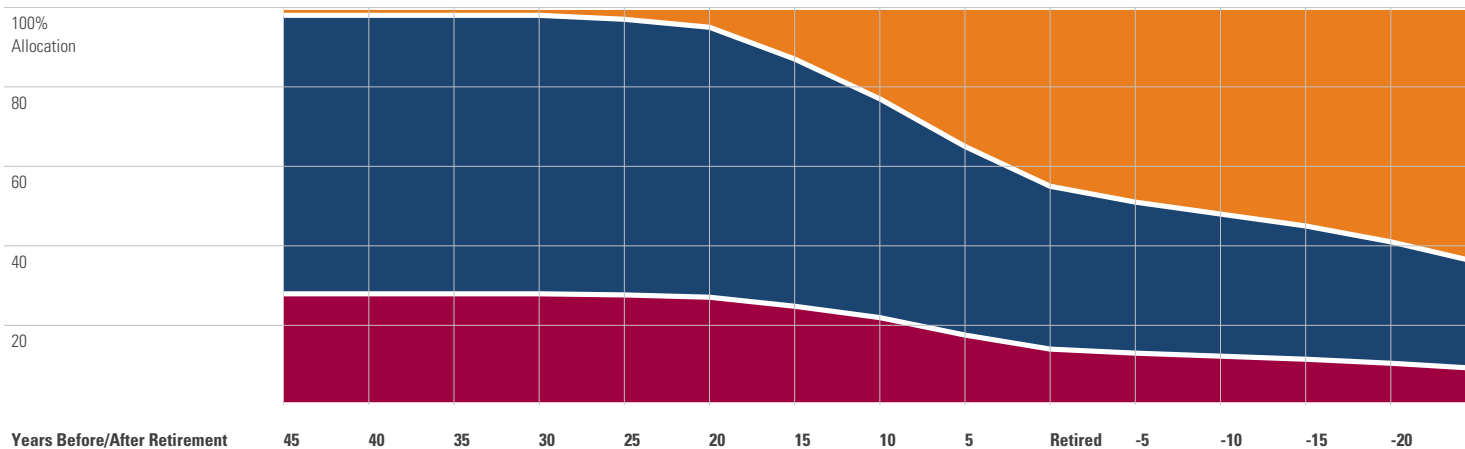
	Category	Super Sectors %				Other Stats	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1	Loomis Sayles Global Bond Retail	58.93	12.14	24.71	0.00	6.94	96.29	3.85	-0.15
2	BlackRock High Yield Bond Inv A	0.55	0.00	84.55	0.00	3.32	7.34	90.52	2.14
3	American Century Inflation Adjs Bond Inv	93.84	0.70	2.83	0.00	7.17	97.92	0.00	2.08
4	Baird Aggregate Bond Inv	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00
5	PIMCO Income A	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
6	PIMCO Short-Term A	20.84	1.35	45.07	0.00	0.10	99.45	0.55	0.00

THE HEALTH CARE AUTHORITY OF THE

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 2010 Advisor	41.09	27.86	13.23	48.11	25.78	6.82	6.84	3.96	72.72
T. Rowe Price Retirement 2015 Advisor	43.73	29.53	14.20	45.23	23.71	6.52	6.82	4.21	73.34
T. Rowe Price Retirement 2020 Advisor	46.76	31.49	15.27	42.07	21.58	6.19	6.67	4.50	73.02
T. Rowe Price Retirement 2025 Advisor	52.95	35.63	17.32	36.24	18.14	5.15	6.64	4.16	73.08
T. Rowe Price Retirement 2030 Advisor	65.03	43.87	21.16	26.36	10.16	3.53	6.18	2.43	73.70
T. Rowe Price Retirement 2035 Advisor	77.93	52.82	25.11	16.33	1.91	2.01	5.05	0.70	74.83
T. Rowe Price Retirement 2040 Advisor	86.99	58.92	28.07	7.83	1.54	0.71	4.44	0.75	74.78
T. Rowe Price Retirement 2045 Advisor	92.78	62.91	29.87	2.56	0.88	0.03	3.88	0.78	74.96
T. Rowe Price Retirement 2050 Advisor	94.46	64.09	30.37	1.00	0.39	0.01	3.74	0.79	74.95
T. Rowe Price Retirement 2055 Advisor	95.06	64.48	30.58	0.93	0.45	0.01	3.21	0.79	75.01
T. Rowe Price Retirement 2060 Advisor	95.06	64.48	30.58	0.94	0.45	0.01	3.21	0.80	75.06
T. Rowe Price Retirement 2065 Advisor	95.17	64.49	30.68	0.95	0.66	0.01	3.08	0.79	74.59