

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	Sustain. Rating	Commit. Level	Carbon Risk	
																Updated	Updated	Updated
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>			91	63	69	46												
<i># of funds in category</i>			1,591	1,445	1,323	996												

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>			37	41	38	31												
<i># of funds in category</i>			1,591	1,445	1,323	996												

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>			45	28	40	34												
<i># of funds in category</i>			1,294	1,204	1,115	882												

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>			80	10	77	57												
<i># of funds in category</i>			1,591	1,445	1,323	996												

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>			85	30	17	37												
<i># of funds in category</i>			603	568	537	434												

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>			94	69	60	23												
<i># of funds in category</i>			421	407	386	295												

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>			72	78	54	67												
<i># of funds in category</i>			626	592	555	433												

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>			94	80	79	56												
<i># of funds in category</i>			510	475	446	352												

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>			26	36	10	6												
<i># of funds in category</i>			847	751	687	428												

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>			86	74	29	52												
<i># of funds in category</i>			837	782	710	467												

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>			72	16	40	24												
<i># of funds in category</i>			450	423	365	255												

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>			51	5	23	23												
<i># of funds in category</i>			403	367	344	223												

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>			39	35	21	19												
<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	
																	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	✔	-	-	-	
percentile rank			20	91	63	29													
# of funds in category			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	
percentile rank			66	39	49	52													
# of funds in category			265	249	227	166									11-30-2023	-	12-31-2022		
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	-	-	
percentile rank			75	73	49	47													
# of funds in category			204	197	180	144									11-30-2023	-	-		
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	-	
percentile rank			19	37	25	24													
# of funds in category			706	652	619	465										-	02-15-2022	-	
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	-	-	
percentile rank			75	63	76	59													
# of funds in category			234	221	214	152									11-30-2023	-	-		
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	-	
percentile rank			28	47	29	19													
# of funds in category			566	510	457	329									11-30-2023	02-15-2022	-		
PIMCO Income A	PONAX	Multisector Bond	8.88	0.72	2.99	4.03	✔	6.26	-	16.77	✔	—	—	1.02	✔	4	-	-	
percentile rank			40	30	56	6													
# of funds in category			371	335	284	177									11-30-2023	-	-		
PIMCO Short-Term A	PSHAX	Ultrashort Bond	5.82	1.70	2.01	1.76	✔	1.25	-	13.01	✔	—	—	0.72	✖	3	-	-	
percentile rank			45	75	58	30													
# of funds in category			245	216	195	116									11-30-2023	-	-		
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	-	
percentile rank			13	19	5	9													
# of funds in category			127	114	105	50									11-30-2023	02-15-2022	-		
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	-	
percentile rank			10	14	5	6													
# of funds in category			129	117	103	50									11-30-2023	02-15-2022	-		
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	-	
percentile rank			16	19	10	3													
# of funds in category			182	158	143	74									11-30-2023	02-15-2022	-		
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	
percentile rank			12	13	3	6													
# of funds in category			278	248	216	126									11-30-2023	02-15-2022	12-31-2021		

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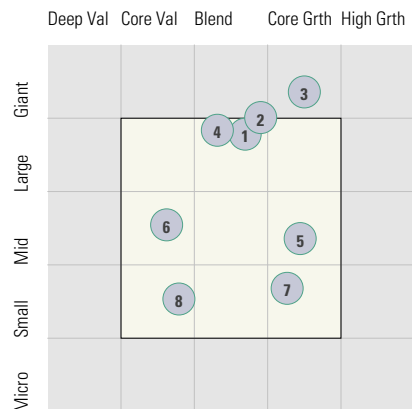
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics					
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
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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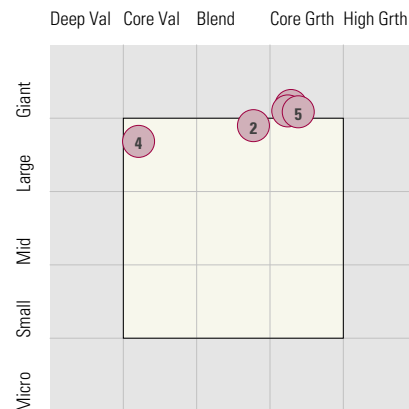
Style Analysis (Data as of 12-31-2023)

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	Large Blend	29.24	31.16	39.61	2.97	90.81	6.21	134.89
2	BNY Mellon S&P 500 Index	Large Blend Index	28.04	21.39	50.58	0.37	99.05	0.57	237.56
3	Fidelity® Contrafund®	Large Growth	29.51	15.43	55.06	2.35	90.39	4.98	394.88
4	American Funds Washington Mutual R4	Large Value	26.43	29.26	44.31	3.12	90.30	6.55	145.74
5	Baron Growth Retail	Mid-Cap Growth	68.50	10.82	20.68	0.00	99.82	0.00	15.51
6	American Century Mid Cap Value Inv	Mid-Cap Value	32.98	35.97	31.05	2.43	84.77	12.80	16.67
7	MFS New Discovery R3	Small Growth	20.74	23.00	56.25	3.31	82.52	14.17	4.41
8	Delaware Small Cap Value A	Small Value	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	Diversified Emerging Mkts	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	MFS Research International R3	Foreign Large Blend	42.11	23.75	34.12	10.93	33.15	55.93	97.46	2.54	48.17
3	MFS International Growth R3	Foreign Large Growth	33.78	28.06	38.15	12.41	28.86	58.72	90.24	9.76	59.79
4	DFA International Value I	Foreign Large Value	55.72	11.76	32.52	11.32	30.04	58.64	99.83	0.17	31.74
5	American Funds New Perspective R4	Global Stock	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

Fixed Income Funds

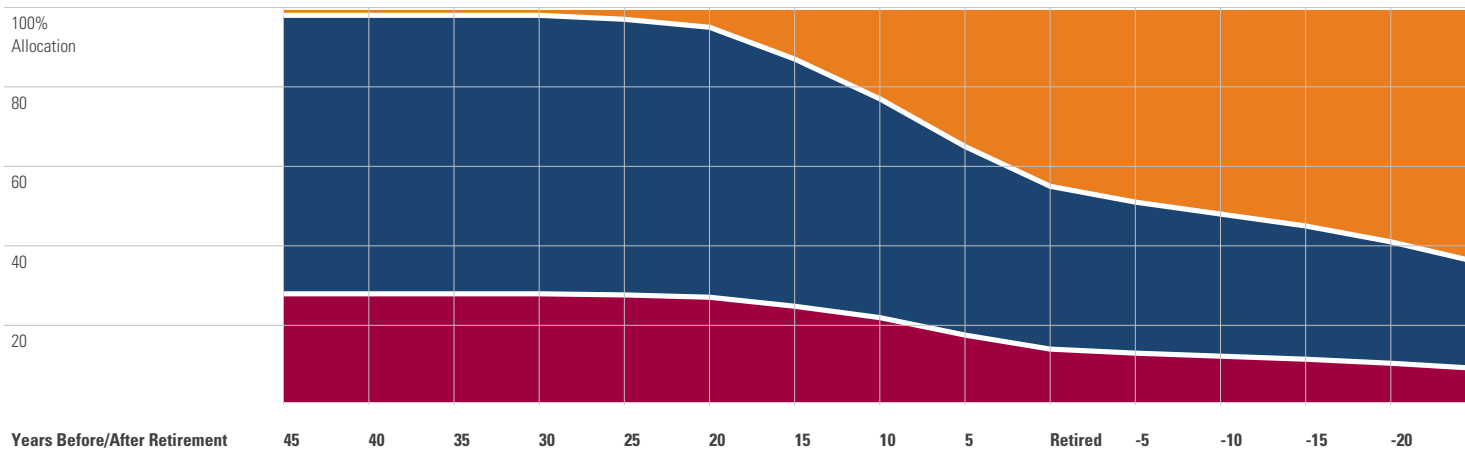
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Loomis Sayles Global Bond Retail	Global Bond	58.93	12.14	24.71	0.00	6.94	96.29	3.85	-0.15
2	BlackRock High Yield Bond Inv A	High Yield Bond	0.55	0.00	84.55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

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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