

THE HEALTH CARE AUTHORITY OF THE

Screens Summary (Data as of 12-31-2024)

🚫 Fund Removed from Approved List ⚠️ Fund on Watch List

			Trailing Performance and Risk							Management			Style		Expense		ESG Metrics		
Name	Ticker	Asset Class	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				
US Stock																			
American Funds Invmt Co of Amer R4	RICEX	Large Blend	24.89	10.65	14.15	11.77	✔	16.07	0.91	32.86	✔	🗪	✔	0.61	✔	2	—	Low Risk	
percentile rank			25	6	33	53													
# of funds in category			1,468	1,339	1,232	914										11-30-2024	—	12-31-2022	
BNY Mellon S&P 500 Index	PEOPX	Large Blend Index	24.40	8.40	13.95	12.54	✔	17.40	1.00	4.18	✔	🗪	✔	0.50	✔	3	—	Low Risk	
percentile rank			34	35	37	30													
# of funds in category			1,468	1,339	1,232	914										11-30-2024	—	12-31-2022	
Fidelity Contrafund	FCNTX	Large Growth	35.97	10.77	17.51	15.29	✔	18.87	0.89	34.31	✔	🗪	✔	0.39	✔	1	1-Low	Low Risk	
percentile rank			14	8	24	26													
# of funds in category			1,117	1,050	980	762										11-30-2024	02-15-2022	12-31-2022	
American Funds Washington Mutual R4	RWMEX	Large Value	18.96	8.45	12.02	11.30	✔	14.41	0.80	27.52	✔	🗪	✔	0.61	✔	2	1-Low	Low Risk	
percentile rank			71	34	70	64													
# of funds in category			1,468	1,339	1,232	914										11-30-2024	02-15-2022	12-31-2022	
Baron Growth Retail	BGRFX	Mid-Cap Growth	4.75	-2.40	8.14	10.00	✔	20.98	0.86	30.02	✔	🗪	✔	1.30	✔	4	—	Low Risk	
percentile rank			92	76	65	50													
# of funds in category			512	496	457	370										11-30-2024	—	12-31-2022	
American Century Mid Cap Value Inv	ACMVX	Mid-Cap Value	8.55	4.32	7.27	7.95	✔	16.65	0.80	20.77	✔	🗪	✔	0.98	✔	3	1-Low	Medium Risk	
percentile rank			75	64	79	55													
# of funds in category			436	405	384	293										11-30-2024	02-15-2022	12-31-2022	
Allspring Small Company Growth Admin	NVSCX	Small Growth	7.82	-1.38	7.28	7.83	✔	20.44	0.82	30.16	✔	🗪	✔	1.19	✔	4	—	Low Risk	
percentile rank			90	58	66	81													
# of funds in category			565	547	530	401										11-30-2024	—	12-31-2022	
Macquarie Small Cap Value A	DEV LX	Small Value	10.86	1.98	6.95	7.28	✔	22.59	0.93	12.51	✔	🗪	✔	1.11	✔	3	—	Medium Risk	
percentile rank			32	85	84	54													
# of funds in category			498	474	449	353										11-30-2024	—	12-31-2022	
Non-US Stock																			
American Funds New World R4	RNWEX	Diversified Emerging Mkts	6.52	-1.29	4.70	6.20	✔	15.98	0.79	25.56	✔	🗪	✔	0.92	✔	3	1-Low	Medium Risk	
percentile rank			49	41	18	3													
# of funds in category			794	714	639	434										11-30-2024	02-15-2022	12-31-2022	
BNY Mellon International Stock Index Inv	DIISX	Foreign Large Blend Index	3.26	1.12	4.27	4.81	✔	17.63	1.06	4.18	✔	🗪	✔	0.60	✔	3	—	Low Risk	
percentile rank			72	43	59	62													
# of funds in category			771	705	668	442										11-30-2024	—	12-31-2022	
Fidelity Advisor International Growth Z	FZAJX	Foreign Large Growth	5.03	-0.76	5.75	7.48	✔	20.13	1.13	17.18	✔	🗪	✔	0.78	✔	5	—	Low Risk	
percentile rank			49	25	26	18													
# of funds in category			390	371	340	215										11-30-2024	—	12-31-2022	
DFA International Value I	DFIVX	Foreign Large Value	6.88	6.71	7.13	5.60	✔	17.56	0.95	14.85	✔	🗪	✔	0.28	✔	1	—	Medium Risk	
percentile rank			23	8	11	17													
# of funds in category			380	353	326	225										11-30-2024	—	12-31-2022	
American Funds New Perspective R4	RNPEX	Global Stock	16.74	2.53	11.09	11.08	✔	18.20	1.09	24.10	✔	—	✔	0.76	✔	3	2-Basic	Low Risk	
percentile rank			42	33	30	23													
# of funds in category			343	326	279	196										11-30-2024	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
Alternative																			
Invesco Balanced-Risk Commodity Strat Y percentile rank # of funds in category	BRCYX	Commodities Broad Basket	5.72 46 111	3.41 68 103	7.31 46 98	2.49 46 67	🟢	11.27	0.70	14.10	🟢	—	—	1.15	🟢	—	—	—	
American Century Real Estate Inv percentile rank # of funds in category	REACX	Real Estate	7.63 26 229	-3.47 29 219	3.10 56 203	5.15 49 150	🟢	20.37	0.95	16.13	🟢	—	🔴	1.15	🟢	3	—	Low Risk	
																11-30-2024	—	12-31-2022	
Fixed Income																			
PIMCO International Bond (USD-Hdg) A percentile rank # of funds in category	PFOAX	Global Bond	5.25 17 119	1.01 8 114	1.31 14 98	2.52 11 60	🟢	5.15	0.56	10.27	🟢	—	—	1.15	🔴	4	—	—	
BlackRock High Yield Inv A percentile rank # of funds in category	BHYAX	High Yield Bond	8.09 35 642	2.98 38 596	3.98 34 555	4.72 27 433	🟢	8.55	1.00	15.01	🟢	—	—	0.93	🟢	—	2-Basic	—	
American Century Inflation Adjs Bond Inv percentile rank # of funds in category	ACITX	Inflation- Protected Bond	1.68 68 158	-2.77 69 150	1.52 69 141	1.82 66 104	🟢	7.42	1.02	23.10	🟢	—	—	0.54	🟢	3	—	—	
Baird Aggregate Bond Inv percentile rank # of funds in category	BAGSX	Intermediate- Term Bond	1.63 45 542	-2.29 37 482	-0.13 41 434	1.50 31 294	🟢	7.95	1.01	24.27	🟢	🟡	—	0.55	🟢	4	1-Low	—	
PIMCO Income A percentile rank # of funds in category	PONAX	Multisector Bond	5.00 68 372	1.63 36 341	2.48 43 297	3.85 16 204	🟢	6.72	0.82	17.77	🟢	—	—	1.23	🔴	4	—	—	
PIMCO Short-Term A percentile rank # of funds in category	PSHAX	Ultrashort Bond	6.15 27 255	3.83 54 203	2.73 33 185	2.30 28 112	🟢	1.25	-0.01	14.01	🟢	—	—	0.73	🔴	2	—	—	
Target Date																			
T. Rowe Price Retirement 2010 Advisor percentile rank # of funds in category	PARAX	Target Date	8.26 13 100	1.36 25 89	4.75 8 82	5.16 6 48	🟢	10.02	1.00	9.42	🟢	—	🟢	0.74	🔴	3	1-Low	—	
T. Rowe Price Retirement 2015 Advisor percentile rank # of funds in category	PARHX	Target Date	8.54 8 113	1.52 15 103	5.14 6 93	5.62 2 56	🟢	10.37	0.94	9.42	🟢	—	🟢	0.75	🔴	3	1-Low	—	
T. Rowe Price Retirement 2020 Advisor percentile rank # of funds in category	PARBX	Target Date	8.90 12 164	1.60 20 147	5.48 10 132	6.13 2 80	🟢	10.82	0.90	9.42	🟢	—	🟢	0.77	🔴	3	1-Low	—	
T. Rowe Price Retirement 2025 Advisor percentile rank # of funds in category	PARJX	Target Date	9.44 10 218	1.70 27 202	6.07 4 175	6.70 2 115	🟢	11.65	0.90	9.42	🟢	—	🟢	0.79	🔴	3	1-Low	Low Risk	

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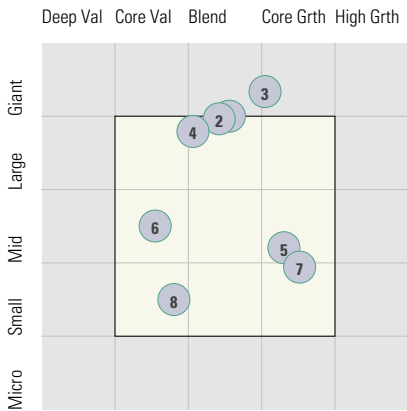
Name	Ticker	Asset Class	Trailing Performance and Risk							Management		Style		Expense		ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
																Updated	Updated	Updated
T. Rowe Price Retirement 2030 Advisor percentile rank # of funds in category	PARCX	Target Date	10.46 23 252	1.99 34 233	6.79 7 201	7.31 6 135	✔ 	12.98 	0.94 	9.42 	✔ 	— 	✔ 	0.81 	✖ 	3 	1-Low 	Low Risk
T. Rowe Price Retirement 2035 Advisor percentile rank # of funds in category	PARKX	Target Date	11.67 32 247	2.46 48 224	7.59 15 194	7.89 11 134	✔ 	14.25 	0.97 	9.42 	✔ 	— 	✔ 	0.84 	✖ 	3 	1-Low 	Low Risk
T. Rowe Price Retirement 2040 Advisor percentile rank # of funds in category	PARDX	Target Date	12.84 46 246	2.89 63 228	8.29 29 196	8.38 17 135	✔ 	15.23 	0.98 	9.42 	✔ 	— 	✔ 	0.85 	✖ 	3 	1-Low 	Low Risk
T. Rowe Price Retirement 2045 Advisor percentile rank # of funds in category	PARLX	Target Date	13.61 61 242	3.27 65 224	8.79 31 194	8.70 19 134	✔ 	15.77 	0.98 	9.42 	✔ 	— 	✔ 	0.86 	✖ 	3 	1-Low 	Low Risk
T. Rowe Price Retirement 2050 Advisor percentile rank # of funds in category	PARFX	Target Date	13.89 63 244	3.42 71 226	8.91 43 196	8.76 25 135	✔ 	15.94 	0.98 	9.42 	✔ 	— 	✔ 	0.88 	✖ 	3 	1-Low 	Low Risk
T. Rowe Price Retirement 2055 Advisor percentile rank # of funds in category	PAROX	Target Date	13.96 69 241	3.41 73 223	8.88 48 193	8.74 29 129	✔ 	15.98 	0.97 	9.42 	✔ 	— 	✔ 	0.89 	✖ 	3 	1-Low 	Low Risk
T. Rowe Price Retirement 2060 Advisor percentile rank # of funds in category	TRRYX	Target Date	13.97 67 239	3.42 74 221	8.89 49 186	8.74 39 51	✔ 	16.01 	1.24 	9.42 	✔ 	— 	✔ 	0.89 	✖ 	3 	1-Low 	Low Risk
T. Rowe Price Retirement 2065 Advisor percentile rank # of funds in category	PASUX	Target Date	14.02 70 244	3.43 77 177	— — 64	— — —	✔ 	15.97 	1.23 	4.22 	✔ 	— 	✔ 	0.89 	✖ 	3 	1-Low 	Low Risk
Balanced																		
MFS Conservative Allocation R3 percentile rank # of funds in category	MACNX	Target Risk	6.57 73 458	0.61 64 442	4.16 46 406	4.89 26 299	✔ 	10.08 	0.99 	22.53 	✔ 	— 	✔ 	0.83 	✔ 	3 	— 	—
MFS Growth Allocation R3 percentile rank # of funds in category	MAGEX	Target Risk	10.40 82 306	2.02 84 302	7.06 65 274	7.79 34 225	✔ 	14.43 	1.01 	22.53 	✔ 	— 	✔ 	0.95 	✔ 	4 	— 	Low Risk
MFS Moderate Allocation R3 percentile rank # of funds in category	MAMHX	Target Risk	8.43 82 736	1.13 87 696	5.59 74 652	6.34 55 495	✔ 	12.48 	1.01 	22.53 	✔ 	— 	✔ 	0.90 	✔ 	3 	— 	Low Risk

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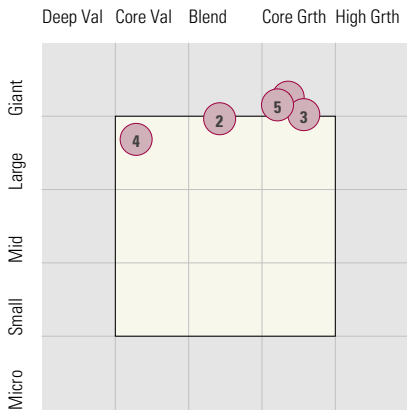
Style Analysis (Data as of 12-31-2024)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



		Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
			Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1	American Funds Invmt Co of Amer R4	Large Blend	27.37	20.72	51.90	4.72	86.78	8.40	278.67
2	BNY Mellon S&P 500 Index	Large Blend Index	28.35	18.14	53.50	1.87	97.58	0.55	362.15
3	Fidelity Contrafund	Large Growth	31.18	13.35	55.46	1.22	91.25	5.47	566.44
4	American Funds Washington Mutual R4	Large Value	30.04	27.95	42.01	3.20	89.56	7.20	204.89
5	Baron Growth Retail	Mid-Cap Growth	74.49	6.34	19.17	-0.01	100.01	0.00	16.28
6	American Century Mid Cap Value Inv	Mid-Cap Value	30.55	40.94	28.52	1.65	87.37	10.98	22.40
7	Allspring Small Company Growth Admin	Small Growth	21.54	27.22	51.24	1.37	95.13	3.51	5.13
8	Macquarie Small Cap Value A	Small Value	54.95	9.76	35.29	1.11	97.68	1.22	5.59

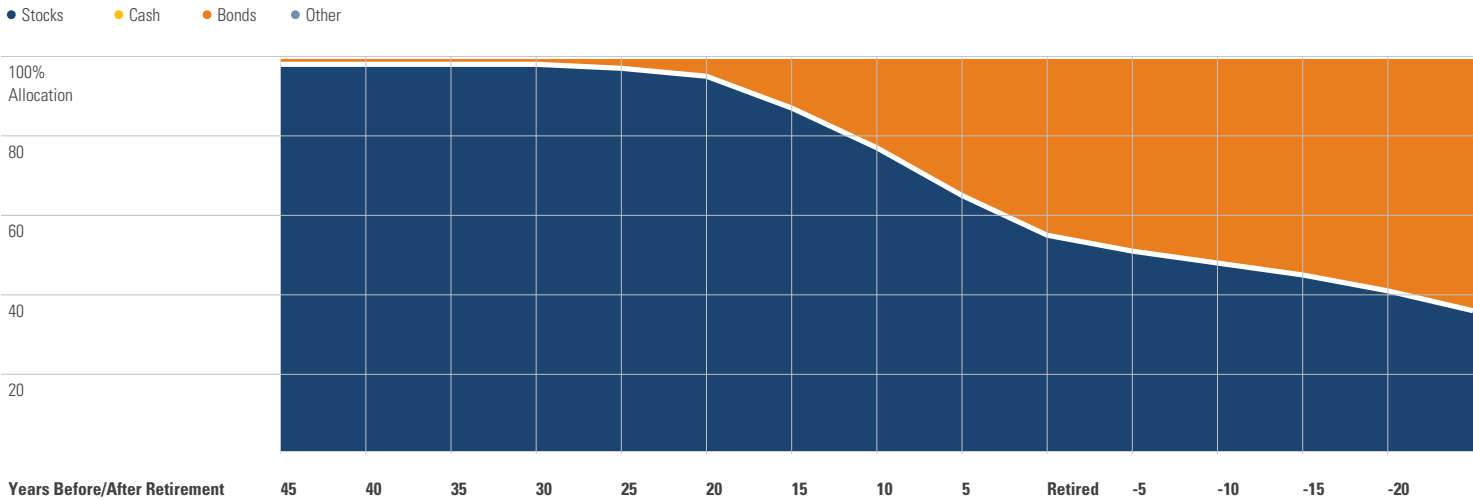
		Category	Super Sectors %			Regional Exposure %			Market Maturity %		
			Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds New World R4	Diversified Emerging Mkts	40.46	19.44	40.09	31.83	45.97	22.21	54.30	45.70	80.24
2	BNY Mellon International Stock Index Inv	Foreign Large Blend Index	39.77	23.90	36.33	1.21	34.41	64.39	99.91	0.09	51.96
3	Fidelity Advisor International Growth Z	Foreign Large Growth	38.98	9.43	51.59	26.48	14.39	59.13	98.95	1.05	88.77
4	DFA International Value I	Foreign Large Value	58.60	11.90	29.50	12.68	31.29	56.05	99.77	0.23	33.65
5	American Funds New Perspective R4	Global Stock	27.28	22.05	50.66	58.63	11.96	29.38	95.42	4.58	179.18

		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	PIMCO International Bond (USD-Hdg) A	Global Bond	45.51	10.28	4.38	0.00	6.39		96.17	3.83	0.00
2	BlackRock High Yield Inv A	High Yield Bond	0.34	0.00	82.60	0.00	3.14		5.68	93.09	1.23
3	American Century Inflation Adjs Bond Inv	Inflation-Protected Bond	90.86	0.19	4.92	0.00	6.83		96.42	1.61	1.97
4	Baird Aggregate Bond Inv	Intermediate-Term Bond	28.07	21.85	43.22	0.00	6.08		99.80	0.20	0.00
5	PIMCO Income A	Multisector Bond	28.82	16.21	10.66	0.00	3.28		87.20	12.80	0.00
6	PIMCO Short-Term A	Ultrasort Bond	20.62	3.52	47.65	0.00	0.21		98.70	1.30	0.00

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Target Date Analysis (Data as of 12-31-2024)

Target Date Allocation



Target Date Portfolio Data

	Asset Allocation %								Avg Mkt Cap \$M
	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	
T. Rowe Price Retirement 2010 Advisor	45.36	32.82	12.54	48.45	29.89	6.94	5.71	0.47	109.31
T. Rowe Price Retirement 2015 Advisor	48.16	34.77	13.39	45.48	27.64	6.73	5.87	0.48	109.80
T. Rowe Price Retirement 2020 Advisor	51.04	36.89	14.15	42.46	25.28	6.35	6.00	0.49	110.42
T. Rowe Price Retirement 2025 Advisor	55.71	40.26	15.45	37.68	22.42	5.51	6.11	0.51	108.64
T. Rowe Price Retirement 2030 Advisor	66.07	46.93	19.14	28.03	14.73	4.01	5.36	0.53	103.72
T. Rowe Price Retirement 2035 Advisor	78.10	54.75	23.35	17.33	2.66	2.40	4.03	0.55	100.67
T. Rowe Price Retirement 2040 Advisor	87.72	61.69	26.03	8.78	2.50	0.95	2.95	0.55	101.14
T. Rowe Price Retirement 2045 Advisor	94.58	66.50	28.08	2.58	2.00	0.05	2.30	0.55	101.16
T. Rowe Price Retirement 2050 Advisor	96.44	67.82	28.62	0.92	1.29	0.01	2.10	0.55	101.32
T. Rowe Price Retirement 2055 Advisor	97.20	68.36	28.84	0.90	1.57	0.01	1.35	0.56	101.33
T. Rowe Price Retirement 2060 Advisor	97.21	68.37	28.84	0.90	1.50	0.01	1.35	0.55	101.55
T. Rowe Price Retirement 2065 Advisor	97.20	68.37	28.83	0.88	1.28	0.01	1.37	0.55	102.21