

# FIVE RIVERS HEALTH CENTERS 401K

## Screens Summary (Data as of 06-30-2020)

Fund Removed from Approved List

Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			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	
<b>US Stock</b>																
DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i>	DFEOX	Large Blend	1.75 70 1,383	7.52 65 1,234	8.21 61 1,062	12.88 44 811		19.16	1.12	8.34				0.17		
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	7.47 23 1,383	10.69 18 1,234	10.69 11 1,062	13.95 8 811		16.96	1.00	4.18				0.04		
State St Russell Lg Cap Gr® Indx NL CI C <i>percentile rank</i> <i># of funds in category</i>		Large Growth	23.30 22 1,346	18.93 28 1,249	15.84 20 1,096	17.18 18 817		17.62	1.00	21.01				0.04		
State St Russell Lg Cp Val® Indx NL CI C <i>percentile rank</i> <i># of funds in category</i>		Large Value	-8.66 59 1,198	1.89 54 1,114	4.69 46 975	10.43 33 710		18.07	1.00	21.36				0.04		
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	11.51 41 603	12.86 48 559	10.12 50 501	— — 382		19.60	0.97	7.36				0.07		
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	-11.82 34 420	-0.02 25 386	3.61 27 346	— — 245		21.16	0.99	13.88				0.07		
State St Russell Sm Cap® Gr Indx NL CI C <i>percentile rank</i> <i># of funds in category</i>		Small Growth	3.20 53 627	7.68 62 579	6.72 64 510	12.78 59 381		22.95	1.00	10.83				0.05		
State St Russell Sm Cp® Val Indx NL CI C <i>percentile rank</i> <i># of funds in category</i>		Small Value	-17.07 40 436	-4.16 31 412	1.34 21 372	7.85 33 258		23.38	0.99	10.83				0.05		
<b>Non-US Stock</b>																
Vanguard Emerging Mkts Stock Idx Adm <i>percentile rank</i> <i># of funds in category</i>	VEMAX	Diversified Emerging Mkts	-2.92 43 812	2.12 36 701	2.16 54 591	3.14 48 247		18.64	0.99	11.84				0.14		
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	-4.26 43 763	0.88 44 652	2.46 28 522	6.09 20 369		16.20	1.00	7.36				0.07		
Invesco Oppenheimer International Gr R6 <i>percentile rank</i> <i># of funds in category</i>	OIGIX	Foreign Large Growth	5.58 44 477	3.42 78 421	4.03 67 344	— — 249		16.63	1.04	24.28				0.69		
DFA International Value I <i>percentile rank</i> <i># of funds in category</i>	DFIVX	Foreign Large Value	-17.49 91 331	-5.07 84 303	-2.10 86 259	3.09 74 171		19.89	1.27	10.34				0.39		
Vanguard Total World Stock Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTWAX	World Stock	1.89 45 866	— — 765	— — 630	— — 372		—	—	7.36				0.10		

# FIVE RIVERS HEALTH CENTERS 401K

## Screens Summary (Data as of 06-30-2020)

Fund Removed from Approved List

Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			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
<b>Alternative</b>															
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	-14.13	-4.58	-4.85	-		14.06	1.03	9.59		—	—	1.11	
<i>percentile rank</i>			25	32	13	—									
<i># of funds in category</i>			130	112	97	49									
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-6.93	2.23	5.36	9.71		17.83	0.94	24.15		—		0.12	
<i>percentile rank</i>			28	37	31	31									
<i># of funds in category</i>			253	225	199	140									
<b>Fixed Income</b>															
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	9.39	5.77	4.93	-		3.48	0.95	23.51		—	—	0.39	
<i>percentile rank</i>			9	6	6	—									
<i># of funds in category</i>			601	534	455	333									
BlackRock Inflation Protected Bond K	BPLBX	Inflation- Protected Bond	8.44	4.84	3.44	3.22		3.83	1.03	3.38		—	—	0.60	
<i>percentile rank</i>			15	32	35	29									
<i># of funds in category</i>			212	196	170	115									
Vanguard Total Bond Market Index Adm	VBTLX	Intermediate- Term Bond	8.96	5.34	4.31	3.77		3.32	1.01	7.36			—	0.05	
<i>percentile rank</i>			20	20	23	47									
<i># of funds in category</i>			421	380	331	249									
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	2.08	1.90	-	-		0.45	0.07	22.99		—	—	0.24	
<i>percentile rank</i>			42	67	-	-									
<i># of funds in category</i>			205	164	127	60									
Templeton Global Bond R6	FBNRX	World Bond	-5.96	-0.79	0.70	-		6.23	-0.53	18.51		—	—	0.56	
<i>percentile rank</i>			83	83	81	—									
<i># of funds in category</i>			313	276	238	86									
<b>Balanced</b>															
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	5.95	6.01	5.65	6.70		7.07	1.00	25.77		—		0.12	
<i>percentile rank</i>			17	10	7	23									
<i># of funds in category</i>			552	514	428	277									
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	3.65	6.37	6.61	9.44		13.50	1.00	25.77		—		0.14	
<i>percentile rank</i>			21	22	17	24									
<i># of funds in category</i>			335	309	279	194									
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	6.74	5.64	4.99	5.21		4.30	0.36	25.77		—		0.11	
<i>percentile rank</i>			9	5	10	34									
<i># of funds in category</i>			193	179	160	96									
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	4.87	6.23	6.18	8.16		10.25	1.00	25.77		—		0.13	
<i>percentile rank</i>			32	33	31	44									
<i># of funds in category</i>			685	636	559	412									