

FIVE RIVERS HEALTH CENTERS 401K

Screens Summary (Data as of 06-30-2023)

⊖ 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 | |
| | | | | | | | | | | | | | | | | | | |
| Alternative | | | | | | | | | | | | | | | | | | |
| ⚠ Invesco Balanced-Risk Commodity Strat R6 | IBRFX | Commodities Broad Basket | -8.08 | 16.11 | 4.29 | 0.39 | ✖ | 14.32 | 0.76 | 12.59 | ✔ | — | — | 1.12 | ✔ | — | — | — |
| percentile rank | | | 28 | 87 | 59 | 28 | | | | | | | | | | | | |
| # of funds in category | | | 116 | 111 | 101 | 68 | | | | | | | | | | | | |
| Vanguard Real Estate Index Admiral | VGSLX | Real Estate | -3.95 | 5.87 | 4.39 | 6.13 | ✔ | 20.22 | 1.00 | 27.15 | ✔ | — | ✔ | 0.12 | ✔ | 3 | 1-Low | Low Risk |
| percentile rank | | | 62 | 71 | 49 | 49 | | | | | | | | | | | | |
| # of funds in category | | | 268 | 244 | 225 | 162 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2023 | 02-15-2022 | 12-31-2022 | |
| Fixed Income | | | | | | | | | | | | | | | | | | |
| Loomis Sayles Core Plus Bond N | NERNX | Core Plus Bond | 1.14 | -2.74 | 1.55 | 2.41 | ✔ | 6.79 | 1.08 | 26.51 | ✔ | — | — | 0.38 | ✔ | 3 | 1-Low | — |
| percentile rank | | | 13 | 33 | 16 | 12 | | | | | | | | | | | | |
| # of funds in category | | | 673 | 602 | 563 | 398 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2023 | 02-15-2022 | — | |
| PIMCO International Bond (USD-Hdg) Instl | PFORX | Global Bond | 1.97 | -1.44 | 1.05 | 3.12 | ✔ | 4.38 | 0.59 | 8.76 | ✔ | — | — | 0.51 | ✔ | 3 | — | — |
| percentile rank | | | 18 | 14 | 17 | 1 | | | | | | | | | | | | |
| # of funds in category | | | 135 | 124 | 102 | 63 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2023 | — | — | |
| BlackRock Inflation Protected Bond K | BPLBX | Inflation-Protected Bond | -0.76 | 0.35 | 2.65 | 2.01 | ✔ | 7.10 | 1.02 | 6.38 | ✔ | — | — | 0.51 | ✔ | 3 | — | — |
| percentile rank | | | 31 | 42 | 17 | 17 | | | | | | | | | | | | |
| # of funds in category | | | 237 | 221 | 217 | 155 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 09-30-2022 | — | — | |
| Baird Aggregate Bond Inst | BAGIX | Intermediate-Term Bond | -0.25 | -3.69 | 1.09 | 1.94 | ✔ | 6.27 | 1.01 | 22.76 | ✔ | ⊠ | — | 0.30 | ✔ | 3 | 1-Low | — |
| percentile rank | | | 17 | 34 | 18 | 9 | | | | | | | | | | | | |
| # of funds in category | | | 530 | 474 | 441 | 330 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2023 | 02-15-2022 | — | |
| Lincoln Stable Value Account -LNGPA | | Stable Value | — | — | — | — | — | — | — | 40.19 | ✔ | — | — | — | — | — | — | — |
| percentile rank | | | — | — | — | — | | | | | | | | | | | | |
| # of funds in category | | | 61 | — | — | — | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | — | — | — | |
| Vanguard Ultra-Short-Term Bond Admiral | VUSFX | Ultrashort Bond | 2.86 | 0.87 | 1.73 | — | ✔ | 0.88 | 0.11 | 5.22 | ✔ | — | — | 0.10 | ✔ | 3 | — | — |
| percentile rank | | | 84 | 73 | 38 | — | | | | | | | | | | | | |
| # of funds in category | | | 245 | 221 | 193 | 112 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2023 | — | — | |
| Balanced | | | | | | | | | | | | | | | | | | |
| Vanguard LifeStrategy Cnsvr Gr Inv | VSCGX | Target Risk | 5.95 | 2.13 | 3.86 | 4.91 | ✔ | 9.67 | 1.02 | 1.34 | ✖ | — | ✔ | 0.12 | ✔ | 3 | 1-Low | — |
| percentile rank | | | 35 | 79 | 39 | 22 | | | | | | | | | | | | |
| # of funds in category | | | 541 | 510 | 475 | 347 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2023 | 06-20-2023 | — | |
| Vanguard LifeStrategy Growth Inv | VASGX | Target Risk | 12.70 | 8.14 | 6.83 | 8.01 | ✔ | 14.73 | 1.02 | 1.34 | ✖ | — | ✔ | 0.14 | ✔ | 3 | 1-Low | Low Risk |
| percentile rank | | | 31 | 53 | 29 | 27 | | | | | | | | | | | | |
| # of funds in category | | | 381 | 346 | 324 | 248 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2023 | 06-20-2023 | 12-31-2022 | |
| Vanguard LifeStrategy Income Inv | VASIX | Target Risk | 2.63 | -0.87 | 2.24 | 3.25 | ✔ | 7.41 | 1.00 | 1.34 | ✖ | — | ✔ | 0.11 | ✔ | 3 | 1-Low | — |
| percentile rank | | | 71 | 85 | 56 | 43 | | | | | | | | | | | | |
| # of funds in category | | | 172 | 158 | 146 | 103 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2023 | 06-20-2023 | — | |
| Vanguard LifeStrategy Moderate Gr Inv | VSMGX | Target Risk | 9.34 | 5.12 | 5.38 | 6.48 | ✔ | 12.15 | 1.00 | 1.34 | ✖ | — | ✔ | 0.13 | ✔ | 3 | 1-Low | Low Risk |
| percentile rank | | | 42 | 79 | 54 | 48 | | | | | | | | | | | | |
| # of funds in category | | | 888 | 821 | 786 | 581 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 05-31-2023 | 06-20-2023 | 12-31-2022 | |