

FIVE RIVERS HEALTH CENTERS 401K

Screens Summary (Data as of 09-30-2019)

⊖ 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	
US Stock																
DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i>	DFEOX	Large Blend	0.21 78 1,431	12.00 53 1,231	9.53 47 1,092	12.82 27 834	✔	13.63	1.10	7.59	✔	☒	✔	0.19	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	4.22 34 1,431	13.36 19 1,231	10.80 14 1,092	13.21 9 834	✔	12.18	1.00	3.43	✔	☒	✔	0.04	✔	
State St Russell Lg Cap Gr® Indx NL CI C <i>percentile rank</i> <i># of funds in category</i>		Large Growth	3.68 31 1,390	16.82 22 1,254	13.33 17 1,121	14.88 15 831	✔	13.29	1.00	20.35	✔	☒	✔	-	—	
State St Russell Lg Cp Val® Indx NL CI C <i>percentile rank</i> <i># of funds in category</i>		Large Value	4.01 34 1,220	9.44 54 1,093	7.81 40 947	11.46 30 701	✔	12.33	1.00	20.69	✔	☒	✔	-	—	
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	4.85 34 603	12.55 58 544	9.98 54 487	- - 375	✔	13.54	0.93	6.61	✔	☒	✔	0.07	✔	
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	2.30 21 418	8.83 21 366	8.37 16 324	- - 226	✔	13.75	1.02	13.13	✔	☒	✔	0.07	✔	
State St Russell Sm Cap® Gr Indx NL CI C <i>percentile rank</i> <i># of funds in category</i>		Small Growth	-9.68 64 664	9.72 67 585	8.99 63 521	12.14 58 401	✔	17.45	1.00	10.16	✔	☒	✔	-	—	
State St Russell Sm Cp® Val Indx NL CI C <i>percentile rank</i> <i># of funds in category</i>		Small Value	-8.26 40 420	6.56 22 384	7.13 21 341	10.01 41 235	✔	17.64	1.00	10.16	✔	☒	✔	-	—	
Non-US Stock																
Vanguard Emerging Mkts Stock Idx Adm <i>percentile rank</i> <i># of funds in category</i>	VEMAX	Diversified Emerging Mkts	1.27 34 838	5.26 49 701	2.01 48 569	3.16 52 244	✔	13.34	0.94	11.09	✔	☒	✔	0.14	✔	
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	-2.08 52 727	6.28 33 614	3.62 23 492	5.07 28 372	✔	11.44	0.99	6.61	✔	☒	✔	0.07	✔	
Vanguard Total World Stock Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTWAX	World Stock	- - 870	- - 733	- - 604	- - 375	—	-	-	6.61	✔	☒	✔	-	—	
Alternative																
Invesco Balanced-Risk Commodity Strat R6 <i>percentile rank</i> <i># of funds in category</i>	IBRFX	Commodities Broad Basket	-7.33 39 131	-2.72 78 106	-4.31 6 91	- - 34	✔	8.28	0.86	8.84	✔	—	—	1.01	✔	

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Vanguard Real Estate Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VGSLX	Real Estate	19.89 28 262	7.06 50 226	9.94 36 201	12.89 35 137		12.87	0.98	23.40		—		0.11	
Fixed Income															
Loomis Sayles Core Plus Bond N <i>percentile rank</i> <i># of funds in category</i>	NERNX	Core Plus Bond	8.85 69 618	3.61 21 539	3.40 45 448	— — 332		3.01	0.84	22.76		—	—	0.39	
Vanguard Total Bond Market Index Adm <i>percentile rank</i> <i># of funds in category</i>	VBTLX	Intermediate-Term Bond	10.43 15 403	2.90 32 356	3.35 23 312	3.69 49 238		3.45	1.03	6.61			—	0.05	
Federated Government Ultrashrt Dur R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	2.35 83 198	1.61 79 154	— — 133	— — 61		0.27	0.02	22.24		—	—	0.24	
DFA Two-Year Global Fixed-Income I <i>percentile rank</i> <i># of funds in category</i>	DFGFX	World Bond	3.31 100 96	1.70 95 69	1.31 100 58	1.10 100 36		0.55	0.11	23.65		—	—	0.17	
Balanced															
Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	7.04 17 561	6.07 22 498	5.43 14 402	6.53 29 267		4.75	1.00	25.02		—		0.12	
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	3.10 24 339	8.75 24 311	6.93 22 279	9.05 26 198		9.17	1.01	25.02		—		0.14	
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	8.89 5 195	4.66 19 179	4.57 10 151	5.17 42 87		3.16	0.34	25.02		—		0.11	
Vanguard LifeStrategy Moderate Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	5.09 28 716	7.44 40 659	6.23 33 582	7.88 46 427		6.88	1.01	25.02		—		0.13	