

# FIVE RIVERS HEALTH CENTERS 401K

## Screens Summary (Data as of 09-30-2021)

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 | Pass/ Fail | Sustain. Rating | Commit. Level | Carbon Risk |         |
|  |        |                           |                               |       |       |       |            |                |             |            |            |           |            |           |            |                 | Updated       | Updated     | Updated |
| <b>US Stock</b>                          |        |                           |                               |       |       |       |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| DFA US Core Equity 1 I                   | DFEOX  | Large Blend               | 35.50                         | 14.01 | 15.75 | 16.08 | ✓          | 21.00          | 1.10        | 9.59       | ✓          | █         | ✓          | 0.15      | ✓          | 2               | -             | Low Risk    |         |
| <i>percentile rank</i>                   |        |                           | 14                            | 61    | 50    | 36    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 1,391                         | 1,267 | 1,112 | 819   |            |                |             |            |            |           |            |           | 08-31-2021 | -               | 06-30-2021    |             |         |
| Vanguard 500 Index Admiral               | VFIAX  | Large Blend Index         | 29.98                         | 15.96 | 16.86 | 16.60 | ✓          | 18.82          | 1.00        | 5.43       | ✓          | █         | ✓          | 0.04      | ✓          | 3               | 1-Low         | Low Risk    |         |
| <i>percentile rank</i>                   |        |                           | 49                            | 28    | 21    | 15    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 1,391                         | 1,267 | 1,112 | 819   |            |                |             |            |            |           |            |           | 08-31-2021 | 10-08-2021      | 06-30-2021    |             |         |
| State St Russell Lg Cap Gr® Indx NL Cl C |        | Large Growth              | 27.23                         | 21.95 | 22.76 | 19.63 | ✓          | 20.18          | 1.00        | 22.26      | ✓          | █         | ✓          | 0.04      | ✓          | 3               | -             | Low Risk    |         |
| <i>percentile rank</i>                   |        |                           | 46                            | 24    | 23    | 19    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 1,240                         | 1,138 | 1,033 | 766   |            |                |             |            |            |           |            |           | 08-31-2021 | -               | 06-30-2021    |             |         |
| State St Russell Lg Cp Val® Indx NL Cl C |        | Large Value               | 34.98                         | 10.14 | 10.99 | 13.53 | ✓          | 20.15          | 1.00        | 22.61      | ✓          | █         | ✓          | 0.04      | ✓          | 3               | -             | Low Risk    |         |
| <i>percentile rank</i>                   |        |                           | 48                            | 40    | 55    | 28    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 1,210                         | 1,149 | 1,027 | 751   |            |                |             |            |            |           |            |           | 08-31-2021 | -               | 06-30-2021    |             |         |
| Vanguard Mid-Cap Growth Index Admiral    | VMGMX  | Mid-Cap Growth            | 31.82                         | 19.21 | 18.17 | 16.73 | ✓          | 21.52          | 0.97        | 8.61       | ✓          | █         | ✓          | 0.07      | ✓          | 4               | 1-Low         | Low Risk    |         |
| <i>percentile rank</i>                   |        |                           | 47                            | 37    | 52    | 47    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 586                           | 551   | 497   | 388   |            |                |             |            |            |           |            |           | 08-31-2021 | 10-08-2021      | 06-30-2021    |             |         |
| Vanguard Mid-Cap Value Index Admiral     | VMVAX  | Mid-Cap Value             | 40.57                         | 9.88  | 10.82 | 14.15 | ✓          | 23.22          | 0.99        | 15.13      | ✓          | █         | ✓          | 0.07      | ✓          | 4               | 1-Low         | Medium Risk |         |
| <i>percentile rank</i>                   |        |                           | 76                            | 42    | 43    | 15    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 410                           | 393   | 350   | 252   |            |                |             |            |            |           |            |           | 08-31-2021 | 10-08-2021      | 06-30-2021    |             |         |
| State St Russell Sm Cap® Gr Indx NL Cl C |        | Small Growth              | 33.19                         | 11.51 | 15.19 | 15.64 | ✓          | 25.65          | 1.00        | 12.08      | ✓          | █         | ✓          | 0.05      | ✓          | 2               | -             | -           |         |
| <i>percentile rank</i>                   |        |                           | 73                            | 78    | 77    | 70    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 613                           | 577   | 513   | 390   |            |                |             |            |            |           |            |           | 08-31-2021 | -               | -             |             |         |
| State St Russell Sm Cp® Val Indx NL Cl C |        | Small Value               | 63.61                         | 8.66  | 11.09 | 13.22 | ✓          | 26.78          | 0.99        | 12.08      | ✓          | █         | ✓          | 0.05      | ✓          | 2               | -             | -           |         |
| <i>percentile rank</i>                   |        |                           | 45                            | 36    | 32    | 32    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 434                           | 406   | 383   | 290   |            |                |             |            |            |           |            |           | 08-31-2021 | -               | -             |             |         |
| <b>Non-US Stock</b>                      |        |                           |                               |       |       |       |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| Vanguard Emerging Mkts Stock Idx Adm     | VEMAX  | Diversified Emerging Mkts | 18.39                         | 9.58  | 8.67  | 6.02  | ✓          | 18.90          | 0.96        | 13.10      | ✓          | █         | ✓          | 0.14      | ✓          | 2               | 1-Low         | Medium Risk |         |
| <i>percentile rank</i>                   |        |                           | 59                            | 41    | 53    | 53    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 786                           | 708   | 598   | 319   |            |                |             |            |            |           |            |           | 08-31-2021 | 10-08-2021      | 06-30-2021    |             |         |
| Vanguard Developed Markets Index Admiral | VTMGX  | Foreign Large Blend Index | 26.51                         | 8.18  | 9.18  | 8.62  | ✓          | 18.64          | 1.04        | 8.61       | ✓          | █         | ✓          | 0.07      | ✓          | 2               | 1-Low         | Low Risk    |         |
| <i>percentile rank</i>                   |        |                           | 26                            | 40    | 30    | 28    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 769                           | 696   | 596   | 402   |            |                |             |            |            |           |            |           | 08-31-2021 | 10-08-2021      | 06-30-2021    |             |         |
| Invesco Oppenheimer International Gr R6  | OIGIX  | Foreign Large Growth      | 24.00                         | 13.34 | 10.64 | -     | ✓          | 18.54          | 0.99        | 25.53      | ✓          | █         | ✓          | 0.69      | ✓          | 4               | -             | Low Risk    |         |
| <i>percentile rank</i>                   |        |                           | 24                            | 37    | 73    | -     |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 439                           | 383   | 322   | 225   |            |                |             |            |            |           |            |           | 08-31-2021 | -               | 06-30-2021    |             |         |
| DFA International Value I                | DFIVX  | Foreign Large Value       | 41.54                         | 3.83  | 7.47  | 6.67  | ✓          | 23.20          | 1.25        | 11.59      | ✓          | █         | ✓          | 0.34      | ✓          | 1               | -             | Medium Risk |         |
| <i>percentile rank</i>                   |        |                           | 7                             | 68    | 27    | 46    |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 349                           | 319   | 271   | 181   |            |                |             |            |            |           |            |           | 08-31-2021 | -               | 06-30-2021    |             |         |
| Vanguard Total World Stock Index Admiral | VTWAX  | World Stock               | 28.38                         | -     | -     | -     | -          | -              | -           | 8.61       | ✓          | -         | ✓          | 0.10      | ✓          | 2               | 1-Low         | Low Risk    |         |
| <i>percentile rank</i>                   |        |                           | 31                            | -     | -     | -     |            |                |             |            |            |           |            |           |            |                 |               |             |         |
| <i># of funds in category</i>            |        |                           | 339                           | 288   | 254   | 147   |            |                |             |            |            |           |            |           | 08-31-2021 | 10-08-2021      | 06-30-2021    |             |         |

# FIVE RIVERS HEALTH CENTERS 401K

## Screens Summary (Data as of 09-30-2021)

⊖ 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/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail | Sustain.<br>Rating<br><small>Updated</small> | Commit.<br>Level<br><small>Updated</small> | Carbon<br>Risk<br><small>Updated</small> |
| <b>Alternative</b>                       |        |                          |                               |       |       |       |               |                   |                |        |               |              |               |              |               |  |  |  |
| Invesco Balanced-Risk Commodity Strat R6 | IBRFX  | Commodities Broad Basket | 34.55                         | 6.45  | 3.69  | -     | ✓             | 16.68             | 0.97           | 10.84  | ✓             | -            | -             | 1.15         | ✓             | -  | -  | -  |
| <i>percentile rank</i>                   |        |                          | 94                            | 59    | 76    | -     |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 113                           | 108   | 85    | 52    |               |                   |                |        |               |              |               |              |               |  |  |  |
| Vanguard Real Estate Index Admiral       | VGSLX  | Real Estate              | 33.51                         | 12.01 | 7.54  | 11.54 | ✓             | 18.88             | 0.94           | 25.40  | ✓             | -            | ✓             | 0.12         | ✓             | 3  | 1-Low                                      | Medium Risk                              |
| <i>percentile rank</i>                   |        |                          | 47                            | 40    | 46    | 31    |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 247                           | 232   | 200   | 148   |               |                   |                |        |               |              |               |              | 08-31-2021    | 10-08-2021                                   | 06-30-2021                                 |  |
| <b>Fixed Income</b>                      |        |                          |                               |       |       |       |               |                   |                |        |               |              |               |              |               |  |  |  |
| Loomis Sayles Core Plus Bond N           | NERNX  | Core Plus Bond           | 0.86                          | 6.15  | 4.10  | -     | ✓             | 3.93              | 1.03           | 24.76  | ✓             | -            | -             | 0.38         | ✓             | -  | 1-Low                                      | -  |
| <i>percentile rank</i>                   |        |                          | 59                            | 31    | 20    | -     |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 614                           | 571   | 498   | 357   |               |                   |                |        |               |              |               |              |               | 10-08-2021                                   |  |  |
| BlackRock Inflation Protected Bond K     | BPLBX  | Inflation-Protected Bond | 5.57                          | 7.62  | 4.44  | 3.04  | ✓             | 4.26              | 1.04           | 4.63   | ✓             | -            | -             | 0.39         | ✓             | -  | -  | -  |
| <i>percentile rank</i>                   |        |                          | 38                            | 13    | 19    | 20    |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 206                           | 202   | 176   | 125   |               |                   |                |        |               |              |               |              |               |  |  |  |
| Vanguard Total Bond Market Index Adm     | VBTLX  | Intermediate-Term Bond   | -0.92                         | 5.41  | 2.93  | 2.96  | ✓             | 3.71              | 1.05           | 8.61   | ✓             | 🇺🇸           | -             | 0.05         | ✓             | -  | 1-Low                                      | -  |
| <i>percentile rank</i>                   |        |                          | 69                            | 42    | 52    | 59    |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 411                           | 378   | 333   | 249   |               |                   |                |        |               |              |               |              |               | 10-08-2021                                   |  |  |
| Lincoln Stable Value Account -LNGPA      |        | Stable Value             | -                             | -     | -     | -     | -             | -                 | -              | 38.44  | ✓             | -            | -             | -            | -             | -  | -  | -  |
| <i>percentile rank</i>                   |        |                          | -                             | -     | -     | -     |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 30                            | -     | -     | -     |               |                   |                |        |               |              |               |              |               |  |  |  |
| Vanguard Ultra-Short-Term Bond Admiral   | VUSFX  | Ultrashort Bond          | 0.68                          | 2.21  | 1.88  | -     | ✓             | 0.96              | 0.11           | 4.68   | ✓             | -            | -             | 0.10         | ✓             | 3  | -  | -  |
| <i>percentile rank</i>                   |        |                          | 33                            | 16    | 24    | -     |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 241                           | 213   | 169   | 88    |               |                   |                |        |               |              |               |              | 08-31-2021    |  |  |  |
| ⊖ Templeton Global Bond R6               | FBNRX  | World Bond               | -3.50                         | -1.90 | 0.97  | -     | ✘             | 5.19              | -0.40          | 19.76  | ✓             | -            | ✓             | 0.54         | ✓             | -  | -  | -  |
| <i>percentile rank</i>                   |        |                          | 95                            | 93    | 90    | -     |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 348                           | 307   | 280   | 120   |               |                   |                |        |               |              |               |              |               |  |  |  |
| <b>Balanced</b>                          |        |                          |                               |       |       |       |               |                   |                |        |               |              |               |              |               |  |  |  |
| Vanguard LifeStrategy Cnsvr Gr Inv       | VSCGX  | Target Risk              | 10.28                         | 8.47  | 7.31  | 7.33  | ✓             | 7.95              | 1.01           | 27.02  | ✓             | -            | ✓             | 0.12         | ✓             | -  | 1-Low                                      | -  |
| <i>percentile rank</i>                   |        |                          | 83                            | 33    | 36    | 34    |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 516                           | 481   | 429   | 276   |               |                   |                |        |               |              |               |              |               | 10-08-2021                                   |  |  |
| Vanguard LifeStrategy Growth Inv         | VASGX  | Target Risk              | 22.47                         | 11.54 | 11.60 | 11.42 | ✓             | 15.04             | 1.02           | 27.02  | ✓             | -            | ✓             | 0.14         | ✓             | 3  | 1-Low                                      | Low Risk                                 |
| <i>percentile rank</i>                   |        |                          | 66                            | 24    | 25    | 26    |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 312                           | 289   | 263   | 189   |               |                   |                |        |               |              |               |              | 08-31-2021    | 10-08-2021                                   | 06-30-2021                                 |  |
| Vanguard LifeStrategy Income Inv         | VASIX  | Target Risk              | 4.52                          | 6.73  | 5.06  | 5.17  | ✓             | 4.87              | 0.96           | 27.02  | ✓             | -            | ✓             | 0.11         | ✓             | -  | 1-Low                                      | -  |
| <i>percentile rank</i>                   |        |                          | 82                            | 29    | 50    | 51    |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 196                           | 180   | 165   | 108   |               |                   |                |        |               |              |               |              |               | 10-08-2021                                   |  |  |
| Vanguard LifeStrategy Moderate Gr Inv    | VSMGX  | Target Risk              | 16.25                         | 10.04 | 9.47  | 9.39  | ✓             | 11.44             | 0.99           | 27.02  | ✓             | -            | ✓             | 0.13         | ✓             | 3  | 1-Low                                      | Low Risk                                 |
| <i>percentile rank</i>                   |        |                          | 82                            | 46    | 53    | 56    |               |                   |                |        |               |              |               |              |               |  |  |  |
| <i># of funds in category</i>            |        |                          | 690                           | 654   | 597   | 428   |               |                   |                |        |               |              |               |              | 08-31-2021    | 10-08-2021                                   | 06-30-2021                                 |  |