

# FIVE RIVERS HEALTH CENTERS 401K

## Screens Summary (Data as of 09-30-2022)

🔴 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
<b>US Stock</b>																		
DFA US Core Equity 1 I	DFEOX	Large Blend	-14.72	8.04	8.19	11.25	✓	21.30	1.04	10.59	✓	🇺🇸	✓	0.14	✓	2	-	Low Risk
<i>percentile rank</i>			35	26	52	33												
<i># of funds in category</i>			1,376	1,250	1,131	828												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-15.51	8.12	9.20	11.66	✓	20.30	1.00	6.43	✓	🇺🇸	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	23	20	13												
<i># of funds in category</i>			1,376	1,250	1,131	828												
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State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	-22.63	10.61	12.09	13.65	✓	23.12	1.00	23.26	✓	🇺🇸	✓	0.04	✓	3	-	Low Risk
<i>percentile rank</i>			35	14	12	9												
<i># of funds in category</i>			1,256	1,146	1,067	795												
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State St Russell Lg Cp Val® Indx NL Cl C		Large Value	-11.42	4.40	5.31	9.18	✓	20.43	1.00	23.61	✓	🇺🇸	✓	0.04	✓	3	-	Medium Risk
<i>percentile rank</i>			71	66	64	45												
<i># of funds in category</i>			1,220	1,158	1,099	804												
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Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-27.45	5.44	7.68	10.52	✓	24.28	1.00	9.61	✓	🇺🇸	✓	0.07	✓	4	1-Low	Low Risk
<i>percentile rank</i>			42	43	44	40												
<i># of funds in category</i>			585	535	494	382												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-11.10	4.86	5.23	10.10	✓	22.98	0.96	16.13	✓	🇺🇸	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			51	54	35	12												
<i># of funds in category</i>			407	393	366	272												
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State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	-29.45	2.70	3.41	8.67	✓	25.97	1.00	13.08	✓	🇺🇸	✓	0.05	✓	2	-	Medium Risk
<i>percentile rank</i>			56	78	86	73												
<i># of funds in category</i>			620	585	542	409												
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State St Russell Sm Cp® Val Indx NL Cl C		Small Value	-17.78	4.76	2.91	7.93	✓	26.29	0.99	13.08	✓	🇺🇸	✓	0.05	✓	2	-	Medium Risk
<i>percentile rank</i>			80	64	57	47												
<i># of funds in category</i>			473	445	419	318												
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<b>Non-US Stock</b>																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	-24.33	-0.56	-0.71	1.42	✓	18.60	0.96	14.10	✓	🇺🇸	✓	0.14	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			25	30	30	37												
<i># of funds in category</i>			808	726	644	373												
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Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-25.53	-1.26	-0.63	4.04	✓	19.95	1.06	9.61	✓	🇺🇸	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			48	35	36	20												
<i># of funds in category</i>			755	706	617	425												
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Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	-34.32	-0.82	-1.26	3.86	✓	21.46	1.04	26.53	✓	🇺🇸	✓	0.70	✓	3	-	Low Risk
<i>percentile rank</i>			65	46	78	59												
<i># of funds in category</i>			449	390	350	227												
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DFA International Value I	DFIVX	Foreign Large Value	-17.06	0.45	-1.11	3.57	✓	23.64	1.14	12.59	✓	🇺🇸	✓	0.29	✓	1	-	Medium Risk
<i>percentile rank</i>			12	8	21	18												
<i># of funds in category</i>			343	316	294	177												
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Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	-20.81	3.83	-	-	✓	19.72	1.01	9.61	✓	—	✓	0.10	✓	2	1-Low	Low Risk
<i>percentile rank</i>			60	36	-	-												
<i># of funds in category</i>			347	306	273	169												

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			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	5.10	11.01	5.31	-2.16	⊕	18.10	0.87	11.84	✓	—	—	1.11	✓	—	—	—
<i>percentile rank</i>			94	88	85	66												
<i># of funds in category</i>			115	109	92	66												
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-18.71	-1.59	3.09	6.24	✓	22.30	0.96	26.40	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			70	52	54	35												
<i># of funds in category</i>			256	237	209	152										08-31-2022	02-15-2022	06-30-2022
Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	-14.94	-2.22	0.36	—	✓	5.90	1.06	25.76	✓	—	—	0.38	✓	3	1-Low	—
<i>percentile rank</i>			42	24	20	—												
<i># of funds in category</i>			611	569	509	364										08-31-2022	02-15-2022	—
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-10.93	-2.49	0.75	2.71	✓	4.66	0.68	8.02	✓	—	—	0.51	✓	2	—	—
<i>percentile rank</i>			15	19	3	1												
<i># of funds in category</i>			131	112	95	58										04-30-2022	—	—
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	-11.56	1.27	2.05	0.93	✓	7.12	1.03	5.63	✓	—	—	0.30	✓	3	—	—
<i>percentile rank</i>			48	32	25	27												
<i># of funds in category</i>			210	199	190	128										08-31-2022	—	—
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-15.26	-3.07	-0.09	1.36	✓	5.71	1.04	22.02	✓	⊠	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			64	33	24	10												
<i># of funds in category</i>			448	404	366	272										08-31-2022	02-15-2022	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.44	✓	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			40	—	—	—												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	-1.51	0.53	1.32	—	✓	1.09	0.13	5.68	✓	—	—	0.10	✓	3	—	—
<i>percentile rank</i>			61	44	26	—												
<i># of funds in category</i>			237	216	178	99										08-31-2022	—	—
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-16.75	-0.25	2.05	4.07	✓	9.85	1.00	0.59	⊕	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			83	62	38	30												
<i># of funds in category</i>			465	429	401	290										08-31-2022	02-15-2022	—
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-19.55	2.69	3.95	6.93	✓	16.32	1.01	0.59	⊕	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			73	55	43	34												
<i># of funds in category</i>			332	309	286	226										08-31-2022	02-15-2022	06-30-2022
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-15.38	-1.88	0.95	2.53	✓	6.98	0.98	0.59	⊕	—	✓	0.11	✓	3	1-Low	—
<i>percentile rank</i>			75	85	60	42												
<i># of funds in category</i>			143	132	128	89										08-31-2022	02-15-2022	—
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-18.16	1.24	3.02	5.52	✓	13.03	0.98	0.59	⊕	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			82	77	62	54												
<i># of funds in category</i>			766	708	658	487										08-31-2022	02-15-2022	06-30-2022