

FIVE RIVERS HEALTH CENTERS 401K

Screens Summary (Data as of 09-30-2023)

🔴 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	
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	20.53	11.68	8.78	10.81	✔️	18.08	1.00	11.59	✔️	🇺🇸	✔️	0.14	✔️	2	-	Medium Risk
<i>percentile rank</i>			48	12	54	47												
<i># of funds in category</i>			1,562	1,422	1,309	984												
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	21.57	10.11	9.88	11.87	✔️	17.85	1.00	7.43	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			30	32	20	9												
<i># of funds in category</i>			1,562	1,422	1,309	984												
State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	27.68	7.91	12.37	14.43	—	20.80	1.00	24.26	✔️	🇺🇸	✔️	0.04	✔️	3	-	Low Risk
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			1,321	1,222	1,135	895												
State St Russell Lg Cp Val® Indx NL Cl C		Large Value	14.43	11.02	6.26	8.46	—	17.58	1.00	24.61	✔️	🇺🇸	✔️	0.04	✔️	3	-	Medium Risk
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			1,291	1,210	1,153	883												
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	15.06	3.24	7.18	9.46	✔️	21.38	1.01	10.61	✔️	🇺🇸	✔️	0.07	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			38	42	28	40												
<i># of funds in category</i>			609	568	537	431												
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	10.35	11.31	5.41	8.40	✔️	19.22	0.96	17.13	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			77	73	56	27												
<i># of funds in category</i>			430	409	393	298												
State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	9.50	0.96	1.38	6.58	✔️	22.93	1.00	14.08	✔️	🇺🇸	✔️	0.05	✔️	2	-	Medium Risk
<i>percentile rank</i>			51	64	83	79												
<i># of funds in category</i>			617	586	547	420												
State St Russell Sm Cp® Val Indx NL Cl C		Small Value	7.80	13.19	2.60	6.17	✔️	23.15	1.00	14.08	✔️	🇺🇸	✔️	0.05	✔️	2	-	Medium Risk
<i>percentile rank</i>			90	86	80	58												
<i># of funds in category</i>			507	469	439	346												
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	10.89	-0.22	2.00	2.49	✔️	16.62	0.92	15.10	✔️	🇺🇸	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			70	43	36	37												
<i># of funds in category</i>			853	753	682	417												
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.01	5.32	3.17	4.01	✔️	19.09	1.09	10.61	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			48	38	35	30												
<i># of funds in category</i>			800	746	686	460												
Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	20.90	-0.52	2.94	3.42	✔️	21.28	1.09	27.53	✔️	🇺🇸	✔️	0.69	✔️	4	-	Low Risk
<i>percentile rank</i>			28	49	43	70												
<i># of funds in category</i>			463	423	370	263												
DFA International Value I	DFIVX	Foreign Large Value	31.93	15.70	4.14	4.11	✔️	20.62	1.05	13.59	✔️	🇺🇸	✔️	0.28	✔️	1	-	Medium Risk
<i>percentile rank</i>			24	3	26	15												
<i># of funds in category</i>			401	362	337	218												
Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	20.64	7.04	-	-	✔️	17.36	1.01	10.61	✔️	—	✔️	0.10	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			35	42	-	-												
<i># of funds in category</i>			389	359	307	205												

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Alternative																		
⚠ Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	7.11	14.84	6.31	0.34	✔	13.85	0.75	12.84	✔	—	—	1.12	✔	—	—	—
percentile rank			24	79	46	32												
# of funds in category			114	110	105	66												
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	-1.27	2.33	2.44	5.51	✔	20.72	1.01	27.40	✔	—	✔	0.12	✔	3	1-Low	Low Risk
percentile rank			63	74	56	49												
# of funds in category			271	248	230	166									08-31-2023	02-15-2022	12-31-2022	
Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	1.37	-4.55	0.62	1.90	✔	6.87	1.09	26.76	✔	—	—	0.38	✔	3	1-Low	—
percentile rank			47	43	25	15												
# of funds in category			676	608	568	401									08-31-2023	02-15-2022	—	
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	4.22	-2.21	1.00	2.99	✔	4.30	0.57	9.02	✔	—	—	0.63	✔	4	—	—
percentile rank			19	10	17	1												
# of funds in category			122	114	105	66									08-31-2023	—	—	
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	1.48	-1.78	2.27	1.62	✔	7.01	1.02	6.63	✔	—	—	0.51	✔	3	—	—
percentile rank			52	46	33	26												
# of funds in category			241	224	220	158									08-31-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	1.41	-5.02	0.44	1.55	✔	6.29	1.01	23.02	✔	⊠	—	0.30	✔	3	1-Low	—
percentile rank			24	36	22	11												
# of funds in category			529	477	437	321									08-31-2023	02-15-2022	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.44	✔	—	—	—	—	—	—	
percentile rank			—	—	—	—												
# of funds in category			73	—	—	—												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	4.30	1.13	1.86	—	✔	0.95	0.10	5.47	✔	—	—	0.10	✔	3	—	—
percentile rank			81	78	41	—												
# of funds in category			243	216	192	107									08-31-2023	—	—	
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	8.53	-0.12	2.89	4.25	✔	9.71	1.03	1.59	✖	—	✔	0.12	✔	3	1-Low	—
percentile rank			28	79	40	27												
# of funds in category			529	503	468	340									08-31-2023	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	16.25	4.63	5.36	7.00	✔	14.69	1.03	1.59	✖	—	✔	0.14	✔	3	1-Low	Low Risk
percentile rank			19	58	30	28												
# of funds in category			380	351	328	252									08-31-2023	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	4.72	-2.53	1.50	2.76	✔	7.46	1.00	1.59	✖	—	✔	0.11	✔	3	1-Low	—
percentile rank			53	90	60	46												
# of funds in category			178	167	155	113									08-31-2023	07-19-2023	—	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	12.37	2.25	4.15	5.66	✔	12.16	1.00	1.59	✖	—	✔	0.13	✔	3	1-Low	Low Risk
percentile rank			31	79	55	50												
# of funds in category			894	831	784	577									08-31-2023	07-19-2023	12-31-2022	