

CLARATEL BEHAVIORAL HEALTH 457B

Screens Summary (Data as of 09-30-2024)

⊖ 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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	26.30	9.49	11.47	11.61	✖	14.28	0.72	2.25	✖	🇺🇸	✔	0.29	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			88	69	89	63												
<i># of funds in category</i>			1,497	1,348	1,236	919									08-31-2024	02-15-2022	12-31-2022	
State St S&P 500® Indx NL CI K		Large Blend Index	36.33	11.90	15.95	13.36	✔	17.53	1.00	27.44	✔	🇺🇸	✔	0.01	✔	3	–	Low Risk
<i>percentile rank</i>			22	20	20	8												
<i># of funds in category</i>			1,497	1,348	1,236	919									08-31-2024	–	12-31-2022	
MFS Growth R6	MFEKX	Large Growth	42.00	8.50	15.90	15.25	✔	20.38	0.96	22.51	✔	🇺🇸	✔	0.51	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			37	51	56	22												
<i># of funds in category</i>			1,172	1,107	1,034	803									08-31-2024	02-15-2022	12-31-2022	
Putnam Large Cap Value R6	PEQSX	Large Value	33.60	13.81	15.13	11.91	✔	15.47	0.92	12.10	✔	🇺🇸	✔	0.55	✔	2	–	Medium Risk
<i>percentile rank</i>			8	3	3	3												
<i># of funds in category</i>			1,194	1,108	1,054	820									08-31-2024	–	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	26.00	1.70	11.19	10.58	✔	21.51	1.00	1.62	✖	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			50	39	35	46												
<i># of funds in category</i>			548	528	493	389									08-31-2024	02-15-2022	12-31-2022	
American Century Mid Cap Value R6	AMDVX	Mid-Cap Value	23.75	8.15	9.66	9.33	✔	16.45	0.81	20.52	✔	🇺🇸	✔	0.63	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			67	63	69	34												
<i># of funds in category</i>			406	388	374	285									08-31-2024	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	25.73	-0.95	8.60	9.18	✔	22.39	0.95	19.76	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			50	56	71	63												
<i># of funds in category</i>			582	558	530	407									08-31-2024	02-15-2022	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	25.62	10.37	14.40	9.30	✔	22.11	0.95	12.60	✔	🇺🇸	✔	0.31	✔	2	–	Medium Risk
<i>percentile rank</i>			27	11	12	20												
<i># of funds in category</i>			485	456	428	329									08-31-2024	–	12-31-2022	
Non-US Stock																		
DFA Emerging Markets I	DFEMX	Diversified Emerging Mkts	24.22	2.74	6.98	4.55	✔	17.06	0.96	14.60	✔	🇺🇸	✔	0.35	✔	2	–	Medium Risk
<i>percentile rank</i>			43	27	32	32												
<i># of funds in category</i>			805	721	647	431									08-31-2024	–	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	22.17	4.30	7.58	5.08	✔	16.70	0.99	16.01	✔	🇺🇸	✔	0.54	✔	3	1-Low	Low Risk
<i>percentile rank</i>			76	56	59	67												
<i># of funds in category</i>			789	723	675	442									08-31-2024	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.64	4.80	8.27	5.92	✔	18.07	1.09	11.61	✔	🇺🇸	✔	0.08	✔	2	1-Low	Low Risk
<i>percentile rank</i>			50	45	38	28												
<i># of funds in category</i>			789	723	675	442									08-31-2024	02-15-2022	12-31-2022	
American Funds Europacific Growth R6	RERGX	Foreign Large Growth	24.71	0.06	7.52	6.26	✔	17.90	1.02	23.35	✔	🇺🇸	✔	0.47	✔	2	1-Low	Medium Risk
<i>percentile rank</i>			68	54	55	55												
<i># of funds in category</i>			407	391	342	228									08-31-2024	02-15-2022	12-31-2022	
Schwab Fundamental Intl Equity Index Fd	SFNNX	Foreign Large Value	21.87	7.92	9.61	6.01	✔	17.35	0.98	7.44	✔	🇺🇸	✔	0.25	✔	1	–	Medium Risk
<i>percentile rank</i>			59	39	21	11												
<i># of funds in category</i>			365	340	314	213									08-31-2024	–	12-31-2022	

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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	
American Funds New Perspective R6	RNPGX	Global Stock	31.71	5.46	13.85	11.77	✔	18.55	1.10	23.85	✔	—	✔	0.42	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			51	34	21	14												
<i># of funds in category</i>			344	324	274	192										08-31-2024	02-15-2022	12-31-2022

Alternative																		
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	2.94	5.04	8.57	1.92	✔	11.98	0.71	13.84	✔	—	—	1.14	✔	—	—	—
<i>percentile rank</i>			26	51	50	17												
<i># of funds in category</i>			115	106	101	66												
DFA Real Estate Securities I	DFREX	Real Estate	35.13	3.54	5.18	8.07	✔	21.69	1.00	12.60	✔	—	✔	0.18	✔	3	—	Low Risk
<i>percentile rank</i>			18	35	37	21												
<i># of funds in category</i>			247	238	219	156										08-31-2024	—	12-31-2022

Fixed Income																		
PGIM Total Return Bond R6	PTRQX	Core Plus Bond	13.43	-0.87	0.82	2.72	✔	7.98	1.03	21.93	✔	—	—	0.39	✔	3	—	—
<i>percentile rank</i>			18	33	49	13												
<i># of funds in category</i>			618	561	519	365										08-31-2024	—	—
PGIM High Yield R6	PHYQX	High Yield Bond	16.12	2.78	4.60	5.34	✔	8.34	0.96	16.97	✔	—	—	0.38	✔	1	—	—
<i>percentile rank</i>			12	52	30	7												
<i># of funds in category</i>			670	614	579	435										08-31-2024	—	—
PIMCO Real Return Instl	PRRIX	Inflation-Protected Bond	10.42	-0.46	2.91	2.52	✔	7.31	1.01	5.73	✔	—	—	0.50	✔	3	—	—
<i>percentile rank</i>			20	30	16	14												
<i># of funds in category</i>			161	153	145	107										08-31-2024	—	—
⊖ Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	12.77	-2.82	-0.17	2.01	✔	9.37	1.22	17.77	✔	🇺🇸	—	0.42	✔	3	—	—
<i>percentile rank</i>			10	98	90	28												
<i># of funds in category</i>			525	464	415	287										08-31-2024	—	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.44	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			14	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	6.57	3.36	2.38	—	✔	0.96	0.07	27.24	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			44	54	65	—												
<i># of funds in category</i>			252	204	185	114												

Target Date																		
T. Rowe Price Retirement 2010 I	TRPUX	Target Date	—	—	—	—	—	—	—	9.17	✔	—	✔	0.34	✔	3	1-Low	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			97	89	82	46										08-31-2024	02-15-2022	—
T. Rowe Price Retirement 2015 I	TRUBX	Target Date	—	—	—	—	—	—	—	9.17	✔	—	✔	0.35	✔	3	1-Low	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			120	112	102	56										08-31-2024	02-15-2022	—
T. Rowe Price Retirement 2020 I	TRDBX	Target Date	—	—	—	—	—	—	—	9.17	✔	—	✔	0.37	✔	3	1-Low	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			166	150	134	79										08-31-2024	02-15-2022	—

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														Updated	Updated	Updated		
T. Rowe Price Retirement 2025 I	TREHX	Target Date	-	-	-	-	—	-	-	9.17	✓	—	✓	0.38	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			241	224	193	130										08-31-2024	02-15-2022	-
T. Rowe Price Retirement 2030 I	TRFHX	Target Date	-	-	-	-	—	-	-	9.17	✓	—	✓	0.40	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			252	234	198	132										08-31-2024	02-15-2022	-
T. Rowe Price Retirement 2035 I	TRFJX	Target Date	-	-	-	-	—	-	-	9.17	✓	—	✓	0.42	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			248	226	192	132										08-31-2024	02-15-2022	-
T. Rowe Price Retirement 2040 I	TRHDX	Target Date	-	-	-	-	—	-	-	9.17	✓	—	✓	0.43	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			246	229	193	132										08-31-2024	02-15-2022	-
T. Rowe Price Retirement 2045 I	TRIKX	Target Date	-	-	-	-	—	-	-	9.17	✓	—	✓	0.44	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			243	226	192	132										08-31-2024	02-15-2022	-
T. Rowe Price Retirement 2050 I	TRJLX	Target Date	-	-	-	-	—	-	-	9.17	✓	—	✓	0.45	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			244	227	193	132										08-31-2024	02-15-2022	-
T. Rowe Price Retirement 2055 I	TRJMX	Target Date	-	-	-	-	—	-	-	9.17	✓	—	✓	0.46	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			242	225	193	127										08-31-2024	02-15-2022	-
T. Rowe Price Retirement 2060 I	TRLNX	Target Date	-	-	-	-	—	-	-	9.17	✓	—	✓	0.46	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			239	222	183	33										08-31-2024	02-15-2022	-
T. Rowe Price Retirement 2065 I	TRMOX	Target Date	-	-	-	-	—	-	-	3.97	✓	—	✓	0.46	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			248	178	45	-										08-31-2024	02-15-2022	-

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	26.27	7.25	9.65	8.77	✓	12.13	0.98	25.76	✓	—	✓	0.25	✓	3	1-Low	Low Risk
<i>percentile rank</i>			14	9	17	10												
<i># of funds in category</i>			743	694	655	497										08-31-2024	02-15-2022	12-31-2022