

FIVE RIVERS HEALTH CENTERS 401K

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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	33.46	11.11	15.20	12.33	✓	17.63	0.99	12.60	✓	☐	✓	0.15	✓	2	-	Medium Risk
<i>percentile rank</i>			56	38	42	44												
<i># of funds in category</i>			1,497	1,348	1,236	919												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	36.29	11.87	15.93	13.34	✓	17.52	1.00	6.84	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			24	22	20	9												
<i># of funds in category</i>			1,497	1,348	1,236	919												

State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	42.21	11.99	19.70	16.47	✓	20.85	1.00	25.27	✓	☐	✓	0.04	✓	3	-	Low Risk
<i>percentile rank</i>			35	9	12	8												
<i># of funds in category</i>			1,172	1,107	1,034	803												

State St Russell Lg Cp Val® Indx NL Cl C		Large Value	27.70	8.98	10.70	9.25	✓	16.64	1.00	25.61	✓	☐	✓	0.04	✓	3	-	Medium Risk
<i>percentile rank</i>			47	64	62	51												
<i># of funds in category</i>			1,194	1,108	1,054	820												

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												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	31.04	8.73	10.76	9.56	✓	18.68	0.94	1.62	✗	☐	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			11	50	49	24												
<i># of funds in category</i>			406	388	374	285												

State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	27.60	-0.48	8.64	8.81	✓	23.07	1.00	15.08	✓	☐	✓	0.05	✓	3	-	Medium Risk
<i>percentile rank</i>			38	52	69	74												
<i># of funds in category</i>			582	558	530	407												

State St Russell Sm Cp® Val Indx NL Cl C		Small Value	25.78	3.68	9.29	8.20	✓	22.85	1.00	15.08	✓	☐	✓	0.05	✓	2	-	Medium Risk
<i>percentile rank</i>			25	88	72	49												
<i># of funds in category</i>			485	456	428	329												

Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	24.96	1.59	6.38	4.17	✓	16.35	0.91	16.10	✓	☐	✓	0.14	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			35	37	42	40												
<i># of funds in category</i>			805	721	647	431												

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												

Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	25.85	-0.02	8.22	5.83	✓	21.38	1.20	28.54	✓	☐	✓	0.73	✓	4	-	Low Risk
<i>percentile rank</i>			58	54	43	62												
<i># of funds in category</i>			407	391	342	228												

DFA International Value I	DFIVX	Foreign Large Value	20.98	9.80	10.10	5.66	✓	18.02	0.98	14.60	✓	☐	✓	0.28	✓	1	-	Medium Risk
<i>percentile rank</i>			71	13	13	16												
<i># of funds in category</i>			365	340	314	213												

Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	31.13	7.80	12.11	-	✓	16.84	1.02	11.61	✓	—	✓	0.10	✓	2	1-Low	Low Risk
<i>percentile rank</i>			31	42	31	-												
<i># of funds in category</i>			349	331	300	197												

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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												
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	34.20	2.50	4.77	7.32	✔	22.22	1.03	28.40	✔	—	✔	0.13	✔	2	1-Low	Low Risk
<i>percentile rank</i>			30	64	53	45												
<i># of funds in category</i>			247	238	219	156									08-31-2024	02-15-2022	12-31-2022	
Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	12.13	-1.11	1.22	2.30	✔	8.44	1.10	27.77	✔	—	—	0.40	✔	3	1-Low	—
<i>percentile rank</i>			67	49	30	32												
<i># of funds in category</i>			618	561	519	365									08-31-2024	02-15-2022	—	
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	10.77	0.93	1.37	3.15	✔	5.06	0.57	10.02	✔	—	—	0.75	✔	3	—	—
<i>percentile rank</i>			57	4	15	1												
<i># of funds in category</i>			107	105	97	60									03-31-2024	—	—	
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	9.80	-0.49	2.96	2.43	✔	7.29	1.01	6.55	✔	—	—	0.79	✔	3	—	—
<i>percentile rank</i>			37	31	14	30												
<i># of funds in category</i>			161	153	145	107									05-31-2024	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	12.58	-1.10	0.78	2.25	✔	7.74	1.01	24.02	✔	📊	—	0.30	✔	4	1-Low	—
<i>percentile rank</i>			13	27	27	13												
<i># of funds in category</i>			525	464	415	287									08-31-2024	02-15-2022	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.44	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			14	—	—	—												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	6.88	3.16	2.52	—	✔	1.27	0.11	6.47	✔	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			31	74	48	—												
<i># of funds in category</i>			252	204	185	114									08-31-2024	—	—	
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	18.82	2.39	5.06	5.24	✔	10.34	1.03	2.60	✖	—	✔	0.12	✔	3	1-Low	—
<i>percentile rank</i>			35	56	57	25												
<i># of funds in category</i>			465	452	415	306									08-31-2024	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	26.88	5.87	9.82	8.37	✔	14.58	1.03	2.60	✖	—	✔	0.14	✔	3	1-Low	Low Risk
<i>percentile rank</i>			27	41	30	28												
<i># of funds in category</i>			313	307	280	231									08-31-2024	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	14.87	0.59	2.59	3.57	✔	8.46	1.02	2.60	✖	—	✔	0.11	✔	4	1-Low	—
<i>percentile rank</i>			47	78	79	51												
<i># of funds in category</i>			152	141	137	105									08-31-2024	07-19-2023	—	
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	22.82	4.14	7.45	6.84	✔	12.43	1.01	2.60	✖	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			44	63	62	51												
<i># of funds in category</i>			743	694	655	497									08-31-2024	07-19-2023	12-31-2022	