

FIVE RIVERS HEALTH CENTERS 401K

Screens Summary (Data as of 03-31-2022)

🚫 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 | Sustain. Rating | Commit. Level | Carbon Risk | |
| | | | | | | | | | | | | | | | | | | |
| US Stock | | | | | | | | | | | | | | | | | | |
| DFA US Core Equity 1 I | DFEOX | Large Blend | 11.88 | 17.59 | 14.42 | 13.83 | ✔️ | 19.38 | 1.08 | 10.09 | ✔️ | 🇺🇸 | ✔️ | 0.14 | ✔️ | 2 | — | Low Risk |
| percentile rank | | | 60 | 46 | 53 | 38 | | | | | | | | | | | | |
| # of funds in category | | | 1,382 | 1,245 | 1,129 | 827 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard 500 Index Admiral | VFIAX | Large Blend Index | 15.60 | 18.89 | 15.95 | 14.60 | ✔️ | 17.76 | 1.00 | 5.93 | ✔️ | 🇺🇸 | ✔️ | 0.04 | ✔️ | 3 | 1-Low | Low Risk |
| percentile rank | | | 17 | 19 | 16 | 9 | | | | | | | | | | | | |
| # of funds in category | | | 1,382 | 1,245 | 1,129 | 827 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| State St Russell Lg Cap Gr® Indx NL Cl C | | Large Growth | 14.88 | 23.54 | 20.81 | 16.99 | ✔️ | 19.46 | 1.00 | 22.76 | ✔️ | 🇺🇸 | ✔️ | 0.04 | ✔️ | 3 | — | Low Risk |
| percentile rank | | | 9 | 11 | 12 | 10 | | | | | | | | | | | | |
| # of funds in category | | | 1,240 | 1,128 | 1,033 | 769 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| State St Russell Lg Cp Val® Indx NL Cl C | | Large Value | 11.63 | 13.07 | 10.33 | 11.71 | ✔️ | 19.08 | 1.00 | 23.11 | ✔️ | 🇺🇸 | ✔️ | 0.04 | ✔️ | 3 | — | Low Risk |
| percentile rank | | | 68 | 58 | 62 | 37 | | | | | | | | | | | | |
| # of funds in category | | | 1,220 | 1,151 | 1,052 | 774 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard Mid-Cap Growth Index Admiral | VMGMX | Mid-Cap Growth | 4.33 | 16.73 | 15.34 | 13.27 | ✔️ | 21.03 | 0.97 | 9.11 | ✔️ | 🇺🇸 | ✔️ | 0.07 | ✔️ | 4 | 1-Low | Low Risk |
| percentile rank | | | 13 | 27 | 40 | 36 | | | | | | | | | | | | |
| # of funds in category | | | 595 | 545 | 506 | 389 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard Mid-Cap Value Index Admiral | VMVAX | Mid-Cap Value | 13.28 | 14.10 | 10.45 | 12.37 | ✔️ | 21.51 | 0.98 | 15.63 | ✔️ | 🇺🇸 | ✔️ | 0.07 | ✔️ | 4 | 1-Low | Medium Risk |
| percentile rank | | | 26 | 41 | 32 | 12 | | | | | | | | | | | | |
| # of funds in category | | | 410 | 392 | 356 | 265 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| State St Russell Sm Cap® Gr Indx NL Cl C | | Small Growth | -14.58 | 9.66 | 10.12 | 11.08 | ✔️ | 24.03 | 1.00 | 12.58 | ✔️ | 🇺🇸 | ✔️ | 0.05 | ✔️ | 2 | — | Low Risk |
| percentile rank | | | 78 | 89 | 87 | 77 | | | | | | | | | | | | |
| # of funds in category | | | 617 | 583 | 529 | 400 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| State St Russell Sm Cp® Val Indx NL Cl C | | Small Value | 3.25 | 12.78 | 8.63 | 10.54 | ✔️ | 24.72 | 0.99 | 12.58 | ✔️ | 🇺🇸 | ✔️ | 0.05 | ✔️ | 2 | — | Medium Risk |
| percentile rank | | | 72 | 51 | 47 | 37 | | | | | | | | | | | | |
| # of funds in category | | | 446 | 416 | 396 | 301 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Non-US Stock | | | | | | | | | | | | | | | | | | |
| Vanguard Emerging Mkts Stock Idx Adm | VEMAX | Diversified Emerging Mkts | -8.70 | 5.60 | 5.83 | 3.32 | ✔️ | 17.91 | 0.97 | 13.59 | ✔️ | 🇺🇸 | ✔️ | 0.14 | ✔️ | 2 | 1-Low | Medium Risk |
| percentile rank | | | 37 | 42 | 42 | 45 | | | | | | | | | | | | |
| # of funds in category | | | 809 | 732 | 626 | 354 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard Developed Markets Index Admiral | VTMGX | Foreign Large Blend Index | 0.70 | 8.54 | 7.16 | 6.67 | ✔️ | 17.85 | 1.04 | 9.11 | ✔️ | 🇺🇸 | ✔️ | 0.07 | ✔️ | 2 | 1-Low | Low Risk |
| percentile rank | | | 29 | 28 | 28 | 19 | | | | | | | | | | | | |
| # of funds in category | | | 772 | 712 | 616 | 413 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Invesco Oppenheimer International Gr R6 | OIGIX | Foreign Large Growth | -7.93 | 9.33 | 6.78 | 6.73 | ✔️ | 18.92 | 1.00 | 26.03 | ✔️ | 🇺🇸 | ✔️ | 0.70 | ✔️ | 3 | — | Low Risk |
| percentile rank | | | 66 | 56 | 85 | 64 | | | | | | | | | | | | |
| # of funds in category | | | 454 | 390 | 340 | 228 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| DFA International Value I | DFIVX | Foreign Large Value | 8.39 | 8.12 | 6.13 | 5.68 | ✔️ | 22.55 | 1.21 | 12.09 | ✔️ | 🇺🇸 | ✔️ | 0.29 | ✔️ | 1 | — | Medium Risk |
| percentile rank | | | 8 | 19 | 16 | 27 | | | | | | | | | | | | |
| # of funds in category | | | 350 | 327 | 291 | 184 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard Total World Stock Index Admiral | VTWAX | World Stock | 6.09 | 13.65 | — | — | — | 17.58 | 1.02 | 9.11 | ✔️ | — | ✔️ | 0.10 | ✔️ | 2 | 1-Low | Low Risk |
| percentile rank | | | 54 | 30 | — | — | | | | | | | | | | | | |
| # of funds in category | | | 323 | 280 | 248 | 146 | | | | | | | | | | | | |

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🔴 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 | |
| | | | | | | | | | | | | | | | | | | |
| Alternative | | | | | | | | | | | | | | | | | | |
| Invesco Balanced-Risk Commodity Strat R6 | IBRFX | Commodities Broad Basket | 28.01 | 13.82 | 7.42 | - | ✔ | 17.14 | 0.92 | 11.34 | ✔ | - | - | 1.11 | ✔ | - | - | - |
| <i>percentile rank</i> | | | 97 | 76 | 86 | - | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 115 | 109 | 89 | 56 | | | | | | | | | | | | |
| Vanguard Real Estate Index Admiral | VGSLX | Real Estate | 21.45 | 11.44 | 9.67 | 9.70 | ✔ | 19.08 | 0.95 | 25.90 | ✔ | - | ✔ | 0.12 | ✔ | 3 | 1-Low | Medium Risk |
| <i>percentile rank</i> | | | 70 | 49 | 52 | 32 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 258 | 239 | 207 | 151 | | | | | | | | | | 02-28-2022 | 02-15-2022 | 12-31-2021 |
| Fixed Income | | | | | | | | | | | | | | | | | | |
| Loomis Sayles Core Plus Bond N | NERNX | Core Plus Bond | -3.66 | 2.89 | 2.99 | - | ✔ | 4.30 | 1.00 | 25.26 | ✔ | - | - | 0.38 | ✔ | 3 | 1-Low | - |
| <i>percentile rank</i> | | | 36 | 18 | 19 | - | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 603 | 570 | 503 | 357 | | | | | | | | | | 02-28-2022 | 02-15-2022 | - |
| Vanguard High-Yield Corporate Adm | VWEAX | High Yield Bond | -0.49 | 4.12 | 4.33 | 5.25 | ✔ | 7.99 | 0.86 | 14.13 | ✔ | - | - | 0.13 | ✔ | - | - | - |
| <i>percentile rank</i> | | | 53 | 46 | 32 | 28 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 682 | 638 | 571 | 378 | | | | | | | | | | | | |
| BlackRock Inflation Protected Bond K | BPLBX | Inflation-Protected Bond | 4.02 | 6.52 | 4.48 | 2.58 | ✔ | 4.46 | 1.01 | 5.13 | ✔ | - | - | 0.39 | ✔ | 3 | - | - |
| <i>percentile rank</i> | | | 42 | 13 | 13 | 26 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 207 | 199 | 180 | 122 | | | | | | | | | | 02-28-2022 | - | - |
| Vanguard Total Bond Market Index Adm | VBTLX | Intermediate-Term Bond | -4.09 | 1.69 | 2.12 | 2.20 | ✔ | 4.21 | 1.04 | 9.11 | ✔ | 🏠 | - | 0.05 | ✔ | 3 | 1-Low | - |
| <i>percentile rank</i> | | | 25 | 43 | 42 | 50 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 434 | 394 | 359 | 259 | | | | | | | | | | 02-28-2022 | 02-15-2022 | - |
| Lincoln Stable Value Account -LNGPA | | Stable Value | - | - | - | - | - | - | - | 38.94 | ✔ | - | - | - | - | - | - | - |
| <i>percentile rank</i> | | | - | - | - | - | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 42 | - | - | - | | | | | | | | | | | | |
| Vanguard Ultra-Short-Term Bond Admiral | VUSFX | Ultrashort Bond | -1.00 | 1.18 | 1.54 | - | ✔ | 1.07 | 0.15 | 5.18 | ✔ | - | - | 0.10 | ✔ | 3 | - | - |
| <i>percentile rank</i> | | | 74 | 25 | 23 | - | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 236 | 214 | 176 | 92 | | | | | | | | | | 02-28-2022 | - | - |
| PIMCO International Bond (USD-Hdg) Instl | PFORX | World Bond | -4.04 | 1.56 | 2.63 | 4.15 | ✔ | 3.82 | 0.66 | 7.52 | ✔ | - | - | 0.52 | ✔ | 2 | - | - |
| <i>percentile rank</i> | | | 29 | 32 | 13 | 3 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 129 | 112 | 84 | 53 | | | | | | | | | | 11-30-2021 | - | - |
| Balanced | | | | | | | | | | | | | | | | | | |
| Vanguard LifeStrategy Cnsvr Gr Inv | VSCGX | Target Risk | -0.18 | 6.52 | 6.15 | 5.95 | ✔ | 7.74 | 1.01 | 0.09 | ✖ | - | ✔ | 0.12 | ✔ | 3 | 1-Low | - |
| <i>percentile rank</i> | | | 78 | 53 | 37 | 31 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 481 | 448 | 419 | 277 | | | | | | | | | | 02-28-2022 | 02-15-2022 | - |
| Vanguard LifeStrategy Growth Inv | VASGX | Target Risk | 3.96 | 11.51 | 10.01 | 9.41 | ✔ | 14.20 | 1.02 | 0.09 | ✖ | - | ✔ | 0.14 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 60 | 35 | 29 | 26 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 315 | 288 | 265 | 199 | | | | | | | | | | 02-28-2022 | 02-15-2022 | 12-31-2021 |
| Vanguard LifeStrategy Income Inv | VASIX | Target Risk | -2.29 | 3.90 | 4.11 | 4.11 | ✔ | 5.05 | 0.97 | 0.09 | ✖ | - | ✔ | 0.11 | ✔ | 3 | 1-Low | - |
| <i>percentile rank</i> | | | 88 | 68 | 49 | 45 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 193 | 178 | 167 | 116 | | | | | | | | | | 02-28-2022 | 02-15-2022 | - |

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Screens Summary (Data as of 03-31-2022)

⊖ 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 |
| | | | | | | | | | | | | | | | Updated | Updated | Updated | |
| Vanguard LifeStrategy Moderate Gr Inv | VSMGX | Target Risk | 1.88 | 9.03 | 8.10 | 7.71 | ✔ | 10.89 | 0.99 | 0.09 | ✖ | — | ✔ | 0.13 | ✔ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | <i>78</i> | <i>69</i> | <i>57</i> | <i>54</i> | | | | | | | | | | | | |
| <i># of funds in category</i> | | | <i>706</i> | <i>661</i> | <i>604</i> | <i>438</i> | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | 02-28-2022 | 02-15-2022 | 12-31-2021 | |