

FIVE RIVERS HEALTH CENTERS 401K

Screens Summary (Data as of 03-31-2023)

🔴 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	-6.13	20.82	10.01	11.47	✔️	19.34	0.99	11.09	✔️	🇺🇸	✔️	0.14	✔️	2	–	Medium Risk
<i>percentile rank</i>			30	8	53	43												
<i># of funds in category</i>			1,372	1,240	1,130	835												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-7.77	18.56	11.15	12.20	✔️	19.23	1.00	6.93	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			53	31	21	11												
<i># of funds in category</i>			1,372	1,240	1,130	835												

State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	-10.95	18.49	13.60	14.54	✔️	23.05	1.00	23.76	✔️	🇺🇸	✔️	0.04	✔️	3	–	Low Risk
<i>percentile rank</i>			41	16	10	8												
<i># of funds in category</i>			1,253	1,142	1,056	813												

State St Russell Lg Cp Val® Indx NL Cl C		Large Value	-5.96	17.91	7.51	9.14	✔️	17.94	1.00	24.11	✔️	🇺🇸	✔️	0.04	✔️	3	–	Medium Risk
<i>percentile rank</i>			70	63	57	50												
<i># of funds in category</i>			1,241	1,159	1,107	825												

Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-11.75	16.18	9.28	10.55	✔️	23.16	1.00	10.11	✔️	🇺🇸	✔️	0.07	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			56	37	31	47												
<i># of funds in category</i>			582	534	503	392												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-8.26	20.86	6.61	9.46	✔️	19.20	0.95	16.63	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			75	66	52	19												
<i># of funds in category</i>			400	386	366	268												

State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	-10.68	13.15	4.09	8.35	✔️	24.07	1.00	13.58	✔️	🇺🇸	✔️	0.05	✔️	2	–	Medium Risk
<i>percentile rank</i>			43	74	89	77												
<i># of funds in category</i>			608	578	540	406												

State St Russell Sm Cp® Val Indx NL Cl C		Small Value	-12.97	20.86	4.58	7.22	✔️	23.00	1.00	13.58	✔️	🇺🇸	✔️	0.05	✔️	2	–	Medium Risk
<i>percentile rank</i>			93	82	68	59												
<i># of funds in category</i>			482	453	430	323												

Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	-9.13	9.48	-0.06	2.18	✔️	17.60	0.92	14.59	✔️	🇺🇸	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			47	42	35	41												
<i># of funds in category</i>			835	746	657	398												

Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-2.91	13.85	3.42	5.24	✔️	19.22	1.09	10.11	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			58	25	34	23												
<i># of funds in category</i>			749	697	630	425												

Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	-2.58	11.10	2.73	5.05	✔️	21.70	1.11	27.03	✔️	🇺🇸	✔️	0.69	✔️	3	–	Low Risk
<i>percentile rank</i>			22	51	69	66												
<i># of funds in category</i>			449	404	350	235												

DFA International Value I	DFIVX	Foreign Large Value	0.40	20.49	2.85	5.04	✔️	20.52	1.04	13.09	✔️	🇺🇸	✔️	0.28	✔️	1	–	Medium Risk
<i>percentile rank</i>			38	7	33	15												
<i># of funds in category</i>			365	334	311	195												

Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	-6.97	15.92	–	–	✔️	18.31	1.01	10.11	✔️	—	✔️	0.10	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			73	37	–	–												
<i># of funds in category</i>			369	335	289	182												

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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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Alternative																			
🟡 Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	-7.71	22.25	4.82	-0.65	🔴	14.12	0.76	12.34	🟢	—	—	1.12	🟢	—	—	—	
<i>percentile rank</i>			27	59	73	43											—	—	—
<i># of funds in category</i>			114	108	93	65											—	—	—
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-20.10	9.83	5.82	5.79	🟢	20.41	1.00	26.90	🟢	—	🟢	0.12	🟢	3	1-Low	Low Risk	
<i>percentile rank</i>			54	64	45	43													
<i># of funds in category</i>			261	237	213	156											02-28-2023	02-15-2022	12-31-2022
Fixed Income																			
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	-4.15	-0.82	1.60	2.13	🟢	7.03	1.10	26.26	🟢	—	—	0.38	🟢	3	1-Low	—	
<i>percentile rank</i>			14	36	13	12													
<i># of funds in category</i>			615	556	510	367											02-28-2023	02-15-2022	—
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-3.68	-0.44	1.02	2.74	🟢	4.61	0.62	8.52	🟢	—	—	0.51	🟢	3	—	—	
<i>percentile rank</i>			19	20	10	1													
<i># of funds in category</i>			130	113	99	59											02-28-2023	—	—
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	-5.51	2.62	3.08	1.48	🟢	7.37	1.03	6.13	🟢	—	—	0.30	🟢	3	—	—	
<i>percentile rank</i>			45	38	13	18													
<i># of funds in category</i>			215	202	195	137											09-30-2022	—	—
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.67	-1.98	1.16	1.75	🟢	6.54	1.04	22.52	🟢	🟡	—	0.30	🟢	3	1-Low	—	
<i>percentile rank</i>			29	34	20	9													
<i># of funds in category</i>			465	418	382	286											02-28-2023	02-15-2022	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.94	🟢	—	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—													
<i># of funds in category</i>			—	—	—	—											—	—	—
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	1.93	1.20	1.68	—	🟢	1.00	0.12	4.97	🟢	—	—	0.10	🟢	3	—	—	
<i>percentile rank</i>			61	64	24	—													
<i># of funds in category</i>			237	216	180	106											02-28-2023	—	—
Balanced																			
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-5.55	4.62	3.55	4.59	🟢	10.13	1.02	1.09	🔴	—	🟢	0.12	🟢	3	1-Low	—	
<i>percentile rank</i>			50	80	38	24													
<i># of funds in category</i>			479	441	417	302											02-28-2023	02-15-2022	—
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-6.60	12.16	6.03	7.54	🟢	15.48	1.02	1.09	🔴	—	🟢	0.14	🟢	3	1-Low	Low Risk	
<i>percentile rank</i>			48	56	35	27													
<i># of funds in category</i>			333	297	282	224											02-28-2023	02-15-2022	12-31-2022
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-5.11	0.89	2.17	3.00	🟢	7.72	1.00	1.09	🔴	—	🟢	0.11	🟢	3	1-Low	—	
<i>percentile rank</i>			63	84	54	41													
<i># of funds in category</i>			145	132	130	93											02-28-2023	02-15-2022	—
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-6.05	8.35	4.82	6.09	🟢	12.76	0.99	1.09	🔴	—	🟢	0.13	🟢	3	1-Low	Low Risk	
<i>percentile rank</i>			40	82	57	49													
<i># of funds in category</i>			750	683	656	485											02-28-2023	02-15-2022	12-31-2022