

FIVE RIVERS HEALTH CENTERS 401K

Screens Summary (Data as of 03-31-2024)

⊖ 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	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	28.49	10.50	14.42	11.80	✓	17.54	0.98	12.10	✓	☐	✓	0.15	✓	2	—	Medium Risk
percentile rank			53	44	42	49												
# of funds in category			1,591	1,449	1,319	995												
															02-29-2024	—	12-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.83	11.44	15.01	12.92	✓	17.60	1.00	6.34	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
percentile rank			34	24	23	9												
# of funds in category			1,591	1,449	1,319	995												
															02-29-2024	02-15-2022	12-31-2022	
State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	38.97	12.45	18.47	15.93	—	21.06	1.00	24.76	✓	☐	✓	0.04	✓	3	—	Low Risk
percentile rank			—	—	—	—												
# of funds in category			1,293	1,207	1,129	887												
															02-29-2024	—	12-31-2022	
State St Russell Lg Cp Val® Indx NL Cl C		Large Value	20.24	8.07	10.32	9.03	—	16.42	1.00	25.11	✓	☐	✓	0.04	✓	3	—	Medium Risk
percentile rank			—	—	—	—												
# of funds in category			1,284	1,197	1,134	887												
															02-29-2024	—	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	21.80	3.89	11.32	10.63	✓	21.83	1.00	2.70	✘	☐	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			60	32	44	41												
# of funds in category			599	566	534	431												
															02-29-2024	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	19.10	7.37	10.17	8.93	✓	18.46	0.95	2.70	✘	☐	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			62	61	54	32												
# of funds in category			428	408	389	307												
															02-29-2024	02-15-2022	12-31-2022	
State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	20.28	-2.82	7.22	7.76	✓	22.39	1.00	14.58	✓	☐	✓	0.05	✓	3	—	Medium Risk
percentile rank			38	65	76	76												
# of funds in category			617	583	548	429												
															02-29-2024	—	12-31-2022	
State St Russell Sm Cp® Val Indx NL Cl C		Small Value	18.60	2.14	8.17	6.85	✓	21.50	1.00	14.58	✓	☐	✓	0.05	✓	2	—	Medium Risk
percentile rank			64	92	82	58												
# of funds in category			510	476	443	352												
															02-29-2024	—	12-31-2022	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	7.40	-3.77	2.82	3.21	✓	16.41	0.91	15.60	✓	☐	✓	0.14	✓	2	1-Low	Medium Risk
percentile rank			66	46	53	44												
# of funds in category			840	743	680	450												
															02-29-2024	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	14.87	3.94	7.36	5.01	✓	17.90	1.08	11.11	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
percentile rank			35	37	33	24												
# of funds in category			839	780	714	468												
															02-29-2024	02-15-2022	12-31-2022	
Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	14.45	0.88	7.82	4.57	✓	21.50	1.20	28.04	✓	☐	✓	0.73	✓	4	—	Low Risk
percentile rank			37	46	40	74												
# of funds in category			441	413	355	248												
															02-29-2024	—	12-31-2022	
DFA International Value I	DFIVX	Foreign Large Value	18.71	8.91	8.54	4.74	✓	17.84	0.96	14.10	✓	☐	✓	0.28	✓	1	—	Medium Risk
percentile rank			16	7	14	17												
# of funds in category			391	356	331	216												
															02-29-2024	—	12-31-2022	
Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	22.71	6.59	10.88	—	✓	16.84	1.01	11.11	✓	—	✓	0.10	✓	2	1-Low	Low Risk
percentile rank			38	49	33	—												
# of funds in category			368	352	314	211												
															02-29-2024	02-15-2022	12-31-2022	

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Alternative																		
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	4.88	7.41	7.38	0.78	✔	12.46	0.70	13.34	✔	—	—	1.14	✔	—	—	—
<i>percentile rank</i>			24	91	46	18												
<i># of funds in category</i>			114	108	103	67												
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	8.54	1.74	3.71	6.22	✔	21.76	1.02	27.90	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			49	68	48	48												
<i># of funds in category</i>			276	261	240	180									02-29-2024	02-15-2022	12-31-2022	
Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	1.96	-1.99	1.26	2.06	✔	8.04	1.10	27.27	✔	—	—	0.40	✔	3	1-Low	—
<i>percentile rank</i>			75	35	24	24												
<i># of funds in category</i>			682	611	577	404									02-29-2024	02-15-2022	—	
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	7.73	-0.14	1.68	3.31	✔	4.97	0.58	9.52	✔	—	—	0.63	✔	3	—	—
<i>percentile rank</i>			12	3	12	1												
<i># of funds in category</i>			113	109	101	62									02-29-2024	—	—	
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	0.10	-0.54	2.71	2.10	✔	7.28	1.01	6.05	✔	—	—	0.51	✔	3	—	—
<i>percentile rank</i>			73	48	32	24												
<i># of funds in category</i>			236	222	214	156									02-29-2024	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	2.80	-2.17	0.81	1.97	✔	7.37	1.01	23.52	✔	⊠	—	0.30	✔	4	1-Low	—
<i>percentile rank</i>			21	26	22	10												
<i># of funds in category</i>			557	503	452	322									02-29-2024	02-15-2022	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.94	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			43	—	—	—												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	5.37	2.07	2.16	—	✔	1.16	0.10	5.97	✔	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			74	78	51	—												
<i># of funds in category</i>			249	214	194	122									02-29-2024	—	—	
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	10.23	1.29	4.70	4.85	✔	10.14	1.03	2.10	✖	—	✔	0.12	✔	3	1-Low	—
<i>percentile rank</i>			43	62	51	25												
<i># of funds in category</i>			530	506	473	350									02-29-2024	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	18.37	4.75	8.92	7.81	✔	14.51	1.02	2.10	✖	—	✔	0.14	✔	3	1-Low	Low Risk
<i>percentile rank</i>			42	51	33	26												
<i># of funds in category</i>			362	350	320	262									02-29-2024	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	6.26	-0.49	2.49	3.25	✔	8.20	1.02	2.10	✖	—	✔	0.11	✔	4	1-Low	—
<i>percentile rank</i>			68	83	68	46												
<i># of funds in category</i>			180	162	155	119									02-29-2024	07-19-2023	—	
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	14.24	3.02	6.83	6.36	✔	12.29	1.00	2.10	✖	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			57	71	64	51												
<i># of funds in category</i>			881	828	781	581									02-29-2024	07-19-2023	12-31-2022	