

HENRY C NEVINS HOME INC 403B PLAN

Screens Summary (Data as of 12-31-2019)

Fund Removed from Approved List

Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			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	
US Stock																
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	31.46	15.23	11.66	13.52		12.10	1.00	3.68				0.04		
<i>percentile rank</i>			24	18	10	8										
<i># of funds in category</i>			1,394	1,210	1,065	815										
Neuberger Berman Sustainable Eq R6	NRSRX	Large Growth	26.18	12.30	9.32	—		12.26	0.99	16.04				0.59		
<i>percentile rank</i>			81	72	69	—										
<i># of funds in category</i>			1,394	1,210	1,065	815										
MFS Value R6	MEIKX	Large Value	30.18	11.45	9.51	11.91		12.09	0.99	17.95				0.47		
<i>percentile rank</i>			9	24	19	26										
<i># of funds in category</i>			1,215	1,097	951	697										
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	33.86	15.46	10.23	—		13.24	0.93	6.86				0.07		
<i>percentile rank</i>			42	54	55	—										
<i># of funds in category</i>			619	566	502	386										
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	32.76	15.14	10.51	—		15.56	0.92	15.01				0.07		
<i>percentile rank</i>			27	39	42	—										
<i># of funds in category</i>			642	574	509	383										
DFA US Small Cap Value I	DFSVX	Small Value	18.12	2.44	4.91	10.68		17.93	1.12	7.84				0.52		
<i>percentile rank</i>			82	75	60	35										
<i># of funds in category</i>			419	387	346	237										
Non-US Stock																
Invesco Oppenheimer Developing Mkts R6	ODVIX	Diversified Emerging Mkts	24.53	14.13	6.62	—		13.45	0.90	12.68				0.83		
<i>percentile rank</i>			20	13	21	—										
<i># of funds in category</i>			832	711	577	243										
American Funds Europacific Growth R6	REGGX	Foreign Large Blend	27.40	12.45	7.41	6.73		12.25	1.07	18.59				0.49		
<i>percentile rank</i>			59	47	44	55										
<i># of funds in category</i>			469	405	338	249										
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	22.05	9.69	6.18	5.74		11.40	0.98	6.86				0.07		
<i>percentile rank</i>			42	38	21	26										
<i># of funds in category</i>			736	632	498	377										
Alternative																
DFA Global Real Estate Securities Port	DFGEX	Global Real Estate	26.40	9.78	7.26	10.66		9.87	0.97	9.84				0.24		
<i>percentile rank</i>			21	48	22	5										
<i># of funds in category</i>			226	201	171	112										
Fixed Income																
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	8.16	3.15	2.45	3.25		2.96	0.98	8.37		—	—	0.10		
<i>percentile rank</i>			45	35	33	23										
<i># of funds in category</i>			221	194	163	104										

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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
American Century Diversified Bond R6 <i>percentile rank</i> <i># of funds in category</i>	ADDVX	Intermediate-Term Bond	8.73 33 431	3.63 53 383	2.82 51 328	— — 252		2.93	0.99	18.09			—	0.35	
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	8.05 78 302	5.68 20 265	5.66 6 223	8.76 1 120		1.92	0.21	12.76		—	—	1.05	
Federated Government Ultrashrt Dur R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	2.16 93 201	1.71 85 161	— — 130	— — 62		0.24	0.02	22.49		—	—	0.24	

Balanced

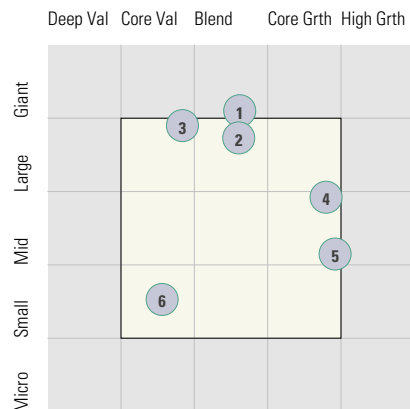
Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	15.68 36 562	7.59 16 509	5.67 18 419	6.62 29 270		4.58	0.98	25.27		—		0.12	
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	23.13 32 334	10.97 19 304	7.91 19 274	9.35 23 193		9.15	1.01	25.27		—		0.14	
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	12.05 35 200	5.85 18 183	4.45 18 158	5.18 43 91		2.82	0.32	25.27		—		0.11	
Vanguard LifeStrategy Moderate Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	19.37 53 699	9.30 37 644	6.82 34 571	8.08 44 420		6.81	1.00	25.27		—		0.13	

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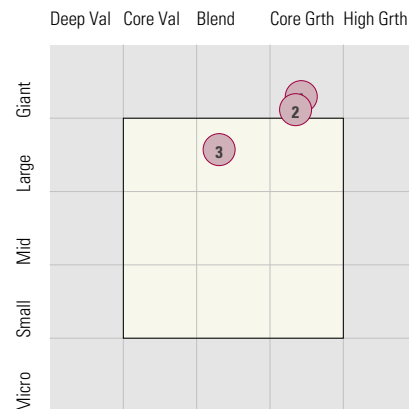
Style Analysis (Data as of 12-31-2019)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 Vanguard 500 Index Admiral	Large Blend Index	30.69	25.24	44.08	0.35	98.70	0.95	71.43
2 Neuberger Berman Sustainable Eq R6	Large Growth	33.40	25.76	40.84	1.82	80.03	18.15	31.65
3 MFS Value R6	Large Value	37.54	31.54	30.91	0.68	90.72	8.60	66.44
4 Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	30.13	20.10	49.76	0.38	98.54	1.08	11.59
5 Vanguard Small Cap Growth Index Admiral	Small Growth	28.02	24.72	47.27	2.08	97.21	0.71	2.95
6 DFA US Small Cap Value I	Small Value	46.48	8.93	44.57	1.27	96.66	2.06	1.30

Non-US Stock Funds

Fund	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1 Invesco Oppenheimer Developing Mkts R6	Diversified Emerging Mkts	62.18	12.38	25.44	18.25	59.19	22.56	27.27	72.73	18.22
2 American Funds Europacific Growth R6	Foreign Large Blend	40.93	20.70	38.37	11.55	47.62	40.81	71.76	28.24	39.57
3 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.27	23.69	36.05	9.63	36.45	53.91	98.88	1.12	30.79

Fixed Income Funds

Fund	Category	Super Sectors %				Other Stats	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.66	0.00	0.00	0.00	7.38	100.00	0.00	0.00
2 American Century Diversified Bond R6	Intermediate-Term Bond	29.83	22.88	38.72	0.00	5.76	97.42	2.33	0.25
3 PIMCO Income Instl	Multisector Bond	23.47	13.75	18.66	0.00	0.41	81.00	19.00	0.00
4 Federated Government Ultrashrt Dur R6	Ultrashort Bond	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00