

SOCIETY FOR THE PROTECTION OF N H

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 | | | | | | | | | | | | | | | | |
| MFS Massachusetts Investors Tr R6 <i>percentile rank</i> <i># of funds in category</i> | MITJX | Large Blend | 32.34 14 1,394 | 15.92 7 1,210 | 11.33 22 1,065 | — — 815 | ✔ | 11.83 | 0.96 | 15.51 | ✔ | ⊠ | ✖ | 0.39 | ✔ | |
| Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VFTAX | Large Blend Index | — — 1,394 | — — 1,210 | — — 1,065 | — — 815 | — | — | — | 4.03 | ✔ | ⊠ | ✖ | 0.14 | ✔ | |
| MFS Growth R6 <i>percentile rank</i> <i># of funds in category</i> | MFEKX | Large Growth | 37.81 10 1,363 | 22.84 8 1,230 | 15.36 8 1,098 | — — 822 | ✔ | 12.96 | 0.95 | 17.76 | ✔ | ⊠ | ✔ | 0.57 | ✔ | |
| Vanguard Value Index Adm <i>percentile rank</i> <i># of funds in category</i> | VVIAX | Large Value | 25.82 44 1,215 | 11.70 21 1,097 | 10.06 9 951 | 12.48 13 697 | ✔ | 11.92 | 0.99 | 25.02 | ✔ | ⊠ | ✔ | 0.05 | ✔ | |
| MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i> | OTCKX | Mid-Cap Growth | 37.93 17 619 | 20.84 9 566 | 14.09 6 502 | — — 386 | ✔ | 13.10 | 0.90 | 11.12 | ✔ | ⊠ | ✔ | 0.74 | ✔ | |
| Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VMVAX | Mid-Cap Value | 27.99 32 422 | 9.47 18 377 | 8.23 25 342 | — — 233 | ✔ | 13.39 | 1.02 | 13.38 | ✔ | ⊠ | ✔ | 0.07 | ✔ | |
| Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VSGAX | Small Growth | 32.76 27 642 | 15.14 39 574 | 10.51 42 509 | — — 383 | ✔ | 15.56 | 0.92 | 15.01 | ✔ | ⊠ | ✖ | 0.07 | ✔ | |
| Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VSIAX | Small Value | 22.76 35 419 | 6.40 15 387 | 7.46 18 346 | — — 237 | ✔ | 15.00 | 0.93 | 3.68 | ✔ | ⊠ | ✖ | 0.07 | ✔ | |
| Non-US Stock | | | | | | | | | | | | | | | | |
| Invesco Oppenheimer Developing Mkts R6 <i>percentile rank</i> <i># of funds in category</i> | ODVIX | Diversified Emerging Mkts | 24.53 20 832 | 14.13 13 711 | 6.62 21 577 | — — 243 | ✔ | 13.45 | 0.90 | 12.68 | ✔ | ⊠ | ✔ | 0.83 | ✔ | |
| American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i> | REGGX | Foreign Large Blend | 27.40 59 469 | 12.45 47 405 | 7.41 44 338 | 6.73 55 249 | ✔ | 12.25 | 1.07 | 18.59 | ✔ | ⊠ | ✔ | 0.49 | ✔ | |
| MFS Instl International Equity <i>percentile rank</i> <i># of funds in category</i> | MIEIX | Foreign Large Growth | 28.40 46 469 | 13.67 31 405 | 8.06 32 338 | 7.48 31 249 | ✔ | 10.95 | 0.97 | 10.25 | ✔ | ⊠ | ✔ | 0.69 | ✔ | |
| Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i> | VTRIX | Foreign Large Value | 20.39 21 347 | 9.61 6 305 | 5.17 13 253 | 4.91 29 165 | ✔ | 11.56 | 1.04 | 11.63 | ✔ | ⊠ | ✖ | 0.37 | ✔ | |
| American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i> | RNPGX | World Stock | 30.48 19 876 | 16.79 13 728 | 11.45 10 610 | 11.15 7 370 | ✔ | 11.96 | 0.96 | 19.09 | ✔ | ⊠ | ✔ | 0.44 | ✔ | |

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⊖ 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 | |
| Alternative | | | | | | | | | | | | | | | | |
| PIMCO Commodity Real Ret Strat Instl <i>percentile rank</i> <i># of funds in category</i> | PCRIX | Commodities Broad Basket | 12.27 10 131 | -0.20 47 107 | -3.29 47 97 | -3.32 19 36 | ✔ | 9.75 | 1.11 | 5.00 | ✔ | — | — | 1.46 | ✘ | |
| Neuberger Berman Real Estate R6 <i>percentile rank</i> <i># of funds in category</i> | NRREX | Real Estate | 32.08 10 259 | 12.00 5 224 | 8.68 10 200 | — — 138 | ✔ | 11.05 | 0.85 | 14.01 | ✔ | — | ✘ | 0.76 | ✔ | |
| Fixed Income | | | | | | | | | | | | | | | | |
| BlackRock High Yield Bond K <i>percentile rank</i> <i># of funds in category</i> | BRHYX | High Yield Bond | 15.58 13 713 | 6.77 7 618 | 5.91 13 543 | 8.02 3 340 | ✔ | 4.32 | 1.02 | 12.01 | ✔ | — | — | 0.49 | ✔ | |
| Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i> | VAIPX | Inflation- Protected Bond | 8.16 45 221 | 3.15 35 194 | 2.45 33 163 | 3.25 23 104 | ✔ | 2.96 | 0.98 | 8.37 | ✔ | — | — | 0.10 | ✔ | |
| Baird Aggregate Bond Instl <i>percentile rank</i> <i># of funds in category</i> | BAGIX | Intermediate- Term Bond | 9.48 15 431 | 4.38 10 383 | 3.43 8 328 | 4.65 8 252 | ✔ | 2.89 | 0.99 | 19.27 | ✔ | ☒ | — | 0.30 | ✔ | |
| 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 | ✔ | |
| PIMCO Short-Term Instl <i>percentile rank</i> <i># of funds in category</i> | PTSHX | Ultrashort Bond | 2.73 69 201 | 2.22 32 161 | 2.12 7 130 | 1.81 19 62 | ✔ | 0.70 | -0.14 | 9.00 | ✔ | — | — | 0.50 | ✔ | |
| Templeton Global Bond R6 <i>percentile rank</i> <i># of funds in category</i> | FBNRX | World Bond | 1.01 94 316 | 1.79 82 283 | 1.59 83 236 | — — 80 | ✔ | 6.28 | -0.94 | 18.01 | ✔ | — | — | 0.49 | ✔ | |
| Target Date | | | | | | | | | | | | | | | | |
| American Funds 2010 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFTTX | Target Date | 13.88 56 134 | 7.03 31 96 | 5.49 17 83 | 7.06 8 62 | ✔ | 4.43 | 0.94 | 12.92 | ✔ | — | ✔ | 0.31 | ✔ | |
| American Funds 2015 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFJTX | Target Date | 14.94 62 128 | 7.53 35 99 | 5.85 30 73 | 7.51 5 47 | ✔ | 4.86 | 0.93 | 12.92 | ✔ | — | ✔ | 0.31 | ✔ | |
| American Funds 2020 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RRCTX | Target Date | 15.59 69 234 | 8.28 27 199 | 6.37 17 157 | 8.17 2 93 | ✔ | 5.30 | 0.91 | 12.92 | ✔ | — | ✔ | 0.31 | ✔ | |
| American Funds 2025 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFDTX | Target Date | 17.85 68 233 | 9.47 20 197 | 7.12 5 158 | 9.15 1 83 | ✔ | 6.45 | 0.97 | 12.92 | ✔ | — | ✔ | 0.33 | ✔ | |

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

Fund Removed from Approved List

Fund on Watch List

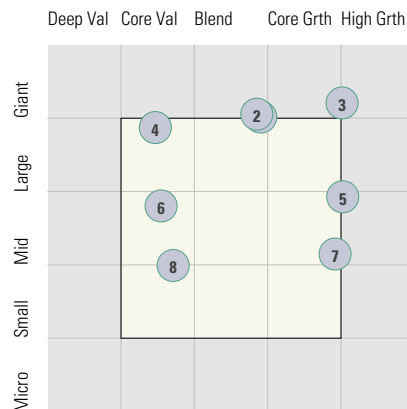
| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | Expense | | | | |
|--|--------|------------------------|-------------------------------|--------------------|------------------|-------------------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|--|
| | | | 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 | |
| American Funds 2030 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFETX | Target Date | 20.06 60 242 | 10.86 4 207 | 8.07 1 165 | 9.88 1 95 | | 7.68 | 0.99 | 12.92 | | — | | 0.35 | | |
| American Funds 2035 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFCTX | Target Date | 23.29 21 230 | 12.28 1 194 | 8.99 1 155 | 10.34 1 80 | | 9.14 | 1.02 | 12.92 | | — | | 0.37 | | |
| American Funds 2040 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFCTX | Target Date | 24.40 28 242 | 12.76 1 207 | 9.30 1 165 | 10.54 1 95 | | 9.66 | 0.97 | 12.92 | | — | | 0.38 | | |
| American Funds 2045 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFHTX | Target Date | 24.68 51 230 | 12.96 2 194 | 9.45 1 155 | 10.62 1 79 | | 9.89 | 0.95 | 12.92 | | — | | 0.38 | | |
| American Funds 2050 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFITX | Target Date | 25.04 43 242 | 13.11 2 207 | 9.55 1 165 | 10.68 1 77 | | 10.02 | 0.95 | 12.92 | | — | | 0.39 | | |
| American Funds 2055 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFKTX | Target Date | 25.09 45 230 | 13.11 2 192 | 9.54 1 150 | — — 15 | | 10.05 | 0.95 | 9.92 | | — | | 0.40 | | |
| American Funds 2060 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i> | RFUTX | Target Date | 25.01 60 216 | 13.05 3 147 | — — 34 | — — — | | 10.02 | 0.94 | 4.77 | | — | | 0.41 | | |
| Balanced | | | | | | | | | | | | | | | | |
| American Funds American Balanced R6 <i>percentile rank</i> <i># of funds in category</i> | RLBGX | Moderate Allocation | 19.55 48 699 | 10.56 12 644 | 8.47 6 571 | 10.48 5 420 | | 7.00 | 1.01 | 21.01 | | — | | 0.28 | | |

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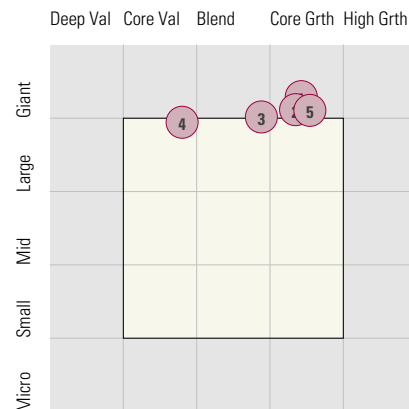
Style Analysis (Data as of 12-31-2019)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

| | Category | Super Sectors % | | | Asset Allocation % | | | Avg Mkt Cap M\$ | |
|---|---|-------------------|-----------|-----------|--------------------|----------|---------|-----------------|-------|
| | | Cyclical | Defensive | Sensitive | Cash | US Stock | Foreign | | |
| 1 | MFS Massachusetts Investors Tr R6 | Large Blend | 31.09 | 27.36 | 41.55 | 0.85 | 92.23 | 6.92 | 56.60 |
| 2 | Vanguard FTSE Social Index Admiral | Large Blend Index | 33.03 | 23.56 | 43.41 | 0.26 | 97.98 | 1.74 | — |
| 3 | MFS Growth R6 | Large Growth | 33.00 | 18.53 | 48.45 | 1.55 | 96.83 | 1.62 | 50.98 |
| 4 | Vanguard Value Index Adm | Large Value | 29.84 | 37.53 | 32.63 | 0.15 | 99.02 | 0.83 | 74.71 |
| 5 | MFS Mid Cap Growth R6 | Mid-Cap Growth | 31.17 | 16.37 | 52.46 | 1.65 | 94.49 | 3.86 | 10.33 |
| 6 | Vanguard Mid-Cap Value Index Admiral | Mid-Cap Value | 47.80 | 23.91 | 28.29 | 0.21 | 97.32 | 2.47 | 9.97 |
| 7 | Vanguard Small Cap Growth Index Admiral | Small Growth | 28.02 | 24.72 | 47.27 | 2.08 | 97.21 | 0.71 | 2.95 |
| 8 | Vanguard Small Cap Value Index Admiral | Small Value | 52.45 | 15.12 | 32.43 | 1.38 | 97.50 | 1.11 | 2.79 |

Non-US Stock Funds

| | 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 | MFS Instl International Equity | Foreign Large Growth | 29.08 | 37.11 | 33.81 | 7.53 | 24.47 | 67.99 | 95.46 | 4.54 | 36.95 |
| 4 | Vanguard International Value Inv | Foreign Large Value | 33.27 | 21.85 | 44.88 | 7.63 | 37.88 | 54.50 | 89.21 | 10.79 | 33.22 |
| 5 | American Funds New Perspective R6 | World Stock | 35.92 | 22.64 | 41.44 | 58.10 | 14.02 | 27.87 | 94.81 | 5.19 | 55.05 |

Fixed Income Funds

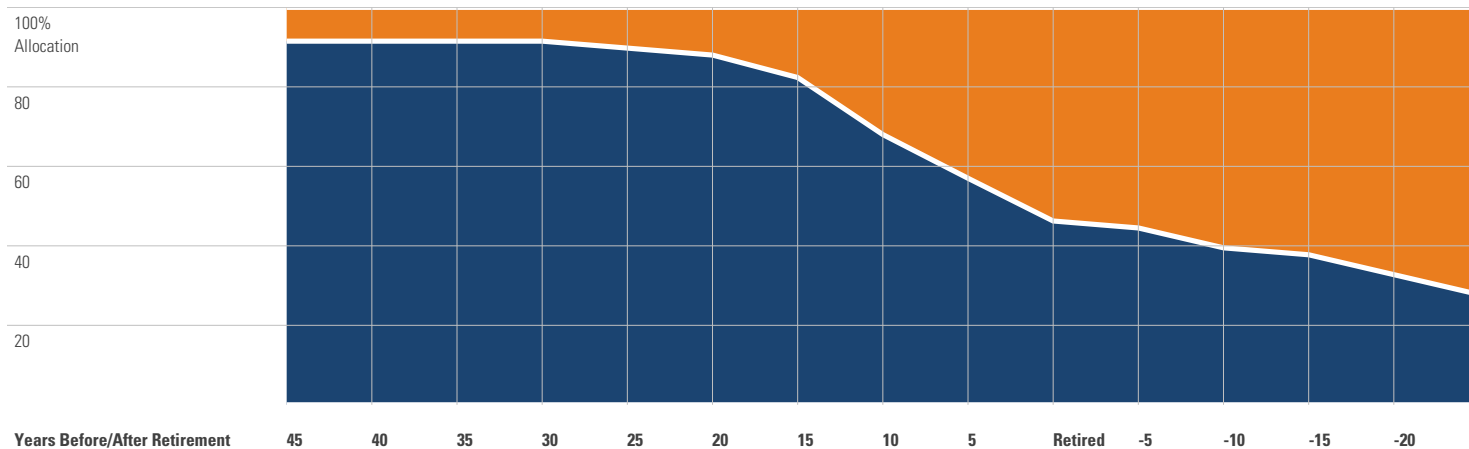
| | Category | Super Sectors % | | | | Other Stats | | Credit Quality % | | |
|---|---------------------------------------|--------------------------|-------|-----------|--------|------------------|-----------|------------------|-------|-------|
| | | US Govt Debt | Mtg | US Credit | Non US | Avg Eff Duration | Inv Grade | Below Inv Grade | NR/NA | |
| 1 | BlackRock High Yield Bond K | High Yield Bond | 0.03 | 0.00 | 90.24 | 0.00 | 3.11 | 4.65 | 95.10 | 0.25 |
| 2 | Vanguard Inflation-Protected Secs Adm | Inflation-Protected Bond | 97.66 | 0.00 | 0.00 | 0.00 | 7.38 | 100.00 | 0.00 | 0.00 |
| 3 | Baird Aggregate Bond Inst | Intermediate-Term Bond | 24.33 | 25.13 | 41.86 | 0.00 | 5.87 | 99.70 | 0.30 | 0.00 |
| 4 | PIMCO Income Instl | Multisector Bond | 23.47 | 13.75 | 18.66 | 0.00 | 0.41 | 81.00 | 19.00 | 0.00 |
| 5 | PIMCO Short-Term Instl | Ultrashort Bond | 24.58 | 5.17 | 29.09 | 0.00 | 0.03 | 91.00 | 9.00 | 0.00 |
| 6 | Templeton Global Bond R6 | World Bond | 76.93 | 0.00 | 0.06 | 0.00 | -1.39 | 85.16 | 17.29 | -2.44 |

SOCIETY FOR THE PROTECTION OF N H

Target Date Analysis (Data as of 12-31-2019)

Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



Target Date Portfolio Data

Asset Allocation %

| | Total Stock | US Stock | Non-US Stock | Total Bond | Infl Prot Bond | HY Bond | Cash | Other | Avg Mkt Cap \$M |
|---|-------------|----------|--------------|------------|----------------|---------|------|-------|-----------------|
| American Funds 2010 Trgt Date Retire R6 | 38.23 | 26.71 | 11.52 | 53.65 | 13.92 | 5.03 | 7.26 | 0.87 | 61.97 |
| American Funds 2015 Trgt Date Retire R6 | 42.86 | 29.93 | 12.93 | 49.33 | 14.77 | 4.99 | 6.97 | 0.83 | 60.10 |
| American Funds 2020 Trgt Date Retire R6 | 45.02 | 32.10 | 12.92 | 47.25 | 15.02 | 4.57 | 6.93 | 0.80 | 54.76 |
| American Funds 2025 Trgt Date Retire R6 | 54.53 | 37.01 | 17.52 | 38.10 | 14.42 | 0.94 | 6.68 | 0.68 | 47.62 |
| American Funds 2030 Trgt Date Retire R6 | 63.77 | 42.91 | 20.86 | 28.93 | 14.79 | 0.79 | 6.70 | 0.60 | 45.00 |
| American Funds 2035 Trgt Date Retire R6 | 77.26 | 50.82 | 26.44 | 15.99 | 12.24 | 0.32 | 6.23 | 0.51 | 43.38 |
| American Funds 2040 Trgt Date Retire R6 | 81.79 | 53.77 | 28.02 | 11.16 | 4.11 | 0.29 | 6.57 | 0.47 | 43.20 |
| American Funds 2045 Trgt Date Retire R6 | 83.14 | 54.69 | 28.45 | 9.80 | 4.03 | 0.20 | 6.55 | 0.51 | 43.56 |
| American Funds 2050 Trgt Date Retire R6 | 84.49 | 56.16 | 28.33 | 8.48 | 4.05 | 0.12 | 6.55 | 0.48 | 43.58 |
| American Funds 2055 Trgt Date Retire R6 | 84.48 | 56.15 | 28.33 | 8.49 | 4.05 | 0.12 | 6.55 | 0.48 | 43.54 |
| American Funds 2060 Trgt Date Retire R6 | 84.50 | 56.16 | 28.34 | 8.49 | 4.05 | 0.12 | 6.55 | 0.48 | — |