

# COLUMBIA VALLEY COMMUNITY HEALTH

## Screens Summary (Data as of 12-31-2020)

⊖ 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	
<b>US Stock</b>																
JPMorgan US Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JUEMX	Large Blend	26.74 3 1,369	16.43 3 1,237	16.33 4 1,078	14.48 3 817	✔	19.62	1.04	6.38	✔	⊠	✖	0.44	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	18.37 38 1,369	14.14 24 1,237	15.18 20 1,078	13.85 12 817	✔	18.80	1.00	4.68	✔	⊠	✔	0.04	✔	
MFS Growth R4 <i>percentile rank</i> <i># of funds in category</i>	MFEJX	Large Growth	31.63 56 1,291	22.96 30 1,204	20.05 28 1,081	16.62 25 796	✔	18.20	0.90	18.76	✔	⊠	✔	0.66	✔	
Vanguard Value Index Adm <i>percentile rank</i> <i># of funds in category</i>	VVIAX	Large Value	2.29 53 1,202	6.77 35 1,130	10.75 25 1,000	11.22 16 717	✔	18.92	0.95	26.02	✔	⊠	✔	0.05	✔	
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	34.48 44 604	19.33 49 564	17.18 53 504	– – 383	✔	21.29	0.97	7.86	✔	⊠	✔	0.07	✔	
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	2.54 55 415	4.75 39 396	9.17 43 349	– – 247	✔	22.68	0.98	14.38	✔	⊠	✔	0.07	✔	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	35.28 52 616	19.21 44 576	17.99 45 505	– – 383	✔	24.16	0.94	16.01	✔	⊠	✖	0.07	✔	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	5.85 32 416	4.48 20 386	9.73 20 358	– – 259	✔	25.82	0.97	4.68	✔	⊠	✖	0.07	✔	
<b>Non-US Stock</b>																
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	25.30 21 797	12.19 7 697	14.41 20 597	7.43 1 279	✔	18.50	0.88	21.56	✔	⊠	✔	0.59	✔	
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGX	Foreign Large Blend	25.27 33 452	10.74 43 388	12.47 38 318	8.14 36 234	✔	19.13	1.02	19.60	✔	⊠	✔	0.46	✔	
MFS International Growth R4 <i>percentile rank</i> <i># of funds in category</i>	MGRVX	Foreign Large Growth	15.70 78 452	10.28 47 388	12.77 33 318	7.77 43 234	✔	16.04	0.85	10.97	✔	⊠	✔	0.83	✔	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	8.99 5 353	3.90 5 323	8.43 3 281	5.08 13 184	✔	20.05	1.09	10.60	✔	⊠	✖	0.38	✔	
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	33.81 14 869	18.14 10 762	16.85 11 636	13.04 9 390	✔	19.35	1.06	20.10	✔	⊠	✔	0.42	✔	

# COLUMBIA VALLEY COMMUNITY HEALTH

## Screens Summary (Data as of 12-31-2020)

⊖ 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	
<b>Alternative</b>																
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	8.00	-0.19	3.19	—	✓	16.09	1.05	10.09	✓	—	—	1.11	✓	
<i>percentile rank</i>			3	14	18	—										
<i># of funds in category</i>			124	106	95	55										
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-4.65	4.96	5.65	8.68	✓	18.90	0.94	24.65	✓	—	✓	0.12	✓	
<i>percentile rank</i>			44	41	38	31										
<i># of funds in category</i>			248	225	199	144										
<b>Fixed Income</b>																
BlackRock High Yield Bond Instl	BHYIX	High Yield Bond	5.82	5.83	7.88	6.71	✓	9.79	1.02	13.01	✓	—	—	0.62	✓	
<i>percentile rank</i>			38	20	16	7										
<i># of funds in category</i>			678	629	556	352										
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation- Protected Bond	11.75	5.89	4.97	3.48	✓	4.12	1.05	3.88	✓	—	—	0.65	✓	
<i>percentile rank</i>			15	24	33	37										
<i># of funds in category</i>			207	197	173	117										
Metropolitan West Total Return Bd I	MWTIX	Intermediate- Term Bond	9.11	6.04	4.79	4.74	✓	3.54	1.03	23.77	✓	—	—	0.46	✓	
<i>percentile rank</i>			29	24	55	23										
<i># of funds in category</i>			602	543	464	343										
PIMCO Income I2	PONPX	Multisector Bond	5.69	4.66	6.20	7.26	✓	5.78	0.88	13.77	✓	—	—	1.19	✓	
<i>percentile rank</i>			50	49	23	1										
<i># of funds in category</i>			340	299	262	138										
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	1.48	1.83	1.39	0.84	✘	0.47	0.05	23.49	✓	—	—	0.26	✓	
<i>percentile rank</i>			50	65	81	78										
<i># of funds in category</i>			212	172	134	67										
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	6.05	5.25	5.21	5.54	✓	3.27	0.56	6.27	✓	—	—	0.70	✓	
<i>percentile rank</i>			51	36	20	2										
<i># of funds in category</i>			108	94	62	38										
<b>Target Date</b>																
American Funds 2010 Trgt Date Retire R6	RFTTX	Target Date	9.25	6.65	7.55	6.99	✓	7.37	0.91	9.01	✓	—	✓	0.30	✓	
<i>percentile rank</i>			85	64	46	5										
<i># of funds in category</i>			119	88	75	52										
American Funds 2015 Trgt Date Retire R6	RFJTX	Target Date	9.96	7.13	8.01	7.49	✓	8.14	0.91	9.01	✓	—	✓	0.30	✓	
<i>percentile rank</i>			76	59	41	5										
<i># of funds in category</i>			118	97	74	44										
American Funds 2020 Trgt Date Retire R6	RRCTX	Target Date	10.99	7.68	8.57	8.14	✓	8.60	0.87	9.01	✓	—	✓	0.31	✓	
<i>percentile rank</i>			62	49	51	3										
<i># of funds in category</i>			178	157	118	72										
American Funds 2025 Trgt Date Retire R6	RFDTX	Target Date	13.67	8.95	9.87	9.25	✓	10.18	0.90	9.01	✓	—	✓	0.33	✓	
<i>percentile rank</i>			27	18	27	1										
<i># of funds in category</i>			214	187	151	87										

# COLUMBIA VALLEY COMMUNITY HEALTH

## Screens Summary (Data as of 12-31-2020)

⊖ 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	15.16 17 224	9.84 11 197	11.06 15 158	10.08 1 89	✔	12.06	0.93	9.01	✔	—	✔	0.35	✔
American Funds 2035 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFCTX	Target Date	17.55 5 207	11.19 1 184	12.44 1 148	10.77 1 84	✔	14.51	0.97	9.01	✔	—	✖	0.37	✔
American Funds 2040 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFCTX	Target Date	18.77 4 218	11.76 1 197	12.99 1 158	11.09 1 89	✔	15.59	0.94	9.01	✔	—	✔	0.38	✔
American Funds 2045 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFHTX	Target Date	19.21 4 207	11.96 1 184	13.22 1 148	11.21 1 83	✔	15.92	0.91	9.01	✔	—	✔	0.39	✔
American Funds 2050 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFITX	Target Date	19.42 6 217	12.12 1 196	13.36 1 157	11.29 1 78	✔	16.15	0.90	9.01	✔	—	✔	0.39	✔
American Funds 2055 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFKTX	Target Date	19.39 5 207	12.11 1 184	13.35 1 145	11.27 1 44	✔	16.15	0.90	9.01	✔	—	✔	0.39	✔
American Funds 2060 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFUTX	Target Date	19.44 4 257	12.11 1 181	13.35 1 93	— — —	✔	16.12	0.90	5.77	✔	—	✔	0.40	✔
American Funds 2065 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFVTX	Target Date	— — 257	— — 181	— — 93	— — —	—	—	—	1.00	✖	—	✔	0.40	✔

### Balanced

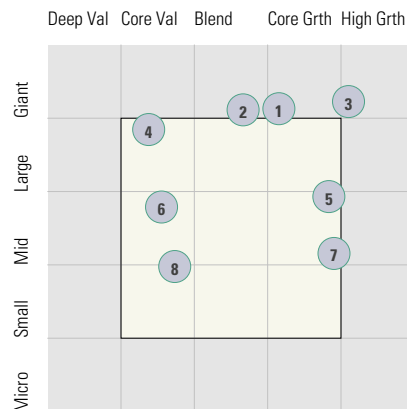
Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	11.51 27 549	7.78 17 524	8.03 17 462	6.65 25 280	✔	7.92	1.01	26.27	✔	—	✔	0.12	✔
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	15.45 27 325	9.79 23 308	11.32 18 279	9.38 20 188	✔	15.14	1.03	26.27	✔	—	✔	0.14	✔
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	9.13 27 177	6.56 14 166	6.24 30 149	5.17 34 93	✔	4.74	0.96	26.27	✔	—	✔	0.11	✔
Vanguard LifeStrategy Moderate Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	13.59 36 673	8.84 36 636	9.71 36 576	8.11 45 414	✔	11.49	0.99	26.27	✔	—	✔	0.13	✔

# COLUMBIA VALLEY COMMUNITY HEALTH

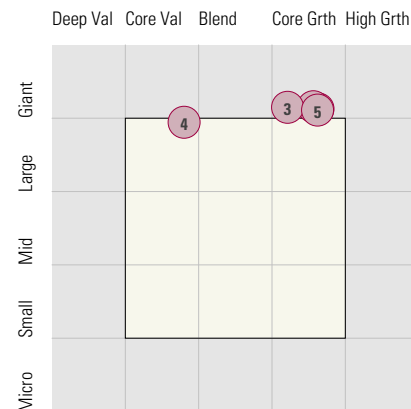
## Style Analysis (Data as of 12-31-2020)

### 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 JPMorgan US Equity R6	Large Blend	29.84	23.73	46.45	0.57	96.01	3.42	66.96
2 Vanguard 500 Index Admiral	Large Blend Index	28.52	27.38	44.10	0.70	98.04	1.26	71.43
3 MFS Growth R4	Large Growth	29.78	17.03	53.20	2.71	95.39	1.91	50.98
4 Vanguard Value Index Adm	Large Value	26.00	43.79	30.22	0.34	98.07	1.59	74.71
5 Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	30.52	19.89	49.61	0.78	98.00	1.22	11.59
6 Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	47.47	25.59	26.94	0.12	96.26	3.62	9.97
7 Vanguard Small Cap Growth Index Admiral	Small Growth	27.21	25.30	47.51	1.87	97.57	0.56	2.95
8 Vanguard Small Cap Value Index Admiral	Small Value	52.21	15.83	31.94	1.59	97.41	1.00	2.79

#### 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 American Funds New World R6	Diversified Emerging Mkts	38.15	23.00	38.86	34.09	40.35	25.58	60.64	39.36	20.17
2 American Funds Europacific Growth R6	Foreign Large Blend	38.16	26.01	35.83	9.53	46.78	43.69	72.93	27.07	39.57
3 MFS International Growth R4	Foreign Large Growth	28.50	36.90	34.59	13.77	28.33	57.90	88.99	11.01	29.09
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	35.61	24.35	40.04	59.55	13.28	27.16	95.76	4.24	55.05

#### Fixed Income Funds

Fund	Category	Super Sectors %				Avg Eff Duration	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA
1 BlackRock High Yield Bond Instl	High Yield Bond	0.02	0.00	82.93	0.00	2.83	4.65	95.10	0.25
2 BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	95.14	0.34	1.52	0.00	6.90	99.78	0.22	0.00
3 Metropolitan West Total Return Bd I	Intermediate-Term Bond	13.40	45.23	32.07	0.00	5.92	94.63	5.36	0.01
4 PIMCO Income I2	Multisector Bond	23.42	14.10	18.31	0.00	0.91	81.00	19.00	0.00
5 Federated Hermes Govt Ultrashort IS	Ultrashort Bond	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00
6 PIMCO International Bond (USD-Hdg) I-2	World Bond	34.33	8.25	8.29	0.00	7.96	93.00	7.00	0.00

# COLUMBIA VALLEY COMMUNITY HEALTH

## Target Date Analysis (Data as of 12-31-2020)

### 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	39.39	27.19	12.20	53.60	13.10	5.20	6.30	0.71	61.97
American Funds 2015 Trgt Date Retire R6	43.90	30.32	13.58	49.11	14.13	5.18	6.31	0.68	60.10
American Funds 2020 Trgt Date Retire R6	45.29	32.06	13.23	47.74	14.41	4.93	6.33	0.64	54.76
American Funds 2025 Trgt Date Retire R6	55.13	37.45	17.68	38.17	13.93	1.03	6.19	0.52	47.62
American Funds 2030 Trgt Date Retire R6	64.55	43.17	21.38	28.78	14.41	0.88	6.21	0.46	45.00
American Funds 2035 Trgt Date Retire R6	78.12	51.14	26.98	15.71	12.53	0.38	5.75	0.41	43.38
American Funds 2040 Trgt Date Retire R6	83.10	54.34	28.76	10.76	4.79	0.34	5.75	0.40	43.20
American Funds 2045 Trgt Date Retire R6	84.55	55.31	29.24	9.30	4.22	0.22	5.76	0.39	43.56
American Funds 2050 Trgt Date Retire R6	85.79	56.69	29.10	8.03	4.16	0.13	5.80	0.37	43.58
American Funds 2055 Trgt Date Retire R6	85.85	56.74	29.11	7.99	4.18	0.13	5.80	0.37	43.54
American Funds 2060 Trgt Date Retire R6	85.84	56.71	29.13	7.99	4.18	0.13	5.80	0.37	—
American Funds 2065 Trgt Date Retire R6	83.30	55.74	27.56	8.27	4.03	0.11	7.83	0.60	—