

# CHILDRENS THERAPY CENTER 403B PLAN

## 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/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail |  |
| <b>US Stock</b>                                                                                     |        |                           |                               |                      |                      |                    |               |                   |                |        |               |              |               |              |               |  |
| T. Rowe Price Dividend Growth<br><i>percentile rank</i><br><i># of funds in category</i>            | PRDGX  | Large Blend               | 13.93<br>66<br>1,369          | 13.88<br>32<br>1,237 | 14.49<br>37<br>1,078 | 13.37<br>30<br>817 | ✔             | 16.29             | 0.85           | 20.77  | ✔             | ☐            | ✔             | 0.63         | ✔             |  |
| Vanguard 500 Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i>               | VFIAX  | Large Blend Index         | 18.37<br>38<br>1,369          | 14.14<br>24<br>1,237 | 15.18<br>20<br>1,078 | 13.85<br>12<br>817 | ✔             | 18.80             | 1.00           | 4.68   | ✔             | ☐            | ✔             | 0.04         | ✔             |  |
| Fidelity® Contrafund®<br><i>percentile rank</i><br><i># of funds in category</i>                    | FCNTX  | Large Growth              | 32.50<br>54<br>1,291          | 19.01<br>60<br>1,204 | 18.16<br>51<br>1,081 | 15.39<br>47<br>796 | ✔             | 19.60             | 0.97           | 30.31  | ✔             | ☐            | ✔             | 0.85         | ✔             |  |
| American Funds Washington Mutual R6<br><i>percentile rank</i><br><i># of funds in category</i>      | RWMGX  | Large Value               | 8.08<br>90<br>1,369           | 9.83<br>80<br>1,237  | 12.68<br>70<br>1,078 | 12.51<br>52<br>817 | ✔             | 17.19             | 0.90           | 23.52  | ✔             | ☐            | ✔             | 0.27         | ✔             |  |
| Neuberger Berman Mid Cap Growth Inst<br><i>percentile rank</i><br><i># of funds in category</i>     | NBMLX  | Mid-Cap Growth            | 39.71<br>36<br>604            | 20.77<br>38<br>564   | 18.33<br>37<br>504   | 14.43<br>42<br>383 | ✔             | 21.74             | 0.99           | 17.93  | ✔             | ☐            | ✔             | 0.70         | ✔             |  |
| American Century Mid Cap Value I<br><i>percentile rank</i><br><i># of funds in category</i>         | AVUAX  | Mid-Cap Value             | 1.88<br>60<br>415             | 4.66<br>42<br>396    | 9.55<br>32<br>349    | 10.61<br>13<br>247 | ✔             | 20.65             | 0.89           | 16.76  | ✔             | ☐            | ✔             | 0.78         | ✔             |  |
| Carillon Eagle Small Cap Growth I<br><i>percentile rank</i><br><i># of funds in category</i>        | HSIIX  | Small Growth              | 37.61<br>45<br>616            | 15.84<br>61<br>576   | 16.15<br>62<br>505   | 12.89<br>66<br>383 | ✔             | 25.17             | 0.98           | 25.02  | ✔             | ☐            | ✖             | 0.76         | ✔             |  |
| Delaware Small Cap Value Instl<br><i>percentile rank</i><br><i># of funds in category</i>           | DEVIX  | Small Value               | -1.23<br>75<br>416            | 1.52<br>58<br>386    | 9.00<br>29<br>358    | 8.54<br>34<br>259  | ✔             | 27.06             | 1.01           | 23.68  | ✔             | ☐            | ✔             | 0.90         | ✔             |  |
| <b>Non-US Stock</b>                                                                                 |        |                           |                               |                      |                      |                    |               |                   |                |        |               |              |               |              |               |  |
| JPMorgan Emerging Markets Equity R5<br><i>percentile rank</i><br><i># of funds in category</i>      | JEMOX  | Diversified Emerging Mkts | 34.83<br>8<br>797             | 14.41<br>4<br>697    | -<br>-<br>597        | -<br>-<br>279      | ✔             | 20.82             | 1.01           | 15.34  | ✔             | ☐            | ✔             | 0.89         | ✔             |  |
| Vanguard Developed Markets Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i> | VTMGX  | Foreign Large Blend Index | 10.26<br>40<br>780            | 4.81<br>41<br>674    | 8.31<br>34<br>584    | 5.92<br>27<br>383  | ✔             | 18.86             | 1.02           | 7.86   | ✔             | ☐            | ✔             | 0.07         | ✔             |  |
| ⚠ Invesco Oppenheimer International Gr Y<br><i>percentile rank</i><br><i># of funds in category</i> | OIGYX  | Foreign Large Growth      | 22.18<br>47<br>452            | 8.32<br>72<br>388    | 9.57<br>81<br>318    | 7.99<br>40<br>234  | ✔             | 18.62             | 0.97           | 24.79  | ✔             | ☐            | ✔             | 0.85         | ✔             |  |
| Vanguard International Value Inv<br><i>percentile rank</i><br><i># of funds in category</i>         | VTRIX  | Foreign Large Value       | 8.99<br>5<br>353              | 3.90<br>5<br>323     | 8.43<br>3<br>281     | 5.08<br>13<br>184  | ✔             | 20.05             | 1.09           | 10.60  | ✔             | ☐            | ✖             | 0.38         | ✔             |  |
| American Funds New Perspective R6<br><i>percentile rank</i><br><i># of funds in category</i>        | RNPGX  | World Stock               | 33.81<br>14<br>869            | 18.14<br>10<br>762   | 16.85<br>11<br>636   | 13.04<br>9<br>390  | ✔             | 19.35             | 1.06           | 20.10  | ✔             | ☐            | ✔             | 0.42         | ✔             |  |

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| Name                                     | Ticker | Asset Class                  | Trailing Performance and Risk |       |      |       | Management    |                   |                | Style  |               | Expense      |               |              |               |
|------------------------------------------|--------|------------------------------|-------------------------------|-------|------|-------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|
|                                          |        |                              | 1 Yr                          | 3 Yr  | 5 Yr | 10 Yr | Pass/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail |
| <b>Alternative</b>                       |        |                              |                               |       |      |       |               |                   |                |        |               |              |               |              |               |
| PIMCO Commodity Real Return Strat I2     | PCRPX  | Commodities<br>Broad Basket  | 0.76                          | -0.89 | 2.72 | -5.40 | ✓             | 17.68             | 1.23           | 6.00   | ✓             | —            | —             | 1.43         | ✗             |
| <i>percentile rank</i>                   |        |                              | 31                            | 25    | 26   | 36    |               |                   |                |        |               |              |               |              |               |
| <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>                      |        |                              |                               |       |      |       |               |                   |                |        |               |              |               |              |               |
| Eaton Vance Income Fund of Boston I      | EIBIX  | High Yield Bond              | 5.09                          | 5.15  | 6.89 | 6.09  | ✓             | 8.65              | 0.91           | 6.16   | ✓             | —            | —             | 0.75         | ✓             |
| <i>percentile rank</i>                   |        |                              | 54                            | 46    | 53   | 26    |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 678                           | 629   | 556  | 352   |               |                   |                |        |               |              |               |              |               |
| BlackRock Inflation Protected Bond Instl | BPRIX  | Inflation-<br>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   |               |                   |                |        |               |              |               |              |               |
| Baird Aggregate Bond Inst                | BAGIX  | Intermediate-<br>Term Bond   | 8.63                          | 5.84  | 5.04 | 4.68  | ✓             | 3.81              | 1.07           | 20.27  | ✓             | ☒            | —             | 0.30         | ✓             |
| <i>percentile rank</i>                   |        |                              | 22                            | 14    | 11   | 5     |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 416                           | 381   | 331  | 253   |               |                   |                |        |               |              |               |              |               |
| 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    |               |                   |                |        |               |              |               |              |               |
| Templeton Global Bond Adv                | TGBAX  | World Bond                   | -4.19                         | -0.65 | 1.41 | 2.00  | ✗             | 6.10              | -0.49          | 19.01  | ✓             | —            | —             | 0.67         | ✓             |
| <i>percentile rank</i>                   |        |                              | 88                            | 94    | 89   | 80    |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 316                           | 269   | 240  | 96    |               |                   |                |        |               |              |               |              |               |
| <b>Balanced</b>                          |        |                              |                               |       |      |       |               |                   |                |        |               |              |               |              |               |
| BlackRock Global Allocation Instl        | MALOX  | World Allocation             | 21.12                         | 9.66  | 9.29 | 6.80  | ✓             | 12.39             | 1.04           | 4.00   | ✓             | ☒            | ✓             | 0.80         | ✓             |
| <i>percentile rank</i>                   |        |                              | 3                             | 3     | 9    | 23    |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 475                           | 415   | 362  | 220   |               |                   |                |        |               |              |               |              |               |

# CHILDRENS THERAPY CENTER 403B PLAN

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

### 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 | T. Rowe Price Dividend Growth        | Large Blend       | 30.97     | 33.13     | 35.90              | 3.98     | 89.46   | 6.56            | 47.20 |
| 2 | Vanguard 500 Index Admiral           | Large Blend Index | 28.52     | 27.38     | 44.10              | 0.70     | 98.04   | 1.26            | 71.43 |
| 3 | Fidelity® Contrafund®                | Large Growth      | 34.92     | 17.09     | 47.99              | 0.87     | 91.05   | 7.18            | 72.75 |
| 4 | American Funds Washington Mutual R6  | Large Value       | 25.88     | 30.98     | 43.14              | 5.07     | 86.70   | 7.96            | 92.42 |
| 5 | Neuberger Berman Mid Cap Growth Inst | Mid-Cap Growth    | 20.43     | 22.28     | 57.28              | 1.44     | 94.53   | 4.03            | 8.18  |
| 6 | American Century Mid Cap Value I     | Mid-Cap Value     | 37.38     | 32.74     | 29.88              | 3.36     | 84.34   | 12.30           | 11.80 |
| 7 | Carillon Eagle Small Cap Growth I    | Small Growth      | 16.75     | 39.98     | 43.27              | 0.33     | 97.31   | 2.36            | 2.67  |
| 8 | Delaware Small Cap Value Instl       | Small Value       | 53.48     | 10.44     | 36.08              | 3.65     | 93.39   | 2.07            | 2.27  |

#### 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 | JPMorgan Emerging Markets Equity R5      | Diversified Emerging Mkts | 50.82     | 20.07     | 29.10               | 16.84        | 74.58          | 8.58              | 31.23 | 68.77           | —     |
| 2 | Vanguard Developed Markets Index Admiral | Foreign Large Blend Index | 37.18     | 27.61     | 35.23               | 9.09         | 37.90          | 53.02             | 99.07 | 0.93            | 30.79 |
| 3 | Invesco Oppenheimer International Gr Y   | Foreign Large Growth      | 23.21     | 31.00     | 45.78               | 13.26        | 25.86          | 60.87             | 94.66 | 5.34            | 15.13 |
| 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

|   | 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 | Eaton Vance Income Fund of Boston I      | High Yield Bond          | 0.00  | 0.00      | 88.06  | 0.00             | 2.55      | 8.04             | 89.77 | 2.19  |
| 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 | Baird Aggregate Bond Inst                | Intermediate-Term Bond   | 22.40 | 26.93     | 42.38  | 0.00             | 5.69      | 99.40            | 0.60  | 0.00  |
| 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 | Templeton Global Bond Adv                | World Bond               | 82.53 | 0.00      | 0.06   | 0.00             | -1.01     | 85.16            | 17.29 | -2.44 |