

# LAKE HEALTH UNIVERSITY HOSPITALS

## 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	✔	
American Funds Growth Fund of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RGAGX	Large Growth	38.28 35 1,291	20.07 53 1,204	18.97 40 1,081	15.66 40 796	✔	19.72	0.97	27.18	✔	⊠	✔	0.30	✔	
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	8.08 90 1,369	9.83 80 1,237	12.68 70 1,078	12.51 52 817	✔	17.19	0.90	23.52	✔	⊠	✔	0.27	✔	
Neuberger Berman Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	NRMGX	Mid-Cap Growth	39.80 35 604	20.88 37 564	18.44 35 504	- - 383	✔	21.72	0.99	17.93	✔	⊠	✔	0.61	✔	
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	✔	
⚠ PGIM Jennison Small Company R6 <i>percentile rank</i> <i># of funds in category</i>	PJSQX	Small Growth	27.72 70 616	12.72 75 576	14.33 74 505	11.78 78 383	✔	27.55	1.05	7.10	✔	⊠	✖	0.70	✔	
Delaware Small Cap Value R6 <i>percentile rank</i> <i># of funds in category</i>	DVZRX	Small Value	-1.05 74 416	1.70 55 386	- - 358	- - 259	✔	27.05	1.01	23.68	✔	⊠	✔	0.72	✔	
<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 Instl International Equity <i>percentile rank</i> <i># of funds in category</i>	MIEIX	Foreign Large Growth	11.10 32 780	8.42 4 674	10.35 6 584	7.50 5 383	✔	17.18	0.92	11.26	✔	⊠	✖	0.70	✔	
DFA International Value I <i>percentile rank</i> <i># of funds in category</i>	DFIVX	Foreign Large Value	-2.14 73 353	-2.25 90 323	5.01 58 281	2.88 75 184	✔	23.30	1.25	10.85	✔	⊠	✔	0.39	✔	
Invesco Global R6 <i>percentile rank</i> <i># of funds in category</i>	OGLIX	World Stock	28.10 20 869	13.67 22 762	15.11 16 636	- - 390	✔	21.57	1.17	3.76	✔	⊠	✔	0.67	✔	

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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	
<b>Alternative</b>																
PIMCO Commodity Real Ret Strat Instl <i>percentile rank</i> <i># of funds in category</i>	PCRIX	Commodities Broad Basket	0.82 31 124	-0.81 24 106	2.80 24 95	-5.31 29 55		17.63	1.22	6.00		—	—	1.33		
Neuberger Berman Real Estate R6 <i>percentile rank</i> <i># of funds in category</i>	NRREX	Real Estate	-1.04 17 248	7.50 9 225	7.73 7 199	— — 144		15.87	0.76	15.01		—		0.76		
<b>Fixed Income</b>																
PIMCO Real Return Instl <i>percentile rank</i> <i># of funds in category</i>	PRRIX	Inflation- Protected Bond	12.09 13 207	6.04 15 197	5.41 8 173	3.79 13 117		4.06	1.02	1.98		—	—	0.53		
Western Asset Core Bond IS <i>percentile rank</i> <i># of funds in category</i>	WACSX	Intermediate- Term Bond	9.13 14 416	6.22 5 381	5.60 2 331	4.92 1 253		4.07	1.05	14.02			—	0.42		
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	5.80 47 340	4.76 47 299	6.30 20 262	7.36 1 138		5.78	0.88	13.77		—	—	1.09		
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	1.39 53 212	1.82 66 172	— — 134	— — 67		0.48	0.05	23.49		—	—	0.24		
<b>Target Date</b>																
T. Rowe Price Retirement I 2010 I <i>percentile rank</i> <i># of funds in category</i>	TRPAX	Target Date	12.06 4 119	7.92 4 88	8.54 1 75	— — 52		9.54	1.18	5.26		—		0.37		
T. Rowe Price Retirement I 2015 I <i>percentile rank</i> <i># of funds in category</i>	TRFGX	Target Date	12.81 7 118	8.35 4 97	9.14 1 74	— — 44		10.55	1.18	5.26		—		0.40		
T. Rowe Price Retirement I 2020 I <i>percentile rank</i> <i># of funds in category</i>	TRBRX	Target Date	13.31 16 178	8.81 3 157	9.94 1 118	— — 72		11.91	1.20	5.26		—		0.42		
T. Rowe Price Retirement I 2025 I <i>percentile rank</i> <i># of funds in category</i>	TRPHX	Target Date	14.62 12 214	9.47 1 187	10.70 1 151	— — 87		13.34	1.19	5.26		—		0.46		
T. Rowe Price Retirement I 2030 I <i>percentile rank</i> <i># of funds in category</i>	TRPCX	Target Date	15.92 7 224	10.10 4 197	11.44 4 158	— — 89		14.66	1.13	5.26		—		0.49		
T. Rowe Price Retirement I 2035 I <i>percentile rank</i> <i># of funds in category</i>	TRPJX	Target Date	17.04 12 207	10.56 8 184	11.98 12 148	— — 84		15.75	1.06	5.26		—		0.50		

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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
T. Rowe Price Retirement I 2040 I	TRPDX	Target Date	18.16	11.05	12.49	—	✔	16.68	1.01	5.26	✔	—	✘	0.51	✔
<i>percentile rank</i>			11	5	4	—									
<i># of funds in category</i>			218	197	158	89									
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	18.72	11.29	12.72	—	✔	17.33	0.99	5.26	✔	—	✘	0.51	✔
<i>percentile rank</i>			7	4	7	—									
<i># of funds in category</i>			207	184	148	83									
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	18.72	11.30	12.73	—	✔	17.30	0.97	5.26	✔	—	✘	0.52	✔
<i>percentile rank</i>			9	10	8	—									
<i># of funds in category</i>			217	196	157	78									
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	18.68	11.28	12.70	—	✔	17.32	0.97	5.26	✔	—	✘	0.52	✔
<i>percentile rank</i>			8	8	11	—									
<i># of funds in category</i>			207	184	145	44									
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	18.79	11.33	12.67	—	✔	17.32	0.97	5.26	✔	—	✘	0.52	✔
<i>percentile rank</i>			6	10	15	—									
<i># of funds in category</i>			257	181	93	—									

### Balanced

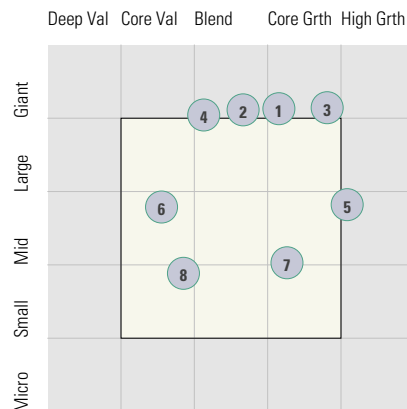
American Funds American Balanced R6	RLBGX	Moderate Allocation	11.22	9.07	10.36	10.27	✔	10.98	0.94	22.01	✔	—	✔	0.26	✔
<i>percentile rank</i>			57	32	21	5									
<i># of funds in category</i>			673	636	576	414									

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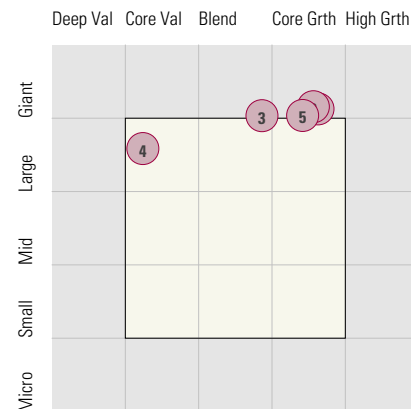
## Style Analysis (Data as of 12-31-2020)

### 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	JPMorgan US Equity R6	29.84	23.73	46.45	0.57	96.01	3.42	66.96
2	Vanguard 500 Index Admiral	28.52	27.38	44.10	0.70	98.04	1.26	71.43
3	American Funds Growth Fund of Amer R6	27.07	21.94	51.00	7.92	81.05	10.37	50.19
4	American Funds Washington Mutual R6	25.88	30.98	43.14	5.07	86.70	7.96	92.42
5	Neuberger Berman Mid Cap Growth R6	20.43	22.28	57.28	1.44	94.53	4.03	8.18
6	Vanguard Mid-Cap Value Index Admiral	47.47	25.59	26.94	0.12	96.26	3.62	9.97
7	PGIM Jennison Small Company R6	39.55	26.42	34.03	4.92	89.74	5.34	2.55
8	Delaware Small Cap Value R6	53.48	10.44	36.08	3.65	93.39	2.07	—

#### 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	American Funds New World R6	38.15	23.00	38.86	34.09	40.35	25.58	60.64	39.36	20.17
2	American Funds Europacific Growth R6	38.16	26.01	35.83	9.53	46.78	43.69	72.93	27.07	39.57
3	MFS Instl International Equity	28.51	37.69	33.80	7.59	25.12	67.29	95.63	4.37	36.95
4	DFA International Value I	61.05	10.45	28.50	9.75	33.12	57.13	99.70	0.30	28.46
5	Invesco Global R6	32.80	16.21	50.98	51.29	21.16	27.55	92.81	7.19	34.93

#### Fixed Income Funds

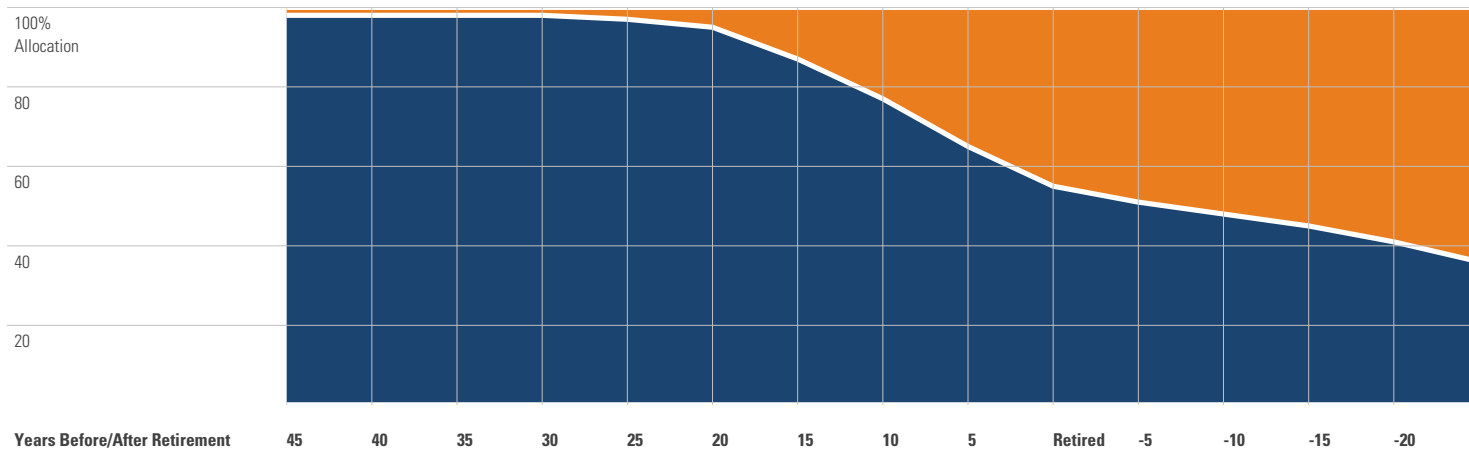
	Category	Super Sectors %				Other Stats	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1	PIMCO Real Return Instl	67.81	8.23	5.30	0.00	7.81	97.00	3.00	0.00
2	Western Asset Core Bond IS	20.77	41.10	30.44	0.00	4.85	101.65	0.26	-1.91
3	PIMCO Income Instl	23.42	14.10	18.31	0.00	0.91	81.00	19.00	0.00
4	Federated Hermes Govt Ultrashort R6	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00

# LAKE HEALTH UNIVERSITY HOSPITALS

## 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
T. Rowe Price Retirement   2010 I	44.20	30.88	13.32	50.99	18.96	9.22	4.34	0.46	—
T. Rowe Price Retirement   2015 I	50.08	34.32	15.76	46.03	17.78	8.47	3.45	0.45	—
T. Rowe Price Retirement   2020 I	58.83	39.78	19.05	37.31	14.42	7.20	3.43	0.44	—
T. Rowe Price Retirement   2025 I	68.02	45.59	22.43	28.50	10.05	5.77	3.12	0.38	—
T. Rowe Price Retirement   2030 I	75.60	50.00	25.60	21.14	5.60	4.34	2.93	0.34	—
T. Rowe Price Retirement   2035 I	81.51	53.20	28.31	15.58	1.67	3.24	2.59	0.31	—
T. Rowe Price Retirement   2040 I	86.56	55.91	30.65	10.66	1.63	1.92	2.50	0.29	—
T. Rowe Price Retirement   2045 I	90.82	58.34	32.48	6.40	1.41	0.99	2.53	0.26	—
T. Rowe Price Retirement   2050 I	90.98	58.42	32.56	6.42	1.44	1.01	2.34	0.26	—
T. Rowe Price Retirement   2055 I	91.00	58.28	32.72	6.46	1.44	1.02	2.30	0.26	—
T. Rowe Price Retirement   2060 I	90.95	58.31	32.64	6.49	1.43	1.03	2.31	0.26	—