

NEW ENGLAND NEUROLOGICAL ASSOCIATES

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	
US Stock																
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	18.37	14.14	15.18	13.85	✓	18.80	1.00	4.68	✓	■	✓	0.04	✓	
<i>percentile rank</i>			38	24	20	12										
<i># of funds in category</i>			1,369	1,237	1,078	817										
Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	22.67	—	—	—	—	—	—	5.03	✓	■	✗	0.14	✓	
<i>percentile rank</i>			11	—	—	—										
<i># of funds in category</i>			1,369	1,237	1,078	817										
Vanguard Growth Index Admiral	VIGAX	Large Growth	40.19	22.97	20.32	16.67	✓	20.09	1.01	26.02	✓	■	✓	0.05	✓	
<i>percentile rank</i>			28	30	24	25										
<i># of funds in category</i>			1,291	1,204	1,081	796										
Vanguard Value Index Adm	VVIAX	Large Value	2.29	6.77	10.75	11.22	✓	18.92	0.95	26.02	✓	■	✓	0.05	✓	
<i>percentile rank</i>			53	35	25	16										
<i># of funds in category</i>			1,202	1,130	1,000	717										
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	18.24	12.04	13.28	12.40	✓	21.69	0.98	22.63	✓	■	✓	0.05	✓	
<i>percentile rank</i>			17	15	19	11										
<i># of funds in category</i>			407	374	309	215										
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	35.28	19.21	17.99	—	✓	24.16	0.94	16.01	✓	■	✗	0.07	✓	
<i>percentile rank</i>			52	44	45	—										
<i># of funds in category</i>			616	576	505	383										
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	5.85	4.48	9.73	—	✓	25.82	0.97	4.68	✓	■	✗	0.07	✓	
<i>percentile rank</i>			32	20	20	—										
<i># of funds in category</i>			416	386	358	259										
Non-US Stock																
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	15.24	5.80	11.70	3.12	✓	19.68	0.98	12.35	✓	■	✓	0.14	✓	
<i>percentile rank</i>			58	44	51	56										
<i># of funds in category</i>			797	697	597	279										
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	8.20	5.84	8.99	6.06	✓	19.62	1.07	12.26	✓	■	✓	0.54	✓	
<i>percentile rank</i>			55	19	20	21										
<i># of funds in category</i>			780	674	584	383										
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	10.26	4.81	8.31	5.92	✓	18.86	1.02	7.86	✓	■	✓	0.07	✓	
<i>percentile rank</i>			40	41	34	27										
<i># of funds in category</i>			780	674	584	383										
Alternative																
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										

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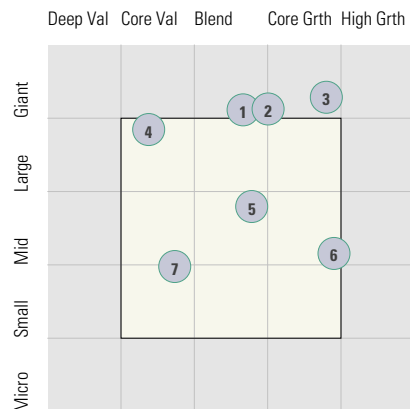
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
Fixed Income															
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	8.80	6.03	5.49	4.83		4.12	1.07	20.27		—	—	0.30	
<i>percentile rank</i>			35	24	24	18									
<i># of funds in category</i>			602	543	464	343									
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	10.96	5.77	4.96	3.69		3.67	0.94	9.38		—	—	0.10	
<i>percentile rank</i>			32	36	33	22									
<i># of funds in category</i>			207	197	173	117									
Vanguard Total Bond Market Index Adm	VBTLX	Intermediate-Term Bond	7.72	5.39	4.46	3.80		3.50	1.02	7.86			—	0.05	
<i>percentile rank</i>			45	32	38	47									
<i># of funds in category</i>			416	381	331	253									
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	1.39	1.82	—	—		0.48	0.05	23.49		—	—	0.24	
<i>percentile rank</i>			53	66	—	—									
<i># of funds in category</i>			212	172	134	67									
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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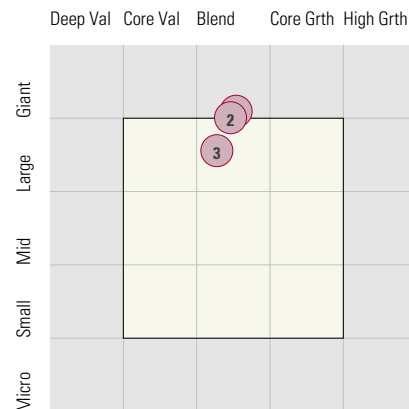
Style Analysis (Data as of 12-31-2020)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

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	28.52	27.38	44.10	0.70	98.04	1.26	71.43
2 Vanguard FTSE Social Index Admiral	Large Blend Index	30.94	24.98	44.09	0.54	97.37	2.09	—
3 Vanguard Growth Index Admiral	Large Growth	31.78	12.38	55.84	0.35	98.68	0.97	52.79
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 Index Admiral	Mid-Cap Blend	36.74	25.14	38.10	0.03	97.31	2.65	10.75
6 Vanguard Small Cap Growth Index Admiral	Small Growth	27.21	25.30	47.51	1.87	97.57	0.56	2.95
7 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 Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	47.65	13.58	38.76	9.29	76.58	14.14	19.77	80.23	18.95
2 American Funds Intl Gr and Inc R6	Foreign Large Blend	36.51	29.82	33.67	11.85	32.83	55.32	83.01	16.99	28.99
3 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

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	NR/NA	
1 Baird Core Plus Bond Inst	Core Plus Bond	16.73	22.96	51.40	0.00	5.56	96.50	3.20	0.30	
2 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.97	0.00	0.00	0.00	7.26	100.00	0.00	0.00	
3 Vanguard Total Bond Market Index Adm	Intermediate-Term Bond	48.34	22.95	26.24	0.00	6.22	100.00	0.00	0.00	
4 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00	