

SOCIETY FOR THE PROTECTION OF NH

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																
MFS Massachusetts Investors Tr R6 <i>percentile rank</i> <i># of funds in category</i>	MITJX	Large Blend	14.50 62 1,369	12.90 48 1,237	14.25 42 1,078	— — 817	✔	18.41	0.97	16.51	✔	⊠	✖	0.38	✔	
Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFTAX	Large Blend Index	22.67 11 1,369	— — 1,237	— — 1,078	— — 817	—	—	—	5.03	✔	⊠	✖	0.14	✔	
MFS Growth R6 <i>percentile rank</i> <i># of funds in category</i>	MFEKX	Large Growth	31.74 56 1,291	23.07 29 1,204	20.15 26 1,081	— — 796	✔	18.20	0.90	18.76	✔	⊠	✔	0.57	✔	
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	✔	
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	35.80 40 604	23.77 24 564	20.21 23 504	— — 383	✔	19.29	0.87	12.12	✔	⊠	✔	0.70	✔	
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	✔	
Non-US Stock																
JPMorgan Emerging Markets Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JEMWX	Diversified Emerging Mkts	35.00 8 797	14.53 4 697	19.49 2 597	— — 279	✔	20.83	1.01	15.34	✔	⊠	✔	0.79	✔	
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	✔	
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	✔	

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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	
Alternative																
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	✔	
Fixed Income																
BlackRock High Yield Bond K <i>percentile rank</i> <i># of funds in category</i>	BRHYX	High Yield Bond	5.93 36 678	5.98 16 629	8.01 13 556	6.80 6 352	✔	9.72	1.02	13.01	✔	—	—	0.51	✔	
Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i>	VAIPX	Inflation- Protected Bond	10.96 32 207	5.77 36 197	4.96 33 173	3.69 22 117	✔	3.67	0.94	9.38	✔	—	—	0.10	✔	
Baird Aggregate Bond Instl <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate- Term Bond	8.63 22 416	5.84 14 381	5.04 11 331	4.68 5 253	✔	3.81	1.07	20.27	✔	☒	—	0.30	✔	
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	✔	
PIMCO Short-Term Instl <i>percentile rank</i> <i># of funds in category</i>	PTSHX	Ultrashort Bond	2.74 6 212	2.32 28 172	2.39 8 134	1.89 11 67	✔	2.37	0.11	10.01	✔	—	—	0.55	✔	
Templeton Global Bond R6 <i>percentile rank</i> <i># of funds in category</i>	FBNRX	World Bond	-4.06 87 316	-0.53 93 269	1.56 89 240	— — 96	✖	6.10	-0.49	19.01	✔	—	—	0.56	✔	
Target Date																
American Funds 2010 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFTTX	Target Date	9.25 85 119	6.65 64 88	7.55 46 75	6.99 5 52	✔	7.37	0.91	9.01	✔	—	✔	0.30	✔	
American Funds 2015 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFJTX	Target Date	9.96 76 118	7.13 59 97	8.01 41 74	7.49 5 44	✔	8.14	0.91	9.01	✔	—	✔	0.30	✔	
American Funds 2020 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RRCTX	Target Date	10.99 62 178	7.68 49 157	8.57 51 118	8.14 3 72	✔	8.60	0.87	9.01	✔	—	✔	0.31	✔	
American Funds 2025 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	RFDTX	Target Date	13.67 27 214	8.95 18 187	9.87 27 151	9.25 1 87	✔	10.18	0.90	9.01	✔	—	✔	0.33	✔	

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! Fund on Watch List

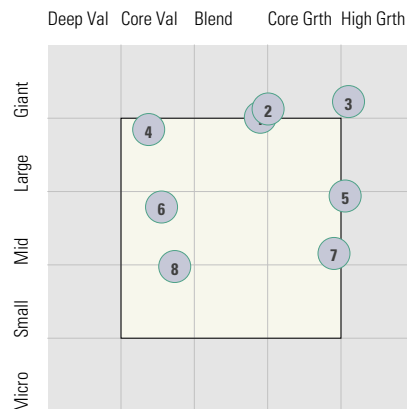
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
American Funds 2030 Trgt Date Retire R6 <i>percentile rank</i> <i># of funds in category</i>	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															
American Funds American Balanced R6 <i>percentile rank</i> <i># of funds in category</i>	RLBGX	Moderate Allocation	11.22 57 673	9.07 32 636	10.36 21 576	10.27 5 414	✓	10.98	0.94	22.01	✓	—	✓	0.26	✓

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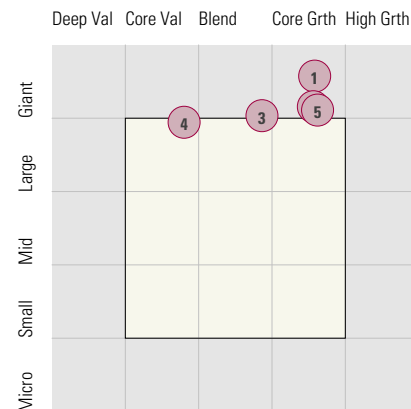
Style Analysis (Data as of 12-31-2020)

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	MFS Massachusetts Investors Tr R6	Large Blend	29.94	27.49	42.56	0.96	92.25	6.80	56.60
2	Vanguard FTSE Social Index Admiral	Large Blend Index	30.94	24.98	44.09	0.54	97.37	2.09	—
3	MFS Growth R6	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	MFS Mid Cap Growth R6	Mid-Cap Growth	28.52	16.60	54.89	1.86	91.03	7.11	10.33
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

	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 R6	Diversified Emerging Mkts	50.82	20.07	29.10	16.84	74.58	8.58	31.23	68.77	21.94
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 Instl International Equity	Foreign Large Growth	28.51	37.69	33.80	7.59	25.12	67.29	95.63	4.37	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	35.61	24.35	40.04	59.55	13.28	27.16	95.76	4.24	55.05

Fixed Income Funds

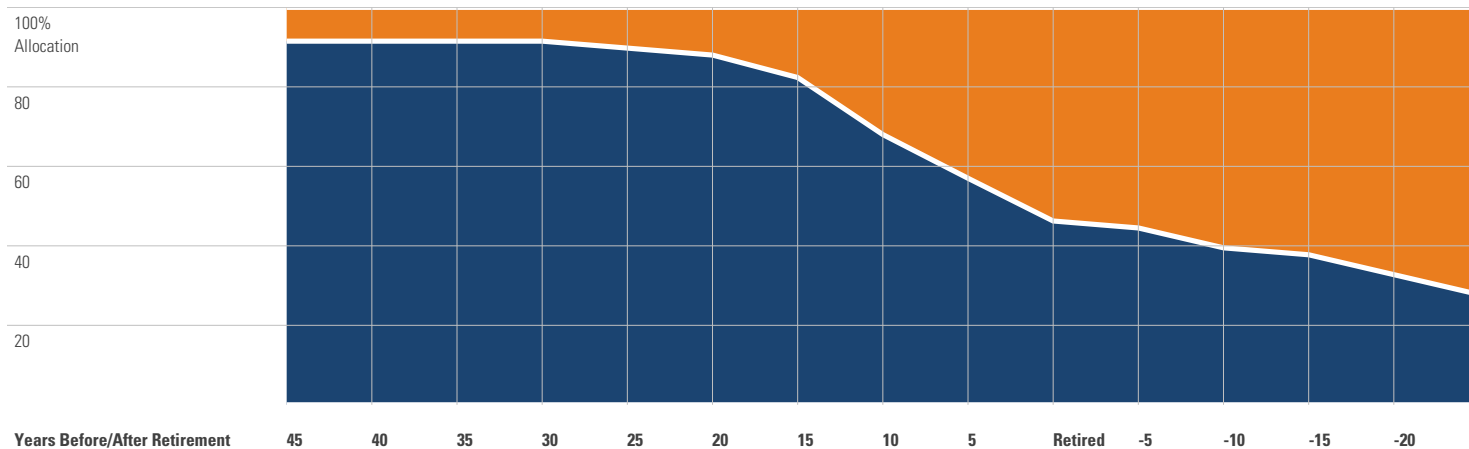
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	BlackRock High Yield Bond K	High Yield Bond	0.02	0.00	82.93	0.00	2.83	4.65	95.10	0.25
2	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.97	0.00	0.00	0.00	7.26	100.00	0.00	0.00
3	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 Instl	Multisector Bond	23.42	14.10	18.31	0.00	0.91	81.00	19.00	0.00
5	PIMCO Short-Term Instl	Ultrashort Bond	22.37	5.89	31.68	0.00	0.97	91.00	9.00	0.00
6	Templeton Global Bond R6	World Bond	82.53	0.00	0.06	0.00	-1.01	85.16	17.29	-2.44

SOCIETY FOR THE PROTECTION OF N H

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	—