

# NEW HAMPSHIRE HOSPITAL ASSOCIATION

## Screens Summary (Data as of 12-31-2022)

⊖ Fund Removed from Approved List    ⚠ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	-10.23	8.83	10.81	12.80	✓	18.95	0.88	22.77	✓	🇺🇸	✓	0.62	✓	4	–	Low Risk
<i>percentile rank</i>			10	13	4	7												
<i># of funds in category</i>			1,379	1,247	1,137	837									12-31-2022	–	12-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-18.15	7.62	9.39	12.52	✓	21.17	1.00	6.68	✓	🇺🇸	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			52	33	25	13												
<i># of funds in category</i>			1,379	1,247	1,137	837									12-31-2022	02-15-2022	12-31-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	-28.26	5.76	8.52	12.40	✓	21.91	0.91	32.31	✓	🇺🇸	✓	0.81	✓	2	1-Low	Low Risk
<i>percentile rank</i>			42	48	52	38												
<i># of funds in category</i>			1,237	1,133	1,056	807									12-31-2022	02-15-2022	12-31-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	-8.18	8.55	9.41	12.25	✓	19.43	0.89	25.52	✓	🇺🇸	✖	0.26	✓	2	1-Low	Low Risk
<i>percentile rank</i>			5	16	22	26												
<i># of funds in category</i>			1,379	1,247	1,137	837									12-31-2022	02-15-2022	12-31-2022	
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	-28.65	4.01	7.24	10.48	✓	24.40	0.96	19.93	✓	🇺🇸	✓	0.70	✓	3	–	Medium Risk
<i>percentile rank</i>			62	52	48	54												
<i># of funds in category</i>			592	540	505	395									12-31-2022	–	12-31-2022	
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	-1.22	7.46	6.91	11.15	✓	21.24	0.84	18.76	✓	🇺🇸	✓	0.77	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			8	43	30	10												
<i># of funds in category</i>			407	395	374	274									12-31-2022	02-15-2022	12-31-2022	
⊖ Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	-26.86	0.79	2.95	8.30	✓	25.52	0.94	29.67	✓	🇺🇸	✓	0.77	✓	3	–	Medium Risk
<i>percentile rank</i>			47	81	92	88												
<i># of funds in category</i>			604	576	534	405									12-31-2022	–	12-31-2022	
Delaware Small Cap Value Instl	DEVIX	Small Value	-12.20	5.20	4.28	9.06	✓	27.97	0.99	10.51	✓	🇺🇸	✓	0.86	✓	3	–	Medium Risk
<i>percentile rank</i>			64	70	60	43												
<i># of funds in category</i>			483	455	428	324									12-31-2022	–	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-21.75	1.01	3.04	4.98	✓	20.37	0.90	23.56	✓	🇺🇸	✓	0.57	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			58	17	3	2												
<i># of funds in category</i>			820	736	652	397									12-31-2022	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-15.32	1.33	1.67	4.92	✓	21.45	1.08	9.86	✓	🇺🇸	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			47	28	35	20												
<i># of funds in category</i>			763	723	630	440									12-31-2022	02-15-2022	12-31-2022	
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-27.12	-0.43	0.53	4.41	✓	22.86	1.05	26.79	✓	🇺🇸	✓	0.85	✓	3	–	Low Risk
<i>percentile rank</i>			66	63	78	74												
<i># of funds in category</i>			443	399	346	230									12-31-2022	–	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-11.66	1.30	1.36	4.31	✓	21.95	1.04	12.60	✓	🇺🇸	✓	0.36	✓	2	–	Medium Risk
<i>percentile rank</i>			75	40	27	25												
<i># of funds in category</i>			356	326	303	180									12-31-2022	–	12-31-2022	
American Funds New Perspective R6	RNPGX	Global Stock	-25.61	5.54	7.69	10.29	✓	22.44	1.09	22.10	✓	—	✓	0.41	✓	2	2-Basic	Low Risk
<i>percentile rank</i>			46	17	17	11												
<i># of funds in category</i>			366	309	272	179									12-31-2022	02-15-2022	12-31-2022	

©2023 Morningstar Investment Management LLC. All Rights Reserved. Morningstar Investment Management LLC is a registered investment adviser and subsidiary of Morningstar, Inc. The services are either performed by Morningstar Investment Management or an affiliate. The data shown represents past performance which is no guarantee of future performance. The Morningstar name and logo are registered marks of Morningstar, Inc. This report is not complete without the accompanying disclosure. Please visit [https://fiduciaryservices.morningstar.com/Disclosures/Fiduciary\\_Services\\_Report\\_Disclosure.pdf](https://fiduciaryservices.morningstar.com/Disclosures/Fiduciary_Services_Report_Disclosure.pdf) to view these disclosures.



# NEW HAMPSHIRE HOSPITAL ASSOCIATION

## Screens Summary (Data as of 12-31-2022)

⊖ Fund Removed from Approved List    ⚠ Fund on Watch List

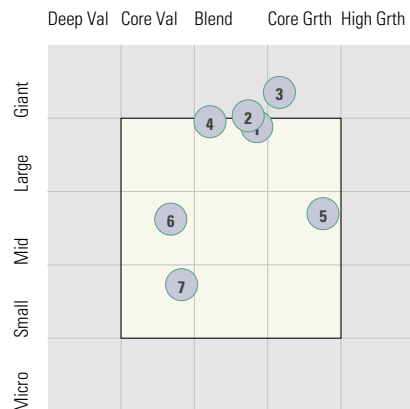
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Sustain. Rating	Commit. Level	Carbon Risk	
															Updated	Updated	Updated	
<b>Alternative</b>																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	9.02	13.51	7.16	-1.52	✓	22.32	1.17	4.17	✓	—	—	0.86	✓	3	—	—
<i>percentile rank</i>			90	51	41	73												
<i># of funds in category</i>			114	109	91	65									12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-26.20	-0.41	3.68	6.42	✓	22.84	0.96	26.65	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			61	57	50	34												
<i># of funds in category</i>			257	238	214	155									12-31-2022	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
⊖ Templeton Global Bond Adv	TGBAX	Global Bond	-5.95	-4.96	-2.56	-0.39	✓	7.02	0.59	21.01	✓	—	—	0.72	✓	2	—	—
<i>percentile rank</i>			7	65	60	34												
<i># of funds in category</i>			202	193	174	139									12-31-2022	—	—	
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	-7.93	0.78	2.52	3.95	✓	10.30	0.91	8.16	✓	—	—	0.75	✓	—	—	—
<i>percentile rank</i>			21	24	20	15												
<i># of funds in category</i>			687	630	584	417												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	-11.49	1.51	2.13	0.97	✓	7.28	1.03	5.88	✓	—	—	0.35	✓	3	—	—
<i>percentile rank</i>			47	37	37	48												
<i># of funds in category</i>			217	204	195	138									09-30-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-13.35	-2.48	0.25	1.49	✓	6.23	1.05	22.27	✓	⊠	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			49	31	22	9												
<i># of funds in category</i>			471	423	389	289									12-31-2022	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-7.90	-0.07	1.59	3.90	✓	7.35	0.92	15.77	✓	—	—	0.61	✓	—	—	—
<i>percentile rank</i>			23	26	23	1												
<i># of funds in category</i>			344	295	258	152												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	0.43	0.61	1.17	0.77	⊕	0.60	0.06	25.49	✓	—	—	0.26	✓	—	—	—
<i>percentile rank</i>			39	47	63	67												
<i># of funds in category</i>			237	218	180	107												
<b>Balanced</b>																		
BlackRock Global Allocation Instl	MALOX	Global Allocation	-15.83	2.85	3.45	4.99	✓	14.32	0.99	6.00	✓	⊠	✓	0.84	✓	3	—	Low Risk
<i>percentile rank</i>			63	29	24	28												
<i># of funds in category</i>			430	408	375	269									12-31-2022	—	09-30-2022	

# NEW HAMPSHIRE HOSPITAL ASSOCIATION

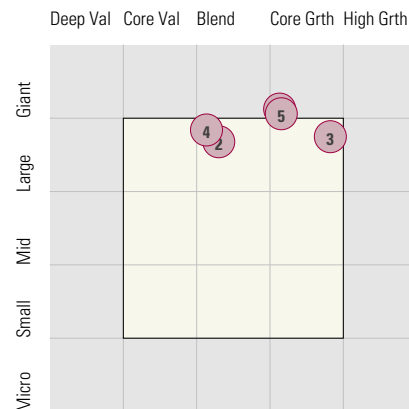
## Style Analysis (Data as of 12-31-2022)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



● US Stock Funds			Super Sectors %			Asset Allocation %					
	Category		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$		
1	T. Rowe Price Dividend Growth	Large Blend	31.83	33.91	34.27	4.27	87.98	7.76	122.56		
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35		
3	Fidelity® Contrafund®	Large Growth	32.45	22.27	45.27	2.53	89.70	5.73	236.39		
4	American Funds Washington Mutual R6	Large Value	26.35	34.24	39.41	4.25	87.59	7.90	134.77		
5	Neuberger Berman Mid Cap Growth Inst	Mid-Cap Growth	26.20	20.84	52.95	5.03	91.31	3.66	19.47		
6	American Century Mid Cap Value I	Mid-Cap Value	38.07	32.29	29.64	0.97	86.37	12.66	16.70		
7	Delaware Small Cap Value Instl	Small Value	51.11	10.20	38.70	2.23	95.63	2.14	4.23		
● Non-US Stock Funds			Super Sectors %			Regional Exposure %			Market Maturity %		
	Category		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds New World R6	Diversified Emerging Mkts	40.45	23.60	35.96	36.28	39.06	24.67	60.61	39.39	52.53
2	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.39	22.98	35.64	10.76	36.24	53.00	99.43	0.57	27.03
3	Invesco Oppenheimer International Gr Y	Foreign Large Growth	33.65	28.72	37.63	14.64	18.08	67.29	94.34	5.66	37.31
4	Vanguard International Value Inv	Foreign Large Value	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
5	American Funds New Perspective R6	Global Stock	31.85	28.05	40.11	56.45	12.38	31.17	95.03	4.97	91.08
● Fixed Income Funds			Super Sectors %				Other Stats		Credit Quality %		
	Category		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	92.59	0.00	4.16	3.49	90.82	5.68	
2	BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	83.52	0.00	1.92	0.00	0.03	97.74	0.14	2.12	
3	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00	
4	PIMCO Income I2	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00	
5	Federated Hermes Govt Ultrashort IS	Ultrashort Bond	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00	