

# SOCIETY FOR THE PROTECTION OF N H

## 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
<b>US Stock</b>																		
MFS Massachusetts Investors Tr R6	MITJX	Large Blend	-16.06	6.94	8.98	11.91	✔️	20.26	0.95	10.76	✔️	🇺🇸	✔️	0.37	✔️	4	-	Low Risk
<i>percentile rank</i>			36	58	41	43												
<i># of funds in category</i>			1,379	1,247	1,137	837												
Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	-24.22	5.88	-	-	✔️	22.21	1.04	7.03	✔️	🇺🇸	✖️	0.14	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			97	79	-	-												
<i># of funds in category</i>			1,379	1,247	1,137	837												
MFS Growth R6	MFEKX	Large Growth	-31.08	3.96	9.72	13.08	✔️	22.34	0.93	20.76	✔️	🇺🇸	✔️	0.49	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			58	65	32	24												
<i># of funds in category</i>			1,237	1,133	1,056	807												
Vanguard Value Index Adm	VVIAX	Large Value	-2.08	8.21	8.56	11.91	✔️	20.48	0.94	28.02	✔️	🇺🇸	✔️	0.05	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			21	29	20	9												
<i># of funds in category</i>			1,233	1,161	1,105	825												
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-28.29	3.59	9.19	-	✔️	23.07	0.90	14.12	✔️	🇺🇸	✔️	0.66	✔️	5	2-Basic	Low Risk
<i>percentile rank</i>			60	59	20	-												
<i># of funds in category</i>			592	540	505	395												
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-7.90	6.74	6.39	10.98	✔️	24.01	0.96	16.38	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			47	50	40	13												
<i># of funds in category</i>			407	395	374	274												
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-28.39	0.79	5.10	9.27	✔️	25.67	0.95	18.01	✔️	🇺🇸	✖️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			55	80	71	72												
<i># of funds in category</i>			604	576	534	405												
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-9.31	7.13	5.79	10.28	✔️	26.84	0.96	6.68	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			37	41	28	13												
<i># of funds in category</i>			483	455	428	324												
<b>Non-US Stock</b>																		
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												
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✔️	21.51	1.08	14.26	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			44	56	22	48												
<i># of funds in category</i>			763	723	630	440												
MFS International Equity R6	MIEIX	Foreign Large Growth	-14.83	2.91	4.57	6.19	✔️	19.92	0.99	13.26	✔️	🇺🇸	✔️	0.68	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			39	11	4	5												
<i># of funds in category</i>			763	723	630	440												
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												
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												

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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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
<b>Alternative</b>																			
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	8.85	13.57	7.23	-1.44	✔️	22.31	1.17	4.17	✔️	—	—	0.76	✔️	3	—	—	
<i>percentile rank</i>			91	49	36	71													
<i># of funds in category</i>			114	109	91	65									12-31-2022	—	—		
Neuberger Berman Real Estate R6	NRREX	Real Estate	-26.98	0.88	5.21	—	✔️	20.89	0.86	17.01	✔️	—	✔️	0.75	✔️	4	—	Low Risk	
<i>percentile rank</i>			70	21	11	—													
<i># of funds in category</i>			257	238	214	155									12-31-2022	—	12-31-2022		
<b>Fixed Income</b>																			
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-9.84	-2.00	0.72	2.61	✔️	4.88	0.64	8.27	✔️	—	—	0.51	✔️	3	—	—	
<i>percentile rank</i>			14	13	5	1													
<i># of funds in category</i>			130	112	98	59									12-31-2022	—	—		
BlackRock High Yield Bond K	BRHYX	High Yield Bond	-10.34	0.18	2.47	4.25	✔️	11.37	1.01	15.01	✔️	—	—	0.49	✔️	—	2-Basic	—	
<i>percentile rank</i>			41	36	22	11													
<i># of funds in category</i>			687	630	584	417									—	02-15-2022	—		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.89	1.09	1.96	1.00	✔️	6.84	0.97	1.15	⚠️	—	—	0.10	✔️	3	—	—	
<i>percentile rank</i>			54	53	52	43													
<i># of funds in category</i>			217	204	195	138									12-31-2022	—	—		
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 Instl	PIMIX	Multisector Bond	-7.81	0.03	1.69	4.00	✔️	7.35	0.92	15.77	✔️	—	—	0.51	✔️	—	—	—	
<i>percentile rank</i>			23	25	20	1													
<i># of funds in category</i>			344	295	258	152									—	—	—		
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	-0.33	0.80	1.32	1.48	✔️	2.44	0.10	12.01	✔️	—	—	0.45	✔️	3	—	—	
<i>percentile rank</i>			59	27	42	7													
<i># of funds in category</i>			237	218	180	107									12-31-2022	—	—		
<b>Target Date</b>																			
American Funds 2010 Trgt Date Retire R6	RFTTX	Target Date	-9.15	2.76	3.80	5.47	✔️	9.40	0.88	11.01	✔️	—	✔️	0.28	✔️	2	—	—	
<i>percentile rank</i>			1	1	1	1													
<i># of funds in category</i>			128	113	82	50									12-31-2022	—	—		
American Funds 2015 Trgt Date Retire R6	RFJTX	Target Date	-10.25	2.86	4.00	5.96	✔️	10.26	0.88	11.01	✔️	—	✔️	0.30	✔️	2	—	—	
<i>percentile rank</i>			1	1	1	1													
<i># of funds in category</i>			125	115	95	43									12-31-2022	—	—		
American Funds 2020 Trgt Date Retire R6	RRCTX	Target Date	-11.01	3.00	4.21	6.55	✔️	10.77	0.84	11.01	✔️	—	✔️	0.30	✔️	2	—	—	
<i>percentile rank</i>			1	1	1	1													
<i># of funds in category</i>			153	143	122	56									12-31-2022	—	—		
American Funds 2025 Trgt Date Retire R6	RFDTX	Target Date	-12.74	3.40	4.69	7.48	✔️	12.08	0.87	11.01	✔️	—	✔️	0.32	✔️	2	—	Low Risk	
<i>percentile rank</i>			8	1	1	1													
<i># of funds in category</i>			239	214	185	117									12-31-2022	—	06-30-2022		

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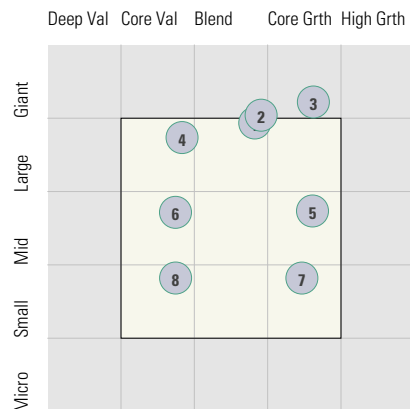
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
American Funds 2030 Trgt Date Retire R6	RFETX	Target Date	-14.50	3.67	5.09	8.25	✓	13.86	0.90	11.01	✓	—	✓	0.33	✓	3	—	Low Risk
<i>percentile rank</i>			19	1	1	1												
<i># of funds in category</i>			241	214	185	110									12-31-2022	—	12-31-2022	
American Funds 2035 Trgt Date Retire R6	RFETX	Target Date	-16.24	4.39	5.88	8.96	✓	16.21	0.95	11.01	✓	—	✓	0.35	✓	3	—	Low Risk
<i>percentile rank</i>			24	1	1	1												
<i># of funds in category</i>			232	207	182	114									12-31-2022	—	12-31-2022	
American Funds 2040 Trgt Date Retire R6	RFETX	Target Date	-17.55	4.59	6.10	9.23	✓	17.62	0.96	11.01	✓	—	✓	0.36	✓	2	—	Low Risk
<i>percentile rank</i>			43	1	1	1												
<i># of funds in category</i>			236	208	185	110									12-31-2022	—	12-31-2022	
American Funds 2045 Trgt Date Retire R6	RFETX	Target Date	-18.18	4.55	6.11	9.29	✓	18.05	0.93	11.01	✓	—	✓	0.37	✓	2	—	Low Risk
<i>percentile rank</i>			52	6	1	1												
<i># of funds in category</i>			232	207	182	113									12-31-2022	—	12-31-2022	
American Funds 2050 Trgt Date Retire R6	RFETX	Target Date	-18.89	4.34	6.04	9.28	✓	18.35	0.93	11.01	✓	—	✓	0.38	✓	2	—	Low Risk
<i>percentile rank</i>			71	7	1	1												
<i># of funds in category</i>			233	208	185	109									12-31-2022	—	12-31-2022	
American Funds 2055 Trgt Date Retire R6	RFETX	Target Date	-19.50	4.07	5.87	9.19	✓	18.46	0.93	11.01	✓	—	✖	0.38	✓	2	—	Low Risk
<i>percentile rank</i>			89	19	4	1												
<i># of funds in category</i>			230	205	182	95									12-31-2022	—	12-31-2022	
American Funds 2060 Trgt Date Retire R6	RFETX	Target Date	-19.66	3.99	5.82	—	✓	18.45	1.32	7.77	✓	—	✖	0.38	✓	2	—	Low Risk
<i>percentile rank</i>			93	29	11	—												
<i># of funds in category</i>			228	198	171	1									12-31-2022	—	12-31-2022	
American Funds 2065 Trgt Date Retire R6	RFETX	Target Date	-19.64	—	—	—	—	—	—	3.00	✓	—	✖	0.38	✓	2	—	Low Risk
<i>percentile rank</i>			92	—	—	—												
<i># of funds in category</i>			176	64	15	—									12-31-2022	—	12-31-2022	
<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✓	13.31	0.95	24.01	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495									12-31-2022	02-15-2022	12-31-2022	

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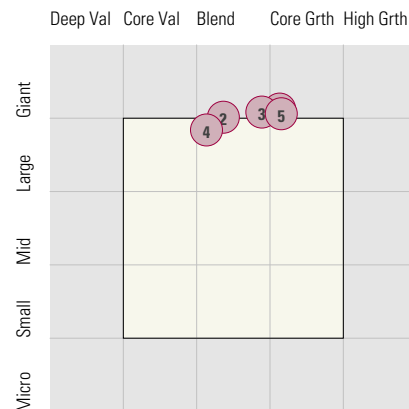
## Style Analysis (Data as of 12-31-2022)

### 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	28.54	29.02	42.45	0.85	90.12	9.03	131.12
2	Vanguard FTSE Social Index Admiral	Large Blend Index	31.62	25.59	42.79	0.16	98.07	1.77	161.77
3	MFS Growth R6	Large Growth	31.86	20.60	47.54	2.83	92.90	4.27	201.36
4	Vanguard Value Index Adm	Large Value	27.79	39.22	32.98	0.16	99.03	0.81	105.35
5	MFS Mid Cap Growth R6	Mid-Cap Growth	34.43	19.92	45.64	2.06	87.01	10.93	20.71
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	43.78	28.95	27.26	0.41	97.96	1.63	21.77
7	Vanguard Small Cap Growth Index Admiral	Small Growth	24.85	25.72	49.44	1.98	97.36	0.66	4.85
8	Vanguard Small Cap Value Index Admiral	Small Value	50.02	15.31	34.67	0.65	98.65	0.70	4.90

#### 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	Diversified Emerging Mkts	40.45	23.60	35.96	36.28	39.06	24.67	60.61	39.39	52.53
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	37.80	26.38	35.82	14.47	28.83	56.70	85.71	14.29	45.50
3	MFS International Equity R6	Foreign Large Growth	36.13	31.60	32.27	6.71	23.40	69.89	95.26	4.74	58.33
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

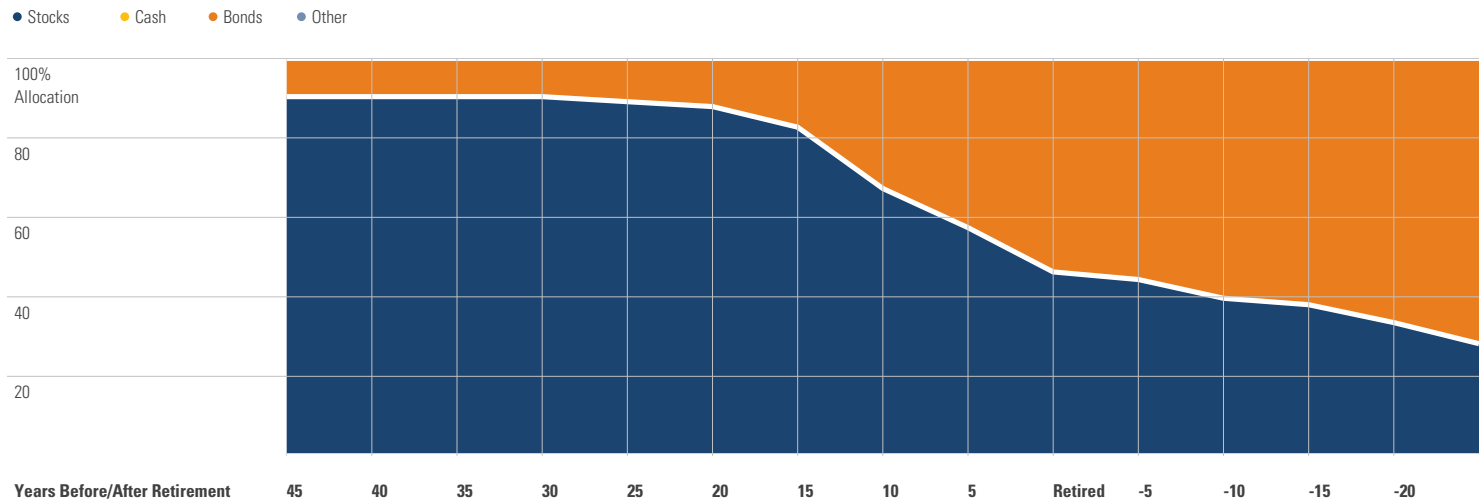
#### Fixed Income Funds

	Category	Super Sectors %				Avg Eff Duration	Credit Quality %			
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) Instl	Global Bond	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00
2	BlackRock High Yield Bond K	High Yield Bond	0.01	0.00	84.67	0.00	0.02	15.00	80.99	4.00
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00
5	PIMCO Income Instl	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00
6	PIMCO Short-Term Instl	Ultrashort Bond	8.85	1.89	38.88	0.00	0.00	98.77	1.23	0.00

# SOCIETY FOR THE PROTECTION OF N H

## Target Date Analysis (Data as of 12-31-2022)

### Target Date Allocation



### 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	37.02	28.15	8.87	55.28	16.26	4.00	6.42	1.28	98.24
American Funds 2015 Trgt Date Retire R6	39.52	29.81	9.71	52.95	17.23	5.27	6.25	1.26	99.43
American Funds 2020 Trgt Date Retire R6	42.89	32.11	10.78	49.78	18.34	4.93	6.13	1.22	99.75
American Funds 2025 Trgt Date Retire R6	48.02	35.30	12.72	44.57	18.43	3.43	6.26	1.13	95.48
American Funds 2030 Trgt Date Retire R6	57.18	41.77	15.41	35.11	18.04	1.72	6.65	1.04	88.54
American Funds 2035 Trgt Date Retire R6	67.80	49.19	18.61	23.98	18.08	1.29	7.24	0.98	83.00
American Funds 2040 Trgt Date Retire R6	77.78	55.85	21.93	13.50	14.45	0.63	7.75	0.96	79.60
American Funds 2045 Trgt Date Retire R6	80.90	57.97	22.93	10.28	8.70	0.26	7.89	0.92	78.11
American Funds 2050 Trgt Date Retire R6	81.87	58.37	23.50	9.37	8.69	0.14	7.92	0.84	76.33
American Funds 2055 Trgt Date Retire R6	82.37	58.39	23.98	8.89	8.63	0.08	7.95	0.79	74.08
American Funds 2060 Trgt Date Retire R6	82.37	58.39	23.98	8.89	8.63	0.08	7.94	0.81	72.90
American Funds 2065 Trgt Date Retire R6	82.37	58.39	23.98	8.89	8.63	0.08	7.94	0.81	72.90