

NEW ENGLAND NEUROLOGICAL ASSOCIATES

Screens Summary (Data as of 12-31-2023)

🔴 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	
US Stock																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✔️	17.54	-	6.09	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			27	28	21	10												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	31.79	8.45	-	-	✔️	18.56	-	8.03	✔️	🇺🇸	❌	0.14	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			4	64	-	-												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
Vanguard Growth Index Admiral	VIGAX	Large Growth	46.77	7.69	19.16	13.97	✔️	22.10	-	29.02	✔️	🇺🇸	✔️	0.05	✔️	4	1-Low	Low Risk
<i>percentile rank</i>			17	26	12	15												
<i># of funds in category</i>			1,294	1,204	1,115	882									11-30-2023	02-15-2022	12-31-2022	
Vanguard Value Index Adm	VVIAX	Large Value	9.24	10.61	11.73	9.72	✔️	15.91	-	29.02	✔️	🇺🇸	✔️	0.05	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			66	36	44	17												
<i># of funds in category</i>			1,295	1,209	1,150	888									11-30-2023	02-15-2022	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	15.98	5.49	12.71	9.41	✔️	19.20	-	2.45	❌	🇺🇸	✔️	0.05	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			52	73	31	17												
<i># of funds in category</i>			473	432	403	267									11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.41	-2.78	10.54	7.86	✔️	21.73	-	19.01	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			17	58	54	53												
<i># of funds in category</i>			626	592	555	433									11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	15.99	10.45	11.85	8.49	✔️	20.55	-	7.68	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			57	50	44	15												
<i># of funds in category</i>			510	475	446	352									11-30-2023	02-15-2022	12-31-2022	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	9.21	-3.25	4.66	2.98	✔️	16.22	-	15.35	✔️	🇺🇸	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			70	43	43	38												
<i># of funds in category</i>			847	751	687	428									11-30-2023	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✔️	16.69	-	15.26	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			63	53	31	52												
<i># of funds in category</i>			837	782	710	467									11-30-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	17.67	3.55	8.36	4.54	✔️	17.84	-	10.86	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			37	37	30	24												
<i># of funds in category</i>			837	782	710	467									11-30-2023	02-15-2022	12-31-2022	
Alternative																		
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	11.81	5.02	7.33	7.36	✔️	21.73	-	27.65	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			52	62	43	44												
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022	

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⊖ Fund Removed from Approved List ⚠ Fund on Watch List

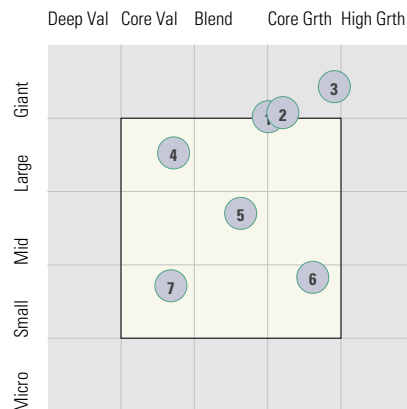
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Sustain. Rating	Commit. Level	Carbon Risk	
													Updated	Updated	Updated			
Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	6.89	-2.67	2.01	2.54	✓	7.26	-	23.27	✓	—	—	0.30	✓	3	1-Low	-
<i>percentile rank</i>			28	31	23	13												
<i># of funds in category</i>			698	628	592	414									11-30-2023	02-15-2022	-	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✓	7.12	-	2.15	✗	—	—	0.10	✓	3	-	-
<i>percentile rank</i>			52	55	54	20												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	6.43	-3.14	1.56	2.25	✓	7.38	-	23.27	✓	■	—	0.30	✓	3	1-Low	-
<i>percentile rank</i>			20	31	18	9												
<i># of funds in category</i>			566	510	457	329									11-30-2023	02-15-2022	-	
Lincoln Stable Value Account -Z263		Stable Value	-	-	-	-	—	-	-	40.69	✓	—	—	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.13	1.85	1.82	-	✓	0.86	-	26.49	✓	—	—	0.24	✓	-	-	-
<i>percentile rank</i>			79	65	77	-												
<i># of funds in category</i>			245	216	195	116												
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✓	12.00	-	25.01	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

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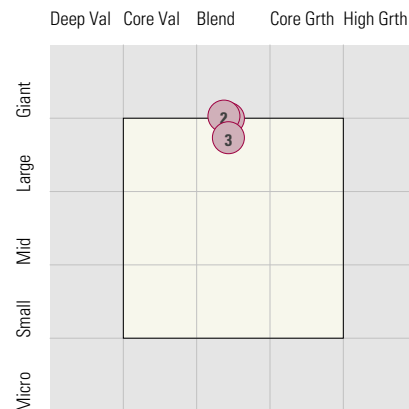
Style Analysis (Data as of 12-31-2023)

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	28.24	21.13	50.64	0.27	99.17	0.56	241.88
2 Vanguard FTSE Social Index Admiral	Large Blend Index	29.84	19.66	50.49	0.57	98.28	1.15	261.21
3 Vanguard Growth Index Admiral	Large Growth	25.80	9.50	64.70	0.22	99.56	0.21	467.37
4 Vanguard Value Index Adm	Large Value	30.30	34.17	35.53	0.16	99.06	0.78	109.24
5 Vanguard Mid Cap Index Admiral	Mid-Cap Blend	34.17	21.66	44.15	0.75	97.81	1.44	27.67
6 Vanguard Small Cap Growth Index Admiral	Small Growth	25.70	22.19	52.12	2.21	96.83	0.96	6.54
7 Vanguard Small Cap Value Index Admiral	Small Value	50.27	14.16	35.57	1.06	98.06	0.88	5.62

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	45.48	14.37	40.14	10.87	75.42	13.72	23.55	76.45	20.55
2 American Funds Intl Gr and Inc R6	Foreign Large Blend	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81

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	19.25	20.83	53.79	0.00	5.91	97.00	2.60	0.40	
2 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09	
3 Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00	
4 Lincoln Stable Value Account -Z263	Stable Value	-	-	-	0.00	-	0.00	0.00	-	
5 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00	