

# DICKINSON COUNTY HEALTHCARE SYSTEM

## Screens Summary (Data as of 03-31-2020)

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/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail |  |
| <b>US Stock</b>                          |        |                           |                               |        |       |       |               |                   |                |        |               |              |               |              |               |  |
| Vanguard 500 Index Admiral               | VFIAX  | Large Blend Index         | -7.01                         | 5.07   | 6.69  | 10.49 |               | 15.22             | 1.00           | 3.93   |               |              |               | 0.04         |               |  |
| <i>percentile rank</i>                   |        |                           | 26                            | 20     | 12    | 7     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 1,377                         | 1,220  | 1,054 | 806   |               |                   |                |        |               |              |               |              |               |  |
| MFS Growth R6                            | MFEKX  | Large Growth              | 3.27                          | 14.24  | 11.74 | —     |               | 15.01             | 0.95           | 18.01  |               |              |               | 0.56         |               |  |
| <i>percentile rank</i>                   |        |                           | 6                             | 7      | 7     | —     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 1,359                         | 1,241  | 1,096 | 818   |               |                   |                |        |               |              |               |              |               |  |
| Invesco Diversified Dividend R6          | LCEFX  | Large Value               | -14.75                        | -2.24  | 1.90  | —     |               | 14.00             | 0.81           | 17.26  |               |              |               | 0.41         |               |  |
| <i>percentile rank</i>                   |        |                           | 30                            | 54     | 41    | —     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 1,217                         | 1,112  | 962   | 710   |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Mid Cap Index Admiral           | VIMAX  | Mid-Cap Blend             | -16.65                        | -0.26  | 2.08  | 8.86  |               | 17.84             | 0.97           | 21.88  |               |              |               | 0.05         |               |  |
| <i>percentile rank</i>                   |        |                           | 20                            | 13     | 13    | 8     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 402                           | 363    | 288   | 216   |               |                   |                |        |               |              |               |              |               |  |
| PGIM Jennison Small Company R6           | PJSQX  | Small Growth              | -28.30                        | -6.55  | -2.04 | —     |               | 22.74             | 1.06           | 6.35   |               |              |               | 0.69         |               |  |
| <i>percentile rank</i>                   |        |                           | 93                            | 92     | 91    | —     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 635                           | 577    | 503   | 383   |               |                   |                |        |               |              |               |              |               |  |
| DFA US Small Cap Value I                 | DFSVX  | Small Value               | -35.36                        | -12.74 | -5.43 | 4.16  |               | 24.74             | 1.10           | 8.09   |               |              |               | 0.53         |               |  |
| <i>percentile rank</i>                   |        |                           | 74                            | 72     | 72    | 50    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 432                           | 407    | 356   | 250   |               |                   |                |        |               |              |               |              |               |  |
| <b>Non-US Stock</b>                      |        |                           |                               |        |       |       |               |                   |                |        |               |              |               |              |               |  |
| Invesco Oppenheimer Developing Mkts R6   | ODVIX  | Diversified Emerging Mkts | -14.50                        | 1.09   | 1.49  | —     |               | 16.67             | 0.94           | 12.93  |               |              |               | 0.83         |               |  |
| <i>percentile rank</i>                   |        |                           | 20                            | 11     | 12    | —     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 825                           | 707    | 580   | 238   |               |                   |                |        |               |              |               |              |               |  |
| American Funds Intl Gr and Inc R6        | RIGGX  | Foreign Large Blend       | -14.78                        | -1.61  | -0.91 | 2.96  |               | 16.02             | 1.04           | 11.50  |               |              |               | 0.57         |               |  |
| <i>percentile rank</i>                   |        |                           | 40                            | 28     | 46    | 17    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 747                           | 642    | 506   | 374   |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Developed Markets Index Admiral | VTMGX  | Foreign Large Blend Index | -15.87                        | -2.41  | -0.59 | 2.74  |               | 15.33             | 1.00           | 7.11   |               |              |               | 0.07         |               |  |
| <i>percentile rank</i>                   |        |                           | 57                            | 52     | 32    | 25    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 747                           | 642    | 506   | 374   |               |                   |                |        |               |              |               |              |               |  |
| <b>Alternative</b>                       |        |                           |                               |        |       |       |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Real Estate Index Admiral       | VGSLX  | Real Estate               | -16.55                        | -1.46  | 0.49  | 7.89  |               | 17.06             | 0.94           | 23.90  |               | —            |               | 0.12         |               |  |
| <i>percentile rank</i>                   |        |                           | 40                            | 47     | 45    | 39    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 263                           | 229    | 202   | 138   |               |                   |                |        |               |              |               |              |               |  |
| <b>Fixed Income</b>                      |        |                           |                               |        |       |       |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Inflation-Protected Secs Adm    | VAIPX  | Inflation-Protected Bond  | 6.69                          | 3.28   | 2.56  | 3.39  |               | 3.27              | 0.94           | 8.62   |               | —            | —             | 0.10         |               |  |
| <i>percentile rank</i>                   |        |                           | 24                            | 26     | 20    | 15    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 218                           | 196    | 173   | 115   |               |                   |                |        |               |              |               |              |               |  |

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|---------------------------------------|--------|------------------------|-------------------------------|------|------|-------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|
|                                       |        |                        | 1 Yr                          | 3 Yr | 5 Yr | 10 Yr | Pass/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail |
| Baird Aggregate Bond Inst             | BAGIX  | Intermediate-Term Bond | 7.55                          | 4.54 | 3.37 | 4.55  |               | 3.44              | 1.03           | 19.52  |               |              | —             | 0.30         |               |
| <i>percentile rank</i>                |        |                        | 40                            | 25   | 9    | 6     |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>         |        |                        | 430                           | 385  | 332  | 254   |               |                   |                |        |               |              |               |              |               |
| PIMCO Income Instl                    | PIMIX  | Multisector Bond       | -3.16                         | 1.94 | 3.59 | 7.34  |               | 5.20              | 0.77           | 13.01  |               | —            | —             | 1.05         |               |
| <i>percentile rank</i>                |        |                        | 42                            | 18   | 5    | 1     |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>         |        |                        | 316                           | 274  | 229  | 128   |               |                   |                |        |               |              |               |              |               |
| Federated Government Ultrashrt Dur R6 | FGULX  | Ultrashort Bond        | 1.82                          | 1.68 | —    | —     |               | 0.38              | 0.04           | 22.74  |               | —            | —             | 0.24         |               |
| <i>percentile rank</i>                |        |                        | 21                            | 29   | —    | —     |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>         |        |                        | 204                           | 164  | 131  | 61    |               |                   |                |        |               |              |               |              |               |
| <b>Balanced</b>                       |        |                        |                               |      |      |       |               |                   |                |        |               |              |               |              |               |
| American Funds American Balanced R6   | RLBGX  | Moderate Allocation    | -2.07                         | 4.64 | 5.66 | 8.67  |               | 8.94              | 0.96           | 21.26  |               | —            |               | 0.27         |               |
| <i>percentile rank</i>                |        |                        | 15                            | 10   | 5    | 4     |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>         |        |                        | 689                           | 641  | 562  | 413   |               |                   |                |        |               |              |               |              |               |