

# NEW HAMPSHIRE HOSPITAL ASSOCIATION

## 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>   |        |                           |                               |                     |                     |                    |               |                   |                |        |               |              |               |              |               |  |
| T. Rowe Price Dividend Growth<br><i>percentile rank</i><br><i># of funds in category</i>            | PRDGX  | Large Blend               | -5.69<br>15<br>1,377          | 6.21<br>8<br>1,220  | 7.15<br>7<br>1,054  | 10.48<br>8<br>806  | ✔             | 13.48             | 0.87           | 20.01  | ✔             | ☒            | ✔             | 0.62         | ✔             |  |
| Vanguard 500 Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i>               | VFIAX  | Large Blend Index         | -7.01<br>26<br>1,377          | 5.07<br>20<br>1,220 | 6.69<br>12<br>1,054 | 10.49<br>7<br>806  | ✔             | 15.22             | 1.00           | 3.93   | ✔             | ☒            | ✔             | 0.04         | ✔             |  |
| Fidelity® Contrafund®<br><i>percentile rank</i><br><i># of funds in category</i>                    | FCNTX  | Large Growth              | -2.00<br>44<br>1,359          | 9.68<br>42<br>1,241 | 8.96<br>36<br>1,096 | 11.90<br>36<br>818 | ✔             | 15.73             | 1.01           | 29.56  | ✔             | ☒            | ✔             | 0.85         | ✔             |  |
| American Funds Washington Mutual R6<br><i>percentile rank</i><br><i># of funds in category</i>      | RWMGX  | Large Value               | -10.45<br>62<br>1,377         | 3.57<br>49<br>1,220 | 5.67<br>38<br>1,054 | 9.96<br>29<br>806  | ✔             | 14.11             | 0.91           | 22.76  | ✔             | ☒            | ✔             | 0.29         | ✔             |  |
| Neuberger Berman Mid Cap Growth Inst<br><i>percentile rank</i><br><i># of funds in category</i>     | NBMLX  | Mid-Cap Growth            | -7.90<br>29<br>611            | 6.50<br>31<br>567   | 5.06<br>41<br>498   | 10.44<br>35<br>386 | ✔             | 17.90             | 1.02           | 17.18  | ✔             | ☒            | ✔             | 0.70         | ✔             |  |
| American Century Mid Cap Value I<br><i>percentile rank</i><br><i># of funds in category</i>         | AVUAX  | Mid-Cap Value             | -17.40<br>8<br>426            | -4.08<br>13<br>388  | 1.74<br>6<br>345    | 8.17<br>5<br>241   | ✔             | 17.91             | 0.90           | 16.01  | ✔             | ☒            | ✔             | 0.76         | ✔             |  |
| Carillon Eagle Small Cap Growth I<br><i>percentile rank</i><br><i># of funds in category</i>        | HSIIX  | Small Growth              | -18.60<br>59<br>635           | -1.20<br>68<br>577  | 1.88<br>65<br>503   | 8.93<br>55<br>383  | ✔             | 20.81             | 0.99           | 24.27  | ✔             | ☒            | ✔             | 0.76         | ✔             |  |
| Delaware Small Cap Value Instl<br><i>percentile rank</i><br><i># of funds in category</i>           | DEVIX  | Small Value               | -28.20<br>24<br>432           | -9.72<br>31<br>407  | -2.05<br>19<br>356  | 5.75<br>12<br>250  | ✔             | 23.22             | 1.02           | 22.93  | ✔             | ☒            | ✖             | 0.90         | ✔             |  |
| <b>Non-US Stock</b>   |        |                           |                               |                     |                     |                    |               |                   |                |        |               |              |               |              |               |  |
| JPMorgan Emerging Markets Equity R5<br><i>percentile rank</i><br><i># of funds in category</i>      | JEMOX  | Diversified Emerging Mkts | -11.57<br>8<br>825            | 3.23<br>3<br>707    | -<br>-<br>580       | -<br>-<br>238      | ✔             | 17.95             | 1.00           | 14.59  | ✔             | ☒            | ✔             | 0.89         | ✔             |  |
| Vanguard Developed Markets Index Admiral<br><i>percentile rank</i><br><i># of funds in category</i> | VTMGX  | Foreign Large Blend Index | -15.87<br>57<br>747           | -2.41<br>52<br>642  | -0.59<br>32<br>506  | 2.74<br>25<br>374  | ✔             | 15.33             | 1.00           | 7.11   | ✔             | ☒            | ✔             | 0.07         | ✔             |  |
| ⚠ Invesco Oppenheimer International Gr Y<br><i>percentile rank</i><br><i># of funds in category</i> | OIGYX  | Foreign Large Growth      | -7.33<br>38<br>466            | -0.64<br>83<br>409  | 0.56<br>64<br>340   | 4.60<br>38<br>251  | ✔             | 15.70             | 1.02           | 24.03  | ✔             | ☒            | ✔             | 0.85         | ✔             |  |
| Vanguard International Value Inv<br><i>percentile rank</i><br><i># of funds in category</i>         | VTRIX  | Foreign Large Value       | -18.92<br>33<br>333           | -3.52<br>16<br>299  | -1.86<br>15<br>247  | 1.61<br>30<br>162  | ✔             | 16.13             | 1.09           | 11.88  | ✔             | ☒            | ✖             | 0.37         | ✔             |  |
| American Funds New Perspective R6<br><i>percentile rank</i><br><i># of funds in category</i>        | RNPGX  | World Stock               | -6.37<br>21<br>867            | 5.94<br>17<br>756   | 6.08<br>13<br>624   | 8.68<br>10<br>378  | ✔             | 14.87             | 0.93           | 19.34  | ✔             | ☒            | ✔             | 0.44         | ✔             |  |

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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>Alternative</b>                       |        |                              |                               |        |       |       |               |                   |                |        |               |              |               |              |               |
| PIMCO Commodity Real Return Strat I2     | PCRPX  | Commodities<br>Broad Basket  | -26.45                        | -10.26 | -8.64 | -6.27 | ✓             | 15.09             | 1.22           | 5.25   | ✓             | —            | —             | 1.56         | ✘             |
| <i>percentile rank</i>                   |        |                              | 71                            | 77     | 73    | 22    |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 129                           | 109    | 95    | 35    |               |                   |                |        |               |              |               |              |               |
| 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>                      |        |                              |                               |        |       |       |               |                   |                |        |               |              |               |              |               |
| Eaton Vance Income Fund of Boston I      | EIBIX  | High Yield Bond              | -6.44                         | 0.39   | 2.24  | 5.25  | ✓             | 7.38              | 0.90           | 5.41   | ✓             | —            | —             | 0.79         | ✓             |
| <i>percentile rank</i>                   |        |                              | 35                            | 34     | 28    | 17    |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 701                           | 623    | 544   | 339   |               |                   |                |        |               |              |               |              |               |
| BlackRock Inflation Protected Bond Instl | BPRIX  | Inflation-<br>Protected Bond | 5.59                          | 2.83   | 2.06  | 2.95  | ✓             | 3.40              | 0.97           | 3.13   | ✓             | —            | —             | 0.65         | ✓             |
| <i>percentile rank</i>                   |        |                              | 36                            | 38     | 40    | 39    |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 218                           | 196    | 173   | 115   |               |                   |                |        |               |              |               |              |               |
| Baird Aggregate Bond Inst                | BAGIX  | Intermediate-<br>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 I2                          | PONPX  | Multisector Bond             | -3.26                         | 1.84   | 3.49  | 7.24  | ✓             | 5.20              | 0.77           | 13.01  | ✓             | —            | —             | 1.15         | ✓             |
| <i>percentile rank</i>                   |        |                              | 43                            | 19     | 6     | 1     |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 316                           | 274    | 229   | 128   |               |                   |                |        |               |              |               |              |               |
| Federated Government Ultrashrt Dur Instl | FGUSX  | Ultrashort Bond              | 1.80                          | 1.69   | 1.10  | 0.75  | ✘             | 0.38              | 0.04           | 22.74  | ✓             | —            | —             | 0.26         | ✓             |
| <i>percentile rank</i>                   |        |                              | 21                            | 28     | 65    | 75    |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 204                           | 164    | 131   | 61    |               |                   |                |        |               |              |               |              |               |
| Templeton Global Bond Adv                | TGBAX  | World Bond                   | -5.45                         | -1.38  | 0.49  | 2.59  | ✓             | 6.30              | -0.63          | 18.26  | ✓             | —            | —             | 0.60         | ✓             |
| <i>percentile rank</i>                   |        |                              | 60                            | 76     | 67    | 43    |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 324                           | 287    | 240   | 80    |               |                   |                |        |               |              |               |              |               |
| <b>Balanced</b>                          |        |                              |                               |        |       |       |               |                   |                |        |               |              |               |              |               |
| BlackRock Global Allocation Instl        | MALOX  | World Allocation             | -4.15                         | 1.23   | 1.72  | 4.23  | ✓             | 9.07              | 0.96           | 3.25   | ✓             | ☒            | ✓             | 0.80         | ✓             |
| <i>percentile rank</i>                   |        |                              | 11                            | 15     | 17    | 37    |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                              | 476                           | 406    | 338   | 210   |               |                   |                |        |               |              |               |              |               |