

# NEW HAMPSHIRE HOSPITAL ASSOCIATION

## Screens Summary (Data as of 03-31-2023)

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     |
| <b>US Stock</b>                          |        |                           |                               |       |       |       |            |                |             |                  |            |           |            |           |             |                 |               |             |
| T. Rowe Price Dividend Growth            | PRDGX  | Large Blend               | -3.78                         | 17.35 | 11.41 | 11.90 |            | 16.74          | 0.85        | 23.01            |            |           |            | 0.62      |             | 4               | -             | Low Risk    |
| percentile rank                          |        |                           | 12                            | 67    | 14    | 23    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 1,372                         | 1,240 | 1,130 | 835   |            |                |             |                  |            |           |            |           | 02-28-2023  | -               | 12-31-2022    |             |
| Vanguard 500 Index Admiral               | VFIAX  | Large Blend Index         | -7.77                         | 18.56 | 11.15 | 12.20 |            | 19.23          | 1.00        | 6.93             |            |           |            | 0.04      |             | 3               | 1-Low         | Low Risk    |
| percentile rank                          |        |                           | 53                            | 31    | 21    | 11    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 1,372                         | 1,240 | 1,130 | 835   |            |                |             |                  |            |           |            |           | 02-28-2023  | 02-15-2022      | 12-31-2022    |             |
| Fidelity® Contrafund®                    | FCNTX  | Large Growth              | -11.28                        | 15.16 | 10.24 | 12.63 |            | 21.10          | 0.91        | 32.56            |            |           |            | 0.55      |             | 2               | 1-Low         | Low Risk    |
| percentile rank                          |        |                           | 45                            | 52    | 55    | 39    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 1,253                         | 1,142 | 1,056 | 813   |            |                |             |                  |            |           |            |           | 02-28-2023  | 02-15-2022      | 12-31-2022    |             |
| American Funds Washington Mutual R6      | RWMGX  | Large Value               | -5.32                         | 18.12 | 9.96  | 11.34 |            | 16.80          | 0.83        | 25.76            |            |           |            | 0.26      |             | 2               | 1-Low         | Low Risk    |
| percentile rank                          |        |                           | 23                            | 49    | 55    | 47    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 1,372                         | 1,240 | 1,130 | 835   |            |                |             |                  |            |           |            |           | 02-28-2023  | 02-15-2022      | 12-31-2022    |             |
| Neuberger Berman Mid Cap Growth Inst     | NBMLX  | Mid-Cap Growth            | -11.84                        | 14.12 | 8.13  | 10.33 |            | 22.56          | 0.96        | 3.21             |            |           |            | 0.70      |             | 3               | -             | Medium Risk |
| percentile rank                          |        |                           | 57                            | 65    | 53    | 52    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 582                           | 534   | 503   | 392   |            |                |             |                  |            |           |            |           | 02-28-2023  | -               | 12-31-2022    |             |
| American Century Mid Cap Value I         | AVUAX  | Mid-Cap Value             | -2.38                         | 20.13 | 7.67  | 10.07 |            | 17.24          | 0.84        | 19.01            |            |           |            | 0.77      |             | 4               | 1-Low         | Medium Risk |
| percentile rank                          |        |                           | 13                            | 77    | 31    | 9     |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 400                           | 386   | 366   | 268   |            |                |             |                  |            |           |            |           | 02-28-2023  | 02-15-2022      | 12-31-2022    |             |
| Carillon Eagle Small Cap Growth I        | HSIIX  | Small Growth              | -12.24                        | 11.57 | 3.29  | 7.57  |            | 23.01          | 0.93        | 12.09            |            |           |            | 0.80      |             | 3               | -             | Medium Risk |
| percentile rank                          |        |                           | 56                            | 86    | 92    | 90    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 608                           | 578   | 540   | 406   |            |                |             |                  |            |           |            |           | 02-28-2023  | -               | 12-31-2022    |             |
| Delaware Small Cap Value Instl           | DEVIX  | Small Value               | -10.81                        | 21.64 | 4.55  | 7.65  |            | 23.08          | 0.97        | 10.75            |            |           |            | 0.86      |             | 3               | -             | Medium Risk |
| percentile rank                          |        |                           | 81                            | 75    | 68    | 49    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 482                           | 453   | 430   | 323   |            |                |             |                  |            |           |            |           | 02-28-2023  | -               | 12-31-2022    |             |
| <b>Non-US Stock</b>                      |        |                           |                               |       |       |       |            |                |             |                  |            |           |            |           |             |                 |               |             |
| American Funds New World R6              | RNWXG  | Diversified Emerging Mkts | -6.90                         | 12.18 | 4.10  | 5.50  |            | 18.28          | 0.86        | 23.80            |            |           |            | 0.57      |             | 3               | 1-Low         | Medium Risk |
| percentile rank                          |        |                           | 24                            | 22    | 3     | 1     |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 835                           | 746   | 657   | 398   |            |                |             |                  |            |           |            |           | 02-28-2023  | 02-15-2022      | 12-31-2022    |             |
| Vanguard Developed Markets Index Admiral | VTMGX  | Foreign Large Blend Index | -2.91                         | 13.85 | 3.42  | 5.24  |            | 19.22          | 1.09        | 10.11            |            |           |            | 0.07      |             | 2               | 1-Low         | Low Risk    |
| percentile rank                          |        |                           | 58                            | 25    | 34    | 23    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 749                           | 697   | 630   | 425   |            |                |             |                  |            |           |            |           | 02-28-2023  | 02-15-2022      | 12-31-2022    |             |
| Invesco Oppenheimer International Gr Y   | OIGYX  | Foreign Large Growth      | -2.72                         | 10.94 | 2.57  | 4.87  |            | 21.70          | 1.11        | 27.03            |            |           |            | 0.83      |             | 3               | -             | Low Risk    |
| percentile rank                          |        |                           | 23                            | 54    | 72    | 73    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 449                           | 404   | 350   | 235   |            |                |             |                  |            |           |            |           | 02-28-2023  | -               | 12-31-2022    |             |
| Vanguard International Value Inv         | VTRIX  | Foreign Large Value       | 1.16                          | 15.30 | 3.19  | 4.96  |            | 19.28          | 1.02        | 12.85            |            |           |            | 0.38      |             | 2               | -             | Medium Risk |
| percentile rank                          |        |                           | 30                            | 41    | 25    | 20    |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 365                           | 334   | 311   | 195   |            |                |             |                  |            |           |            |           | 02-28-2023  | -               | 12-31-2022    |             |
| American Funds New Perspective R6        | RNPGX  | Global Stock              | -8.85                         | 16.61 | 9.35  | 10.70 |            | 21.06          | 1.14        | 22.34            |            | -         |            | 0.41      |             | 2               | 2-Basic       | Low Risk    |
| percentile rank                          |        |                           | 53                            | 14    | 16    | 9     |            |                |             |                  |            |           |            |           |             |                 |               |             |
| # of funds in category                   |        |                           | 365                           | 306   | 269   | 180   |            |                |             |                  |            |           |            |           | 02-28-2023  | 02-15-2022      | 12-31-2022    |             |

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## Screens Summary (Data as of 03-31-2023)

⊖ 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   | Sustain. Rating | Commit. Level | Carbon Risk |          |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | Updated       | Updated     | Updated  |
| <b>Alternative</b>                       |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| PIMCO Commodity Real Return Strat I2     | PCRPX  | Commodities Broad Basket | -14.92                        | 25.61 | 6.61  | -1.74 | ✓          | 18.28          | 1.12        | 4.41   | ✓          | —         | —          | 0.86        | ✓               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 87                            | 36    | 31    | 68    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 114                           | 108   | 93    | 65    |            |                |             |        |            |           |            |             | 12-31-2022      | —             | —           |          |
| Vanguard Real Estate Index Admiral       | VGSLX  | Real Estate              | -20.10                        | 9.83  | 5.82  | 5.79  | ✓          | 20.41          | 1.00        | 26.90  | ✓          | —         | ✓          | 0.12        | ✓               | 3             | 1-Low       | Low Risk |
| <i>percentile rank</i>                   |        |                          | 54                            | 64    | 45    | 43    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 261                           | 237   | 213   | 156   |            |                |             |        |            |           |            |             | 02-28-2023      | 02-15-2022    | 12-31-2022  |          |
| <b>Fixed Income</b>                      |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| ⊖ Templeton Global Bond Adv              | TGBAX  | Global Bond              | -5.34                         | -2.92 | -2.46 | -0.34 | ✓          | 8.07           | 0.66        | 21.26  | ✓          | —         | —          | 0.72        | ✓               | 2             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 39                            | 70    | 61    | 49    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 204                           | 197   | 174   | 140   |            |                |             |        |            |           |            |             | 02-28-2023      | —             | —           |          |
| Eaton Vance Income Fund of Boston I      | EIBIX  | High Yield Bond          | -1.32                         | 6.64  | 3.53  | 4.11  | ✓          | 8.39           | 0.92        | 8.41   | ✓          | —         | —          | 0.75        | ✓               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 16                            | 23    | 12    | 13    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 689                           | 622   | 580   | 415   |            |                |             |        |            |           |            |             | —               | —             | —           |          |
| BlackRock Inflation Protected Bond Instl | BPRIX  | Inflation-Protected Bond | -5.54                         | 2.58  | 3.03  | 1.41  | ✓          | 7.39           | 1.04        | 6.13   | ✓          | —         | —          | 0.35        | ✓               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 45                            | 38    | 18    | 30    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 215                           | 202   | 195   | 137   |            |                |             |        |            |           |            |             | 09-30-2022      | —             | —           |          |
| Baird Aggregate Bond Inst                | BAGIX  | Intermediate-Term Bond   | -4.67                         | -1.98 | 1.16  | 1.75  | ✓          | 6.54           | 1.04        | 22.52  | ✓          | ⊠         | —          | 0.30        | ✓               | 3             | 1-Low       | —        |
| <i>percentile rank</i>                   |        |                          | 29                            | 34    | 20    | 9     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 465                           | 418   | 382   | 286   |            |                |             |        |            |           |            |             | 02-28-2023      | 02-15-2022    | —           |          |
| PIMCO Income I2                          | PONPX  | Multisector Bond         | -1.40                         | 3.49  | 2.16  | 3.88  | ✓          | 6.04           | 0.86        | 16.01  | ✓          | —         | —          | 0.61        | ✓               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 17                            | 44    | 26    | 1     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 346                           | 292   | 255   | 158   |            |                |             |        |            |           |            |             | —               | —             | —           |          |
| Federated Hermes Govt Ultrashort IS      | FGUSX  | Ultrashort Bond          | 2.10                          | 0.99  | 1.36  | 0.89  | ⊕          | 0.65           | 0.05        | 25.74  | ✓          | —         | —          | 0.26        | ✓               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 49                            | 73    | 68    | 67    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 237                           | 216   | 180   | 106   |            |                |             |        |            |           |            |             | —               | —             | —           |          |
| <b>Balanced</b>                          |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| BlackRock Global Allocation Instl        | MALOX  | Global Allocation        | -6.29                         | 8.84  | 4.32  | 4.95  | ✓          | 13.48          | 1.00        | 6.25   | ✓          | ⊠         | ✓          | 0.84        | ✓               | 3             | —           | Low Risk |
| <i>percentile rank</i>                   |        |                          | 49                            | 54    | 23    | 24    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 403                           | 386   | 362   | 259   |            |                |             |        |            |           |            |             | 02-28-2023      | —             | 09-30-2022  |          |