

# SOCIETY FOR THE PROTECTION OF N H

## Screens Summary (Data as of 03-31-2024)

⊖ 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	27.78	9.96	13.30	11.75	✓	16.61	0.93	5.92	✓	⊞	✓	0.37	✓	4	–	Low Risk
<i>percentile rank</i>			58	56	66	50												
<i># of funds in category</i>			1,591	1,449	1,319	995												
Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	32.23	10.33	15.21	–	✓	18.68	1.05	8.28	✓	⊞	✖	0.14	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			15	48	17	–												
<i># of funds in category</i>			1,591	1,449	1,319	995												
MFS Growth R6	MFEKX	Large Growth	42.99	10.39	15.80	14.77	✓	20.75	0.97	22.01	✓	⊞	✓	0.51	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			21	32	39	22												
<i># of funds in category</i>			1,293	1,207	1,129	887												
Vanguard Value Index Adm	VVIAX	Large Value	21.09	10.19	11.53	10.44	✓	15.62	0.94	29.27	✓	⊞	✓	0.05	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			47	28	37	16												
<i># of funds in category</i>			1,284	1,197	1,134	887												
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	25.17	4.13	11.67	12.09	✓	20.49	0.91	15.37	✓	⊞	✓	0.66	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			37	30	33	9												
<i># of funds in category</i>			599	566	534	431												
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	19.10	7.37	10.17	8.93	✓	18.46	0.95	2.70	✖	⊞	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			62	61	54	32												
<i># of funds in category</i>			428	408	389	307												
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.19	-1.09	8.32	8.52	✓	22.18	0.98	19.26	✓	⊞	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			32	51	57	55												
<i># of funds in category</i>			617	583	548	429												
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	23.47	7.31	10.60	8.87	✓	20.22	0.92	7.93	✓	⊞	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			27	31	37	14												
<i># of funds in category</i>			510	476	443	352												
<b>Non-US Stock</b>																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	14.64	-0.07	7.22	5.99	✓	16.28	0.81	24.81	✓	⊞	✓	0.57	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			24	25	10	2												
<i># of funds in category</i>			840	743	680	450												
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	13.88	2.99	7.28	4.44	✓	16.82	1.00	15.51	✓	⊞	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			49	55	35	53												
<i># of funds in category</i>			839	780	714	468												
MFS International Equity R6	MIEIX	Foreign Large Growth	13.40	6.55	9.40	6.83	✓	17.31	1.01	14.51	✓	⊞	✓	0.68	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			55	5	5	6												
<i># of funds in category</i>			839	780	714	468												
Vanguard International Value Inv	VTRIX	Foreign Large Value	11.17	2.91	6.68	4.20	✓	17.22	0.97	13.85	✓	⊞	✖	0.39	✓	3	–	Medium Risk
<i>percentile rank</i>			74	80	46	32												
<i># of funds in category</i>			391	356	331	216												
American Funds New Perspective R6	RNPGX	Global Stock	22.92	5.22	12.78	10.96	✓	18.68	1.10	23.35	✓	–	✓	0.42	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			51	40	24	16												
<i># of funds in category</i>			364	330	287	194												

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			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 Updated	Commit. Level Updated	Carbon Risk Updated	
<b>Alternative</b>																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-1.16	8.24	7.35	-1.11	✔	17.75	1.10	5.42	✔	—	—	0.99	✔	3	—	—
<i>percentile rank</i>			72	76	46	58												
<i># of funds in category</i>			114	108	103	67									02-29-2024	—	—	
Neuberger Berman Real Estate R6	NRREX	Real Estate	5.99	1.28	4.64	6.94	✔	21.44	1.00	18.26	✔	—	✔	0.76	✔	3	—	Low Risk
<i>percentile rank</i>			77	75	23	18												
<i># of funds in category</i>			276	261	240	180									02-29-2024	—	12-31-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	7.73	-0.14	1.68	3.31	✔	4.97	0.58	9.52	✔	—	—	0.63	✔	3	—	—
<i>percentile rank</i>			12	3	12	1												
<i># of funds in category</i>			113	109	101	62									02-29-2024	—	—	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	11.80	2.99	4.70	4.55	✔	8.48	1.00	14.26	✔	—	—	0.48	✔	—	2-Basic	—
<i>percentile rank</i>			16	24	17	11												
<i># of funds in category</i>			696	633	601	457									—	02-15-2022	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	0.14	-0.72	2.34	2.11	✔	7.08	0.99	2.39	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			68	61	61	21												
<i># of funds in category</i>			236	222	214	156									02-29-2024	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	2.80	-2.17	0.81	1.97	✔	7.37	1.01	23.52	✔	📊	—	0.30	✔	4	1-Low	—
<i>percentile rank</i>			21	26	22	10												
<i># of funds in category</i>			557	503	452	322									02-29-2024	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	8.05	1.64	3.07	4.27	✔	6.30	0.81	17.02	✔	—	—	0.62	✔	4	—	—
<i>percentile rank</i>			36	20	25	1												
<i># of funds in category</i>			362	325	279	184									02-29-2024	—	—	
Lincoln Stable Value Account -Z304		Stable Value	—	—	—	—	—	—	—	40.94	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			43	—	—	—									—	—	—	
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	6.93	2.48	2.42	2.14	✔	1.31	-0.01	13.25	✔	—	—	0.47	✔	3	—	—
<i>percentile rank</i>			17	47	26	9												
<i># of funds in category</i>			249	214	194	122									01-31-2024	—	—	
<b>Target Date</b>																		
American Funds 2010 Trgt Date Retire R6	RFTTX	Target Date	8.93	2.81	5.44	5.19	✔	8.80	0.89	12.25	✔	—	✖	0.29	✔	3	—	—
<i>percentile rank</i>			43	1	6	1												
<i># of funds in category</i>			127	115	107	56									02-29-2024	—	—	
American Funds 2015 Trgt Date Retire R6	RFJTX	Target Date	9.77	2.95	5.80	5.52	✔	9.44	0.87	12.25	✔	—	✔	0.30	✔	2	—	—
<i>percentile rank</i>			43	1	6	3												
<i># of funds in category</i>			125	118	100	53									02-29-2024	—	—	
American Funds 2020 Trgt Date Retire R6	RRCTX	Target Date	10.75	3.17	6.19	5.95	✔	9.97	0.84	12.25	✔	—	✔	0.31	✔	3	—	—
<i>percentile rank</i>			51	2	10	3												
<i># of funds in category</i>			172	158	138	77									02-29-2024	—	—	

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															Updated	Updated	Updated	
American Funds 2025 Trgt Date Retire R6	RFDTX	Target Date	12.08	3.35	7.02	6.64	✔	10.77	0.85	12.25	✔	—	✔	0.32	✔	3	—	Low Risk
<i>percentile rank</i>			44	2	6	5												
<i># of funds in category</i>			275	258	212	131									02-29-2024	—	06-30-2022	
American Funds 2030 Trgt Date Retire R6	RFETX	Target Date	14.83	4.11	8.05	7.58	✔	12.06	0.88	12.25	✔	—	✔	0.33	✔	3	—	Low Risk
<i>percentile rank</i>			22	6	7	1												
<i># of funds in category</i>			267	251	206	136									02-29-2024	—	12-31-2022	
American Funds 2035 Trgt Date Retire R6	RFCTX	Target Date	17.93	5.01	9.45	8.61	✔	13.53	0.93	12.25	✔	—	✔	0.35	✔	3	—	Low Risk
<i>percentile rank</i>			13	8	1	1												
<i># of funds in category</i>			269	241	206	129									02-29-2024	—	12-31-2022	
American Funds 2040 Trgt Date Retire R6	RFCTX	Target Date	21.05	5.83	10.37	9.17	✔	14.83	0.96	12.25	✔	—	✔	0.37	✔	3	—	Low Risk
<i>percentile rank</i>			7	8	4	1												
<i># of funds in category</i>			261	245	206	133									02-29-2024	—	12-31-2022	
American Funds 2045 Trgt Date Retire R6	RFHTX	Target Date	21.98	5.96	10.58	9.35	✔	15.27	0.95	12.25	✔	—	✔	0.37	✔	3	—	Low Risk
<i>percentile rank</i>			13	14	10	1												
<i># of funds in category</i>			262	244	208	126									02-29-2024	—	12-31-2022	
American Funds 2050 Trgt Date Retire R6	RFITX	Target Date	22.57	5.90	10.64	9.41	✔	15.55	0.95	12.25	✔	—	✔	0.38	✔	3	—	Low Risk
<i>percentile rank</i>			13	26	5	1												
<i># of funds in category</i>			258	243	209	134									02-29-2024	—	12-31-2022	
American Funds 2055 Trgt Date Retire R6	RFKTX	Target Date	23.12	5.87	10.61	9.39	✔	15.80	0.96	12.25	✔	—	✔	0.38	✔	3	—	Low Risk
<i>percentile rank</i>			11	32	12	1												
<i># of funds in category</i>			257	240	207	122									02-29-2024	—	12-31-2022	
American Funds 2060 Trgt Date Retire R6	RFUTX	Target Date	23.31	5.86	10.60	—	✔	15.82	1.25	9.02	✔	—	✔	0.39	✔	3	—	Low Risk
<i>percentile rank</i>			10	38	19	—												
<i># of funds in category</i>			254	236	187	11									02-29-2024	—	12-31-2022	
American Funds 2065 Trgt Date Retire R6	RFVTX	Target Date	23.25	5.86	—	—	✔	15.83	1.25	4.25	✔	—	✔	0.39	✔	3	—	Low Risk
<i>percentile rank</i>			10	40	—	—												
<i># of funds in category</i>			246	170	11	—									02-29-2024	—	12-31-2022	
<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	18.11	6.21	8.91	8.37	✔	12.03	0.97	25.26	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			18	12	21	11												
<i># of funds in category</i>			881	828	781	581									02-29-2024	02-15-2022	12-31-2022	