

## SEACOAST UTILITY AUTHORITY MONEY

## Screens Summary (Data as of 12-31-2021)

⊖ 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/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
<b>US Stock</b>																
MFS Massachusetts Investors Tr R6 <i>percentile rank</i> <i># of funds in category</i>	MITJX	Large Blend	27.25 43 1,394	24.47 51 1,256	17.81 36 1,121	– – 831	✔	17.17	0.98	9.76	✔	☒	✖	0.38	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	28.66 23 1,394	26.03 24 1,256	18.43 18 1,121	16.51 11 831	✔	17.42	1.00	5.68	✔	☒	✔	0.04	✔	
MFS Growth R6 <i>percentile rank</i> <i># of funds in category</i>	MFEKX	Large Growth	23.76 40 1,241	30.98 37 1,120	24.76 27 1,020	19.26 19 772	✔	16.73	0.89	19.76	✔	☒	✔	0.53	✔	
! Invesco Diversified Dividend R6 <i>percentile rank</i> <i># of funds in category</i>	LCEFX	Large Value	19.38 94 1,212	14.66 85 1,148	8.67 92 1,041	– – 759	✔	16.64	0.84	7.84	✔	☒	✔	0.44	✔	
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	14.17 46 591	28.84 35 541	22.30 20 494	– – 383	✔	17.84	0.84	13.12	✔	☒	✔	0.66	✔	
Vanguard Selected Value Inv <i>percentile rank</i> <i># of funds in category</i>	VASVX	Mid-Cap Value	27.75 66 415	20.54 26 393	10.94 41 353	12.59 50 267	✔	26.96	1.20	16.86	✔	☒	✔	0.31	✔	
PGIM Jennison Small Company R6 <i>percentile rank</i> <i># of funds in category</i>	PJSQX	Small Growth	29.54 7 617	28.75 27 582	17.37 52 520	15.06 53 394	✔	25.96	1.04	8.10	✔	☒	✖	0.69	✔	
DFA US Small Cap Value I <i>percentile rank</i> <i># of funds in category</i>	DFSVX	Small Value	39.84 12 447	19.08 36 419	8.97 49 393	12.54 26 301	✔	28.18	1.10	9.85	✔	☒	✔	0.39	✔	
<b>Non-US Stock</b>																
Vanguard Emerging Mkts Stock Idx Adm <i>percentile rank</i> <i># of funds in category</i>	VEMAX	Diversified Emerging Mkts	0.86 42 794	11.82 45 721	9.43 53 616	5.36 54 344	✔	18.13	0.96	13.35	✔	☒	✔	0.14	✔	
American Funds Intl Gr and Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RIGGX	Foreign Large Blend	10.12 54 771	14.97 27 704	10.55 21 607	7.90 49 415	✔	18.84	1.09	13.26	✔	☒	✔	0.54	✔	
Invesco Oppenheimer International Gr R6 <i>percentile rank</i> <i># of funds in category</i>	OIGIX	Foreign Large Growth	10.99 39 452	20.62 40 387	12.50 72 333	– – 225	✔	17.28	0.95	25.79	✔	☒	✔	0.69	✔	
DFA International Value I <i>percentile rank</i> <i># of funds in category</i>	DFIVX	Foreign Large Value	18.69 4 350	10.34 47 326	6.93 43 286	6.60 40 180	✔	22.82	1.28	11.85	✔	☒	✔	0.34	✔	
Vanguard Total World Stock Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTWAX	World Stock	18.19 58 328	– – 284	– – 237	– – 145	–	–	–	8.86	✔	–	✔	0.10	✔	

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Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			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
<b>Alternative</b>															
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	33.48	14.74	5.99	-1.76		18.67	1.19	7.00		—	—	0.82	
<i>percentile rank</i>			25	7	21	42									
<i># of funds in category</i>			114	109	86	55									
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	40.40	19.95	11.24	11.51		18.85	0.94	25.65		—		0.12	
<i>percentile rank</i>			59	42	49	31									
<i># of funds in category</i>			255	235	202	151									
<b>Fixed Income</b>															
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	5.89	8.17	5.60	—		8.42	0.90	7.16		—	—	0.66	
<i>percentile rank</i>			20	40	36	—									
<i># of funds in category</i>			680	636	560	373									
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.68	8.24	5.18	2.98		3.69	0.94	10.38		—	—	0.10	
<i>percentile rank</i>			33	35	33	24									
<i># of funds in category</i>			210	203	180	125									
Baird Aggregate Bond Instl	BAGIX	Intermediate-Term Bond	-1.46	5.43	4.01	3.74		3.86	1.09	21.27			—	0.30	
<i>percentile rank</i>			40	20	13	9									
<i># of funds in category</i>			426	389	351	256									
PIMCO Income Instl	PIMIX	Multisector Bond	2.61	5.46	5.08	6.97		5.79	0.83	14.77		—	—	0.62	
<i>percentile rank</i>			45	58	25	1									
<i># of funds in category</i>			339	277	238	134									
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	38.69		—	—	—	—
<i>percentile rank</i>			—	—	—	—									
<i># of funds in category</i>			41	—	—	—									
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.06	1.20	1.32	—		0.54	0.05	24.49		—	—	0.24	
<i>percentile rank</i>			53	73	72	—									
<i># of funds in category</i>			239	214	175	94									
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	-1.67	3.86	3.55	4.78		3.60	0.71	7.27		—	—	0.52	
<i>percentile rank</i>			41	61	28	4									
<i># of funds in category</i>			125	110	81	48									
<b>Target Date</b>															
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	9.80	14.17	10.35	9.60		10.69	1.02	8.86		—		0.13	
<i>percentile rank</i>			57	39	30	20									
<i># of funds in category</i>			222	205	169	89									
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	11.38	15.45	11.23	10.36		11.97	0.99	8.86		—		0.14	
<i>percentile rank</i>			61	50	42	24									
<i># of funds in category</i>			223	204	169	94									
Vanguard Target Retirement 2035 Fund	VTTX	Target Date	12.96	16.66	12.06	11.10		13.24	0.95	8.86		—		0.14	
<i>percentile rank</i>			79	57	47	31									
<i># of funds in category</i>			215	202	166	86									

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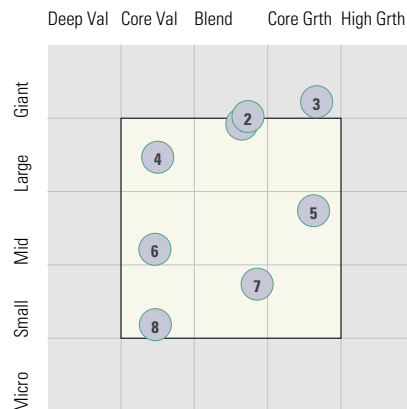
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	14.56	17.89	12.88	11.69	✓	14.51	0.94	8.86	✓	—	✓	0.14	✓	
<i>percentile rank</i>			<i>81</i>	<i>53</i>	<i>40</i>	<i>31</i>										
<i># of funds in category</i>			<i>217</i>	<i>204</i>	<i>169</i>	<i>94</i>										
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	16.16	19.06	13.55	12.04	✓	15.74	0.96	8.86	✓	—	✓	0.15	✓	
<i>percentile rank</i>			<i>68</i>	<i>49</i>	<i>38</i>	<i>25</i>										
<i># of funds in category</i>			<i>215</i>	<i>202</i>	<i>166</i>	<i>85</i>										
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	16.41	19.19	13.62	12.07	✓	15.77	0.94	8.86	✓	—	✓	0.15	✓	
<i>percentile rank</i>			<i>74</i>	<i>56</i>	<i>43</i>	<i>28</i>										
<i># of funds in category</i>			<i>217</i>	<i>204</i>	<i>169</i>	<i>86</i>										
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	16.44	19.18	13.61	12.05	✓	15.77	0.94	8.86	✓	—	✓	0.15	✓	
<i>percentile rank</i>			<i>78</i>	<i>62</i>	<i>51</i>	<i>34</i>										
<i># of funds in category</i>			<i>215</i>	<i>202</i>	<i>164</i>	<i>65</i>										
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	16.44	19.17	13.61	—	✓	15.75	1.44	8.86	✓	—	✓	0.15	✓	
<i>percentile rank</i>			<i>81</i>	<i>67</i>	<i>57</i>	<i>—</i>										
<i># of funds in category</i>			<i>209</i>	<i>189</i>	<i>140</i>	<i>—</i>										
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	16.46	19.13	—	—	✘	15.79	1.44	4.47	✓	—	✓	0.15	✓	
<i>percentile rank</i>			<i>76</i>	<i>79</i>	<i>—</i>	<i>—</i>										
<i># of funds in category</i>			<i>135</i>	<i>17</i>	<i>—</i>	<i>—</i>										
Vanguard Target Retirement Income Fund	VTINX	Target Date	5.25	9.43	6.85	5.88	✓	5.87	0.83	8.86	✓	—	✓	0.12	✓	
<i>percentile rank</i>			<i>65</i>	<i>47</i>	<i>46</i>	<i>38</i>										
<i># of funds in category</i>			<i>169</i>	<i>153</i>	<i>128</i>	<i>79</i>										
<b>Balanced</b>																
American Funds American Balanced R6	RLBGX	Moderate Allocation	16.11	15.58	11.78	11.47	✓	10.34	0.95	23.01	✓	—	✓	0.26	✓	
<i>percentile rank</i>			<i>28</i>	<i>41</i>	<i>24</i>	<i>10</i>										
<i># of funds in category</i>			<i>711</i>	<i>666</i>	<i>602</i>	<i>434</i>										

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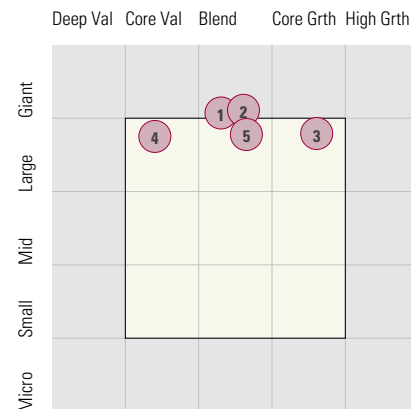
## Style Analysis (Data as of 12-31-2021)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



#### US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$	
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign		
1	MFS Massachusetts Investors Tr R6	Large Blend	31.06	28.11	40.82	0.87	90.85	8.27	178.08
2	Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
3	MFS Growth R6	Large Growth	26.15	14.82	59.04	0.62	95.29	4.09	309.75
4	Invesco Diversified Dividend R6	Large Value	28.61	36.90	34.48	2.49	89.00	8.50	80.47
5	MFS Mid Cap Growth R6	Mid-Cap Growth	30.38	19.73	49.90	0.97	88.15	10.88	22.87
6	Vanguard Selected Value Inv	Mid-Cap Value	49.53	14.25	36.22	3.59	88.74	7.66	9.02
7	PGIM Jennison Small Company R6	Small Growth	40.38	21.97	37.66	0.30	91.33	4.91	5.10
8	DFA US Small Cap Value I	Small Value	51.08	10.04	38.88	2.62	94.28	2.94	2.89

#### Non-US Stock Funds

	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	44.59	13.54	41.87	8.05	77.33	14.62	23.32	76.68	26.56
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	38.21	22.80	38.99	12.73	30.07	57.20	83.84	16.16	55.02
3	Invesco Oppenheimer International Gr R6	Foreign Large Growth	26.51	25.10	48.39	14.64	19.39	65.97	95.86	4.14	38.36
4	DFA International Value I	Foreign Large Value	59.19	11.16	29.67	11.13	30.09	58.78	99.40	0.60	32.79
5	Vanguard Total World Stock Index Admiral	World Stock	35.39	20.88	43.75	63.27	18.47	18.25	91.94	8.06	77.80

#### Fixed Income Funds

	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	Eaton Vance Income Fund of Boston R6	High Yield Bond	0.00	0.00	88.31	0.00	3.41	0.77	96.03	3.20
2	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.81	0.00	0.00	0.00	7.70	97.79	0.00	2.21
3	Baird Aggregate Bond Inst	Intermediate-Term Bond	30.09	18.36	43.28	0.00	6.78	99.30	0.70	0.00
4	PIMCO Income Instl	Multisector Bond	53.76	6.54	15.92	0.00	1.74	81.00	19.00	0.00
5	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
6	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	12.75	49.06	0.00	0.00	0.40	100.00	0.00	0.00
7	PIMCO International Bond (USD-Hdg) Instl	World Bond	64.24	3.07	7.24	0.00	7.02	93.00	7.00	0.00

# SEACOAST UTILITY AUTHORITY MONEY

## Target Date Analysis (Data as of 12-31-2021)

### Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



### Target Date Portfolio Data

	Asset Allocation %								Avg Mkt Cap \$M
	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	
Vanguard Target Retirement 2025 Fund	56.19	33.94	22.25	40.74	2.58	0.19	2.67	0.39	74.55
Vanguard Target Retirement 2030 Fund	64.47	38.93	25.54	32.65	0.00	0.16	2.54	0.33	74.53
Vanguard Target Retirement 2035 Fund	71.81	43.33	28.48	25.31	0.00	0.12	2.62	0.26	74.47
Vanguard Target Retirement 2040 Fund	79.01	47.60	31.41	18.29	0.00	0.09	2.51	0.19	74.37
Vanguard Target Retirement 2045 Fund	86.30	52.07	34.23	10.88	0.00	0.05	2.70	0.13	74.47
Vanguard Target Retirement 2050 Fund	88.31	53.29	35.02	8.97	0.00	0.04	2.61	0.11	74.48
Vanguard Target Retirement 2055 Fund	88.15	53.35	34.80	9.05	0.00	0.04	2.70	0.11	74.69
Vanguard Target Retirement 2060 Fund	88.01	53.55	34.46	9.09	0.00	0.04	2.78	0.11	75.05
Vanguard Target Retirement 2065 Fund	87.90	52.71	35.19	9.12	0.00	0.04	2.87	0.11	74.06
Vanguard Target Retirement Income Fund	29.11	17.36	11.75	66.98	19.63	0.24	3.40	0.50	73.68