

# SOUTHERN ORTHOPAEDIC SPECIALISTS

## Screens Summary (Data as of 12-31-2022)

🔴 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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
<b>US Stock</b>																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-18.15	7.62	9.39	12.52	✓	21.17	1.00	6.68	✓	🏠	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			52	33	25	13												
<i># of funds in category</i>			1,379	1,247	1,137	837									12-31-2022	02-15-2022	12-31-2022	
Vanguard Growth Index Admiral	VIGAX	Large Growth	-33.14	6.05	9.61	12.80	✓	24.60	1.03	28.02	✓	🏠	✓	0.05	✓	4	1-Low	Low Risk
<i>percentile rank</i>			71	43	34	29												
<i># of funds in category</i>			1,237	1,133	1,056	807									12-31-2022	02-15-2022	12-31-2022	
Vanguard Windsor™ II Admiral™	VWNAX	Large Value	-13.14	8.69	8.70	10.99	✓	22.09	1.01	19.07	✓	🏠	✖	0.26	✓	3	–	Low Risk
<i>percentile rank</i>			93	21	18	27												
<i># of funds in category</i>			1,233	1,161	1,105	825									12-31-2022	–	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	-18.71	6.17	7.32	11.10	✓	23.61	0.98	24.63	✓	🏠	✓	0.05	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			86	56	30	17												
<i># of funds in category</i>			413	378	350	227									12-31-2022	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-28.39	0.79	5.10	9.27	✓	25.67	0.95	18.01	✓	🏠	✖	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			55	80	71	72												
<i># of funds in category</i>			604	576	534	405									12-31-2022	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-9.31	7.13	5.79	10.28	✓	26.84	0.96	6.68	✓	🏠	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			37	41	28	13												
<i># of funds in category</i>			483	455	428	324									12-31-2022	02-15-2022	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-21.75	1.01	3.04	4.98	✓	20.37	0.90	23.56	✓	🏠	✓	0.57	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			58	17	3	2												
<i># of funds in category</i>			820	736	652	397									12-31-2022	02-15-2022	12-31-2022	
MFS Research International R6	MRSKX	Foreign Large Blend	-17.24	1.64	2.99	4.91	✓	19.40	0.96	4.33	✓	🏠	✓	0.64	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			70	22	10	21												
<i># of funds in category</i>			763	723	630	440									12-31-2022	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-15.32	1.33	1.67	4.92	✓	21.45	1.08	9.86	✓	🏠	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			47	28	35	20												
<i># of funds in category</i>			763	723	630	440									12-31-2022	02-15-2022	12-31-2022	
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	-26.20	-0.41	3.68	6.42	✓	22.84	0.96	26.65	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			61	57	50	34												
<i># of funds in category</i>			257	238	214	155									12-31-2022	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.89	1.09	1.96	1.00	✓	6.84	0.97	1.15	✖	—	—	0.10	✓	3	–	–
<i>percentile rank</i>			54	53	52	43												
<i># of funds in category</i>			217	204	195	138									12-31-2022	–	–	

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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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-13.35	-2.48	0.25	1.49	✓	6.23	1.05	22.27	✓	☒	—	0.30	✓	3	1-Low	—	
<i>percentile rank</i>			49	31	22	9													
<i># of funds in category</i>			471	423	389	289									12-31-2022	02-15-2022	—		
Loomis Sayles Bond N	LSBNX	Multisector Bond	-12.46	-2.62	0.05	—	✓	9.10	1.10	15.92	✓	—	—	0.61	✓	1	1-Low	—	
<i>percentile rank</i>			73	83	83	—													
<i># of funds in category</i>			344	295	258	152									12-31-2022	02-15-2022	—		
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.69	✓	—	—	—	—	—	—		
<i>percentile rank</i>			—	—	—	—													
<i># of funds in category</i>			42	—	—	—													
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	-0.38	0.63	1.47	—	✓	1.13	0.12	5.93	✓	—	—	0.10	✓	3	—	—	
<i>percentile rank</i>			60	46	26	—													
<i># of funds in category</i>			237	218	180	107									12-31-2022	—	—		

### Balanced

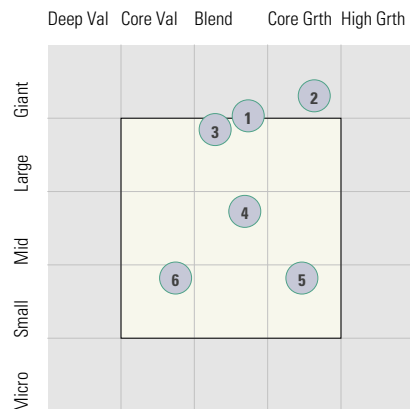
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-14.99	0.18	2.45	4.44	✓	10.44	1.02	0.85	✖	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			78	68	45	31												
<i># of funds in category</i>			467	433	406	300									12-31-2022	02-15-2022	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-17.09	3.06	4.64	7.60	✓	17.09	1.02	0.85	✖	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			63	60	43	34												
<i># of funds in category</i>			322	296	279	224									12-31-2022	02-15-2022	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-13.93	-1.45	1.20	2.77	✓	7.50	0.99	0.85	✖	—	✓	0.11	✓	4	1-Low	—
<i>percentile rank</i>			85	84	64	42												
<i># of funds in category</i>			142	128	125	90									12-31-2022	02-15-2022	—	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-16.00	1.65	3.58	6.05	✓	13.71	0.99	0.85	✖	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			66	79	64	55												
<i># of funds in category</i>			758	698	658	495									12-31-2022	02-15-2022	12-31-2022	

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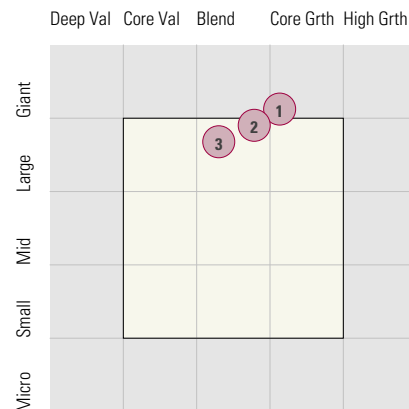
## Style Analysis (Data as of 12-31-2022)

### 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	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
2	Vanguard Growth Index Admiral	Large Growth	29.10	12.51	58.39	0.34	98.42	1.24	238.49
3	Vanguard Windsor™ II Admiral™	Large Value	30.71	26.56	42.75	3.49	87.45	9.06	109.58
4	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	36.29	23.70	40.00	1.15	97.41	1.44	22.38
5	Vanguard Small Cap Growth Index Admiral	Small Growth	24.85	25.72	49.44	1.98	97.36	0.66	4.85
6	Vanguard Small Cap Value Index Admiral	Small Value	50.02	15.31	34.67	0.65	98.65	0.70	4.90

#### 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	American Funds New World R6	Diversified Emerging Mkts	40.45	23.60	35.96	36.28	39.06	24.67	60.61	39.39	52.53
2	MFS Research International R6	Foreign Large Blend	40.69	26.16	33.15	7.04	32.44	60.53	96.38	3.62	43.38
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.39	22.98	35.64	10.76	36.24	53.00	99.43	0.57	27.03

#### 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	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00
3	Loomis Sayles Bond N	Multisector Bond	23.95	0.00	70.67	0.00	5.40	65.42	24.16	10.42
4	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
5	Vanguard Ultra-Short-Term Bond Admiral	Ultrashort Bond	5.81	0.00	85.43	0.00	0.96	99.63	0.63	-0.26