

SAINT JOHNS COMMUNITIES INC PENSION

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	Sustain. Rating	Commit. Level	Carbon Risk	
																Updated	Updated	Updated
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	-4.88	9.99	11.79	12.96	✓	18.06	0.81	16.92	✓	🇺🇸	✓	0.27	✓	4	2-Basic	Low Risk
percentile rank			2	4	2	5												
# of funds in category			1,379	1,247	1,137	837												

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
percentile rank			52	33	25	13												
# of funds in category			1,379	1,247	1,137	837												

MFS Growth R6	MFEKX	Large Growth	-31.08	3.96	9.72	13.08	✓	22.34	0.93	20.76	✓	🇺🇸	✓	0.49	✓	4	2-Basic	Low Risk
percentile rank			58	65	32	24												
# of funds in category			1,237	1,133	1,056	807												

Invesco Diversified Dividend R6	LCEFX	Large Value	-1.31	5.81	6.61	9.82	✓	18.80	0.86	6.85	✓	🇺🇸	✓	0.43	✓	2	-	Medium Risk
percentile rank			18	73	65	68												
# of funds in category			1,233	1,161	1,105	825												

MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-28.29	3.59	9.19	-	✓	23.07	0.90	14.12	✓	🇺🇸	✓	0.66	✓	5	2-Basic	Low Risk
percentile rank			60	59	20	-												
# of funds in category			592	540	505	395												

Vanguard Selected Value Inv	VASVX	Mid-Cap Value	-7.44	7.77	5.41	10.15	✓	28.87	1.14	17.86	✓	🇺🇸	✓	0.32	✓	3	-	Medium Risk
percentile rank			45	37	63	37												
# of funds in category			407	395	374	274												

PGIM Jennison Small Company R6	PJSQX	Small Growth	-18.57	10.45	8.60	11.27	✓	27.92	0.98	9.10	✓	🇺🇸	✖	0.71	✓	3	-	Medium Risk
percentile rank			10	6	19	21												
# of funds in category			604	576	534	405												

DFA US Small Cap Value I	DFS VX	Small Value	-3.52	11.32	6.70	9.95	✓	29.37	1.05	10.85	✓	🇺🇸	✓	0.30	✓	2	-	Medium Risk
percentile rank			10	14	19	22												
# of funds in category			483	455	428	324												

Non-US Stock																		
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✓	21.51	1.08	14.26	✓	🇺🇸	✓	0.54	✓	2	1-Low	Low Risk
percentile rank			44	56	22	48												
# of funds in category			763	723	630	440												

Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	-27.00	-0.28	0.68	4.60	✓	22.86	1.05	26.79	✓	🇺🇸	✓	0.70	✓	3	-	Low Risk
percentile rank			66	60	74	66												
# of funds in category			443	399	346	230												

Vanguard International Value Inv	VTRIX	Foreign Large Value	-11.66	1.30	1.36	4.31	✓	21.95	1.04	12.60	✓	🇺🇸	✓	0.36	✓	2	-	Medium Risk
percentile rank			75	40	27	25												
# of funds in category			356	326	303	180												

American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	-17.01	3.43	4.61	7.94	✓	19.70	0.96	16.92	✓	—	✓	0.42	✓	2	1-Low	Low Risk
percentile rank			44	60	60	54												
# of funds in category			370	340	290	180												

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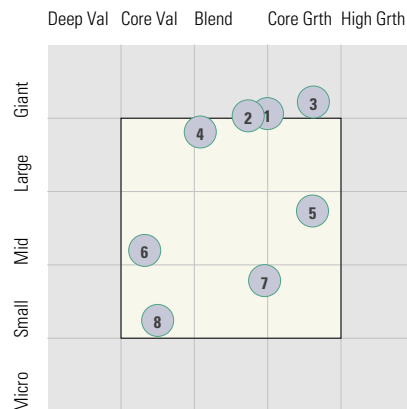
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Sustain. Rating	Commit. Level	Carbon Risk	
													Updated	Updated	Updated			
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	8.85	13.57	7.23	-1.44	✓	22.31	1.17	4.17	✓	—	—	0.76	✓	3	—	—
percentile rank			91	49	36	71												
# of funds in category			114	109	91	65									12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-26.20	-0.41	3.68	6.42	✓	22.84	0.96	26.65	✓	—	✓	0.12	✓	3	1-Low	Low Risk
percentile rank			61	57	50	34												
# of funds in category			257	238	214	155									12-31-2022	02-15-2022	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-9.84	-2.00	0.72	2.61	✓	4.88	0.64	8.27	✓	—	—	0.51	✓	3	—	—
percentile rank			14	13	5	1												
# of funds in category			130	112	98	59									12-31-2022	—	—	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	-7.84	0.88	2.62	—	✓	10.30	0.91	8.16	✓	—	—	0.66	✓	—	—	—
percentile rank			20	22	17	—												
# of funds in category			687	630	584	417												
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	—	—
percentile rank			54	53	52	43												
# of funds in category			217	204	195	138									12-31-2022	—	—	
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	—
percentile rank			49	31	22	9												
# of funds in category			471	423	389	289									12-31-2022	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-7.81	0.03	1.69	4.00	✓	7.35	0.92	15.77	✓	—	—	0.51	✓	—	—	—
percentile rank			23	25	20	1												
# of funds in category			344	295	258	152												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.69	✓	—	—	—	—	—	—	
percentile rank			—	—	—	—												
# of funds in category			42	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.45	0.63	1.19	—	✓	0.59	0.06	25.49	✓	—	—	0.24	✓	—	—	—
percentile rank			38	44	60	—												
# of funds in category			237	218	180	107												
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✓	13.31	0.95	24.01	✓	—	✓	0.25	✓	2	1-Low	Low Risk
percentile rank			24	18	17	5												
# of funds in category			758	698	658	495									12-31-2022	02-15-2022	12-31-2022	

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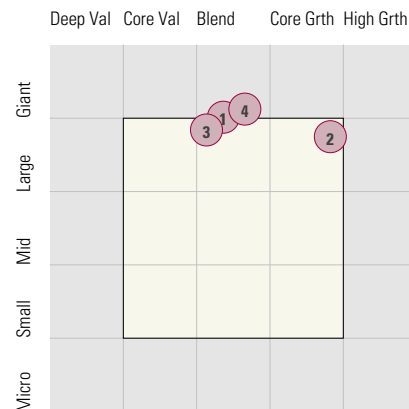
Style Analysis (Data as of 12-31-2022)

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 Dividend Growth Inv	Large Blend	34.24	34.55	31.20	2.97	87.92	9.11	156.30
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	MFS Growth R6	Large Growth	31.86	20.60	47.54	2.83	92.90	4.27	201.36
4	Invesco Diversified Dividend R6	Large Value	29.50	36.42	34.07	2.27	93.72	4.01	122.00
5	MFS Mid Cap Growth R6	Mid-Cap Growth	34.43	19.92	45.64	2.06	87.01	10.93	20.71
6	Vanguard Selected Value Inv	Mid-Cap Value	50.72	13.53	35.75	3.89	87.24	8.87	8.07
7	PGIM Jennison Small Company R6	Small Growth	37.42	24.02	38.56	4.25	89.43	6.31	4.43
8	DFA US Small Cap Value I	Small Value	50.60	10.08	39.30	0.90	96.50	2.53	2.38

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 Intl Gr and Inc R6	Foreign Large Blend	37.80	26.38	35.82	14.47	28.83	56.70	85.71	14.29	45.50
2	Invesco Oppenheimer International Gr R6	Foreign Large Growth	33.65	28.72	37.63	14.64	18.08	67.29	94.34	5.66	37.31
3	Vanguard International Value Inv	Foreign Large Value	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
4	American Funds Capital World Gr&Inc R6	Global Stock	31.28	27.78	40.94	56.46	18.25	25.29	91.05	8.95	88.68

Fixed Income Funds

	Category	Super Sectors %				Avg Eff Duration	Credit Quality %			
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) Instl	Global Bond	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00
2	Eaton Vance Income Fund of Boston R6	High Yield Bond	0.00	0.00	92.59	0.00	4.16	3.49	90.82	5.68
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00
5	PIMCO Income Instl	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00