

DIOCESE OF ST. AUGUSTINE 403B

Screens Summary (Data as of 12-31-2023)

⊖ 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 <i>Updated</i> | Commit. Level <i>Updated</i> | Carbon Risk <i>Updated</i> |
| US Stock | | | | | | | | | | | | | | | | | | |
| Vanguard 500 Index Admiral | VFIAX | Large Blend Index | 26.24 | 9.96 | 15.65 | 11.99 | ✓ | 17.54 | — | 6.09 | ✓ | ☐ | ✓ | 0.04 | ✓ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 27 | 28 | 21 | 10 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,591 | 1,445 | 1,323 | 996 | | | | | | | | | 11-30-2023 | 02-15-2022 | 12-31-2022 | |
| Fidelity® Contrafund® | FCNTX | Large Growth | 39.33 | 7.52 | 16.46 | 12.82 | ✓ | 18.37 | — | 33.31 | ✓ | ☐ | ✓ | 0.55 | ✓ | 1 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 45 | 28 | 40 | 34 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,294 | 1,204 | 1,115 | 882 | | | | | | | | | 11-30-2023 | 02-15-2022 | 12-31-2022 | |
| American Funds Washington Mutual R6 | RWMGX | Large Value | 17.59 | 11.65 | 13.63 | 10.93 | ✓ | 15.15 | — | 26.52 | ✓ | ☐ | ✖ | 0.27 | ✓ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 79 | 7 | 69 | 46 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,591 | 1,445 | 1,323 | 996 | | | | | | | | | 11-30-2023 | 02-15-2022 | 12-31-2022 | |
| Vanguard Mid Cap Index Admiral | VIMAX | Mid-Cap Blend | 15.98 | 5.49 | 12.71 | 9.41 | ✓ | 19.20 | — | 2.45 | ✖ | ☐ | ✓ | 0.05 | ✓ | 4 | 1-Low | Medium Risk |
| <i>percentile rank</i> | | | 52 | 73 | 31 | 17 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 473 | 432 | 403 | 267 | | | | | | | | | 11-30-2023 | 02-15-2022 | 12-31-2022 | |
| MFS New Discovery R4 | MNDJX | Small Growth | 14.25 | -6.55 | 10.80 | 7.50 | ✓ | 20.96 | — | 10.01 | ✓ | ☐ | ✓ | 1.04 | ✓ | 4 | — | Medium Risk |
| <i>percentile rank</i> | | | 69 | 78 | 49 | 62 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 626 | 592 | 555 | 433 | | | | | | | | | 11-30-2023 | — | 12-31-2022 | |
| Delaware Small Cap Value Instl | DEVIX | Small Value | 9.50 | 8.87 | 10.31 | 7.00 | ✓ | 21.80 | — | 11.51 | ✓ | ☐ | ✓ | 0.86 | ✓ | 3 | — | Medium Risk |
| <i>percentile rank</i> | | | 93 | 76 | 74 | 48 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 510 | 475 | 446 | 352 | | | | | | | | | 11-30-2023 | — | 12-31-2022 | |
| Non-US Stock | | | | | | | | | | | | | | | | | | |
| American Funds New World R6 | RNWXG | Diversified Emerging Mkts | 16.22 | -1.49 | 8.93 | 5.51 | ✓ | 16.09 | — | 24.56 | ✓ | ☐ | ✓ | 0.57 | ✓ | 3 | 1-Low | Medium Risk |
| <i>percentile rank</i> | | | 24 | 34 | 9 | 4 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 847 | 751 | 687 | 428 | | | | | | | | | 11-30-2023 | 02-15-2022 | 12-31-2022 | |
| American Funds Intl Gr and Inc R6 | RIGGX | Foreign Large Blend | 15.72 | 2.64 | 8.33 | 4.04 | ✓ | 16.69 | — | 15.26 | ✓ | ☐ | ✓ | 0.54 | ✓ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 63 | 53 | 31 | 52 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 837 | 782 | 710 | 467 | | | | | | | | | 11-30-2023 | 02-15-2022 | 12-31-2022 | |
| Vanguard Developed Markets Index Admiral | VTMGX | Foreign Large Blend Index | 17.67 | 3.55 | 8.36 | 4.54 | ✓ | 17.84 | — | 10.86 | ✓ | ☐ | ✓ | 0.07 | ✓ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 37 | 37 | 30 | 24 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 837 | 782 | 710 | 467 | | | | | | | | | 11-30-2023 | 02-15-2022 | 12-31-2022 | |
| Alternative | | | | | | | | | | | | | | | | | | |
| Vanguard Real Estate Index Admiral | VGSIX | Real Estate | 11.81 | 5.02 | 7.33 | 7.36 | ✓ | 21.73 | — | 27.65 | ✓ | — | ✓ | 0.12 | ✓ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 52 | 62 | 43 | 44 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 265 | 249 | 227 | 166 | | | | | | | | | 11-30-2023 | 02-15-2022 | 12-31-2022 | |
| Fixed Income | | | | | | | | | | | | | | | | | | |
| BlackRock Inflation Protected Bond Instl | BPRIX | Inflation-Protected Bond | 3.73 | -0.98 | 3.27 | 2.20 | ✓ | 7.32 | — | 6.88 | ✓ | — | — | 0.56 | ✓ | 3 | — | — |
| <i>percentile rank</i> | | | 57 | 48 | 24 | 33 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 234 | 221 | 214 | 152 | | | | | | | | | 11-30-2023 | — | — | |

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Screens Summary (Data as of 12-31-2023)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

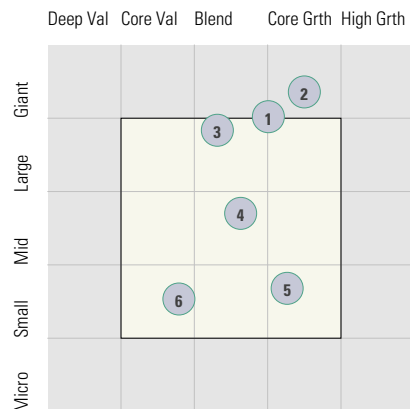
| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | Expense | | ESG Metrics | | | | |
|-------------------------------------|--------|------------------------|-------------------------------|-------|------|-------|------------|----------------|-------------|--------|------------|-----------|------------|-------------|-----------------|---------------|-------------|----------|
| | | | 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 |
| Baird Aggregate Bond Inst | BAGIX | Intermediate-Term Bond | 6.43 | -3.14 | 1.56 | 2.25 | ✔ | 7.38 | - | 23.27 | ✔ | ☒ | - | 0.30 | ✔ | 3 | 1-Low | - |
| <i>percentile rank</i> | | | 20 | 31 | 18 | 9 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 566 | 510 | 457 | 329 | | | | | | | | | 11-30-2023 | 02-15-2022 | - | |
| PIMCO Income I2 | PONPX | Multisector Bond | 9.21 | 1.02 | 3.30 | 4.34 | ✔ | 6.26 | - | 16.77 | ✔ | - | - | 0.72 | ✔ | 4 | - | - |
| <i>percentile rank</i> | | | 35 | 26 | 41 | 2 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 371 | 335 | 284 | 177 | | | | | | | | | 11-30-2023 | - | - | |
| Federated Hermes Govt Ultrashort IS | FGUSX | Ultrashort Bond | 5.10 | 1.80 | 1.80 | 1.27 | ✖ | 0.88 | - | 26.49 | ✔ | - | - | 0.26 | ✔ | - | - | - |
| <i>percentile rank</i> | | | 81 | 70 | 77 | 75 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 245 | 216 | 195 | 116 | | | | | | | | | - | - | - | |
| Balanced | | | | | | | | | | | | | | | | | | |
| BlackRock Global Allocation Instl | MALOX | Global Allocation | 12.62 | 0.39 | 7.57 | 4.80 | ✔ | 11.89 | - | 7.00 | ✔ | ☒ | ✔ | 0.84 | ✔ | 3 | - | Low Risk |
| <i>percentile rank</i> | | | 36 | 79 | 21 | 28 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 420 | 407 | 396 | 285 | | | | | | | | | 11-30-2023 | - | 09-30-2022 | |

DIOCESE OF ST. AUGUSTINE 403B

Style Analysis (Data as of 12-31-2023)

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 | 28.24 | 21.13 | 50.64 | 0.27 | 99.17 | 0.56 | 241.88 |
| 2 | Fidelity® Contrafund® | Large Growth | 29.51 | 15.43 | 55.06 | 2.35 | 90.39 | 4.98 | 394.88 |
| 3 | American Funds Washington Mutual R6 | Large Value | 26.43 | 29.26 | 44.31 | 3.12 | 90.30 | 6.55 | 145.74 |
| 4 | Vanguard Mid Cap Index Admiral | Mid-Cap Blend | 34.17 | 21.66 | 44.15 | 0.75 | 97.81 | 1.44 | 27.67 |
| 5 | MFS New Discovery R4 | Small Growth | 20.74 | 23.00 | 56.25 | 3.31 | 82.52 | 14.17 | 4.41 |
| 6 | Delaware Small Cap Value Instl | Small Value | 49.12 | 9.88 | 41.00 | 0.50 | 97.18 | 2.32 | 4.21 |

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 | 38.31 | 22.24 | 39.44 | 35.96 | 39.10 | 24.94 | 57.94 | 42.06 | 60.60 |
| 2 | American Funds Intl Gr and Inc R6 | Foreign Large Blend | 35.54 | 24.92 | 39.53 | 15.01 | 27.74 | 57.25 | 86.52 | 13.48 | 48.53 |
| 3 | Vanguard Developed Markets Index Admiral | Foreign Large Blend Index | 41.06 | 21.35 | 37.60 | 10.38 | 36.03 | 53.58 | 99.41 | 0.59 | 31.81 |

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 | BlackRock Inflation Protected Bond Instl | Inflation-Protected Bond | 72.41 | 4.83 | 2.88 | 0.00 | 6.08 | 97.25 | 0.08 | 2.67 |
| 2 | Baird Aggregate Bond Inst | Intermediate-Term Bond | 22.55 | 25.51 | 45.75 | 0.00 | 6.15 | 99.90 | 0.10 | 0.00 |
| 3 | PIMCO Income I2 | Multisector Bond | 39.78 | 12.74 | 8.62 | 0.00 | 4.74 | 82.84 | 17.16 | 0.00 |
| 4 | Federated Hermes Govt Ultrashort IS | Ultrashort Bond | 3.96 | 68.84 | 0.00 | 0.00 | 0.57 | 100.00 | 0.00 | 0.00 |