

SEACOAST UTILITY AUTHORITY MONEY

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	Commit. Level	Carbon Risk
																	Updated	Updated
US Stock																		
MFS Massachusetts Investors Tr R6 <i>percentile rank</i> <i># of funds in category</i>	MITJX	Large Blend	19.55 72 1,591	8.49 62 1,445	14.11 61 1,323	10.78 50 996	✓	16.54	-	5.67	✓	☐	✓	0.37	✓	4	-	Low Risk
11-30-2023 - 12-31-2022																		
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	26.24 27 1,591	9.96 28 1,445	15.65 21 1,323	11.99 10 996	✓	17.54	-	6.09	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
11-30-2023 02-15-2022 12-31-2022																		
MFS Growth R6 <i>percentile rank</i> <i># of funds in category</i>	MFEKX	Large Growth	36.25 55 1,294	5.14 59 1,204	16.10 47 1,115	13.04 30 882	✓	20.18	-	21.76	✓	☐	✓	0.50	✓	4	2-Basic	Low Risk
11-30-2023 02-15-2022 12-31-2022																		
Invesco Diversified Dividend R6 <i>percentile rank</i> <i># of funds in category</i>	LCEFX	Large Value	9.15 67 1,295	8.75 71 1,209	10.18 75 1,150	7.97 65 888	✓	15.19	-	7.85	✓	☐	✓	0.46	✓	3	-	Medium Risk
11-30-2023 - 12-31-2022																		
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	21.50 45 603	-0.18 51 568	13.25 40 537	11.02 11 434	✓	20.09	-	15.12	✓	☐	✓	0.66	✓	4	2-Basic	Low Risk
11-30-2023 02-15-2022 12-31-2022																		
Vanguard Selected Value Inv <i>percentile rank</i> <i># of funds in category</i>	VASVX	Mid-Cap Value	25.33 6 421	14.01 14 407	15.23 9 386	8.78 21 295	✓	20.82	-	18.86	✓	☐	✓	0.38	✓	4	-	Medium Risk
11-30-2023 - 12-31-2022																		
PGIM Jennison Small Company R6 <i>percentile rank</i> <i># of funds in category</i>	PJSQX	Small Growth	12.02 80 626	5.72 7 592	14.25 11 555	9.24 23 433	✓	19.55	-	10.10	✓	☐	✗	0.69	✓	3	-	Medium Risk
11-30-2023 - 12-31-2022																		
DFA US Small Cap Value I <i>percentile rank</i> <i># of funds in category</i>	DFS VX	Small Value	18.91 34 510	17.07 11 475	14.14 18 446	7.99 23 352	✓	22.14	-	11.85	✓	☐	✓	0.30	✓	2	-	Medium Risk
11-30-2023 - 12-31-2022																		
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm <i>percentile rank</i> <i># of funds in category</i>	VEMAX	Diversified Emerging Mkts	9.21 70 847	-3.25 43 751	4.66 43 687	2.98 38 428	✓	16.22	-	15.35	✓	☐	✓	0.14	✓	2	1-Low	Medium Risk
11-30-2023 02-15-2022 12-31-2022																		
American Funds Intl Gr and Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RIGGX	Foreign Large Blend	15.72 63 837	2.64 53 782	8.33 31 710	4.04 52 467	✓	16.69	-	15.26	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
11-30-2023 02-15-2022 12-31-2022																		
Invesco Oppenheimer International Gr R6 <i>percentile rank</i> <i># of funds in category</i>	OIGIX	Foreign Large Growth	21.20 9 450	-0.60 43 423	9.20 39 365	4.22 68 255	✓	21.44	-	27.79	✓	☐	✓	0.69	✓	4	-	Low Risk
11-30-2023 - 12-31-2022																		
DFA International Value I <i>percentile rank</i> <i># of funds in category</i>	DFIVX	Foreign Large Value	17.79 51 403	10.51 5 367	8.84 23 344	4.15 23 223	✓	18.12	-	13.85	✓	☐	✓	0.28	✓	1	-	Medium Risk
11-30-2023 - 12-31-2022																		
Vanguard Total World Stock Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTWAX	Global Stock	21.87 30 375	5.70 49 354	- - 314	- - 212	✓	16.71	-	10.86	✓	---	✓	0.10	✓	2	1-Low	Low Risk
11-30-2023 02-15-2022 12-31-2022																		

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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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✔	18.05	-	5.17	✔	—	—	0.99	✔	3	-	-
<i>percentile rank</i>			60	63	33	55												
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-	
Vanguard Real Estate Index Admiral	VGSLX	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																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✔	4.97	-	9.27	✔	—	—	0.63	✔	3	-	-
<i>percentile rank</i>			18	4	13	1												
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	12.15	3.06	5.52	-	✔	7.89	-	9.16	✔	—	—	0.66	✔	-	-	-
<i>percentile rank</i>			55	20	20	-												
<i># of funds in category</i>			706	652	619	465												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✔	7.12	-	2.15	✖	—	—	0.10	✔	3	-	-
<i>percentile rank</i>			52	55	54	20												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
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 Instl	PIMIX	Multisector Bond	9.32	1.12	3.40	4.44	✔	6.26	-	16.77	✔	—	—	0.62	✔	4	-	-
<i>percentile rank</i>			31	25	38	1												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	40.69	✔	—	—	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.13	1.85	1.82	-	✔	0.86	-	26.49	✔	—	—	0.24	✔	-	-	-
<i>percentile rank</i>			79	65	77	-												
<i># of funds in category</i>			245	216	195	116												
Target Date																		
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	14.55	2.03	7.56	6.10	✔	11.60	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			11	31	28	10												
<i># of funds in category</i>			278	248	216	126									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	16.03	2.66	8.37	6.58	✔	12.65	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			14	36	39	20												
<i># of funds in category</i>			273	247	213	133									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	17.14	3.33	9.17	7.06	✔	13.48	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			35	45	49	30												
<i># of funds in category</i>			273	236	209	123									11-30-2023	02-15-2022	12-31-2022	

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⊖ Fund Removed from Approved List ⚠ Fund on Watch List

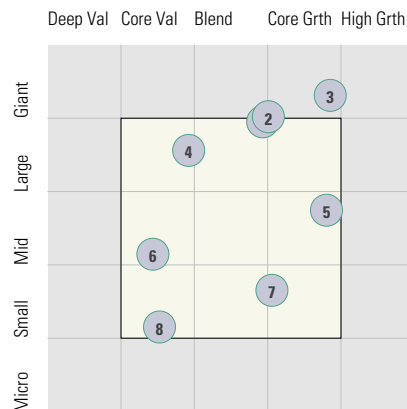
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	18.34	4.02	9.99	7.52	✔	14.30	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			47	57	49	33												
<i># of funds in category</i>			264	236	207	127									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	19.48	4.68	10.76	7.91	✔	15.16	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			46	48	39	26												
<i># of funds in category</i>			267	237	211	123									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	20.17	4.91	10.93	7.99	✔	15.53	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			45	41	40	23												
<i># of funds in category</i>			266	236	210	129									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	20.16	4.92	10.92	7.97	✔	15.53	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			49	40	43	25												
<i># of funds in category</i>			262	232	208	109									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTSX	Target Date	20.18	4.92	10.92	7.97	✔	15.52	-	10.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			54	44	49	1												
<i># of funds in category</i>			257	224	190	10									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	20.15	4.95	10.91	-	✔	15.52	-	6.47	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			63	45	85	-												
<i># of funds in category</i>			229	152	11	-									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	20.24	-	-	-	—	-	-	1.51	✖	—	✔	0.08	✔	3	-	Low Risk
<i>percentile rank</i>			58	-	-	-												
<i># of funds in category</i>			229	152	11	-									11-30-2023	-	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	10.74	0.56	4.83	4.09	✔	8.48	-	10.86	✔	—	✔	0.08	✔	3	1-Low	-
<i>percentile rank</i>			48	42	44	26												
<i># of funds in category</i>			201	183	160	98									11-30-2023	02-15-2022	-	
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔	12.00	-	25.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

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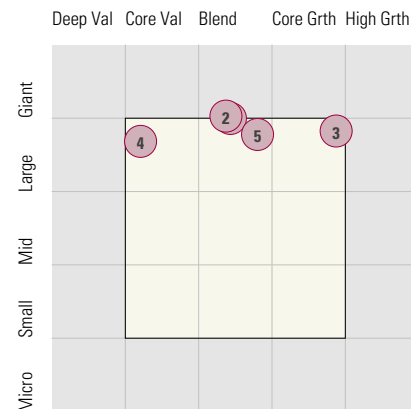
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 MFS Massachusetts Investors Tr R6	Large Blend	27.68	21.94	50.37	0.53	91.61	7.85	203.75
2 Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3 MFS Growth R6	Large Growth	27.42	11.69	60.90	1.15	96.07	2.78	394.18
4 Invesco Diversified Dividend R6	Large Value	31.95	33.74	34.32	1.88	91.90	6.22	105.39
5 MFS Mid Cap Growth R6	Mid-Cap Growth	27.16	18.08	54.77	2.76	88.18	9.07	27.18
6 Vanguard Selected Value Inv	Mid-Cap Value	52.45	13.38	34.17	5.21	85.04	9.74	8.60
7 PGIM Jennison Small Company R6	Small Growth	40.39	18.70	40.93	2.55	92.75	4.71	4.76
8 DFA US Small Cap Value I	Small Value	49.96	9.71	40.32	1.10	96.43	2.43	2.65

Non-US Stock Funds

Fund	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	45.48	14.37	40.14	10.87	75.42	13.72	23.55	76.45	20.55
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 Invesco Oppenheimer International Gr R6	Foreign Large Growth	31.94	24.80	43.26	12.94	15.41	71.66	95.44	4.56	43.05
4 DFA International Value I	Foreign Large Value	55.72	11.76	32.52	11.32	30.04	58.64	99.83	0.17	31.74
5 Vanguard Total World Stock Index Admiral	Global Stock	34.44	20.09	45.48	64.64	17.98	17.38	92.13	7.87	81.34

Fixed Income Funds

Fund	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 PIMCO International Bond (USD-Hdg) Instl	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00	
2 Eaton Vance Income Fund of Boston R6	High Yield Bond	0.00	0.00	89.80	0.00	3.66	6.17	91.33	2.50	
3 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09	
4 Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00	
5 PIMCO Income Instl	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00	
6 Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-	
7 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00	

SEACOAST UTILITY AUTHORITY MONEY

Target Date Analysis (Data as of 12-31-2023)

Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



Target Date Portfolio Data

Asset Allocation %

	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	Avg Mkt Cap \$M
Vanguard Target Retirement 2025 Fund	52.55	31.53	21.02	45.14	8.37	0.19	2.27	0.05	79.42
Vanguard Target Retirement 2030 Fund	61.64	37.24	24.40	36.29	0.00	0.17	2.03	0.04	79.98
Vanguard Target Retirement 2035 Fund	68.96	42.13	26.83	28.84	0.00	0.13	2.15	0.05	80.90
Vanguard Target Retirement 2040 Fund	76.25	46.58	29.67	21.79	0.00	0.10	1.90	0.05	80.91
Vanguard Target Retirement 2045 Fund	83.26	50.88	32.38	14.53	0.00	0.07	2.16	0.06	80.93
Vanguard Target Retirement 2050 Fund	88.46	53.23	35.23	9.48	0.00	0.04	1.99	0.07	79.66
Vanguard Target Retirement 2055 Fund	88.38	53.10	35.28	9.58	0.00	0.04	1.96	0.07	79.53
Vanguard Target Retirement 2060 Fund	88.36	53.05	35.31	9.52	0.00	0.04	2.08	0.07	79.48
Vanguard Target Retirement 2065 Fund	88.23	53.00	35.23	9.47	0.00	0.04	2.23	0.07	79.52
Vanguard Target Retirement 2070 Fund	88.52	53.38	35.14	9.88	0.00	0.04	1.54	0.07	79.83
Vanguard Target Retirement Income Fund	29.21	17.50	11.71	68.26	18.43	0.25	2.49	0.04	79.29