

SAINT JOHNS COMMUNITIES INC PENSION

Screens Summary (Data as of 09-30-2022)

⊖ 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>
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	-6.18	7.15	10.27	11.53	✔	17.00	0.79	16.67	✔	☐	✔	0.27	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			3	55	5	19												
<i># of funds in category</i>			1,376	1,250	1,131	828									08-31-2022	02-15-2022	06-30-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-15.51	8.12	9.20	11.66	✔	20.30	1.00	6.43	✔	☐	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			42	23	20	13												
<i># of funds in category</i>			1,376	1,250	1,131	828									08-31-2022	02-15-2022	06-30-2022	
MFS Growth R6	MFEKX	Large Growth	-28.22	5.52	10.29	12.65	✔	21.79	0.93	20.51	✔	☐	✔	0.49	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			63	68	29	22												
<i># of funds in category</i>			1,256	1,146	1,067	795									08-31-2022	02-15-2022	06-30-2022	
⚠ Invesco Diversified Dividend R6	LCEFX	Large Value	-6.13	3.62	4.84	8.82	✔	17.65	0.84	6.60	✔	☐	✔	0.43	✔	2	-	Medium Risk
<i>percentile rank</i>			20	80	73	60												
<i># of funds in category</i>			1,220	1,158	1,099	804									08-31-2022	-	06-30-2022	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-29.11	3.35	8.76	-	✔	22.43	0.90	13.87	✔	☐	✔	0.65	✔	5	2-Basic	Low Risk
<i>percentile rank</i>			52	71	23	-												
<i># of funds in category</i>			585	535	494	382									08-31-2022	02-15-2022	06-30-2022	
Vanguard Selected Value Inv	VASVX	Mid-Cap Value	-13.81	4.90	3.37	8.79	✔	27.72	1.14	17.61	✔	☐	✔	0.32	✔	3	-	Medium Risk
<i>percentile rank</i>			80	53	78	50												
<i># of funds in category</i>			407	393	366	272									08-31-2022	-	06-30-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	-20.17	11.02	7.96	10.77	✔	27.42	0.98	8.85	✔	☐	✖	0.69	✔	3	-	Medium Risk
<i>percentile rank</i>			10	10	30	23												
<i># of funds in category</i>			620	585	542	409									08-31-2022	-	06-30-2022	
DFA US Small Cap Value I	DFS VX	Small Value	-8.92	9.90	4.68	9.08	✔	27.97	1.04	10.59	✔	☐	✔	0.30	✔	3	-	Medium Risk
<i>percentile rank</i>			10	13	23	25												
<i># of funds in category</i>			473	445	419	318									08-31-2022	-	06-30-2022	
Non-US Stock																		
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-25.44	-1.79	-0.46	3.31	✔	20.07	1.07	14.01	✔	☐	✔	0.54	✔	2	1-Low	Low Risk
<i>percentile rank</i>			47	49	31	49												
<i># of funds in category</i>			755	706	617	425									08-31-2022	02-15-2022	06-30-2022	
Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	-34.32	-0.82	-1.26	3.86	✔	21.46	1.04	26.53	✔	☐	✔	0.70	✔	3	-	Low Risk
<i>percentile rank</i>			65	46	78	59												
<i># of funds in category</i>			449	390	350	227									08-31-2022	-	06-30-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-22.20	-0.78	-0.62	3.62	✔	20.65	1.04	12.35	✔	☐	✔	0.36	✔	2	-	Medium Risk
<i>percentile rank</i>			59	31	14	16												
<i># of funds in category</i>			343	316	294	177									08-31-2022	-	06-30-2022	
American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	-21.99	2.22	3.06	7.04	✔	18.62	0.95	16.67	✔	—	✔	0.42	✔	2	1-Low	Low Risk
<i>percentile rank</i>			72	66	72	52												
<i># of funds in category</i>			347	306	273	169									08-31-2022	05-18-2022	06-30-2022	

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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	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	4.81	14.52	7.60	-2.37	✓	22.45	1.17	3.92	✓	—	—	0.76	✓	3	—	—
<i>percentile rank</i>			95	36	38	71												
<i># of funds in category</i>			115	109	92	66									08-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-18.71	-1.59	3.09	6.24	✓	22.30	0.96	26.40	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			70	52	54	35												
<i># of funds in category</i>			256	237	209	152									08-31-2022	02-15-2022	06-30-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-10.93	-2.49	0.75	2.71	✓	4.66	0.68	8.02	✓	—	—	0.51	✓	2	—	—
<i>percentile rank</i>			15	19	3	1												
<i># of funds in category</i>			131	112	95	58									04-30-2022	—	—	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	-10.79	0.21	1.81	—	✓	10.12	0.90	7.91	✓	—	—	0.66	✓	—	—	—
<i>percentile rank</i>			22	26	22	—												
<i># of funds in category</i>			685	637	582	403												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation- Protected Bond	-11.53	0.69	1.84	0.89	✓	6.68	0.97	0.89	✗	—	—	0.10	✓	3	—	—
<i>percentile rank</i>			47	51	49	38												
<i># of funds in category</i>			210	199	190	128									08-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate- Term Bond	-15.26	-3.07	-0.09	1.36	✓	5.71	1.04	22.02	✓	☒	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			64	33	24	10												
<i># of funds in category</i>			448	404	366	272									08-31-2022	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-10.70	-0.26	1.24	4.05	✓	7.14	0.95	15.52	✓	—	—	0.51	✓	—	—	—
<i>percentile rank</i>			30	21	23	1												
<i># of funds in category</i>			345	289	255	152												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.44	✓	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			40	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.38	0.50	1.08	—	✓	0.56	0.07	25.24	✓	—	—	0.24	✓	—	—	—
<i>percentile rank</i>			30	46	61	—												
<i># of funds in category</i>			237	216	178	99												
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-13.13	3.72	5.14	7.89	✓	12.60	0.94	23.76	✓	—	✓	0.25	✓	3	1-Low	Low Risk
<i>percentile rank</i>			27	25	22	6												
<i># of funds in category</i>			766	708	658	487									08-31-2022	02-15-2022	06-30-2022	