

DIOCESE OF ST. AUGUSTINE 403B

Screens Summary (Data as of 09-30-2023)

🔴 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	Updated	
US Stock																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	21.57	10.11	9.88	11.87	✔	17.85	1.00	7.43	✔	🇺🇸	✔	0.04	✔	3	1-Low	Low Risk
percentile rank			30	32	20	9												
# of funds in category			1,562	1,422	1,309	984												
															08-31-2023	02-15-2022	12-31-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	29.88	6.48	9.99	12.73	✔	18.46	0.87	33.06	✔	🇺🇸	✔	0.55	✔	1	1-Low	Low Risk
percentile rank			16	39	40	30												
# of funds in category			1,321	1,222	1,135	895												
															08-31-2023	02-15-2022	12-31-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	18.35	11.69	9.07	10.78	✔	15.84	0.85	26.27	✔	🇺🇸	✖	0.27	✔	2	1-Low	Low Risk
percentile rank			67	12	45	48												
# of funds in category			1,562	1,422	1,309	984												
															08-31-2023	02-15-2022	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	12.61	7.26	6.49	9.05	✔	19.36	0.99	25.38	✔	🇺🇸	✔	0.05	✔	3	1-Low	Medium Risk
percentile rank			68	81	28	17												
# of funds in category			456	421	392	269												
															08-31-2023	02-15-2022	12-31-2022	
MFS New Discovery R4	MNDJX	Small Growth	10.21	-2.71	4.36	7.26	✔	21.53	0.90	9.75	✔	🇺🇸	✔	0.99	✔	4	-	Medium Risk
percentile rank			42	81	38	63												
# of funds in category			617	586	547	420												
															08-31-2023	-	12-31-2022	
Delaware Small Cap Value Instl	DEVIX	Small Value	9.73	15.17	3.39	6.76	✔	23.09	0.97	11.25	✔	🇺🇸	✔	0.86	✔	3	-	Medium Risk
percentile rank			83	58	66	44												
# of funds in category			507	469	439	346												
															08-31-2023	-	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	17.35	1.56	5.29	5.04	✔	17.07	0.85	24.30	✔	🇺🇸	✔	0.57	✔	3	1-Low	Medium Risk
percentile rank			26	32	9	3												
# of funds in category			853	753	682	417												
															08-31-2023	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	24.55	5.67	3.85	3.69	✔	18.68	1.06	15.01	✔	🇺🇸	✔	0.54	✔	2	1-Low	Low Risk
percentile rank			40	29	19	47												
# of funds in category			800	746	686	460												
															08-31-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.01	5.32	3.17	4.01	✔	19.09	1.09	10.61	✔	🇺🇸	✔	0.07	✔	2	1-Low	Low Risk
percentile rank			48	38	35	30												
# of funds in category			800	746	686	460												
															08-31-2023	02-15-2022	12-31-2022	
Alternative																		
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	-1.27	2.33	2.44	5.51	✔	20.72	1.01	27.40	✔	—	✔	0.12	✔	3	1-Low	Low Risk
percentile rank			63	74	56	49												
# of funds in category			271	248	230	166												
															08-31-2023	02-15-2022	12-31-2022	
Fixed Income																		
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	1.58	-1.81	2.24	1.55	✔	7.04	1.02	6.63	✔	—	—	0.56	✔	3	-	-
percentile rank			51	47	35	42												
# of funds in category			241	224	220	158												
															08-31-2023	-	-	

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Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	1.41	-5.02	0.44	1.55	✔	6.29	1.01	23.02	✔	☒	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			24	36	22	11												
<i># of funds in category</i>			529	477	437	321									08-31-2023	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	6.65	0.56	2.27	3.90	✔	5.77	0.84	16.52	✔	—	—	0.72	✔	4	—	—
<i>percentile rank</i>			30	25	20	2												
<i># of funds in category</i>			364	333	280	178									08-31-2023	—	—	
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	3.98	1.20	1.54	1.10	✖	0.67	0.05	26.24	✔	—	—	0.26	✔	—	—	—
<i>percentile rank</i>			91	74	77	70												
<i># of funds in category</i>			243	216	192	107												

Balanced

BlackRock Global Allocation Instl	MALOX	Global Allocation	8.86	1.00	3.95	4.33	✔	12.51	0.96	6.75	✔	☒	✔	0.84	✔	3	—	Low Risk
<i>percentile rank</i>			69	77	25	28												
<i># of funds in category</i>			427	411	395	287									08-31-2023	—	09-30-2022	