SAINT JOHNS COMMUNITIES INC PENSION

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 *Updated*	Commit. Level *Updated*	Carbon Risk *Updated*
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	10.78	8.22	9.20	10.64	✓	15.88	0.80	17.67	✓	▦	✓	0.30	✓	4	2-Basic	Low Risk
percentile rank			*93*	*75*	*42*	*52*												
# of funds in category			*1,562*	*1,422*	*1,309*	*984*										08-31-2023	02-15-2022	12-31-2022
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
MFS Growth R6	MFEKX	Large Growth	25.32	3.59	9.63	12.84	✓	20.06	0.95	21.51	✓	▦	✓	0.50	✓	4	2-Basic	Low Risk
percentile rank			*44*	*67*	*45*	*27*												
# of funds in category			*1,321*	*1,222*	*1,135*	*895*										08-31-2023	02-15-2022	12-31-2022
Invesco Diversified Dividend R6	LCEFX	Large Value	11.33	10.03	6.12	7.87	✓	15.61	0.86	7.60	✓	▦	✓	0.46	✓	3	–	Medium Risk
percentile rank			*79*	*73*	*60*	*69*												
# of funds in category			*1,291*	*1,210*	*1,153*	*883*										08-31-2023	–	12-31-2022
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	15.10	0.42	6.78	10.65	✓	19.90	0.91	14.87	✓	▦	✓	0.66	✓	5	2-Basic	Low Risk
percentile rank			*38*	*66*	*34*	*13*												
# of funds in category			*609*	*568*	*537*	*431*										08-31-2023	02-15-2022	12-31-2022
Vanguard Selected Value Inv	VASVX	Mid-Cap Value	26.12	18.31	8.10	8.25	✓	22.09	1.08	18.61	✓	▦	✓	0.38	✓	4	–	Medium Risk
percentile rank			*5*	*15*	*13*	*33*												
# of funds in category			*430*	*409*	*393*	*298*										08-31-2023	–	12-31-2022
PGIM Jennison Small Company R6	PJSQX	Small Growth	7.38	10.88	6.80	8.74	✓	20.29	0.82	9.85	✓	▦	✗	0.71	✓	3	–	Medium Risk
percentile rank			*64*	*7*	*11*	*25*												
# of funds in category			*617*	*586*	*547*	*420*										08-31-2023	–	12-31-2022
DFA US Small Cap Value I	DFSVX	Small Value	17.51	22.85	6.11	7.70	✓	23.11	0.98	11.59	✓	▦	✓	0.30	✓	2	–	Medium Risk
percentile rank			*33*	*14*	*19*	*21*												
# of funds in category			*507*	*469*	*439*	*346*										08-31-2023	–	12-31-2022
Non-US Stock																		
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
Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	20.90	-0.52	2.94	3.42	✓	21.28	1.09	27.53	✓	▦	✓	0.69	✓	4	–	Low Risk
percentile rank			*28*	*49*	*43*	*70*												
# of funds in category			*463*	*423*	*370*	*263*										08-31-2023	–	12-31-2022
Vanguard International Value Inv	VTRIX	Foreign Large Value	23.05	7.80	3.20	3.57	✓	19.53	1.03	13.35	✓	▦	✗	0.38	✓	2	–	Medium Risk
percentile rank			*80*	*61*	*46*	*34*												
# of funds in category			*401*	*362*	*337*	*218*										08-31-2023	–	12-31-2022
American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	22.68	5.86	5.90	7.18	✓	17.29	0.99	17.67	✓	—	✓	0.42	✓	2	1-Low	Low Risk
percentile rank			*17*	*58*	*46*	*50*												
# of funds in category			*389*	*359*	*307*	*205*										08-31-2023	05-18-2022	12-31-2022

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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	-0.88	16.10	6.73	-0.52	✓	18.27	1.12	4.92	✓	—	—	0.99	✓	3	–	–
percentile rank			*57*	*57*	*43*	*62*												
# of funds in category			*114*	*110*	*105*	*66*										06-30-2023	–	–
Vanguard Real Estate Index Admiral	VGSLX	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																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	4.22	-2.21	1.00	2.99	✓	4.30	0.57	9.02	✓	—	—	0.63	✓	4	–	–
percentile rank			*19*	*10*	*17*	*1*												
# of funds in category			*122*	*114*	*105*	*66*										08-31-2023	–	–
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	10.23	2.92	3.38	–	✓	7.61	0.93	8.91	✓	—	—	0.66	✓	–	–	–
percentile rank			*37*	*21*	*18*	–												
# of funds in category			*721*	*664*	*621*	*456*										–	–	–
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	1.04	-2.06	2.00	1.64	✓	6.81	0.99	1.89	✗	—	—	0.10	✓	3	–	–
percentile rank			*75*	*59*	*52*	*25*												
# of funds in category			*241*	*224*	*220*	*158*										08-31-2023	–	–
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	–
percentile rank			*24*	*36*	*22*	*11*												
# of funds in category			*529*	*477*	*437*	*321*										08-31-2023	02-15-2022	–
PIMCO Income Instl	PIMIX	Multisector Bond	6.76	0.67	2.37	4.00	✓	5.77	0.84	16.52	✓	—	—	0.62	✓	4	–	–
percentile rank			*26*	*25*	*18*	*1*												
# of funds in category			*364*	*333*	*280*	*178*										08-31-2023	–	–
Lincoln Stable Value Account -LNGPA		Stable Value	–	–	–	–	—	–	–	40.44	✓	—	—	–	—	–	–	–
percentile rank			–	–	–	–												
# of funds in category			*73*	–	–	–										–	–	–
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	4.00	1.22	1.56	–	✓	0.65	0.04	26.24	✓	—	—	0.24	✓	–	–	–
percentile rank			*90*	*73*	*77*	–												
# of funds in category			*243*	*216*	*192*	*107*										–	–	–
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	12.47	4.68	5.76	7.63	✓	11.88	0.97	24.76	✓	—	✓	0.25	✓	2	1-Low	Low Risk
percentile rank			*28*	*24*	*19*	*12*												
# of funds in category			*894*	*831*	*784*	*577*										08-31-2023	02-15-2022	12-31-2022

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