

SOUTH FIRE DISTRICT CITY OF

Screens Summary (Data as of 12-31-2020)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			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	
US Stock																
DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i>	DFEOX	Large Blend	16.42 51 1,369	11.80 58 1,237	14.16 43 1,078	12.87 44 817	✔	20.98	1.11	8.85	✔	☐	✔	0.17	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	18.37 38 1,369	14.14 24 1,237	15.18 20 1,078	13.85 12 817	✔	18.80	1.00	4.68	✔	☐	✔	0.04	✔	
Vanguard Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VIGAX	Large Growth	40.19 28 1,291	22.97 30 1,204	20.32 24 1,081	16.67 25 796	✔	20.09	1.01	26.02	✔	☐	✔	0.05	✔	
Vanguard Value Index Adm <i>percentile rank</i> <i># of funds in category</i>	VVIAX	Large Value	2.29 53 1,202	6.77 35 1,130	10.75 25 1,000	11.22 16 717	✔	18.92	0.95	26.02	✔	☐	✔	0.05	✔	
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	35.80 40 604	23.77 24 564	20.21 23 504	– – 383	✔	19.29	0.87	12.12	✔	☐	✔	0.70	✔	
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	2.54 55 415	4.75 39 396	9.17 43 349	– – 247	✔	22.68	0.98	14.38	✔	☐	✔	0.07	✔	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	35.28 52 616	19.21 44 576	17.99 45 505	– – 383	✔	24.16	0.94	16.01	✔	☐	✖	0.07	✔	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	5.85 32 416	4.48 20 386	9.73 20 358	– – 259	✔	25.82	0.97	4.68	✔	☐	✖	0.07	✔	
Non-US Stock																
DFA Emerging Markets I <i>percentile rank</i> <i># of funds in category</i>	DFEMX	Diversified Emerging Mkts	13.89 65 797	4.51 59 697	11.81 48 597	3.26 52 279	✔	20.59	1.02	10.85	✔	☐	✔	0.43	✔	
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	10.26 40 780	4.81 41 674	8.31 34 584	5.92 27 383	✔	18.86	1.02	7.86	✔	☐	✔	0.07	✔	
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	59.74 4 452	22.45 4 388	21.77 4 318	12.39 5 234	✔	21.50	1.09	17.91	✔	☐	✔	0.33	✔	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	8.99 5 353	3.90 5 323	8.43 3 281	5.08 13 184	✔	20.05	1.09	10.60	✔	☐	✖	0.38	✔	
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	33.81 14 869	18.14 10 762	16.85 11 636	13.04 9 390	✔	19.35	1.06	20.10	✔	☐	✔	0.42	✔	

SOUTH FIRE DISTRICT CITY OF

Screens Summary (Data as of 12-31-2020)

Fund Removed from Approved List

Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			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	
Alternative																
PIMCO Commodity Real Ret Strat Instl <i>percentile rank</i> <i># of funds in category</i>	PCRIX	Commodities Broad Basket	0.82 31 124	-0.81 24 106	2.80 24 95	-5.31 29 55		17.63	1.22	6.00		—	—	1.33		
DFA Global Real Estate Securities Port <i>percentile rank</i> <i># of funds in category</i>	DFGEX	Global Real Estate	-6.72 62 204	4.16 35 187	5.63 33 166	7.57 13 100		18.75	0.94	10.85				0.24		
Fixed Income																
Vanguard High-Yield Corporate Adm <i>percentile rank</i> <i># of funds in category</i>	VWEAX	High Yield Bond	5.39 47 678	5.86 19 629	7.18 43 556	6.50 10 352		8.41	0.87	12.89		—	—	0.13		
Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i>	VAIPX	Inflation- Protected Bond	10.96 32 207	5.77 36 197	4.96 33 173	3.69 22 117		3.67	0.94	9.38		—	—	0.10		
Western Asset Core Bond IS <i>percentile rank</i> <i># of funds in category</i>	WACSX	Intermediate- Term Bond	9.13 14 416	6.22 5 381	5.60 2 331	4.92 1 253		4.07	1.05	14.02			—	0.42		
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	5.80 47 340	4.76 47 299	6.30 20 262	7.36 1 138		5.78	0.88	13.77		—	—	1.09		
PIMCO Short-Term Instl <i>percentile rank</i> <i># of funds in category</i>	PTSHX	Ultrashort Bond	2.74 6 212	2.32 28 172	2.39 8 134	1.89 11 67		2.37	0.11	10.01		—	—	0.55		
PIMCO International Bond (USD-Hdg) Instl <i>percentile rank</i> <i># of funds in category</i>	PFORX	World Bond	6.15 50 108	5.36 34 94	5.32 18 62	5.65 1 38		3.28	0.56	6.27		—	—	0.60		
Target Date																
Vanguard Target Retirement 2015 Inv <i>percentile rank</i> <i># of funds in category</i>	VTXVX	Target Date	10.32 75 118	7.11 63 97	7.78 70 74	7.04 45 44		7.44	0.84	7.86		—		0.13		
Vanguard Target Retirement 2020 Inv <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	12.04 46 178	8.07 29 157	9.02 27 118	7.93 15 72		9.85	1.00	7.86		—		0.13		
Vanguard Target Retirement 2025 Inv <i>percentile rank</i> <i># of funds in category</i>	VTTVX	Target Date	13.30 40 214	8.73 27 187	9.88 27 151	8.54 13 87		11.60	1.04	7.86		—		0.13		
Vanguard Target Retirement 2030 Inv <i>percentile rank</i> <i># of funds in category</i>	VTHRX	Target Date	14.10 38 224	9.16 29 197	10.51 33 158	9.04 18 89		12.98	1.00	7.86		—		0.14		

SOUTH FIRE DISTRICT CITY OF

Screens Summary (Data as of 12-31-2020)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			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
Vanguard Target Retirement 2035 Inv	VTTHX	Target Date	14.79	9.50	11.11	9.51	✔	14.36	0.96	7.86	✔	—	✔	0.14	✔
<i>percentile rank</i>			43	37	34	17									
<i># of funds in category</i>			207	184	148	84									
Vanguard Target Retirement 2040 Inv	VFORX	Target Date	15.47	9.85	11.71	9.90	✔	15.74	0.95	7.86	✔	—	✔	0.14	✔
<i>percentile rank</i>			40	36	30	18									
<i># of funds in category</i>			218	197	158	89									
Vanguard Target Retirement 2045 Inv	VTIVX	Target Date	16.30	10.20	12.09	10.09	✔	16.98	0.97	7.86	✔	—	✔	0.15	✔
<i>percentile rank</i>			36	32	28	17									
<i># of funds in category</i>			207	184	148	83									
Vanguard Target Retirement 2050 Inv	VFIFX	Target Date	16.39	10.24	12.10	10.09	✔	16.99	0.96	7.86	✔	—	✔	0.15	✔
<i>percentile rank</i>			37	35	30	24									
<i># of funds in category</i>			217	196	157	78									
Vanguard Target Retirement 2055 Inv	VFFVX	Target Date	16.32	10.22	12.09	10.10	✔	16.98	0.95	7.86	✔	—	✔	0.15	✔
<i>percentile rank</i>			41	36	36	24									
<i># of funds in category</i>			207	184	145	44									
Vanguard Target Retirement 2060 Inv	VTTSX	Target Date	16.32	10.22	12.08	—	✔	16.97	0.95	7.86	✔	—	✔	0.15	✔
<i>percentile rank</i>			42	40	46	—									
<i># of funds in category</i>			257	181	93	—									
Vanguard Target Retirement 2065 Inv	VLXVX	Target Date	16.17	10.15	—	—	✔	16.99	0.95	3.47	✔	—	✔	0.15	✔
<i>percentile rank</i>			47	43	—	—									
<i># of funds in category</i>			257	181	93	—									
Vanguard Target Retirement Income Inv	VTINX	Target Date	10.02	6.86	6.86	5.88	✔	6.22	0.84	7.86	✔	—	✔	0.12	✔
<i>percentile rank</i>			36	25	35	20									
<i># of funds in category</i>			168	148	126	84									

Balanced

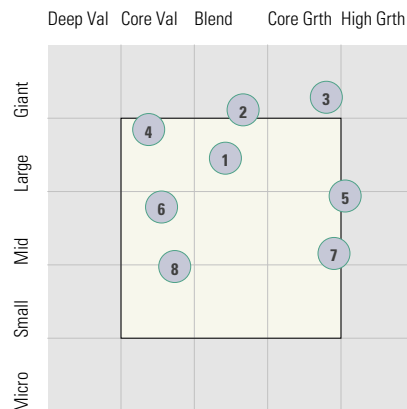
American Funds American Balanced R6	RLBGX	Moderate Allocation	11.22	9.07	10.36	10.27	✔	10.98	0.94	22.01	✔	—	✔	0.26	✔
<i>percentile rank</i>			57	32	21	5									
<i># of funds in category</i>			673	636	576	414									

SOUTH FIRE DISTRICT CITY OF

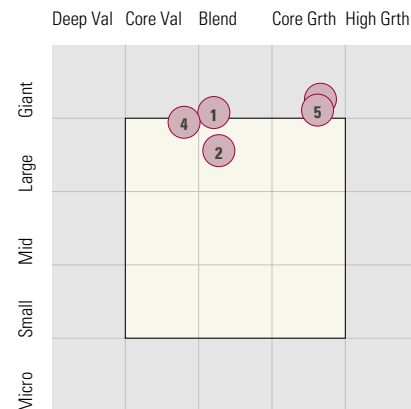
Style Analysis (Data as of 12-31-2020)

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	DFA US Core Equity 1 I	Large Blend	32.05	22.01	45.94	1.05	97.70	1.25	23.70
2	Vanguard 500 Index Admiral	Large Blend Index	28.52	27.38	44.10	0.70	98.04	1.26	71.43
3	Vanguard Growth Index Admiral	Large Growth	31.78	12.38	55.84	0.35	98.68	0.97	52.79
4	Vanguard Value Index Adm	Large Value	26.00	43.79	30.22	0.34	98.07	1.59	74.71
5	MFS Mid Cap Growth R6	Mid-Cap Growth	28.52	16.60	54.89	1.86	91.03	7.11	10.33
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	47.47	25.59	26.94	0.12	96.26	3.62	9.97
7	Vanguard Small Cap Growth Index Admiral	Small Growth	27.21	25.30	47.51	1.87	97.57	0.56	2.95
8	Vanguard Small Cap Value Index Admiral	Small Value	52.21	15.83	31.94	1.59	97.41	1.00	2.79

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	DFA Emerging Markets I	Diversified Emerging Mkts	43.01	12.50	44.48	12.96	76.84	10.20	31.86	68.14	16.62
2	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	37.18	27.61	35.23	9.09	37.90	53.02	99.07	0.93	30.79
3	Vanguard International Growth Adm	Foreign Large Growth	44.59	20.93	34.49	13.68	38.62	47.71	75.72	24.28	31.23
4	Vanguard International Value Inv	Foreign Large Value	33.27	21.85	44.88	7.63	37.88	54.50	89.21	10.79	33.22
5	American Funds New Perspective R6	World Stock	35.61	24.35	40.04	59.55	13.28	27.16	95.76	4.24	55.05

Fixed Income Funds

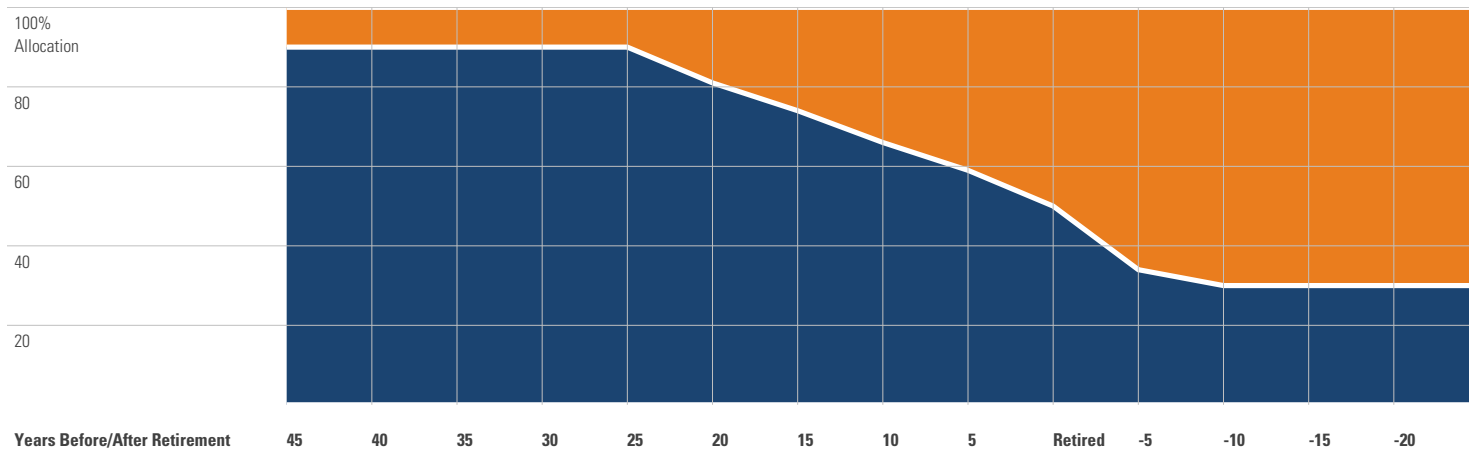
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Vanguard High-Yield Corporate Adm	High Yield Bond	2.85	0.00	90.05	0.00	3.03	8.93	88.95	2.12
2	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.97	0.00	0.00	0.00	7.26	100.00	0.00	0.00
3	Western Asset Core Bond IS	Intermediate-Term Bond	20.77	41.10	30.44	0.00	4.85	101.65	0.26	-1.91
4	PIMCO Income Instl	Multisector Bond	23.42	14.10	18.31	0.00	0.91	81.00	19.00	0.00
5	PIMCO Short-Term Instl	Ultrashort Bond	22.37	5.89	31.68	0.00	0.97	91.00	9.00	0.00
6	PIMCO International Bond (USD-Hdg) Instl	World Bond	34.33	8.25	8.29	0.00	7.96	93.00	7.00	0.00

SOUTH FIRE DISTRICT CITY OF

Target Date Analysis (Data as of 12-31-2020)

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 2015 Inv	35.67	21.27	14.40	61.69	19.64	0.00	2.33	0.30	33.06
Vanguard Target Retirement 2020 Inv	49.63	29.54	20.09	48.14	13.71	0.00	1.97	0.27	33.09
Vanguard Target Retirement 2025 Inv	59.48	35.39	24.09	38.75	0.02	0.00	1.51	0.25	33.17
Vanguard Target Retirement 2030 Inv	66.87	39.79	27.08	31.41	0.00	0.00	1.51	0.22	33.19
Vanguard Target Retirement 2035 Inv	74.26	44.20	30.06	24.05	0.00	0.00	1.52	0.18	33.13
Vanguard Target Retirement 2040 Inv	81.62	48.77	32.85	16.68	0.00	0.00	1.55	0.14	33.06
Vanguard Target Retirement 2045 Inv	88.73	53.06	35.67	9.64	0.00	0.00	1.52	0.10	33.07
Vanguard Target Retirement 2050 Inv	88.47	52.85	35.62	9.81	0.00	0.00	1.61	0.10	33.08
Vanguard Target Retirement 2055 Inv	88.32	52.70	35.62	9.81	0.00	0.00	1.76	0.10	33.04
Vanguard Target Retirement 2060 Inv	88.23	52.39	35.84	9.81	0.00	0.00	1.85	0.10	33.03
Vanguard Target Retirement 2065 Inv	88.69	52.80	35.89	9.82	0.00	0.00	1.39	0.10	—
Vanguard Target Retirement Income Inv	29.88	17.59	12.29	67.31	21.76	0.00	2.48	0.31	33.08