

# SOUTH FIRE DISTRICT CITY OF

## Screens Summary (Data as of 12-31-2021)

⊖ 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
<b>US Stock</b>															
DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i>	DFEOX	Large Blend	27.54 39 1,394	24.57 50 1,256	16.59 58 1,121	15.72 41 831	✔	19.36	1.10	9.85	✔	☒	✔	0.15	✔
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	28.66 23 1,394	26.03 24 1,256	18.43 18 1,121	16.51 11 831	✔	17.42	1.00	5.68	✔	☒	✔	0.04	✔
Vanguard Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VIGAX	Large Growth	27.26 19 1,241	34.78 11 1,120	24.77 27 1,020	19.29 19 772	✔	18.52	1.00	27.02	✔	☒	✔	0.05	✔
Vanguard Value Index Adm <i>percentile rank</i> <i># of funds in category</i>	VVIAX	Large Value	26.49 44 1,212	17.64 51 1,148	12.52 35 1,041	13.74 16 759	✔	18.34	0.94	27.02	✔	☒	✔	0.05	✔
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	14.17 46 591	28.84 35 541	22.30 20 494	— — 383	✔	17.84	0.84	13.12	✔	☒	✔	0.66	✔
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	28.76 53 415	19.11 50 393	11.61 24 353	13.57 13 267	✔	21.92	0.98	15.38	✔	☒	✔	0.07	✔
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	5.70 69 617	23.82 59 582	16.90 56 520	14.83 59 394	✔	22.36	0.94	17.01	✔	☒	✖	0.07	✔
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	28.09 68 447	18.51 45 419	10.31 23 393	13.30 14 301	✔	24.66	0.96	5.68	✔	☒	✔	0.07	✔
<b>Non-US Stock</b>															
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	5.13 27 794	19.03 9 721	14.59 8 616	9.58 3 344	✔	17.60	0.88	22.56	✔	☒	✔	0.57	✔
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	11.43 34 771	14.46 33 704	10.15 28 607	8.51 24 415	✔	17.89	1.03	8.86	✔	☒	✔	0.07	✔
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	-0.74 89 452	27.75 4 387	21.14 3 333	13.96 4 225	✔	20.05	0.97	18.91	✔	☒	✔	0.32	✔
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	7.97 87 350	12.31 19 326	9.16 4 286	7.57 16 180	✔	19.55	1.11	11.60	✔	☒	✔	0.35	✔
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	18.10 28 355	27.28 28 306	20.28 22 261	15.81 15 166	✔	18.04	1.04	21.10	✔	—	✔	0.41	✔

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<b>Alternative</b>															
PIMCO Commodity Real Ret Strat Instl <i>percentile rank</i> <i># of funds in category</i>	PCRIX	Commodities Broad Basket	33.48 25 114	14.74 7 109	5.99 21 86	-1.76 42 55	✔	18.67	1.19	7.00	✔	—	—	0.82	✔
DFA Global Real Estate Securities Port <i>percentile rank</i> <i># of funds in category</i>	DFGEX	Global Real Estate	30.96 14 198	15.58 23 198	10.08 32 177	10.31 19 112	✔	19.12	0.95	11.85	✔	☒	✔	0.24	✔
<b>Fixed Income</b>															
Vanguard High-Yield Corporate Adm <i>percentile rank</i> <i># of funds in category</i>	VWEAX	High Yield Bond	3.78 72 680	8.23 38 636	5.70 33 560	6.15 37 373	✔	8.13	0.86	13.89	✔	—	—	0.13	✔
Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i>	VAIPX	Inflation- Protected Bond	5.68 33 210	8.24 35 203	5.18 33 180	2.98 24 125	✔	3.69	0.94	10.38	✔	—	—	0.10	✔
Western Asset Core Bond IS <i>percentile rank</i> <i># of funds in category</i>	WACSX	Intermediate- Term Bond	-1.80 64 426	5.81 8 389	4.37 4 351	3.98 5 256	✔	4.20	1.10	15.02	✔	☒	—	0.43	✔
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	2.61 45 339	5.46 58 277	5.08 25 238	6.97 1 134	✔	5.79	0.83	14.77	✔	—	—	0.62	✔
PIMCO Short-Term Instl <i>percentile rank</i> <i># of funds in category</i>	PTSHX	Ultrashort Bond	0.01 63 239	1.82 29 214	1.88 21 175	1.85 12 94	✔	2.36	0.16	11.01	✔	—	—	0.47	✔
PIMCO International Bond (USD-Hdg) Instl <i>percentile rank</i> <i># of funds in category</i>	PFORX	World Bond	-1.67 41 125	3.86 61 110	3.55 28 81	4.78 4 48	✔	3.60	0.71	7.27	✔	—	—	0.52	✔
<b>Target Date</b>															
Vanguard Instl Trgt Retire 2015 Instl <i>percentile rank</i> <i># of funds in category</i>	VITVX	Target Date	5.81 94 123	10.31 80 118	7.76 73 89	— — 45	✔	6.80	0.81	6.52	✔	—	✔	0.09	✔
Vanguard Instl Trgt Retire 2020 Instl <i>percentile rank</i> <i># of funds in category</i>	VITWX	Target Date	8.29 64 172	12.62 45 161	9.32 26 127	— — 65	✔	9.04	0.97	6.52	✔	—	✔	0.09	✔
Vanguard Instl Trgt Retire 2025 Instl <i>percentile rank</i> <i># of funds in category</i>	VRIVX	Target Date	9.95 52 222	14.25 33 205	10.43 23 169	— — 89	✔	10.68	1.02	6.52	✔	—	✔	0.09	✔
Vanguard Instl Trgt Retire 2030 Instl <i>percentile rank</i> <i># of funds in category</i>	VTTWX	Target Date	11.52 56 223	15.52 45 204	11.29 36 169	— — 94	✔	11.98	0.99	6.52	✔	—	✔	0.09	✔

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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
Vanguard Instl Trgt Retire 2035 Instl <i>percentile rank</i> <i># of funds in category</i>	VITFX	Target Date	13.12 72 215	16.76 52 202	12.12 43 166	— — 86		13.25	0.95	6.52		—		0.09	
Vanguard Instl Trgt Retire 2040 Instl <i>percentile rank</i> <i># of funds in category</i>	VIRSX	Target Date	14.74 76 217	17.97 49 204	12.93 37 169	— — 94		14.52	0.94	6.52		—		0.09	
Vanguard Instl Trgt Retire 2045 Instl <i>percentile rank</i> <i># of funds in category</i>	VITLX	Target Date	16.29 63 215	19.11 46 202	13.59 32 166	— — 85		15.72	0.96	6.52		—		0.09	
Vanguard Instl Trgt Retire 2050 Instl <i>percentile rank</i> <i># of funds in category</i>	VTRLX	Target Date	16.59 67 217	19.26 52 204	13.67 37 169	— — 86		15.76	0.94	6.52		—		0.09	
Vanguard Instl Trgt Retire 2055 Instl <i>percentile rank</i> <i># of funds in category</i>	VIVLX	Target Date	16.54 73 215	19.25 59 202	13.68 45 164	— — 65		15.77	0.94	6.52		—		0.09	
Vanguard Instl Trgt Retire 2060 Instl <i>percentile rank</i> <i># of funds in category</i>	VILVX	Target Date	16.56 77 209	19.30 62 189	13.68 52 140	— — —		15.79	1.44	6.52		—		0.09	
Vanguard Instl Trgt Retire 2065 Instl <i>percentile rank</i> <i># of funds in category</i>	VSXFX	Target Date	16.56 70 135	19.22 58 17	— — —	— — —		15.82	1.44	4.47		—		0.09	
Vanguard Instl Trgt Retire Inc Instl <i>percentile rank</i> <i># of funds in category</i>	VITRX	Target Date	5.34 62 169	9.52 44 153	6.93 39 128	— — 79		5.89	0.83	6.52		—		0.09	

### Balanced

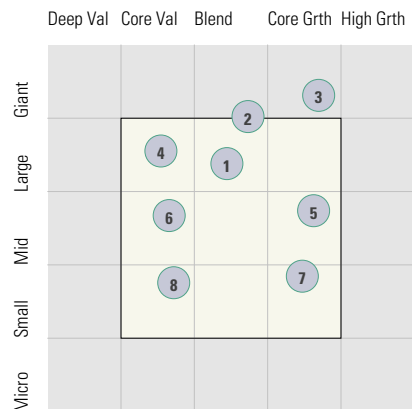
American Funds American Balanced R6 <i>percentile rank</i> <i># of funds in category</i>	RLBGX	Moderate Allocation	16.11 28 711	15.58 41 666	11.78 24 602	11.47 10 434		10.34	0.95	23.01		—		0.26	
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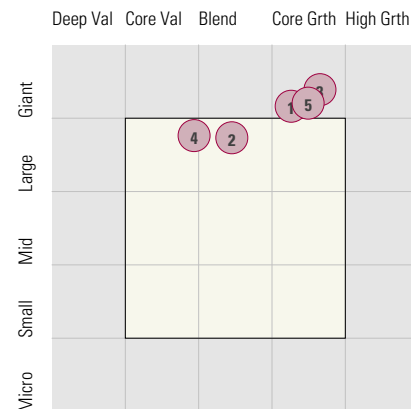
## Style Analysis (Data as of 12-31-2021)

### 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 DFA US Core Equity 1 I	Large Blend	31.90	20.28	47.83	0.90	98.06	1.03	75.75
2 Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
3 Vanguard Growth Index Admiral	Large Growth	28.56	10.08	61.37	0.34	98.76	0.90	373.48
4 Vanguard Value Index Adm	Large Value	31.35	36.90	31.75	0.12	99.09	0.79	105.80
5 MFS Mid Cap Growth R6	Mid-Cap Growth	30.38	19.73	49.90	0.97	88.15	10.88	22.87
6 Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	47.19	23.69	29.11	1.05	96.91	2.04	23.93
7 Vanguard Small Cap Growth Index Admiral	Small Growth	28.18	24.76	47.06	1.57	97.72	0.72	6.32
8 Vanguard Small Cap Value Index Admiral	Small Value	51.47	13.98	34.56	0.31	99.00	0.68	5.77

**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 American Funds New World R6	Diversified Emerging Mkts	37.47	21.32	41.22	37.45	39.39	23.15	61.07	38.93	66.76
2 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.39	22.20	37.42	10.54	35.47	53.99	99.21	0.79	31.48
3 Vanguard International Growth Adm	Foreign Large Growth	38.02	25.18	36.80	19.77	31.83	48.40	78.61	21.39	85.43
4 Vanguard International Value Inv	Foreign Large Value	47.50	14.47	38.04	12.41	36.27	51.31	82.31	17.69	30.20
5 American Funds New Perspective R6	World Stock	38.03	18.33	43.63	61.53	12.23	26.24	95.76	4.24	157.93

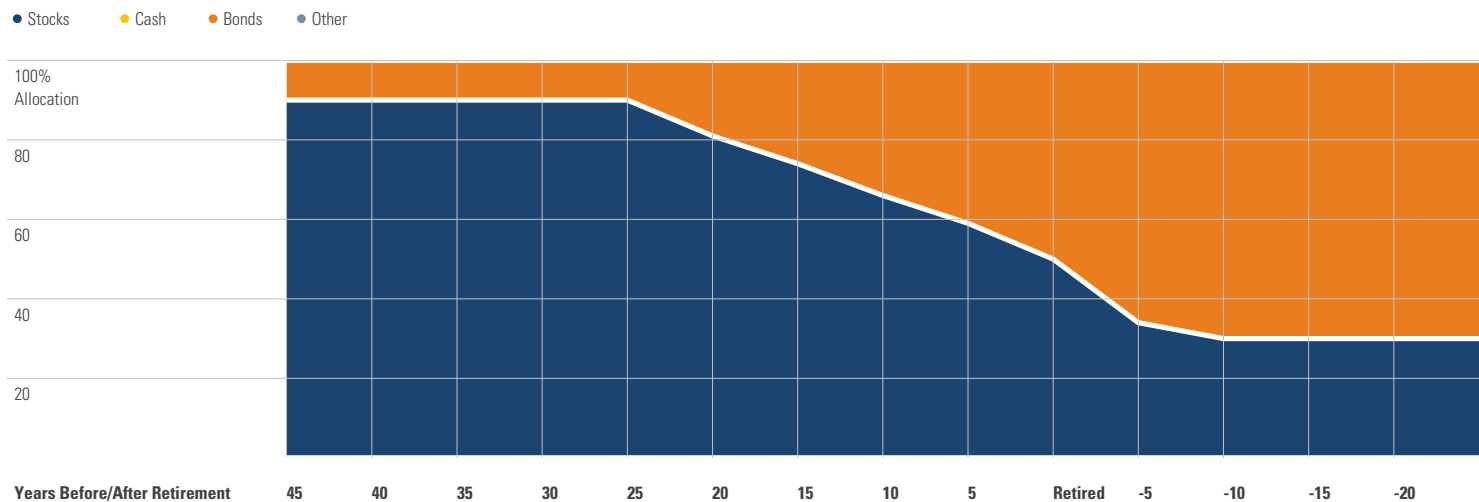
**Fixed Income Funds**

Fund	Category	Super Sectors %				Avg Eff Duration	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA
1 Vanguard High-Yield Corporate Adm	High Yield Bond	4.46	0.00	87.18	0.00	3.63	9.35	88.90	1.75
2 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.81	0.00	0.00	0.00	7.70	97.79	0.00	2.21
3 Western Asset Core Bond IS	Intermediate-Term Bond	34.91	18.09	40.48	0.00	6.83	95.07	1.13	3.80
4 PIMCO Income Instl	Multisector Bond	53.76	6.54	15.92	0.00	1.74	81.00	19.00	0.00
5 PIMCO Short-Term Instl	Ultrashort Bond	37.43	2.57	29.41	0.00	0.26	91.00	9.00	0.00
6 PIMCO International Bond (USD-Hdg) Instl	World Bond	64.24	3.07	7.24	0.00	7.02	93.00	7.00	0.00

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## Target Date Analysis (Data as of 12-31-2021)

### Target Date Allocation



### 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 Instl Trgt Retire 2015 Instl	30.29	17.99	12.30	65.38	18.86	0.22	3.82	0.51	73.42
Vanguard Instl Trgt Retire 2020 Instl	44.54	26.61	17.93	51.42	14.39	0.18	3.62	0.43	73.81
Vanguard Instl Trgt Retire 2025 Instl	55.96	33.53	22.43	40.37	4.25	0.16	3.29	0.39	74.00
Vanguard Instl Trgt Retire 2030 Instl	64.15	38.77	25.38	32.31	0.00	0.14	3.21	0.33	74.59
Vanguard Instl Trgt Retire 2035 Instl	71.50	43.11	28.39	25.09	0.00	0.11	3.15	0.26	74.43
Vanguard Instl Trgt Retire 2040 Instl	78.81	47.58	31.23	17.86	0.00	0.08	3.12	0.19	74.51
Vanguard Instl Trgt Retire 2045 Instl	85.99	51.76	34.23	10.80	0.00	0.05	3.09	0.13	74.31
Vanguard Instl Trgt Retire 2050 Instl	88.04	52.94	35.10	8.74	0.00	0.04	3.11	0.11	74.25
Vanguard Instl Trgt Retire 2055 Instl	88.00	52.84	35.16	8.84	0.00	0.04	3.04	0.11	74.15
Vanguard Instl Trgt Retire 2060 Instl	87.77	52.56	35.21	8.94	0.00	0.04	3.18	0.11	73.97
Vanguard Instl Trgt Retire 2065 Instl	87.93	52.85	35.08	9.00	0.00	0.04	2.95	0.11	74.21
Vanguard Instl Trgt Retire Inc Instl	28.89	17.20	11.69	66.89	19.47	0.21	3.71	0.51	73.57