

CITY OF MARGATE DEFERRED

Screens Summary (Data as of 12-31-2023)

🔴 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																		
DFA US Core Equity 1 I	DFEOX	Large Blend	22.96	10.05	15.10	10.92	✔️	17.53	-	11.85	✔️	🏠	✔️	0.14	✔️	2	-	Medium Risk
<i>percentile rank</i>			56	24	39	47												
<i># of funds in category</i>			1,591	1,445	1,323	996												
															11-30-2023	-	12-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✔️	17.54	-	6.09	✔️	🏠	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			27	28	21	10												
<i># of funds in category</i>			1,591	1,445	1,323	996												
															11-30-2023	02-15-2022	12-31-2022	
State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	42.67	8.82	19.46	14.81	—	20.80	-	24.52	✔️	🏠	✔️	0.04	✔️	3	-	Low Risk
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			1,294	1,204	1,115	882												
															11-30-2023	-	12-31-2022	
Vanguard Value Index Adm	VVIAX	Large Value	9.24	10.61	11.73	9.72	✔️	15.91	-	29.02	✔️	🏠	✔️	0.05	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			66	36	44	17												
<i># of funds in category</i>			1,295	1,209	1,150	888												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	23.14	1.82	13.70	10.12	✔️	21.60	-	2.45	❌	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			34	33	29	31												
<i># of funds in category</i>			603	568	537	434												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.76	9.18	11.31	8.49	✔️	18.77	-	2.45	❌	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			77	65	55	27												
<i># of funds in category</i>			421	407	386	295												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.41	-2.78	10.54	7.86	✔️	21.73	-	19.01	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			17	58	54	53												
<i># of funds in category</i>			626	592	555	433												
															11-30-2023	02-15-2022	12-31-2022	
State St Russell Sm Cp® Val Indx NL Cl C		Small Value	14.61	7.83	10.01	6.74	—	22.06	-	14.33	✔️	🏠	✔️	0.05	✔️	2	-	Medium Risk
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			510	475	446	352												
															11-30-2023	-	12-31-2022	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	9.21	-3.25	4.66	2.98	✔️	16.22	-	15.35	✔️	🏠	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			70	43	43	38												
<i># of funds in category</i>			847	751	687	428												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	17.67	3.55	8.36	4.54	✔️	17.84	-	10.86	✔️	🏠	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			37	37	30	24												
<i># of funds in category</i>			837	782	710	467												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	14.81	-7.61	10.62	7.09	✔️	22.73	-	14.02	✔️	🏠	✔️	0.31	✔️	3	-	Low Risk
<i>percentile rank</i>			69	92	18	10												
<i># of funds in category</i>			450	423	365	255												
															11-30-2023	-	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✔️	17.31	-	13.60	✔️	🏠	❌	0.38	✔️	2	-	Medium Risk
<i>percentile rank</i>			71	84	42	37												
<i># of funds in category</i>			403	367	344	223												
															11-30-2023	-	12-31-2022	
Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	21.87	5.70	-	-	✔️	16.71	-	10.86	✔️	—	✔️	0.10	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			30	49	-	-												
<i># of funds in category</i>			375	354	314	212												
															11-30-2023	02-15-2022	12-31-2022	

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⊖ 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	Sustain. Rating	Commit. Level	Carbon Risk	
																Updated	Updated	Updated
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✔	18.05	-	5.17	✔	—	—	0.99	✔	3	-	-
<i>percentile rank</i>			60	63	33	55												
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	11.81	5.02	7.33	7.36	✔	21.73	-	27.65	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			52	62	43	44												
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022	
Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	6.89	-2.67	2.01	2.54	✔	7.26	-	23.27	✔	—	—	0.30	✔	3	1-Low	-
<i>percentile rank</i>			28	31	23	13												
<i># of funds in category</i>			698	628	592	414									11-30-2023	02-15-2022	-	
AB Global Bond Z	ANAZX	Global Bond	6.98	-2.18	1.15	2.30	✔	6.16	-	18.35	✔	—	—	0.51	✔	3	-	-
<i>percentile rank</i>			68	44	49	40												
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-	
⚠ Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	11.74	1.82	5.21	4.43	✔	8.26	-	1.34	✖	—	—	0.13	✔	-	-	-
<i>percentile rank</i>			64	50	30	17												
<i># of funds in category</i>			706	652	619	465												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✔	7.12	-	2.15	✖	—	—	0.10	✔	3	-	-
<i>percentile rank</i>			52	55	54	20												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	6.43	-3.14	1.56	2.25	✔	7.38	-	23.27	✔	☒	—	0.30	✔	3	1-Low	-
<i>percentile rank</i>			20	31	18	9												
<i># of funds in category</i>			566	510	457	329									11-30-2023	02-15-2022	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	40.69	✔	—	—	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.13	1.85	1.82	-	✔	0.86	-	26.49	✔	—	—	0.24	✔	-	-	-
<i>percentile rank</i>			79	65	77	-												
<i># of funds in category</i>			245	216	195	116												
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	12.48	0.46	5.52	4.77	✔	10.09	-	1.85	✖	—	✔	0.12	✔	3	1-Low	-
<i>percentile rank</i>			11	76	47	21												
<i># of funds in category</i>			528	506	469	346									11-30-2023	07-19-2023	-	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	18.55	3.97	9.83	7.36	✔	14.41	-	1.85	✖	—	✔	0.14	✔	3	1-Low	Low Risk
<i>percentile rank</i>			22	55	32	24												
<i># of funds in category</i>			366	350	324	250									11-30-2023	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	9.48	-1.34	3.27	3.36	✔	8.18	-	1.85	✖	—	✔	0.11	✔	4	1-Low	-
<i>percentile rank</i>			24	87	62	37												
<i># of funds in category</i>			179	169	153	117									11-30-2023	07-19-2023	-	

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⊖ Fund Removed from Approved List
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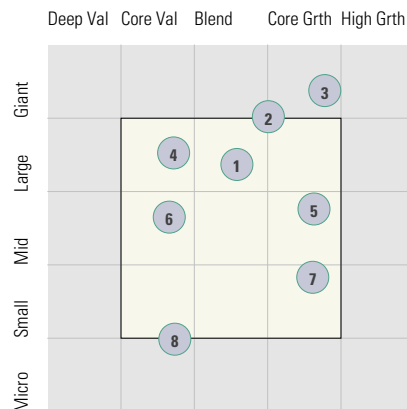
Name	Ticker	Asset Class	Trailing Performance and Risk							Management			Style		Expense		ESG Metrics			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk		
																	Updated	Updated	Updated	
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	15.49	2.21	7.68	6.09	✔	12.21	—	1.85	✖	—	✔	0.13	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			<i>30</i>	<i>72</i>	<i>61</i>	<i>47</i>														
<i># of funds in category</i>			<i>905</i>	<i>850</i>	<i>795</i>	<i>591</i>														
																	11-30-2023	07-19-2023	12-31-2022	

CITY OF MARGATE DEFERRED

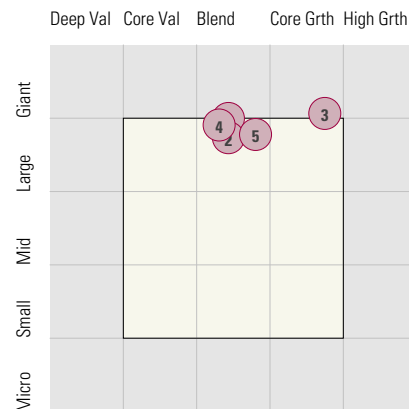
Style Analysis (Data as of 12-31-2023)

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	29.01	19.39	51.59	0.56	98.51	0.93	84.52
2 Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3 State St Russell Lg Cap Gr® Indx NL CI C	Large Growth	23.42	14.85	61.73	0.61	99.18	0.21	428.29
4 Vanguard Value Index Adm	Large Value	30.30	34.17	35.53	0.16	99.06	0.78	109.24
5 Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	24.35	15.40	60.26	0.30	98.24	1.45	30.73
6 Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	42.70	26.97	30.33	0.16	98.41	1.43	25.28
7 Vanguard Small Cap Growth Index Admiral	Small Growth	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8 State St Russell Sm Cp® Val Indx NL CI C	Small Value	53.03	16.01	30.97	0.45	97.61	1.94	2.08

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 Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	45.48	14.37	40.14	10.87	75.42	13.72	23.55	76.45	20.55
2 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81
3 Vanguard International Growth Adm	Foreign Large Growth	33.48	23.16	43.35	23.74	29.19	47.08	79.91	20.09	54.71
4 Vanguard International Value Inv	Foreign Large Value	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5 Vanguard Total World Stock Index Admiral	Global Stock	34.44	20.09	45.48	64.64	17.98	17.38	92.13	7.87	81.34

Fixed Income Funds

Fund	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 Baird Core Plus Bond Inst	Core Plus Bond	19.25	20.83	53.79	0.00	5.91	97.00	2.60	0.40	
2 AB Global Bond Z	Global Bond	34.96	7.11	16.82	0.00	6.72	106.61	1.92	-8.53	
3 Vanguard High-Yield Corporate Adm	High Yield Bond	5.77	0.00	88.73	0.00	3.68	11.43	88.17	0.40	
4 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09	
5 Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00	
6 Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-	
7 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00	