

# PLACER COUNTY DEFERRED COMPENSATION

## 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	Sustain. Rating Updated	Commit. Level Updated	Carbon Risk Updated	
<b>US Stock</b>																		
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	
MFS Growth R6	MFEKX	Large Growth	36.25	5.14	16.10	13.04	✔️	20.18	-	21.76	✔️	🏠	✔️	0.50	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			55	59	47	30												
<i># of funds in category</i>			1,294	1,204	1,115	882									11-30-2023	02-15-2022	12-31-2022	
Invesco Diversified Dividend R6	LCEFX	Large Value	9.15	8.75	10.18	7.97	✔️	15.19	-	7.85	✔️	🏠	✔️	0.46	✔️	3	-	Medium Risk
<i>percentile rank</i>			67	71	75	65												
<i># of funds in category</i>			1,295	1,209	1,150	888									11-30-2023	-	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	15.98	5.49	12.71	9.41	✔️	19.20	-	2.45	⚠️	🏠	✔️	0.05	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			52	73	31	17												
<i># of funds in category</i>			473	432	403	267									11-30-2023	02-15-2022	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	12.02	5.72	14.25	9.24	✔️	19.55	-	10.10	✔️	🏠	⚠️	0.69	✔️	3	-	Medium Risk
<i>percentile rank</i>			80	7	11	23												
<i># of funds in category</i>			626	592	555	433									11-30-2023	-	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	18.91	17.07	14.14	7.99	✔️	22.14	-	11.85	✔️	🏠	✔️	0.30	✔️	2	-	Medium Risk
<i>percentile rank</i>			34	11	18	23												
<i># of funds in category</i>			510	475	446	352									11-30-2023	-	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔️	16.09	-	24.56	✔️	🏠	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			24	34	9	4												
<i># of funds in category</i>			847	751	687	428									11-30-2023	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✔️	16.69	-	15.26	✔️	🏠	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			63	53	31	52												
<i># of funds in category</i>			837	782	710	467									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	
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGS LX	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	
<b>Fixed Income</b>																		
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	-	-	

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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	Sustain. Rating	Commit. Level	Carbon Risk	
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	-	
PIMCO Income Instl	PIMIX	Multisector Bond	9.32	1.12	3.40	4.44	✔	6.26	-	16.77	✔	-	-	0.62	✔	4	-	-
<i>percentile rank</i>			31	25	38	1												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Lincoln Stable Value Account -Z166		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												

Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	12.51	1.47	6.61	5.52	✔	10.04	-	10.86	✔	-	✔	0.08	✔	3	1-Low	-
<i>percentile rank</i>			38	48	40	19												
<i># of funds in category</i>			182	158	143	74									11-30-2023	02-15-2022	-	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	14.55	2.03	7.56	6.10	✔	11.60	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			11	31	28	10												
<i># of funds in category</i>			278	248	216	126									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	16.03	2.66	8.37	6.58	✔	12.65	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			14	36	39	20												
<i># of funds in category</i>			273	247	213	133									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	17.14	3.33	9.17	7.06	✔	13.48	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			35	45	49	30												
<i># of funds in category</i>			273	236	209	123									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	18.34	4.02	9.99	7.52	✔	14.30	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			47	57	49	33												
<i># of funds in category</i>			264	236	207	127									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	19.48	4.68	10.76	7.91	✔	15.16	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			46	48	39	26												
<i># of funds in category</i>			267	237	211	123									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VVIFX	Target Date	20.17	4.91	10.93	7.99	✔	15.53	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			45	41	40	23												
<i># of funds in category</i>			266	236	210	129									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	20.16	4.92	10.92	7.97	✔	15.53	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			49	40	43	25												
<i># of funds in category</i>			262	232	208	109									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VVTSX	Target Date	20.18	4.92	10.92	7.97	✔	15.52	-	10.86	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			54	44	49	1												
<i># of funds in category</i>			257	224	190	10									11-30-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLVX	Target Date	20.15	4.95	10.91	-	✔	15.52	-	6.47	✔	-	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			63	45	85	-												
<i># of funds in category</i>			229	152	11	-									11-30-2023	02-15-2022	12-31-2022	

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⊖ Fund Removed from Approved List
 !  Fund on Watch List

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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	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	20.24	-	-	-	—	-	-	1.51	+	—	✓	0.08	✓	3	-	Low Risk
<i>percentile rank</i>			58	-	-	-												
<i># of funds in category</i>			229	152	11	-									11-30-2023	-	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	10.74	0.56	4.83	4.09	✓	8.48	-	10.86	✓	—	✓	0.08	✓	3	1-Low	-
<i>percentile rank</i>			48	42	44	26												
<i># of funds in category</i>			201	183	160	98									11-30-2023	02-15-2022	-	

### Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✓	12.00	-	25.01	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

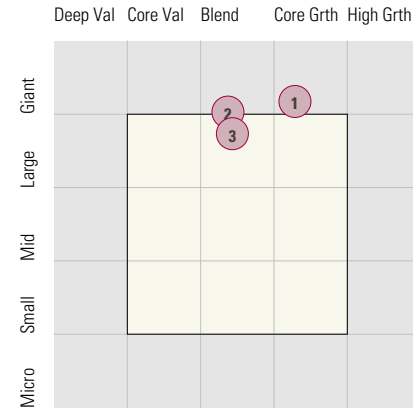
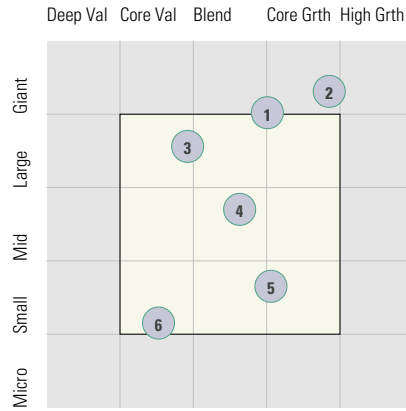
# PLACER COUNTY DEFERRED COMPENSATION

## 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 Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
2 MFS Growth R6	Large Growth	27.42	11.69	60.90	1.15	96.07	2.78	394.18
3 Invesco Diversified Dividend R6	Large Value	31.95	33.74	34.32	1.88	91.90	6.22	105.39
4 Vanguard Mid Cap Index Admiral	Mid-Cap Blend	34.17	21.66	44.15	0.75	97.81	1.44	27.67
5 PGIM Jennison Small Company R6	Small Growth	40.39	18.70	40.93	2.55	92.75	4.71	4.76
6 DFA US Small Cap Value I	Small Value	49.96	9.71	40.32	1.10	96.43	2.43	2.65

#### 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	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2 American Funds Intl Gr and Inc R6	Foreign Large Blend	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3 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

#### 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
1 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
2 Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00
3 PIMCO Income Instl	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
4 Lincoln Stable Value Account -Z166	Stable Value	-	-	-	0.00	-	0.00	0.00	-
5 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00

# PLACER COUNTY DEFERRED COMPENSATION

## Target Date Analysis (Data as of 12-31-2023)

### 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 2020 Fund	39.11	23.44	15.67	58.49	15.34	0.22	2.35	0.04	79.33
Vanguard Target Retirement 2025 Fund	52.55	31.53	21.02	45.14	8.37	0.19	2.27	0.05	79.42
Vanguard Target Retirement 2030 Fund	61.64	37.24	24.40	36.29	0.00	0.17	2.03	0.04	79.98
Vanguard Target Retirement 2035 Fund	68.96	42.13	26.83	28.84	0.00	0.13	2.15	0.05	80.90
Vanguard Target Retirement 2040 Fund	76.25	46.58	29.67	21.79	0.00	0.10	1.90	0.05	80.91
Vanguard Target Retirement 2045 Fund	83.26	50.88	32.38	14.53	0.00	0.07	2.16	0.06	80.93
Vanguard Target Retirement 2050 Fund	88.46	53.23	35.23	9.48	0.00	0.04	1.99	0.07	79.66
Vanguard Target Retirement 2055 Fund	88.38	53.10	35.28	9.58	0.00	0.04	1.96	0.07	79.53
Vanguard Target Retirement 2060 Fund	88.36	53.05	35.31	9.52	0.00	0.04	2.08	0.07	79.48
Vanguard Target Retirement 2065 Fund	88.23	53.00	35.23	9.47	0.00	0.04	2.23	0.07	79.52
Vanguard Target Retirement 2070 Fund	88.52	53.38	35.14	9.88	0.00	0.04	1.54	0.07	79.83
Vanguard Target Retirement Income Fund	29.21	17.50	11.71	68.26	18.43	0.25	2.49	0.04	79.29