

# SOUTH FIRE DISTRICT CITY OF

## 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
<b>US Stock</b>																		
DFA US Core Equity 1 I	DFOFX	Large Blend	22.96	10.05	15.10	10.92		17.53	-	11.85				0.14		2	-	Medium Risk
percentile rank			56	24	39	47												
# of funds in category			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
percentile rank			27	28	21	10												
# of funds in category			1,591	1,445	1,323	996												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Growth Index Admiral	VIGAX	Large Growth	46.77	7.69	19.16	13.97		22.10	-	29.02				0.05		4	1-Low	Low Risk
percentile rank			17	26	12	15												
# of funds in category			1,294	1,204	1,115	882												
															11-30-2023	02-15-2022	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
percentile rank			66	36	44	17												
# of funds in category			1,295	1,209	1,150	888												
															11-30-2023	02-15-2022	12-31-2022	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	21.50	-0.18	13.25	11.02		20.09	-	15.12				0.66		4	2-Basic	Low Risk
percentile rank			45	51	40	11												
# of funds in category			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
percentile rank			77	65	55	27												
# of funds in category			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
percentile rank			17	58	54	53												
# of funds in category			626	592	555	433												
															11-30-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	15.99	10.45	11.85	8.49		20.55	-	7.68				0.07		4	1-Low	Medium Risk
percentile rank			57	50	44	15												
# of funds in category			510	475	446	352												
															11-30-2023	02-15-2022	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51		16.09	-	24.56				0.57		3	1-Low	Medium Risk
percentile rank			24	34	9	4												
# of funds in category			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
percentile rank			37	37	30	24												
# of funds in category			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
percentile rank			69	92	18	10												
# of funds in category			450	423	365	255												
															11-30-2023	-	12-31-2022	
Vanguard International Value Inv	VTRI3	Foreign Large Value	16.15	3.47	7.77	3.78		17.31	-	13.60				0.38		2	-	Medium Risk
percentile rank			71	84	42	37												
# of funds in category			403	367	344	223												
															11-30-2023	-	12-31-2022	
American Funds New Perspective R6	RNPGX	Global Stock	25.01	3.17	13.90	10.10		18.45	-	23.10		-		0.42		3	2-Basic	Low Risk
percentile rank			37	32	15	11												
# of funds in category			372	339	288	197												
															11-30-2023	02-15-2022	12-31-2022	

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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	
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	-	-
percentile rank			60	63	33	55												
# of funds in category			114	109	104	67												
															06-30-2023	-	-	
DFA Global Real Estate Securities Port	DFGEX	Global Real Estate	9.42	2.96	5.17	5.90	✓	20.21	-	13.85	✓	☒	✓	0.22	✓	4	-	Low Risk
percentile rank			68	13	23	8												
# of funds in category			204	189	188	127												
															11-30-2023	-	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✓	4.97	-	9.27	✓	—	—	0.63	✓	3	-	-
percentile rank			18	4	13	1												
# of funds in category			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	✓	-	-	-
percentile rank			64	50	30	17												
# of funds in category			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	-	-
percentile rank			52	55	54	20												
# of funds in category			234	221	214	152												
															11-30-2023	-	-	
⚠ Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	5.83	-4.75	0.83	2.13	✓	9.00	-	17.02	✓	☒	—	0.42	✓	3	-	-
percentile rank			37	98	72	14												
# of funds in category			566	510	457	329												
															11-30-2023	-	-	
PIMCO Income Instl	PIMIX	Multisector Bond	9.32	1.12	3.40	4.44	✓	6.26	-	16.77	✓	—	—	0.62	✓	4	-	-
percentile rank			31	25	38	1												
# of funds in category			371	335	284	177												
															11-30-2023	-	-	
Lincoln Stable Value Account -L7NGPA		Stable Value	-	-	-	-	—	-	-	40.69	✓	—	—	-	-	-	-	-
percentile rank			-	-	-	-												
# of funds in category			75	-	-	-												
															-	-	-	
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	6.08	1.96	2.27	2.02	✓	1.25	-	13.01	✓	—	—	0.47	✓	3	-	-
percentile rank			31	52	31	9												
# of funds in category			245	216	195	116												
															11-30-2023	-	-	
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	-
percentile rank			38	48	40	19												
# of funds in category			182	158	143	74												
															11-30-2023	02-15-2022	-	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	14.55	2.03	7.56	6.10	✓	11.60	-	10.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			11	31	28	10												
# of funds in category			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
percentile rank			14	36	39	20												
# of funds in category			273	247	213	133												
															11-30-2023	02-15-2022	12-31-2022	

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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 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	VFIFX	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	VTTSX	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	VLXVX	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	
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

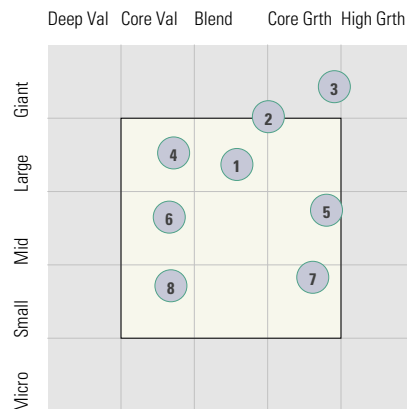
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔️	12.00	-	25.01	✔️	—	✔️	0.25	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

# SOUTH FIRE DISTRICT CITY OF

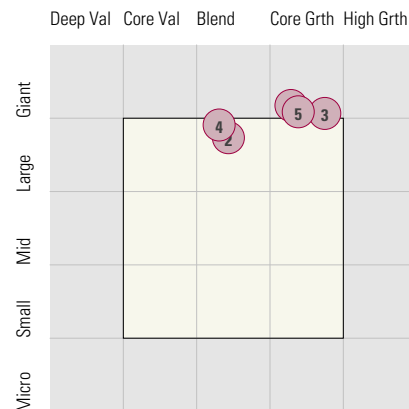
## Style Analysis (Data as of 12-31-2023)

### 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	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	Vanguard Growth Index Admiral	Large Growth	25.80	9.50	64.70	0.22	99.56	0.21	467.37
4	Vanguard Value Index Adm	Large Value	30.30	34.17	35.53	0.16	99.06	0.78	109.24
5	MFS Mid Cap Growth R6	Mid-Cap Growth	27.16	18.08	54.77	2.76	88.18	9.07	27.18
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	Vanguard Small Cap Value Index Admiral	Small Value	50.27	14.16	35.57	1.06	98.06	0.88	5.62

#### 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	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	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	American Funds New Perspective R6	Global Stock	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

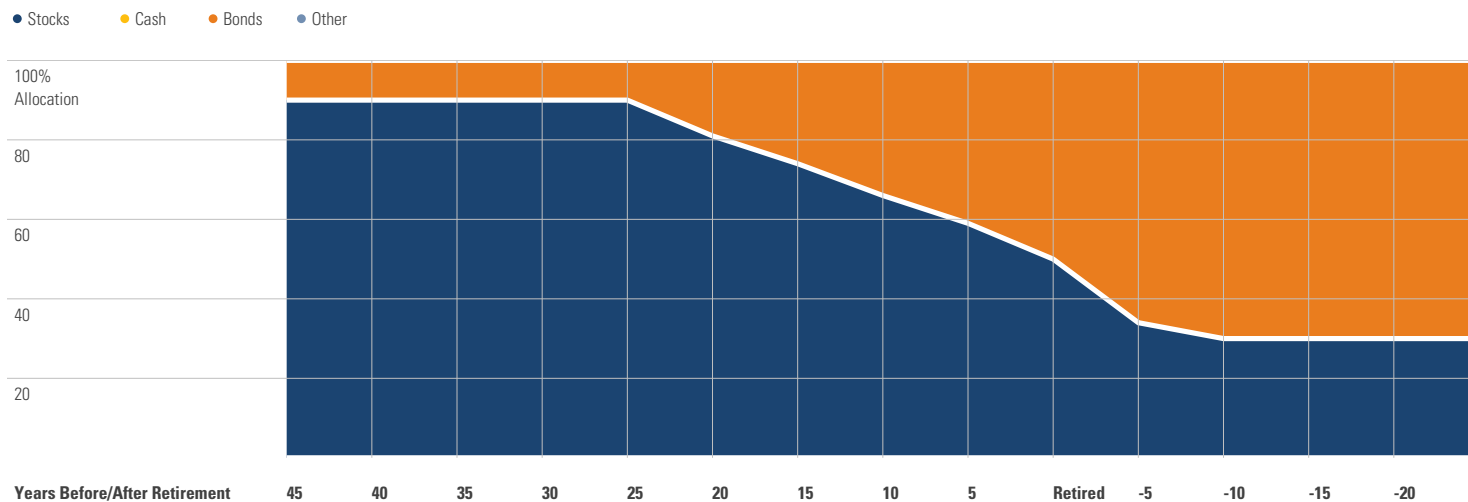
#### Fixed Income Funds

	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	PIMCO International Bond (USD-Hdg) Instl	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
2	Vanguard High-Yield Corporate Adm	High Yield Bond	5.77	0.00	88.73	0.00	3.68	11.43	88.17	0.40
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
4	Western Asset Core Bond IS	Intermediate-Term Bond	11.73	37.59	43.09	0.00	7.24	100.88	0.62	-1.50
5	PIMCO Income Instl	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
6	Lincoln Stable Value Account -L7NGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	PIMCO Short-Term Instl	Ultrashort Bond	20.84	1.35	45.07	0.00	0.10	99.45	0.55	0.00

# SOUTH FIRE DISTRICT CITY OF

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

### 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 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