

SOUTH FIRE DISTRICT OF THE CITY OF

Screens Summary (Data as of 12-31-2024)

⊖ 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	21.35	8.24	13.49	11.96	🟢	17.80	1.01	12.85	🟢	🇺🇸	🟢	0.15	🟢	2	—	Medium Risk		
percentile rank			58	40	50	48														
# of funds in category			1,468	1,339	1,232	914									11-30-2024	—	12-31-2022			
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	24.97	8.89	14.48	13.06	🟢	17.40	1.00	7.09	🟢	🇺🇸	🟢	0.04	🟢	3	1-Low	Low Risk		
percentile rank			24	23	21	8														
# of funds in category			1,468	1,339	1,232	914									11-30-2024	02-15-2022	12-31-2022			
Vanguard Growth Index Admiral	VIGAX	Large Growth	32.66	9.19	18.36	15.75	🟢	22.08	1.07	30.02	🟢	🇺🇸	🟢	0.05	🟢	3	1-Low	Low Risk		
percentile rank			34	25	16	18														
# of funds in category			1,117	1,050	980	762									11-30-2024	02-15-2022	12-31-2022			
Vanguard Value Index Adm	VVIAX	Large Value	15.99	7.45	9.93	9.99	🟢	15.75	0.92	30.02	🟢	🇺🇸	🟢	0.05	🟢	3	1-Low	Medium Risk		
percentile rank			34	29	38	18														
# of funds in category			1,190	1,115	1,058	823									11-30-2024	02-15-2022	12-31-2022			
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	14.79	0.00	9.17	11.60	🟢	20.71	0.90	16.12	🟢	🇺🇸	🟢	0.66	🟢	4	2-Basic	Low Risk		
percentile rank			52	52	51	15														
# of funds in category			512	496	457	370									11-30-2024	02-15-2022	12-31-2022			
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	14.03	4.85	8.76	8.50	🟢	19.13	0.95	1.87	🔴	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk		
percentile rank			26	58	52	39														
# of funds in category			436	405	384	293									11-30-2024	02-15-2022	12-31-2022			
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	16.49	0.42	7.69	9.09	🟢	23.46	0.95	20.02	🟢	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk		
percentile rank			30	34	56	49														
# of funds in category			565	547	530	401									11-30-2024	02-15-2022	12-31-2022			
Vanguard Small Cap Value Index Admiral	VSIXA	Small Value	12.39	5.74	9.90	8.67	🟢	21.74	0.90	8.68	🟢	🇺🇸	🟢	0.07	🟢	4	1-Low	Medium Risk		
percentile rank			18	31	35	18														
# of funds in category			498	474	449	353									11-30-2024	02-15-2022	12-31-2022			
Non-US Stock																				
American Funds New World R6	RNWXG	Diversified Emerging Mkts	6.88	-0.94	5.07	6.57	🟢	15.98	0.79	25.56	🟢	🇺🇸	🟢	0.57	🟢	3	1-Low	Medium Risk		
percentile rank			44	39	16	1														
# of funds in category			794	714	639	434									11-30-2024	02-15-2022	12-31-2022			
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	3.04	0.89	4.76	5.47	🟢	18.00	1.09	11.86	🟢	🇺🇸	🟢	0.08	🟢	3	1-Low	Low Risk		
percentile rank			75	50	42	28														
# of funds in category			771	705	668	442									11-30-2024	02-15-2022	12-31-2022			
Vanguard International Growth Adm	VWILX	Foreign Large Growth	9.48	-4.54	6.64	8.68	🟢	22.71	1.23	15.02	🟢	🇺🇸	🟢	0.26	🟢	3	—	Low Risk		
percentile rank			17	65	13	8														
# of funds in category			390	371	340	215									11-30-2024	—	12-31-2022			
Vanguard International Value Inv	VTRIX	Foreign Large Value	1.04	1.21	4.06	4.61	🟢	17.15	0.97	14.61	🟢	🇺🇸	🔴	0.39	🟢	3	—	Medium Risk		
percentile rank			86	83	66	40														
# of funds in category			380	353	326	225									11-30-2024	—	12-31-2022			
American Funds New Perspective R6	RNPGX	Global Stock	17.16	2.90	11.48	11.47	🟢	18.20	1.09	24.10	🟢	—	🟢	0.41	🟢	3	2-Basic	Low Risk		
percentile rank			37	31	26	16														
# of funds in category			343	326	279	196									11-30-2024	02-15-2022	12-31-2022			

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			Trailing Performance and Risk							Management			Style		Expense		ESG Metrics		
Name	Ticker	Asset Class	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	
Alternative																			
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	4.69	1.82	7.27	1.86	✔	16.37	1.10	6.17	✔	—	—	1.00	✔	3	—	—	
percentile rank			75	95	47	55													
# of funds in category			111	103	98	67										11-30-2024	—	—	
DFA Global Real Estate Securities Port	DFGEX	Global Real Estate	1.93	-5.29	0.74	3.95	✔	20.62	1.01	14.85	✔	🇺🇸	✔	0.22	✔	3	—	Low Risk	
percentile rank			33	27	29	20													
# of funds in category			176	172	169	129										11-30-2024	—	12-31-2022	
Fixed Income																			
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	5.68	1.42	1.72	2.93	✔	5.15	0.56	10.27	✔	—	—	0.75	✔	4	—	—	
percentile rank			8	3	4	3													
# of funds in category			119	114	98	60										11-30-2024	—	—	
⚠ Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	6.39	2.66	3.43	4.60	✔	8.37	0.97	2.34	✖	—	—	0.12	✔	2	—	—	
percentile rank			82	51	62	35													
# of funds in category			642	596	555	433										11-30-2024	—	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation- Protected Bond	1.86	-2.33	1.79	2.12	✔	7.21	0.99	3.15	✔	—	—	0.10	✔	3	—	—	
percentile rank			55	37	45	36													
# of funds in category			158	150	141	104										11-30-2024	—	—	
⊖ Western Asset Core Bond IS	WACSX	Intermediate- Term Bond	1.22	-3.79	-0.93	1.52	✔	9.61	1.22	18.02	✔	🇺🇸	—	0.42	✔	3	—	—	
percentile rank			76	98	94	29													
# of funds in category			542	482	434	294										11-30-2024	—	—	
PIMCO Income Instl	PIMIX	Multisector Bond	5.42	2.04	2.89	4.27	✔	6.72	0.82	17.77	✔	—	—	0.83	✔	4	—	—	
percentile rank			62	25	29	5													
# of funds in category			372	341	297	204										11-30-2024	—	—	
Lincoln Stable Value Account -L7NGPA		Stable Value	—	—	—	—	—	—	—	41.70	✔	—	—	—	—	—	—	—	
percentile rank			—	—	—	—													
# of funds in category			11	—	—	—										—	—	—	
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	6.41	4.09	2.99	2.55	✔	1.25	-0.01	14.01	✔	—	—	0.48	✔	2	—	—	
percentile rank			20	30	17	10													
# of funds in category			255	203	185	112										10-31-2024	—	—	
Target Date																			
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	7.75	1.34	4.75	5.58	✔	10.27	0.85	11.86	✔	—	✔	0.08	✔	3	1-Low	—	
percentile rank			48	43	43	37													
# of funds in category			164	147	132	80										11-30-2024	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	9.44	1.92	5.66	6.32	✔	11.82	0.92	11.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
percentile rank			12	16	23	17													
# of funds in category			218	202	175	115										11-30-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	10.64	2.44	6.44	6.92	✔	12.87	0.93	11.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
percentile rank			15	17	26	24													
# of funds in category			252	233	201	135										11-30-2024	02-15-2022	12-31-2022	

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⚠️ Fund on Watch List

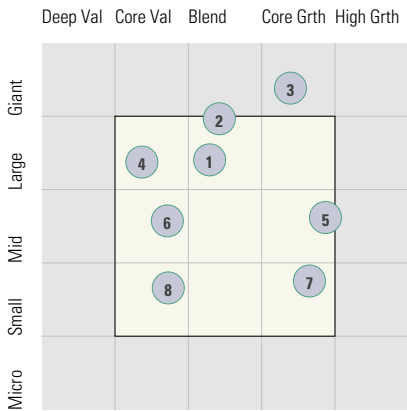
Name	Ticker	Asset Class	Trailing Performance and Risk							Management		Style		Expense		ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
																Updated	Updated	Updated
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	11.78	2.97	7.20	7.51	🟢	13.65	0.93	11.86	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk
percentile rank			26	19	37	39												
# of funds in category			247	224	194	134										11-30-2024	02-15-2022	12-31-2022
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	12.88	3.51	7.97	8.08	🟢	14.42	0.93	11.86	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk
percentile rank			45	29	47	42												
# of funds in category			246	228	196	135										11-30-2024	02-15-2022	12-31-2022
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	13.91	4.00	8.73	8.57	🟢	15.22	0.95	11.86	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk
percentile rank			54	27	38	31												
# of funds in category			242	224	194	134										11-30-2024	02-15-2022	12-31-2022
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	14.64	4.37	9.03	8.72	🟢	15.63	0.96	11.86	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk
percentile rank			41	21	34	30												
# of funds in category			244	226	196	135										11-30-2024	02-15-2022	12-31-2022
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	14.64	4.37	9.02	8.70	🟢	15.64	0.96	11.86	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk
percentile rank			46	26	38	34												
# of funds in category			241	223	193	129										11-30-2024	02-15-2022	12-31-2022
Vanguard Target Retirement 2060 Fund	VTSX	Target Date	14.63	4.38	9.02	8.70	🟢	15.63	1.22	11.86	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk
percentile rank			47	26	45	50												
# of funds in category			239	221	186	51										11-30-2024	02-15-2022	12-31-2022
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	14.62	4.39	9.01	—	🟢	15.61	1.22	7.48	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk
percentile rank			49	31	51	—												
# of funds in category			244	177	64	—										11-30-2024	02-15-2022	12-31-2022
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	14.59	—	—	—	—	—	—	2.51	🔴	—	🟢	0.08	🟢	3	—	Low Risk
percentile rank			51	—	—	—												
# of funds in category			244	177	64	—										11-30-2024	—	12-31-2022
Vanguard Target Retirement Income Fund	VTINX	Target Date	6.58	0.98	3.58	4.19	🟢	8.85	0.94	11.86	🟢	—	🟢	0.08	🟢	4	1-Low	—
percentile rank			54	36	50	40												
# of funds in category			187	170	148	106										11-30-2024	02-15-2022	—
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	15.30	5.15	8.47	8.47	🟢	11.99	0.96	26.02	🟢	—	🟢	0.25	🟢	3	1-Low	Low Risk
percentile rank			14	11	16	9												
# of funds in category			736	696	652	495										11-30-2024	02-15-2022	12-31-2022

SOUTH FIRE DISTRICT OF THE CITY OF

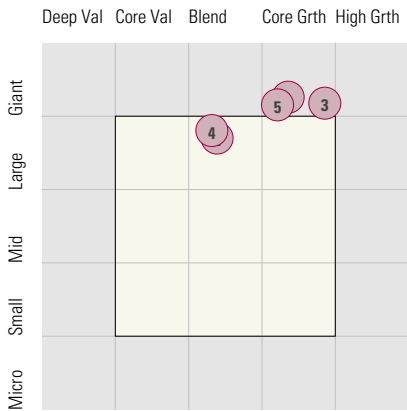
Style Analysis (Data as of 12-31-2024)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds			Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1	DFA US Core Equity 1 I	Large Blend	30.42	17.80	51.78	0.69	98.39	0.92	130.16
2	Vanguard 500 Index Admiral	Large Blend Index	28.32	18.14	53.53	0.10	99.34	0.56	362.38
3	Vanguard Growth Index Admiral	Large Growth	24.24	7.97	67.79	0.16	99.63	0.20	755.26
4	Vanguard Value Index Adm	Large Value	33.71	31.35	34.95	0.14	99.03	0.83	128.67
5	MFS Mid Cap Growth R6	Mid-Cap Growth	29.60	13.66	56.74	1.11	91.54	7.35	30.27
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	39.35	27.47	33.16	0.22	98.72	1.06	30.92
7	Vanguard Small Cap Growth Index Admiral	Small Growth	25.12	20.35	54.53	1.18	97.78	1.04	7.92
8	Vanguard Small Cap Value Index Admiral	Small Value	50.37	15.99	33.65	1.06	97.16	1.78	6.78

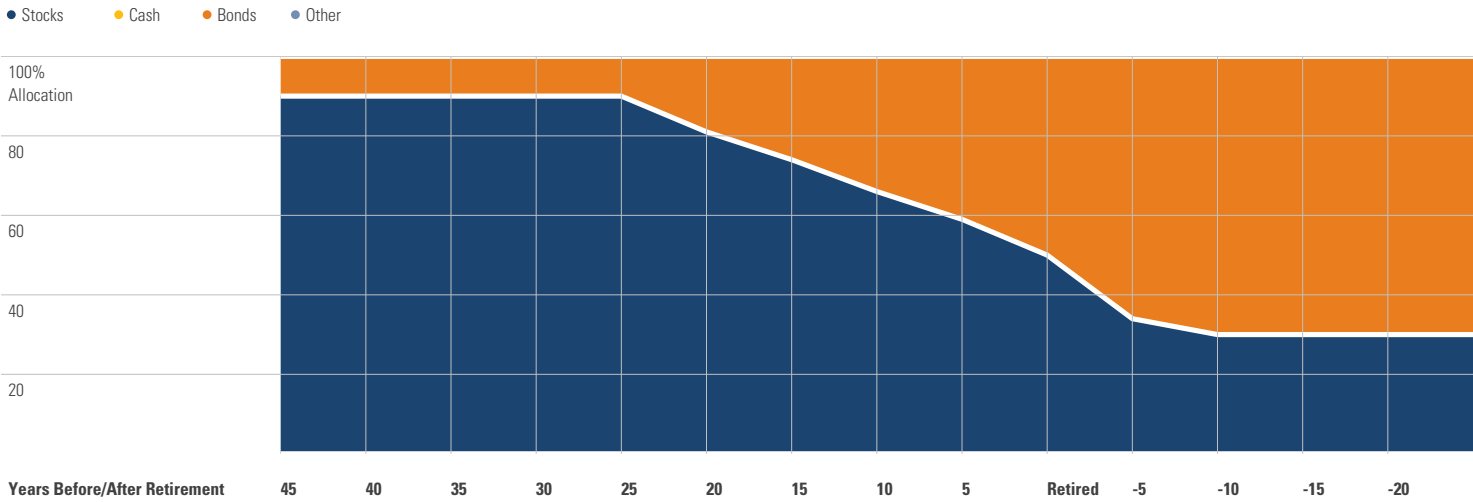
Non-US Stock Funds			Super Sectors %			Regional Exposure %			Market Maturity %		
		Category	Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds New World R6	Diversified Emerging Mkts	40.46	19.44	40.09	31.83	45.97	22.21	54.30	45.70	80.24
2	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	42.13	20.07	37.81	11.37	35.62	53.00	99.40	0.60	32.20
3	Vanguard International Growth Adm	Foreign Large Growth	34.16	16.78	49.05	27.29	30.88	41.82	79.44	20.56	82.17
4	Vanguard International Value Inv	Foreign Large Value	43.10	17.61	39.31	10.95	39.95	49.11	80.11	19.89	34.15
5	American Funds New Perspective R6	Global Stock	27.28	22.05	50.66	58.63	11.96	29.38	95.42	4.58	179.18

Fixed Income Funds			Super Sectors %				Other Stats		Credit Quality %		
		Category	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	45.51	10.28	4.38	0.00	6.39		96.17	3.83	0.00
2	Vanguard High-Yield Corporate Adm	High Yield Bond	5.80	0.00	88.82	0.00	2.88		11.34	89.26	-0.60
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.08	0.00	0.00	0.00	6.70		97.69	0.00	2.31
4	PIMCO Income Instl	Multisector Bond	28.82	16.21	10.66	0.00	3.28		87.20	12.80	0.00
5	Lincoln Stable Value Account -L7NGPA	Stable Value	—	—	—	0.00	—		0.00	0.00	—
6	PIMCO Short-Term Instl	Ultrasort Bond	20.62	3.52	47.65	0.00	0.21		98.70	1.30	0.00

SOUTH FIRE DISTRICT OF THE CITY OF

Target Date Analysis (Data as of 12-31-2024)

Target Date Allocation



Target Date Portfolio Data

	Asset Allocation %								Avg Mkt Cap \$M
	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	
Vanguard Target Retirement 2020 Fund	35.67	21.53	14.14	59.81	16.91	0.23	4.44	0.07	96.21
Vanguard Target Retirement 2025 Fund	49.71	30.25	19.46	46.58	10.93	0.20	3.64	0.06	97.11
Vanguard Target Retirement 2030 Fund	59.69	36.96	22.73	37.13	0.00	0.17	3.12	0.07	99.12
Vanguard Target Retirement 2035 Fund	67.04	41.42	25.62	30.02	0.00	0.14	2.86	0.08	98.84
Vanguard Target Retirement 2040 Fund	74.26	46.02	28.24	23.16	0.00	0.11	2.51	0.07	99.20
Vanguard Target Retirement 2045 Fund	81.89	50.60	31.29	15.75	0.00	0.08	2.28	0.07	98.87
Vanguard Target Retirement 2050 Fund	88.42	54.59	33.83	9.43	0.00	0.05	2.09	0.07	98.77
Vanguard Target Retirement 2055 Fund	88.40	54.54	33.86	9.50	0.00	0.05	2.04	0.07	98.68
Vanguard Target Retirement 2060 Fund	88.34	54.25	34.09	9.43	0.00	0.05	2.17	0.07	98.15
Vanguard Target Retirement 2065 Fund	88.23	53.46	34.77	9.43	0.00	0.05	2.27	0.07	96.64
Vanguard Target Retirement 2070 Fund	88.52	54.03	34.49	9.70	0.00	0.05	1.70	0.07	97.47
Vanguard Target Retirement Income Fund	28.64	17.28	11.36	66.48	19.17	0.25	4.81	0.06	96.17