

SOUTH FIRE DISTRICT OF THE CITY OF

Screens Summary (Data as of 06-30-2020)

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	
US Stock																
DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i>	DFEOX	Large Blend	1.75 70 1,383	7.52 65 1,234	8.21 61 1,062	12.88 44 811		19.16	1.12	8.34				0.17		
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	7.47 23 1,383	10.69 18 1,234	10.69 11 1,062	13.95 8 811		16.96	1.00	4.18				0.04		
Vanguard Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VIGAX	Large Growth	24.77 18 1,346	18.04 35 1,249	14.92 29 1,096	16.77 24 817		17.82	1.01	25.52				0.05		
Vanguard Value Index Adm <i>percentile rank</i> <i># of funds in category</i>	VVIAX	Large Value	-7.42 47 1,198	3.88 29 1,114	6.44 19 975	11.22 17 710		17.23	0.95	25.52				0.05		
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	12.50 34 603	17.73 17 559	13.93 12 501	- - 382		18.13	0.88	11.62				0.74		
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	-11.82 34 420	-0.02 25 386	3.61 27 346	- - 245		21.16	0.99	13.88				0.07		
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	7.78 36 627	11.80 38 579	9.26 37 510	- - 381		22.50	0.97	15.51				0.07		
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	-16.48 34 436	-2.56 18 412	2.00 16 372	- - 258		23.30	0.98	4.18				0.07		
Non-US Stock																
DFA Emerging Markets I <i>percentile rank</i> <i># of funds in category</i>	DFEMX	Diversified Emerging Mkts	-7.26 67 812	-0.10 64 701	2.14 55 591	3.11 49 247		19.17	1.02	10.34				0.43		
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	-4.26 43 763	0.88 44 652	2.46 28 522	6.09 20 369		16.20	1.00	7.36				0.07		
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	24.55 4 477	14.18 4 421	11.90 5 344	11.27 4 249		18.83	1.13	17.41				0.32		
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	-8.90 26 331	-0.77 11 303	0.69 13 259	4.85 20 171		16.78	1.09	12.13				0.37		
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	11.14 17 866	11.30 15 765	10.52 13 630	12.37 12 372		16.50	0.98	19.59				0.42		

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Alternative															
PIMCO Commodity Real Ret Strat Instl <i>percentile rank</i> <i># of funds in category</i>	PCRIX	Commodities Broad Basket	-17.22 53 130	-5.48 39 112	-7.35 58 97	-4.82 29 49		15.86	1.23	5.50		—	—	1.46	
DFA Global Real Estate Securities Port <i>percentile rank</i> <i># of funds in category</i>	DFGEX	Global Real Estate	-10.98 37 216	1.75 27 195	4.05 18 167	8.71 8 107		17.38	0.95	10.34				0.24	
Fixed Income															
Vanguard High-Yield Corporate Adm <i>percentile rank</i> <i># of funds in category</i>	VWEAX	High Yield Bond	0.88 13 703	3.57 10 641	4.67 9 550	6.45 9 347		7.90	0.88	12.38		—	—	0.13	
Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i>	VAIPX	Inflation- Protected Bond	8.05 32 212	4.86 31 196	3.66 21 170	3.41 18 115		3.45	0.93	8.87		—	—	0.10	
Western Asset Core Bond IS <i>percentile rank</i> <i># of funds in category</i>	WACSX	Intermediate- Term Bond	8.55 40 421	5.71 9 380	5.04 3 331	4.94 1 249		3.80	1.02	13.51			—	0.42	
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	0.69 56 321	3.32 34 283	4.69 6 235	7.51 1 128		5.52	0.87	13.26		—	—	1.05	
PIMCO Short-Term Instl <i>percentile rank</i> <i># of funds in category</i>	PTSHX	Ultrashort Bond	2.87 5 205	2.35 22 164	2.23 4 127	1.89 10 60		2.37	0.12	9.50		—	—	0.50	
PIMCO International Bond (USD-Hdg) Instl <i>percentile rank</i> <i># of funds in category</i>	PFORX	World Bond	3.26 73 105	4.70 29 80	4.84 9 58	5.35 2 37		3.27	0.59	5.76		—	—	0.55	
Target Date															
Vanguard Target Retirement 2015 Inv <i>percentile rank</i> <i># of funds in category</i>	VTXVX	Target Date	5.45 27 123	5.78 26 98	5.47 29 72	7.55 35 48		6.76	0.88	7.36		—		0.13	
Vanguard Target Retirement 2020 Inv <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	5.09 24 224	6.09 18 196	5.96 12 150	8.31 14 95		8.88	1.03	7.36		—		0.13	
Vanguard Target Retirement 2025 Inv <i>percentile rank</i> <i># of funds in category</i>	VTTVX	Target Date	4.82 24 230	6.33 22 201	6.29 14 160	8.88 17 94		10.41	1.06	7.36		—		0.13	
Vanguard Target Retirement 2030 Inv <i>percentile rank</i> <i># of funds in category</i>	VTHRX	Target Date	4.40 30 239	6.42 26 210	6.47 22 165	9.37 21 103		11.65	1.02	7.36		—		0.14	

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Vanguard Target Retirement 2035 Inv	VTTHX	Target Date	3.94	6.45	6.62	9.84		12.87	0.97	7.36		—		0.14	
<i>percentile rank</i>			26	27	24	19									
<i># of funds in category</i>			227	198	157	91									
Vanguard Target Retirement 2040 Inv	VFORX	Target Date	3.46	6.50	6.76	10.08		14.10	0.96	7.36		—		0.14	
<i>percentile rank</i>			26	20	22	20									
<i># of funds in category</i>			239	210	165	103									
Vanguard Target Retirement 2045 Inv	VTIVX	Target Date	2.97	6.41	6.79	10.10		15.15	0.98	7.36		—		0.15	
<i>percentile rank</i>			38	25	23	19									
<i># of funds in category</i>			227	198	157	90									
Vanguard Target Retirement 2050 Inv	VFIFX	Target Date	3.02	6.42	6.79	10.10		15.15	0.96	7.36		—		0.15	
<i>percentile rank</i>			34	24	22	24									
<i># of funds in category</i>			239	210	165	83									
Vanguard Target Retirement 2055 Inv	VFFVX	Target Date	2.95	6.40	6.77	—		15.14	0.96	7.36		—		0.15	
<i>percentile rank</i>			33	26	24	—									
<i># of funds in category</i>			227	196	154	36									
Vanguard Target Retirement 2060 Inv	VTTSX	Target Date	2.95	6.39	6.76	—		15.14	0.95	7.36		—		0.15	
<i>percentile rank</i>			31	30	44	—									
<i># of funds in category</i>			254	165	63	—									
Vanguard Target Retirement 2065 Inv	VLXVX	Target Date	2.84	—	—	—	—	—	—	2.97		—		0.15	
<i>percentile rank</i>			35	—	—	—									
<i># of funds in category</i>			254	165	63	—									
Vanguard Target Retirement Income Inv	VTINX	Target Date	5.69	5.39	4.93	5.84		5.55	0.86	7.36		—		0.12	
<i>percentile rank</i>			22	20	20	23									
<i># of funds in category</i>			181	157	134	96									

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	6.62	7.81	8.15	10.69		9.99	0.97	21.51		—		0.26	
<i>percentile rank</i>			17	15	7	3									
<i># of funds in category</i>			685	636	559	412									