

PLACER COUNTY DEFERRED COMPENSATION

Screens Summary (Data as of 06-30-2023)

⊖ 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																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	19.54	14.56	12.27	12.82	✔	18.19	1.00	7.18	✔	☐	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			26	27	19	10												
<i># of funds in category</i>			1,557	1,413	1,305	984												
															05-31-2023	02-15-2022	12-31-2022	
MFS Growth R6	MFEKX	Large Growth	21.10	8.26	11.99	14.32	✔	20.70	0.94	21.26	✔	☐	✔	0.50	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			64	72	45	26												
<i># of funds in category</i>			1,321	1,215	1,126	879												
															05-31-2023	02-15-2022	12-31-2022	
Invesco Diversified Dividend R6	LCEFX	Large Value	10.67	12.91	7.78	8.66	✔	15.41	0.86	7.35	✔	☐	✔	0.46	✔	2	-	Medium Risk
<i>percentile rank</i>			54	75	60	67												
<i># of funds in category</i>			1,309	1,223	1,168	886												
															05-31-2023	-	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	13.71	11.95	8.59	10.43	✔	19.20	0.99	25.13	✔	☐	✔	0.05	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			63	74	23	18												
<i># of funds in category</i>			451	418	390	259												
															05-31-2023	02-15-2022	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	12.79	18.54	8.67	10.54	✔	20.09	0.82	9.59	✔	☐	✖	0.71	✔	3	-	Medium Risk
<i>percentile rank</i>			67	3	19	25												
<i># of funds in category</i>			619	588	552	419												
															05-31-2023	-	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	15.43	24.56	6.54	8.65	✔	22.94	0.99	11.34	✔	☐	✔	0.30	✔	2	-	Medium Risk
<i>percentile rank</i>			25	14	23	26												
<i># of funds in category</i>			502	468	441	345												
															05-31-2023	-	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	14.69	5.95	5.94	6.33	✔	17.16	0.85	24.05	✔	☐	✔	0.57	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			8	29	4	1												
<i># of funds in category</i>			844	751	672	412												
															05-31-2023	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.56	9.04	4.77	4.99	✔	18.64	1.07	14.75	✔	☐	✔	0.54	✔	2	1-Low	Low Risk
<i>percentile rank</i>			56	31	25	58												
<i># of funds in category</i>			796	744	680	460												
															05-31-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	16.53	9.01	4.39	5.67	✔	18.92	1.09	10.36	✔	☐	✔	0.07	✔	2	1-Low	Low Risk
<i>percentile rank</i>			47	33	35	22												
<i># of funds in category</i>			796	744	680	460												
															05-31-2023	02-15-2022	12-31-2022	
Alternative																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	-3.95	5.87	4.39	6.13	✔	20.22	1.00	27.15	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			62	71	49	49												
<i># of funds in category</i>			268	244	225	162												
															05-31-2023	02-15-2022	12-31-2022	
Fixed Income																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-1.78	-0.23	2.36	2.00	✔	6.89	0.99	1.64	✖	—	—	0.10	✔	3	-	-
<i>percentile rank</i>			70	58	44	17												
<i># of funds in category</i>			237	221	217	155												
															05-31-2023	-	-	

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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	-0.25	-3.69	1.09	1.94	✔️	6.27	1.01	22.76	✔️	📦	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			17	34	18	9												
<i># of funds in category</i>			530	474	441	330									05-31-2023	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	5.34	1.85	2.60	4.24	✔️	5.76	0.83	16.26	✔️	—	—	0.51	✔️	—	—	—
<i>percentile rank</i>			25	22	19	1												
<i># of funds in category</i>			365	325	278	175												
Lincoln Stable Value Account -Z166		Stable Value	—	—	—	—	—	—	—	40.19	✔️	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			61	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	3.29	1.05	1.49	—	✔️	0.63	0.04	25.99	✔️	—	—	0.24	✔️	—	—	—
<i>percentile rank</i>			72	57	69	—												
<i># of funds in category</i>			245	221	193	112												

Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	6.58	3.85	4.62	6.02	✔️	10.06	0.87	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	—
<i>percentile rank</i>			63	57	40	25												
<i># of funds in category</i>			167	153	130	62									05-31-2023	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	8.56	4.96	5.26	6.68	✔️	11.69	0.93	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			24	37	26	17												
<i># of funds in category</i>			263	235	209	125									05-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	9.95	6.04	5.78	7.24	✔️	12.80	0.94	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			26	47	34	24												
<i># of funds in category</i>			259	228	199	121									05-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2035 Fund	VTTX	Target Date	11.28	7.21	6.35	7.82	✔️	13.78	0.94	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			47	60	38	30												
<i># of funds in category</i>			260	230	207	122									05-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	12.56	8.35	6.88	8.33	✔️	14.76	0.94	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			56	65	39	31												
<i># of funds in category</i>			250	218	196	118									05-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	13.93	9.53	7.46	8.69	✔️	15.79	0.97	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			55	48	30	23												
<i># of funds in category</i>			252	225	203	122									05-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VVIFX	Target Date	14.58	9.73	7.58	8.76	✔️	16.06	0.97	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			49	49	27	28												
<i># of funds in category</i>			249	220	197	119									05-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	14.60	9.74	7.57	8.74	✔️	16.07	0.96	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			57	53	33	28												
<i># of funds in category</i>			251	218	198	99									05-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VVTSX	Target Date	14.62	9.75	7.58	8.74	✔️	16.05	1.30	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			56	56	33	1												
<i># of funds in category</i>			239	204	177	8									05-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLVX	Target Date	14.62	9.75	7.55	—	✖️	16.05	1.30	5.97	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			65	65	70	—												
<i># of funds in category</i>			188	84	10	—									05-31-2023	02-15-2022	12-31-2022	

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															Updated	Updated	Updated	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	14.68	-	-	-	—	-	-	1.01	+	—	✓	0.08	✓	3	-	Low Risk
<i>percentile rank</i>			60	-	-	-												
<i># of funds in category</i>			188	84	10	-									05-31-2023	-	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	4.51	1.70	3.45	4.12	✓	8.05	0.89	10.36	✓	—	✓	0.08	✓	3	1-Low	-
<i>percentile rank</i>			54	52	37	33												
<i># of funds in category</i>			203	183	160	104									05-31-2023	02-15-2022	-	

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	8.90	7.13	7.06	8.35	✓	11.80	0.95	24.51	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			51	31	22	11												
<i># of funds in category</i>			888	821	786	581									05-31-2023	02-15-2022	12-31-2022	