

# SOUTH FIRE DISTRICT CITY OF

## 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	Sustain. Rating	Commit. Level	Carbon Risk	
<b>US Stock</b>																		
DFA US Core Equity 1 I	DFFOX	Large Blend	18.54	15.70	10.78	11.88	✔️	18.28	0.99	11.34	✔️	🇺🇸	✔️	0.14	✔️	2	–	Medium Risk
<i>percentile rank</i>			45	12	60	45												
<i># of funds in category</i>			1,557	1,413	1,305	984									05-31-2023	–	12-31-2022	
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	
Vanguard Growth Index Admiral	VIGAX	Large Growth	27.97	12.59	14.49	14.91	✔️	22.80	1.05	28.52	✔️	🇺🇸	✔️	0.05	✔️	4	1-Low	Low Risk
<i>percentile rank</i>			20	26	13	16												
<i># of funds in category</i>			1,321	1,215	1,126	879									05-31-2023	02-15-2022	12-31-2022	
Vanguard Value Index Adm	VVIAX	Large Value	10.82	15.38	9.34	10.48	✔️	16.78	0.95	28.52	✔️	🇺🇸	✔️	0.05	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			53	37	27	15												
<i># of funds in category</i>			1,309	1,223	1,168	886									05-31-2023	02-15-2022	12-31-2022	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	16.23	5.90	9.48	12.32	✔️	20.07	0.91	14.62	✔️	🇺🇸	✔️	0.66	✔️	5	2-Basic	Low Risk
<i>percentile rank</i>			64	66	36	11												
<i># of funds in category</i>			605	562	528	418									05-31-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.54	15.60	7.12	9.63	✔️	18.90	0.96	16.88	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			74	66	48	22												
<i># of funds in category</i>			436	418	399	305									05-31-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	17.44	5.31	6.10	9.19	✔️	21.40	0.93	18.51	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			30	71	58	65												
<i># of funds in category</i>			619	588	552	419									05-31-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	13.00	18.07	6.24	9.27	✔️	21.36	0.93	7.18	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			37	49	28	14												
<i># of funds in category</i>			502	468	441	345									05-31-2023	02-15-2022	12-31-2022	
<b>Non-US Stock</b>																		
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	
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	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	14.83	3.49	6.57	9.12	✔️	23.56	1.11	13.51	✔️	🇺🇸	✔️	0.34	✔️	3	–	Low Risk
<i>percentile rank</i>			63	67	22	5												
<i># of funds in category</i>			474	431	371	257									05-31-2023	–	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	18.00	11.25	4.55	5.31	✔️	19.21	1.02	13.10	✔️	🇺🇸	✖️	0.38	✔️	2	–	Medium Risk
<i>percentile rank</i>			35	43	27	18												
<i># of funds in category</i>			394	358	328	210									05-31-2023	–	12-31-2022	
American Funds New Perspective R6	RNPGX	Global Stock	19.56	10.81	10.18	11.20	✔️	20.05	1.14	22.59	✔️	–	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			43	20	17	11												
<i># of funds in category</i>			367	324	283	188									05-31-2023	02-15-2022	12-31-2022	

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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	Sustain. Rating	Commit. Level	Carbon Risk	
<b>Alternative</b>																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-13.30	18.69	5.30	-0.62	✔	18.82	1.13	4.66	✔	—	—	0.76	✔	3	—	—
<i>percentile rank</i>			78	53	39	54												
<i># of funds in category</i>			116	111	101	68									05-31-2023	—	—	
DFA Global Real Estate Securities Port	DFGEX	Global Real Estate	-4.81	4.29	2.48	4.92	✔	19.15	0.99	13.34	✔	☒	✔	0.22	✔	4	—	Low Risk
<i>percentile rank</i>			64	31	19	11												
<i># of funds in category</i>			208	193	189	123									05-31-2023	—	12-31-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	1.97	-1.44	1.05	3.12	✔	4.38	0.59	8.76	✔	—	—	0.51	✔	3	—	—
<i>percentile rank</i>			18	14	17	1												
<i># of funds in category</i>			135	124	102	63									05-31-2023	—	—	
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	8.50	2.46	3.41	4.23	✔	8.19	0.95	15.38	✔	—	—	0.13	✔	—	—	—
<i>percentile rank</i>			44	65	24	17												
<i># of funds in category</i>			725	662	620	451												
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	—	—	
Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	-1.36	-4.71	0.40	1.88	✔	7.79	1.25	16.51	✔	☒	—	0.42	✔	2	—	—
<i>percentile rank</i>			77	94	74	11												
<i># of funds in category</i>			530	474	441	330									05-31-2023	—	—	
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 -L7NGPA		Stable Value	—	—	—	—	—	—	—	40.19	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			61	—	—	—												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	4.30	1.23	1.71	1.79	✔	1.12	0.00	12.50	✔	—	—	0.45	✔	3	—	—
<i>percentile rank</i>			22	42	39	8												
<i># of funds in category</i>			245	221	193	112									05-31-2023	—	—	
<b>Target Date</b>																		
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	VTVX	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	

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																	Updated	Updated	Updated
Vanguard Target Retirement 2035 Fund	VTHX	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	VFIFX	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	VTTSX	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	VLXVX	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		
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	—		
<b>Balanced</b>																			
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		