

SOUTH FIRE DISTRICT OF THE CITY OF

Screens Summary (Data as of 09-30-2021)

⊖ 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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
DFA US Core Equity 1 I	DFOFX	Large Blend	35.50	14.01	15.75	16.08	✓	21.00	1.10	9.59	✓	☐	✓	0.15	✓	2	–	Low Risk
<i>percentile rank</i>			<i>14</i>	<i>61</i>	<i>50</i>	<i>36</i>												
<i># of funds in category</i>			<i>1,391</i>	<i>1,267</i>	<i>1,112</i>	<i>819</i>									08-31-2021	–	06-30-2021	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.98	15.96	16.86	16.60	✓	18.82	1.00	5.43	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			<i>49</i>	<i>28</i>	<i>21</i>	<i>15</i>												
<i># of funds in category</i>			<i>1,391</i>	<i>1,267</i>	<i>1,112</i>	<i>819</i>									08-31-2021	10-08-2021	06-30-2021	
Vanguard Growth Index Admiral	VIGAX	Large Growth	28.07	22.77	22.15	19.32	✓	20.36	1.01	26.77	✓	☐	✓	0.05	✓	4	1-Low	Low Risk
<i>percentile rank</i>			<i>36</i>	<i>18</i>	<i>31</i>	<i>25</i>												
<i># of funds in category</i>			<i>1,240</i>	<i>1,138</i>	<i>1,033</i>	<i>766</i>									08-31-2021	10-08-2021	06-30-2021	
Vanguard Value Index Adm	VVIAX	Large Value	32.50	9.87	12.14	14.06	–	19.12	–	26.77	✓	☐	✓	0.05	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			<i>60</i>	<i>46</i>	<i>31</i>	<i>17</i>												
<i># of funds in category</i>			<i>1,210</i>	<i>1,149</i>	<i>1,027</i>	<i>751</i>									08-31-2021	10-08-2021	06-30-2021	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	24.11	19.37	20.61	–	✓	19.56	0.86	12.87	✓	☐	✓	0.70	✓	5	2-Basic	Low Risk
<i>percentile rank</i>			<i>88</i>	<i>36</i>	<i>27</i>	<i>–</i>												
<i># of funds in category</i>			<i>586</i>	<i>551</i>	<i>497</i>	<i>388</i>									08-31-2021	10-08-2021	06-30-2021	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	40.57	9.88	10.82	14.15	✓	23.22	0.99	15.13	✓	☐	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			<i>76</i>	<i>42</i>	<i>43</i>	<i>15</i>												
<i># of funds in category</i>			<i>410</i>	<i>393</i>	<i>350</i>	<i>252</i>									08-31-2021	10-08-2021	06-30-2021	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	30.99	15.06	17.09	16.36	✓	24.20	0.93	16.76	✓	☐	✘	0.07	✓	4	1-Low	–
<i>percentile rank</i>			<i>81</i>	<i>52</i>	<i>56</i>	<i>53</i>												
<i># of funds in category</i>			<i>613</i>	<i>577</i>	<i>513</i>	<i>390</i>									08-31-2021	10-08-2021	–	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	55.74	8.89	11.05	14.21	✓	26.22	0.96	5.43	✓	☐	✓	0.07	✓	4	1-Low	–
<i>percentile rank</i>			<i>72</i>	<i>34</i>	<i>33</i>	<i>16</i>												
<i># of funds in category</i>			<i>434</i>	<i>406</i>	<i>383</i>	<i>290</i>									08-31-2021	10-08-2021	–	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	25.28	15.66	13.54	10.07	✓	18.29	0.88	22.30	✓	☐	✓	0.59	✓	4	1-Low	Low Risk
<i>percentile rank</i>			<i>30</i>	<i>10</i>	<i>7</i>	<i>1</i>												
<i># of funds in category</i>			<i>786</i>	<i>708</i>	<i>598</i>	<i>319</i>									08-31-2021	10-08-2021	06-30-2021	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	26.51	8.18	9.18	8.62	✓	18.64	1.04	8.61	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			<i>26</i>	<i>40</i>	<i>30</i>	<i>28</i>												
<i># of funds in category</i>			<i>769</i>	<i>696</i>	<i>596</i>	<i>402</i>									08-31-2021	10-08-2021	06-30-2021	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	24.80	22.26	20.14	14.95	✓	21.51	1.05	18.66	✓	☐	✓	0.33	✓	3	–	Low Risk
<i>percentile rank</i>			<i>21</i>	<i>3</i>	<i>2</i>	<i>3</i>												
<i># of funds in category</i>			<i>439</i>	<i>383</i>	<i>322</i>	<i>225</i>									08-31-2021	–	06-30-2021	
Vanguard International Value Inv	VTRIX	Foreign Large Value	30.88	6.94	8.49	7.89	✓	20.03	1.10	11.35	✓	☐	✓	0.35	✓	2	–	Medium Risk
<i>percentile rank</i>			<i>41</i>	<i>12</i>	<i>4</i>	<i>13</i>												
<i># of funds in category</i>			<i>349</i>	<i>319</i>	<i>271</i>	<i>181</i>									08-31-2021	–	06-30-2021	
American Funds New Perspective R6	RNPGX	World Stock	29.71	18.83	18.28	15.77	✓	19.24	1.04	20.84	✓	–	✓	0.42	✓	2	2-Basic	Low Risk
<i>percentile rank</i>			<i>20</i>	<i>27</i>	<i>29</i>	<i>21</i>												
<i># of funds in category</i>			<i>342</i>	<i>298</i>	<i>254</i>	<i>159</i>									08-31-2021	10-08-2021	06-30-2021	

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- 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 <i>Updated</i>

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	50.62	10.07	6.54	-1.52	✔	18.75	1.19	6.75	✔	—	—	0.82	✔	—	—	—
<i>percentile rank</i>			18	8	19	42												
<i># of funds in category</i>			113	108	85	52												
DFA Global Real Estate Securities Port	DFGEX	Global Real Estate	29.40	9.41	6.44	10.08	✔	19.06	0.95	11.59	✔	☒	✔	0.24	✔	4	—	Low Risk
<i>percentile rank</i>			39	27	38	20												
<i># of funds in category</i>			201	197	175	110									08-31-2021	—	06-30-2021	

Fixed Income																		
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	8.02	6.45	5.75	6.73	✔	8.34	0.87	13.64	✔	—	—	0.13	✔	—	—	—
<i>percentile rank</i>			81	31	39	35												
<i># of funds in category</i>			680	633	555	361												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.09	7.29	4.16	3.02	✔	3.86	0.94	10.12	✔	—	—	0.10	✔	—	—	—
<i>percentile rank</i>			62	34	42	24												
<i># of funds in category</i>			206	202	176	125												
Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	0.30	6.12	3.82	4.10	✔	4.31	1.09	14.76	✔	☒	—	0.43	✔	—	—	—
<i>percentile rank</i>			26	13	3	3												
<i># of funds in category</i>			411	378	333	249												
PIMCO Income Instl	PIMIX	Multisector Bond	7.00	5.66	5.33	7.08	✔	5.75	0.80	14.52	✔	—	—	0.62	✔	—	—	—
<i>percentile rank</i>			42	41	13	1												
<i># of funds in category</i>			337	275	241	131												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	0.72	1.82	2.13	1.93	✔	2.37	0.11	10.75	✔	—	—	0.47	✔	—	—	—
<i>percentile rank</i>			31	38	14	12												
<i># of funds in category</i>			241	213	169	88												
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	0.75	4.22	3.44	5.06	✔	3.54	0.64	7.02	✔	—	—	0.52	✔	—	—	—
<i>percentile rank</i>			39	56	14	10												
<i># of funds in category</i>			123	104	77	47												

Target Date																		
Vanguard Instl Trgt Retire 2015 Instl	VITVX	Target Date	9.65	7.82	7.21	—	✔	7.36	0.82	6.27	✔	—	✔	0.09	✔	—	1-Low	—
<i>percentile rank</i>			97	76	75	—												
<i># of funds in category</i>			117	111	77	45											10-08-2021	—
Vanguard Instl Trgt Retire 2020 Instl	VITWX	Target Date	13.43	9.05	8.64	—	✔	9.76	0.98	6.27	✔	—	✔	0.09	✔	—	1-Low	—
<i>percentile rank</i>			54	37	30	—												
<i># of funds in category</i>			175	162	123	67											10-08-2021	—
Vanguard Instl Trgt Retire 2025 Instl	VRIVX	Target Date	16.06	9.92	9.68	—	✔	11.50	1.03	6.27	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			45	31	22	—												
<i># of funds in category</i>			224	206	165	91									08-31-2021	10-08-2021	06-30-2021	
Vanguard Instl Trgt Retire 2030 Instl	VTTWX	Target Date	18.40	10.51	10.49	—	✔	12.89	1.00	6.27	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			51	37	33	—												
<i># of funds in category</i>			225	205	165	87									08-31-2021	10-08-2021	06-30-2021	

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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 Instl Trgt Retire 2035 Instl	VITFX	Target Date	20.70	11.05	11.29	—	✓	14.25	0.96	6.27	✓	—	✓	0.09	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			65	41	38	—													
<i># of funds in category</i>			217	203	162	88									08-31-2021	10-08-2021	06-30-2021		
Vanguard Instl Trgt Retire 2040 Instl	VIRSX	Target Date	23.12	11.59	12.08	—	✓	15.62	0.95	6.27	✓	—	✓	0.09	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			70	45	34	—													
<i># of funds in category</i>			219	205	165	87									08-31-2021	10-08-2021	06-30-2021		
Vanguard Instl Trgt Retire 2045 Instl	VITLX	Target Date	25.49	12.19	12.65	—	✓	16.84	0.97	6.27	✓	—	✓	0.09	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			58	38	28	—													
<i># of funds in category</i>			217	203	162	87									08-31-2021	10-08-2021	06-30-2021		
Vanguard Instl Trgt Retire 2050 Instl	VTRLX	Target Date	25.78	12.28	12.70	—	✓	16.86	0.95	6.27	✓	—	✓	0.09	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			72	38	36	—													
<i># of funds in category</i>			219	205	165	79									08-31-2021	10-08-2021	06-30-2021		
Vanguard Instl Trgt Retire 2055 Instl	VIVLX	Target Date	25.78	12.31	12.72	—	✓	16.87	0.95	6.27	✓	—	✓	0.09	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			77	39	42	—													
<i># of funds in category</i>			217	203	159	66									08-31-2021	10-08-2021	06-30-2021		
Vanguard Instl Trgt Retire 2060 Instl	VILVX	Target Date	25.79	12.33	12.72	—	✓	16.90	1.46	6.27	✓	—	✓	0.09	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			78	44	51	—													
<i># of funds in category</i>			211	188	125	—									08-31-2021	10-08-2021	06-30-2021		
Vanguard Instl Trgt Retire 2065 Instl	VVSFX	Target Date	25.74	12.26	—	—	✓	16.92	1.46	4.22	✓	—	✓	0.09	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			78	32	—	—													
<i># of funds in category</i>			120	17	—	—									08-31-2021	10-08-2021	06-30-2021		
Vanguard Instl Trgt Retire Inc Instl	VITRX	Target Date	8.59	7.61	6.28	—	✓	6.28	0.84	6.27	✓	—	✓	0.09	✓	—	1-Low	—	
<i>percentile rank</i>			56	31	39	—													
<i># of funds in category</i>			169	152	122	79									—	10-08-2021	—		
Balanced																			
American Funds American Balanced R6	RLBGX	Moderate Allocation	17.40	10.64	10.77	11.62	✓	10.98	0.94	22.76	✓	—	✓	0.26	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			66	33	23	8													
<i># of funds in category</i>			690	654	597	428									08-31-2021	10-08-2021	06-30-2021		