

SOUTH FIRE DISTRICT OF THE CITY OF

Screens Summary (Data as of 09-30-2022)

🚫 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		
																Updated	Updated	Updated	
US Stock																			
DFA US Core Equity 1 I	DFEOX	Large Blend	-14.72	8.04	8.19	11.25	✔️	21.30	1.04	10.59	✔️	🇺🇸	✔️	0.14	✔️	2	–	Low Risk	
<i>percentile rank</i>			35	26	52	33													
<i># of funds in category</i>			1,376	1,250	1,131	828											08-31-2022	–	06-30-2022
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-15.51	8.12	9.20	11.66	✔️	20.30	1.00	6.43	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			42	23	20	13													
<i># of funds in category</i>			1,376	1,250	1,131	828											08-31-2022	02-15-2022	06-30-2022
Vanguard Growth Index Admiral	VIGAX	Large Growth	-25.86	9.49	10.97	12.69	✔️	23.92	1.03	27.77	✔️	🇺🇸	✔️	0.05	✔️	4	1-Low	Low Risk	
<i>percentile rank</i>			51	22	21	21													
<i># of funds in category</i>			1,256	1,146	1,067	795											08-31-2022	02-15-2022	06-30-2022
Vanguard Value Index Adm	VVIAX	Large Value	-6.64	6.15	7.06	10.48	✔️	19.12	0.93	27.77	✔️	🇺🇸	✔️	0.05	✔️	2	1-Low	Medium Risk	
<i>percentile rank</i>			24	33	26	12													
<i># of funds in category</i>			1,220	1,158	1,099	804											08-31-2022	02-15-2022	06-30-2022
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-29.11	3.35	8.76	–	✔️	22.43	0.90	13.87	✔️	🇺🇸	✔️	0.65	✔️	5	2-Basic	Low Risk	
<i>percentile rank</i>			52	71	23	–													
<i># of funds in category</i>			585	535	494	382											08-31-2022	02-15-2022	06-30-2022
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-11.10	4.86	5.23	10.10	✔️	22.98	0.96	16.13	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			51	54	35	12													
<i># of funds in category</i>			407	393	366	272											08-31-2022	02-15-2022	06-30-2022
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-30.09	2.81	5.65	9.15	✔️	25.27	0.96	17.76	✔️	🇺🇸	✖️	0.07	✔️	4	1-Low	Low Risk	
<i>percentile rank</i>			58	77	59	62													
<i># of funds in category</i>			620	585	542	409											08-31-2022	02-15-2022	06-30-2022
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-13.56	5.69	4.42	9.46	✔️	25.64	0.96	6.43	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			41	47	27	13													
<i># of funds in category</i>			473	445	419	318											08-31-2022	02-15-2022	06-30-2022
Non-US Stock																			
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-28.75	0.73	2.20	4.56	✔️	19.53	0.93	23.30	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			53	18	4	3													
<i># of funds in category</i>			808	726	644	373											08-31-2022	02-15-2022	06-30-2022
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-25.53	-1.26	-0.63	4.04	✔️	19.95	1.06	9.61	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk	
<i>percentile rank</i>			48	35	36	20													
<i># of funds in category</i>			755	706	617	425											08-31-2022	02-15-2022	06-30-2022
Vanguard International Growth Adm	VWILX	Foreign Large Growth	-40.24	3.65	3.12	7.27	✔️	23.42	1.04	12.76	✔️	🇺🇸	✔️	0.32	✔️	3	–	Low Risk	
<i>percentile rank</i>			89	5	10	4													
<i># of funds in category</i>			449	390	350	227											08-31-2022	–	06-30-2022
Vanguard International Value Inv	VTRIX	Foreign Large Value	-22.20	-0.78	-0.62	3.62	✔️	20.65	1.04	12.35	✔️	🇺🇸	✔️	0.36	✔️	2	–	Medium Risk	
<i>percentile rank</i>			59	31	14	16													
<i># of funds in category</i>			343	316	294	177											08-31-2022	–	06-30-2022
American Funds New Perspective R6	RNPGX	Global Stock	-26.83	6.07	6.92	9.85	✔️	21.64	1.09	21.84	✔️	–	✔️	0.41	✔️	2	2-Basic	Low Risk	
<i>percentile rank</i>			36	15	18	14													
<i># of funds in category</i>			367	308	272	179											08-31-2022	02-15-2022	06-30-2022

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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 Updated	Commit. Level Updated	Carbon Risk Updated	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	4.81	14.52	7.60	-2.37	✔️	22.45	1.17	3.92	✔️	—	—	0.76	✔️	3	—	—
<i>percentile rank</i>			95	36	38	71												
<i># of funds in category</i>			115	109	92	66									08-31-2022	—	—	
DFA Global Real Estate Securities Port	DFGEX	Global Real Estate	-20.16	-4.02	1.80	4.88	✔️	22.30	0.96	12.59	✔️	🏠	✔️	0.24	✔️	4	—	Low Risk
<i>percentile rank</i>			8	29	17	10												
<i># of funds in category</i>			192	186	172	111									08-31-2022	—	06-30-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-10.93	-2.49	0.75	2.71	✔️	4.66	0.68	8.02	✔️	—	—	0.51	✔️	2	—	—
<i>percentile rank</i>			15	19	3	1												
<i># of funds in category</i>			131	112	95	58									04-30-2022	—	—	
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-12.74	-0.90	1.36	3.57	✔️	10.06	0.89	14.64	✔️	—	—	0.13	✔️	—	—	—
<i>percentile rank</i>			35	53	36	26												
<i># of funds in category</i>			685	637	582	403												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.53	0.69	1.84	0.89	✔️	6.68	0.97	0.89	✖️	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			47	51	49	38												
<i># of funds in category</i>			210	199	190	128									08-31-2022	—	—	
Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	-18.86	-4.30	-0.75	1.20	✔️	6.85	1.23	15.76	✔️	🏠	—	0.43	✔️	3	—	—
<i>percentile rank</i>			99	95	79	18												
<i># of funds in category</i>			448	404	366	272									08-31-2022	—	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-10.70	-0.26	1.24	4.05	✔️	7.14	0.95	15.52	✔️	—	—	0.51	✔️	—	—	—
<i>percentile rank</i>			30	21	23	1												
<i># of funds in category</i>			345	289	255	152												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	-1.32	0.72	1.30	1.46	✔️	2.42	0.12	11.75	✔️	—	—	0.45	✔️	2	—	—
<i>percentile rank</i>			55	21	28	8												
<i># of funds in category</i>			237	216	178	99									08-31-2022	—	—	
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-15.83	1.17	2.91	5.46	✔️	10.98	0.90	9.61	✔️	—	✔️	0.08	✔️	3	1-Low	—
<i>percentile rank</i>			36	48	35	24												
<i># of funds in category</i>			157	147	120	57									08-31-2022	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	-17.53	1.40	3.15	5.96	✔️	12.78	0.96	9.61	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			58	46	34	21												
<i># of funds in category</i>			226	202	172	94									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-18.42	1.82	3.43	6.46	✔️	14.11	0.96	9.61	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			50	50	44	27												
<i># of funds in category</i>			226	202	170	97									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	-18.87	2.39	3.78	6.99	✔️	15.35	0.94	9.61	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			39	49	44	28												
<i># of funds in category</i>			219	195	169	91									08-31-2022	02-15-2022	06-30-2022	

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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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-19.42	2.91	4.11	7.40	✔	16.61	0.94	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			33	46	39	22													
<i># of funds in category</i>			220	196	170	97									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-19.93	3.46	4.42	7.61	✔	17.88	0.96	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			36	34	31	20													
<i># of funds in category</i>			219	195	169	90									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	-20.18	3.41	4.39	7.60	✔	18.01	0.95	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			38	35	33	20													
<i># of funds in category</i>			220	196	170	95									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-20.17	3.40	4.38	7.58	✔	18.02	0.95	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			37	35	38	26													
<i># of funds in category</i>			219	195	169	72									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	-20.16	3.40	4.38	7.58	✔	17.99	1.35	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			37	42	41	1													
<i># of funds in category</i>			218	186	150	1									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	-20.10	3.38	4.36	—	✖	18.01	1.36	5.22	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			24	55	68	—													
<i># of funds in category</i>			161	37	8	—									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement Income Fund	VTINX	Target Date	-14.19	-0.02	1.96	3.31	✔	8.10	0.87	9.61	✔	—	✔	0.08	✔	3	1-Low	—	
<i>percentile rank</i>			49	31	27	36													
<i># of funds in category</i>			162	146	123	81									08-31-2022	02-15-2022	—		

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	-13.13	3.72	5.14	7.89	✔	12.60	0.94	23.76	✔	—	✔	0.25	✔	3	1-Low	Low Risk
<i>percentile rank</i>			27	25	22	6												
<i># of funds in category</i>			766	708	658	487									08-31-2022	02-15-2022	06-30-2022	