

SOUTH FIRE DISTRICT CITY OF

Screens Summary (Data as of 09-30-2024)

🚫 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	33.46	11.11	15.20	12.33	✓	17.63	0.99	12.60	✓	🇺🇸	✓	0.15	✓	2	–	Medium Risk
<i>percentile rank</i>			<i>56</i>	<i>38</i>	<i>42</i>	<i>44</i>												
<i># of funds in category</i>			<i>1,497</i>	<i>1,348</i>	<i>1,236</i>	<i>919</i>									08-31-2024	–	12-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	36.29	11.87	15.93	13.34	✓	17.52	1.00	6.84	✓	🇺🇸	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			<i>24</i>	<i>22</i>	<i>20</i>	<i>9</i>												
<i># of funds in category</i>			<i>1,497</i>	<i>1,348</i>	<i>1,236</i>	<i>919</i>									08-31-2024	02-15-2022	12-31-2022	
Vanguard Growth Index Admiral	VIGAX	Large Growth	41.90	10.46	19.00	15.54	✓	22.22	1.06	29.77	✓	🇺🇸	✓	0.05	✓	3	1-Low	Low Risk
<i>percentile rank</i>			<i>37</i>	<i>24</i>	<i>17</i>	<i>18</i>												
<i># of funds in category</i>			<i>1,172</i>	<i>1,107</i>	<i>1,034</i>	<i>803</i>									08-31-2024	02-15-2022	12-31-2022	
Vanguard Value Index Adm	VVIAX	Large Value	29.78	11.64	12.25	10.78	✓	15.69	0.93	29.77	✓	🇺🇸	✓	0.05	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			<i>25</i>	<i>17</i>	<i>30</i>	<i>15</i>												
<i># of funds in category</i>			<i>1,194</i>	<i>1,108</i>	<i>1,054</i>	<i>820</i>									08-31-2024	02-15-2022	12-31-2022	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	27.90	1.43	10.20	12.05	✓	20.10	0.92	15.87	✓	🇺🇸	✓	0.66	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			<i>36</i>	<i>41</i>	<i>53</i>	<i>12</i>												
<i># of funds in category</i>			<i>548</i>	<i>528</i>	<i>493</i>	<i>389</i>									08-31-2024	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	31.04	8.73	10.76	9.56	✓	18.68	0.94	1.62	✖️	🇺🇸	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			<i>11</i>	<i>50</i>	<i>49</i>	<i>24</i>												
<i># of funds in category</i>			<i>406</i>	<i>388</i>	<i>374</i>	<i>285</i>									08-31-2024	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	25.73	-0.95	8.60	9.18	✓	22.39	0.95	19.76	✓	🇺🇸	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			<i>50</i>	<i>56</i>	<i>71</i>	<i>63</i>												
<i># of funds in category</i>			<i>582</i>	<i>558</i>	<i>530</i>	<i>407</i>									08-31-2024	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	28.69	8.22	11.60	9.58	✓	21.00	0.90	8.43	✓	🇺🇸	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			<i>9</i>	<i>26</i>	<i>35</i>	<i>15</i>												
<i># of funds in category</i>			<i>485</i>	<i>456</i>	<i>428</i>	<i>329</i>									08-31-2024	02-15-2022	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	24.64	1.39	8.37	6.92	✓	15.99	0.80	25.31	✓	🇺🇸	✓	0.57	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			<i>38</i>	<i>38</i>	<i>18</i>	<i>1</i>												
<i># of funds in category</i>			<i>805</i>	<i>721</i>	<i>647</i>	<i>431</i>									08-31-2024	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.64	4.80	8.27	5.92	✓	18.07	1.09	11.61	✓	🇺🇸	✓	0.08	✓	2	1-Low	Low Risk
<i>percentile rank</i>			<i>50</i>	<i>45</i>	<i>38</i>	<i>28</i>												
<i># of funds in category</i>			<i>789</i>	<i>723</i>	<i>675</i>	<i>442</i>									08-31-2024	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	28.94	-3.65	10.76	8.97	✓	22.88	1.22	14.77	✓	🇺🇸	✓	0.31	✓	3	–	Low Risk
<i>percentile rank</i>			<i>30</i>	<i>84</i>	<i>8</i>	<i>10</i>												
<i># of funds in category</i>			<i>407</i>	<i>391</i>	<i>342</i>	<i>228</i>									08-31-2024	–	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	21.61	5.20	7.89	5.01	✓	17.26	0.97	14.35	✓	🇺🇸	✖️	0.39	✓	3	–	Medium Risk
<i>percentile rank</i>			<i>63</i>	<i>81</i>	<i>55</i>	<i>38</i>												
<i># of funds in category</i>			<i>365</i>	<i>340</i>	<i>314</i>	<i>213</i>									08-31-2024	–	12-31-2022	
American Funds New Perspective R6	RNPGX	Global Stock	31.71	5.46	13.85	11.77	✓	18.55	1.10	23.85	✓	—	✓	0.42	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			<i>51</i>	<i>34</i>	<i>21</i>	<i>14</i>												
<i># of funds in category</i>			<i>344</i>	<i>324</i>	<i>274</i>	<i>192</i>									08-31-2024	02-15-2022	12-31-2022	

SOUTH FIRE DISTRICT CITY OF

Screens Summary (Data as of 09-30-2024)

⊖ 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
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	3.25	2.36	8.98	0.50	✔	17.12	1.09	5.92	✔	—	—	1.00	✔	2	—	—
<i>percentile rank</i>			22	90	43	53												
<i># of funds in category</i>			115	106	101	66									08-31-2024	—	—	
DFA Global Real Estate Securities Port	DFGEX	Global Real Estate	32.20	1.78	3.14	6.02	✔	20.70	1.01	14.60	✔	☒	✔	0.22	✔	3	—	Low Risk
<i>percentile rank</i>			15	16	33	15												
<i># of funds in category</i>			191	183	176	120									08-31-2024	—	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	10.77	0.93	1.37	3.15	✔	5.06	0.57	10.02	✔	—	—	0.75	✔	3	—	—
<i>percentile rank</i>			57	4	15	1												
<i># of funds in category</i>			107	105	97	60									03-31-2024	—	—	
⚠ Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	14.46	2.94	4.00	4.74	✔	8.40	0.97	2.09	✖	—	—	0.12	✔	2	—	—
<i>percentile rank</i>			48	45	56	19												
<i># of funds in category</i>			670	614	579	435									08-31-2024	—	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	9.82	-0.62	2.52	2.45	✔	7.13	0.99	2.90	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			37	37	43	24												
<i># of funds in category</i>			161	153	145	107									08-31-2024	—	—	
⊖ Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	12.77	-2.82	-0.17	2.01	✔	9.37	1.22	17.77	✔	☒	—	0.42	✔	3	—	—
<i>percentile rank</i>			10	98	90	28												
<i># of funds in category</i>			525	464	415	287									08-31-2024	—	—	
PIMCO Income Instl	PIMIX	Multisector Bond	12.73	2.43	3.61	4.36	✔	6.61	0.81	17.52	✔	—	—	0.83	✔	4	—	—
<i>percentile rank</i>			51	23	21	3												
<i># of funds in category</i>			363	331	282	195									08-31-2024	—	—	
Lincoln Stable Value Account -L7NGPA		Stable Value	—	—	—	—	—	—	—	41.44	✔	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			14	—	—	—												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	6.14	3.39	2.73	2.34	✔	1.30	-0.01	13.76	✔	—	—	0.48	✔	3	—	—
<i>percentile rank</i>			62	51	24	15												
<i># of funds in category</i>			252	204	185	114									08-31-2024	—	—	
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	18.25	2.86	6.01	5.99	✔	10.20	0.86	11.61	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			70	44	49	36												
<i># of funds in category</i>			166	150	134	79									08-31-2024	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	21.13	3.68	7.09	6.74	✔	11.76	0.92	11.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			24	19	28	22												
<i># of funds in category</i>			241	224	193	130									08-31-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	23.27	4.40	8.04	7.35	✔	12.83	0.93	11.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			25	21	35	30												
<i># of funds in category</i>			252	234	198	132									08-31-2024	02-15-2022	12-31-2022	

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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 Target Retirement 2035 Fund	VTHX	Target Date	24.76	5.07	8.95	7.93	✔	13.64	0.93	11.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			58	29	46	39												
<i># of funds in category</i>			248	226	192	132									08-31-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	26.33	5.75	9.85	8.49	✔	14.44	0.93	11.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			64	45	51	45												
<i># of funds in category</i>			246	229	193	132									08-31-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	27.82	6.39	10.74	8.97	✔	15.27	0.95	11.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			62	47	39	37												
<i># of funds in category</i>			243	226	192	132									08-31-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	28.91	6.83	11.05	9.13	✔	15.68	0.96	11.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			54	34	35	32												
<i># of funds in category</i>			244	227	193	132									08-31-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	28.92	6.84	11.05	9.11	✔	15.69	0.96	11.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			61	36	40	38												
<i># of funds in category</i>			242	225	193	127									08-31-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	28.93	6.84	11.05	9.11	✔	15.67	1.23	11.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			62	39	45	61												
<i># of funds in category</i>			239	222	183	33									08-31-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	28.95	6.87	11.04	—	✔	15.66	1.23	7.22	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			66	40	63	—												
<i># of funds in category</i>			248	178	45	—									08-31-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	28.98	—	—	—	—	—	—	2.26	✖	—	✔	0.08	✔	3	—	Low Risk
<i>percentile rank</i>			63	—	—	—												
<i># of funds in category</i>			248	178	45	—									08-31-2024	—	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	16.22	2.19	4.45	4.51	✔	8.72	0.93	11.61	✔	—	✔	0.08	✔	4	1-Low	—
<i>percentile rank</i>			63	50	56	40												
<i># of funds in category</i>			189	172	148	105									08-31-2024	02-15-2022	—	

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	26.27	7.25	9.65	8.77	✔	12.13	0.98	25.76	✔	—	✔	0.25	✔	3	1-Low	Low Risk
<i>percentile rank</i>			14	9	17	10												
<i># of funds in category</i>			743	694	655	497									08-31-2024	02-15-2022	12-31-2022	