

# SOUTH FIRE DISTRICT CITY OF

## Screens Summary (Data as of 03-31-2023)

🔴 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	
US Stock																		
DFA US Core Equity 1 I	DFFOX	Large Blend	-6.13	20.82	10.01	11.47	✔	19.34	0.99	11.09	✔	🇺🇸	✔	0.14	✔	2	—	Medium Risk
percentile rank			30	8	53	43												
# of funds in category			1,372	1,240	1,130	835												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-7.77	18.56	11.15	12.20	✔	19.23	1.00	6.93	✔	🇺🇸	✔	0.04	✔	3	1-Low	Low Risk
percentile rank			53	31	21	11												
# of funds in category			1,372	1,240	1,130	835												
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Vanguard Growth Index Admiral	VIGAX	Large Growth	-12.62	17.47	12.89	13.59	✔	24.16	1.04	28.27	✔	🇺🇸	✔	0.05	✔	4	1-Low	Low Risk
percentile rank			57	28	15	21												
# of funds in category			1,253	1,142	1,056	813												
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Vanguard Value Index Adm	VVIAX	Large Value	-3.99	18.69	8.85	10.52	✔	17.20	0.95	28.27	✔	🇺🇸	✔	0.05	✔	2	1-Low	Medium Risk
percentile rank			37	51	32	14												
# of funds in category			1,241	1,159	1,107	825												
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MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-8.69	12.50	9.62	11.98	✔	21.60	0.91	14.37	✔	🇺🇸	✔	0.66	✔	5	2-Basic	Low Risk
percentile rank			31	76	24	13												
# of funds in category			582	534	503	392												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-8.26	20.86	6.61	9.46	✔	19.20	0.95	16.63	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			75	66	52	19												
# of funds in category			400	386	366	268												
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Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-12.03	13.49	6.32	8.85	✔	23.61	0.96	18.26	✔	🇺🇸	✖	0.07	✔	4	1-Low	Medium Risk
percentile rank			54	70	61	67												
# of funds in category			608	578	540	406												
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Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-7.63	23.85	6.37	8.98	✔	21.66	0.93	6.93	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			60	54	33	18												
# of funds in category			482	453	430	323												
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Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-6.90	12.18	4.10	5.50	✔	18.28	0.86	23.80	✔	🇺🇸	✔	0.57	✔	3	1-Low	Medium Risk
percentile rank			24	22	3	1												
# of funds in category			835	746	657	398												
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Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-2.91	13.85	3.42	5.24	✔	19.22	1.09	10.11	✔	🇺🇸	✔	0.07	✔	2	1-Low	Low Risk
percentile rank			58	25	34	23												
# of funds in category			749	697	630	425												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	-6.81	13.48	6.54	8.79	✔	25.16	1.20	13.26	✔	🇺🇸	✔	0.34	✔	3	—	Low Risk
percentile rank			67	12	13	5												
# of funds in category			449	404	350	235												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	1.16	15.30	3.19	4.96	✔	19.28	1.02	12.85	✔	🇺🇸	✖	0.38	✔	2	—	Medium Risk
percentile rank			30	41	25	20												
# of funds in category			365	334	311	195												
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American Funds New Perspective R6	RNPGX	Global Stock	-8.85	16.61	9.35	10.70	✔	21.06	1.14	22.34	✔	—	✔	0.41	✔	2	2-Basic	Low Risk
percentile rank			53	14	16	9												
# of funds in category			365	306	269	180												

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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	-14.75	25.82	6.73	-1.64	✔️	18.26	1.12	4.41	✔️	—	—	0.76	✔️	3	—	—
<i>percentile rank</i>			86	33	31	67												
<i># of funds in category</i>			114	108	93	65									12-31-2022	—	—	
DFA Global Real Estate Securities Port	DFGEX	Global Real Estate	-19.48	8.58	3.60	4.51	✔️	19.35	0.99	13.09	✔️	📊	✔️	0.22	✔️	4	—	Low Risk
<i>percentile rank</i>			17	11	12	10												
<i># of funds in category</i>			194	186	181	110									02-28-2023	—	12-31-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-3.68	-0.44	1.02	2.74	✔️	4.61	0.62	8.52	✔️	—	—	0.51	✔️	3	—	—
<i>percentile rank</i>			19	20	10	1												
<i># of funds in category</i>			130	113	99	59									02-28-2023	—	—	
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-1.95	4.74	3.25	3.89	✔️	8.64	0.94	15.13	✔️	—	—	0.13	✔️	—	—	—
<i>percentile rank</i>			23	71	20	18												
<i># of funds in category</i>			689	622	580	415												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-6.22	1.67	2.85	1.39	✔️	7.02	0.99	1.39	✖️	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			63	65	39	32												
<i># of funds in category</i>			215	202	195	137									02-28-2023	—	—	
Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	-6.72	-2.57	0.55	1.73	✔️	8.09	1.27	16.26	✔️	📊	—	0.43	✔️	2	—	—
<i>percentile rank</i>			95	62	71	11												
<i># of funds in category</i>			465	418	382	286									02-28-2023	—	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-1.30	3.59	2.26	3.98	✔️	6.04	0.86	16.01	✔️	—	—	0.51	✔️	—	—	—
<i>percentile rank</i>			17	41	22	1												
<i># of funds in category</i>			346	292	255	158												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	1.99	1.93	1.52	1.56	✔️	1.59	0.05	12.25	✔️	—	—	0.45	✔️	3	—	—
<i>percentile rank</i>			57	22	48	8												
<i># of funds in category</i>			237	216	180	106									02-28-2023	—	—	
<b>Target Date</b>																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-5.26	6.90	4.30	5.77	✔️	10.66	0.89	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	—
<i>percentile rank</i>			29	53	42	25												
<i># of funds in category</i>			146	135	121	56									02-28-2023	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	-5.91	8.31	4.77	6.35	✔️	12.34	0.95	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			45	39	37	18												
<i># of funds in category</i>			215	190	170	103									02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-6.22	9.67	5.21	6.89	✔️	13.51	0.96	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			40	50	40	26												
<i># of funds in category</i>			217	190	170	97									02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	-6.36	11.12	5.68	7.43	✔️	14.54	0.95	10.11	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			35	57	45	31												
<i># of funds in category</i>			208	183	167	100									02-28-2023	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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-6.53	12.58	6.12	7.91	✔	15.57	0.96	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			33	64	40	25													
<i># of funds in category</i>			212	184	170	97									02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-6.70	14.06	6.59	8.22	✔	16.65	0.98	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			36	46	32	18													
<i># of funds in category</i>			208	183	167	100									02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	-6.71	14.17	6.66	8.26	✔	16.89	0.98	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			34	49	34	20													
<i># of funds in category</i>			209	184	170	97									02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-6.67	14.17	6.66	8.24	✔	16.88	0.98	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			32	60	37	27													
<i># of funds in category</i>			208	183	167	82									02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2060 Fund	VTTX	Target Date	-6.67	14.16	6.65	8.24	✔	16.86	1.31	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			34	64	38	1													
<i># of funds in category</i>			208	178	157	8									02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	-6.64	14.17	6.64	—	✖	16.86	1.31	5.72	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			24	70	50	—													
<i># of funds in category</i>			158	66	10	—									02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	—	—	—	—	—	—	—	0.76	✖	—	✔	0.08	✔	3	—	Low Risk	
<i>percentile rank</i>			—	—	—	—													
<i># of funds in category</i>			158	66	10	—									02-28-2023	—	12-31-2022		
Vanguard Target Retirement Income Fund	VTINX	Target Date	-4.50	3.83	3.26	3.79	✔	8.42	0.90	10.11	✔	—	✔	0.08	✔	3	1-Low	—	
<i>percentile rank</i>			39	53	35	39													
<i># of funds in category</i>			157	140	123	82									02-28-2023	02-15-2022	—		
<b>Balanced</b>																			
American Funds American Balanced R6	RLBGX	Moderate Allocation	-5.57	9.83	6.69	8.17	✔	12.44	0.96	24.26	✔	—	✔	0.25	✔	2	1-Low	Low Risk	
<i>percentile rank</i>			28	49	22	6													
<i># of funds in category</i>			750	683	656	485									02-28-2023	02-15-2022	12-31-2022		