

SOUTH FIRE DISTRICT OF THE 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
<i>percentile rank</i>			30	8	53	43												
<i># of funds in category</i>			1,372	1,240	1,130	835									02-28-2023	—	12-31-2022	
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
<i>percentile rank</i>			53	31	21	11												
<i># of funds in category</i>			1,372	1,240	1,130	835									02-28-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			57	28	15	21												
<i># of funds in category</i>			1,253	1,142	1,056	813									02-28-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			37	51	32	14												
<i># of funds in category</i>			1,241	1,159	1,107	825									02-28-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			31	76	24	13												
<i># of funds in category</i>			582	534	503	392									02-28-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			75	66	52	19												
<i># of funds in category</i>			400	386	366	268									02-28-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			54	70	61	67												
<i># of funds in category</i>			608	578	540	406									02-28-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			60	54	33	18												
<i># of funds in category</i>			482	453	430	323									02-28-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			24	22	3	1												
<i># of funds in category</i>			835	746	657	398									02-28-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			58	25	34	23												
<i># of funds in category</i>			749	697	630	425									02-28-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			67	12	13	5												
<i># of funds in category</i>			449	404	350	235									02-28-2023	—	12-31-2022	
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
<i>percentile rank</i>			30	41	25	20												
<i># of funds in category</i>			365	334	311	195									02-28-2023	—	12-31-2022	
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
<i>percentile rank</i>			53	14	16	9												
<i># of funds in category</i>			365	306	269	180									02-28-2023	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	Sustain. Rating	Commit. Level	Carbon Risk	
Alternative																		
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	
Fixed Income																		
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	—	—	
Target Date																		
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	—	
Balanced																		
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	