

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 12-31-2024)

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	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
US Stock																			
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	24.97	8.89	14.48	13.06	✓	17.40	1.00	7.09	✓	■	✓	0.04	✓	3	1-Low	Low Risk	
percentile rank			24	23	21	8													
# of funds in category			1,468	1,339	1,232	914										11-30-2024	02-15-2022	12-31-2022	
MFS Growth R6	MFEKX	Large Growth	31.79	7.36	15.07	15.22	✓	20.27	0.97	22.76	✓	■	✓	0.51	✓	3	2-Basic	Low Risk	
percentile rank			38	52	58	28													
# of funds in category			1,117	1,050	980	762										11-30-2024	02-15-2022	12-31-2022	
Invesco Diversified Dividend R6	LCEFX	Large Value	13.48	6.92	7.97	8.07	✓	14.69	0.86	8.85	✓	■	✓	0.47	✓	3	—	Medium Risk	
percentile rank			60	38	78	72													
# of funds in category			1,190	1,115	1,058	823										11-30-2024	—	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	15.22	2.80	9.85	9.55	✓	19.85	0.98	1.87	✗	■	✓	0.05	✓	4	1-Low	Medium Risk	
percentile rank			36	72	52	31													
# of funds in category			445	407	375	251										11-30-2024	02-15-2022	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	14.18	1.37	11.50	9.81	✓	20.37	0.81	11.10	✓	■	✗	0.69	✓	4	—	Medium Risk	
percentile rank			47	21	15	32													
# of funds in category			565	547	530	401										11-30-2024	—	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	9.57	7.93	12.44	8.61	✓	23.11	0.96	12.85	✓	■	✓	0.31	✓	3	—	Medium Risk	
percentile rank			44	12	12	20													
# of funds in category			498	474	449	353										11-30-2024	—	12-31-2022	
Non-US Stock																			
American Funds New World R6	RNWXG	Diversified Emerging Mkts	6.88	-0.94	5.07	6.57	✓	15.98	0.79	25.56	✓	■	✓	0.57	✓	3	1-Low	Medium Risk	
percentile rank			44	39	16	1													
# of funds in category			794	714	639	434										11-30-2024	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	3.68	0.60	3.94	4.72	✓	16.37	0.98	16.26	✓	■	✓	0.54	✓	3	1-Low	Low Risk	
percentile rank			64	58	68	65													
# of funds in category			771	705	668	442										11-30-2024	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	3.04	0.89	4.76	5.47	✓	18.00	1.09	11.86	✓	■	✓	0.08	✓	3	1-Low	Low Risk	
percentile rank			75	50	42	28													
# of funds in category			771	705	668	442										11-30-2024	02-15-2022	12-31-2022	
Alternative																			
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	4.92	-4.69	2.99	5.06	✓	21.84	1.03	28.65	✓	—	✓	0.13	✓	3	1-Low	Low Risk	
percentile rank			66	62	64	52													
# of funds in category			229	219	203	150										11-30-2024	02-15-2022	12-31-2022	
Fixed Income																			
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	1.86	-2.33	1.79	2.12	✓	7.21	0.99	3.15	✓	—	—	0.10	✓	3	—	—	
percentile rank			55	37	45	36													
# of funds in category			158	150	141	104										11-30-2024	—	—	

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 12-31-2024)

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	Commit. Level	Carbon Risk
																Updated	Updated	Updated
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	1.85	-2.07	0.11	1.76		7.95	1.01	24.27			—	0.30		4	1-Low	—
percentile rank			34	28	27	18												
# of funds in category			542	482	434	294										11-30-2024	02-15-2022	—
PIMCO Income Instl	PIMIX	Multisector Bond	5.42	2.04	2.89	4.27		6.72	0.82	17.77		—	—	0.83		4	—	—
percentile rank			62	25	29	5												
# of funds in category			372	341	297	204										11-30-2024	—	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.70		—	—	—	—	—	—	—
percentile rank			—	—	—	—												
# of funds in category			11	—	—	—										—	—	—
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.68	3.72	2.51	—		0.93	0.07	27.50		—	—	0.24		—	—	—
percentile rank			48	61	64	—												
# of funds in category			255	203	185	112										—	—	—

Target Date

BlackRock LifePath® Index 2030 K	LINKX	Target Date	9.26	1.52	5.68	6.47		12.94	0.94	6.68		—		0.09		4	1-Low	Low Risk
percentile rank			65	63	69	56												
# of funds in category			252	233	201	135										11-30-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2035 K	LIJXX	Target Date	10.98	2.37	6.79	7.33		14.14	0.97	6.68		—		0.09		4	1-Low	Low Risk
percentile rank			60	53	65	45												
# of funds in category			247	224	194	134										11-30-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2040 K	LIKXX	Target Date	12.66	3.23	7.81	8.11		15.25	0.99	6.68		—		0.09		3	1-Low	Low Risk
percentile rank			55	45	54	33												
# of funds in category			246	228	196	135										11-30-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2045 K	LIHXX	Target Date	14.36	4.08	8.77	8.76		16.19	1.01	6.68		—		0.09		3	1-Low	Low Risk
percentile rank			29	22	35	17												
# of funds in category			242	224	194	134										11-30-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2050 K	LIPXX	Target Date	15.65	4.66	9.38	9.12		16.68	1.03	6.68		—		0.09		3	1-Low	Low Risk
percentile rank			12	11	14	6												
# of funds in category			244	226	196	135										11-30-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2055 K	LIVXX	Target Date	16.29	4.92	9.57	9.23		16.77	1.03	6.68		—		0.09		3	1-Low	Low Risk
percentile rank			9	11	11	5												
# of funds in category			241	223	193	129										11-30-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2060 K	LIZXX	Target Date	16.29	4.94	9.57	—		16.80	1.31	6.68		—		0.09		3	1-Low	Low Risk
percentile rank			9	11	14	—												
# of funds in category			239	221	186	51										11-30-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2065 K	LIWXX	Target Date	16.34	4.94	9.67	—		16.84	1.31	5.18		—		0.09		3	1-Low	Low Risk
percentile rank			10	13	6	—												
# of funds in category			244	177	64	—										11-30-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index Retire K	LIRXX	Target Date	7.15	0.43	3.98	4.73		10.92	1.17	6.68		—		0.09		5	1-Low	—
percentile rank			31	55	19	7												
# of funds in category			187	170	148	106										11-30-2024	04-07-2022	—

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 12-31-2024)

Fund Removed from Approved List

Fund on Watch List

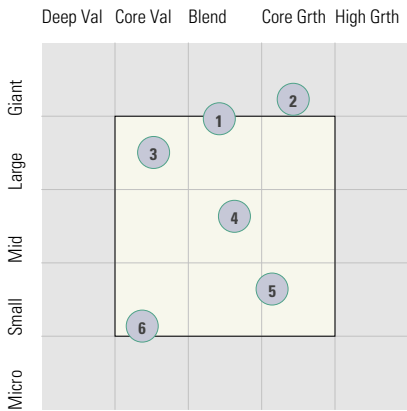
			Trailing Performance and Risk							Management		Style		Expense		ESG Metrics		
Name	Ticker	Asset Class	1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
																Updated	Updated	Updated
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	15.30	5.15	8.47	8.47	🟢	11.99	0.96	26.02	🟢	—	🟢	0.25	🟢	3	1-Low	Low Risk
percentile rank			14	11	16	9												
# of funds in category			736	696	652	495										11-30-2024	02-15-2022	12-31-2022

CITY OF VIRGINIA DEFERRED

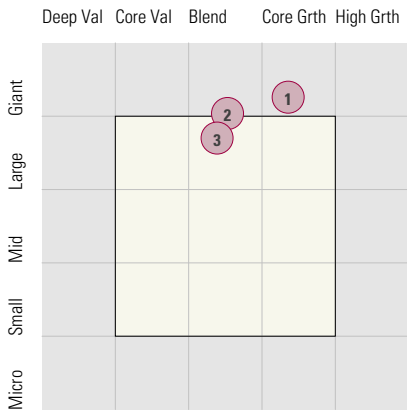
Style Analysis (Data as of 12-31-2024)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds			Super Sectors %			Asset Allocation %					
		Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$		
1	Vanguard 500 Index Admiral	Large Blend Index	28.32	18.14	53.53	0.10	99.34	0.56	362.38		
2	MFS Growth R6	Large Growth	27.50	10.15	62.35	0.42	97.41	2.17	510.11		
3	Invesco Diversified Dividend R6	Large Value	34.44	28.43	37.13	1.01	90.07	8.92	135.69		
4	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	33.59	22.68	43.73	0.33	98.14	1.53	34.27		
5	PGIM Jennison Small Company R6	Small Growth	45.02	18.04	36.95	2.82	88.91	8.27	6.08		
6	DFA US Small Cap Value I	Small Value	53.18	10.20	36.61	0.51	97.75	1.74	3.55		

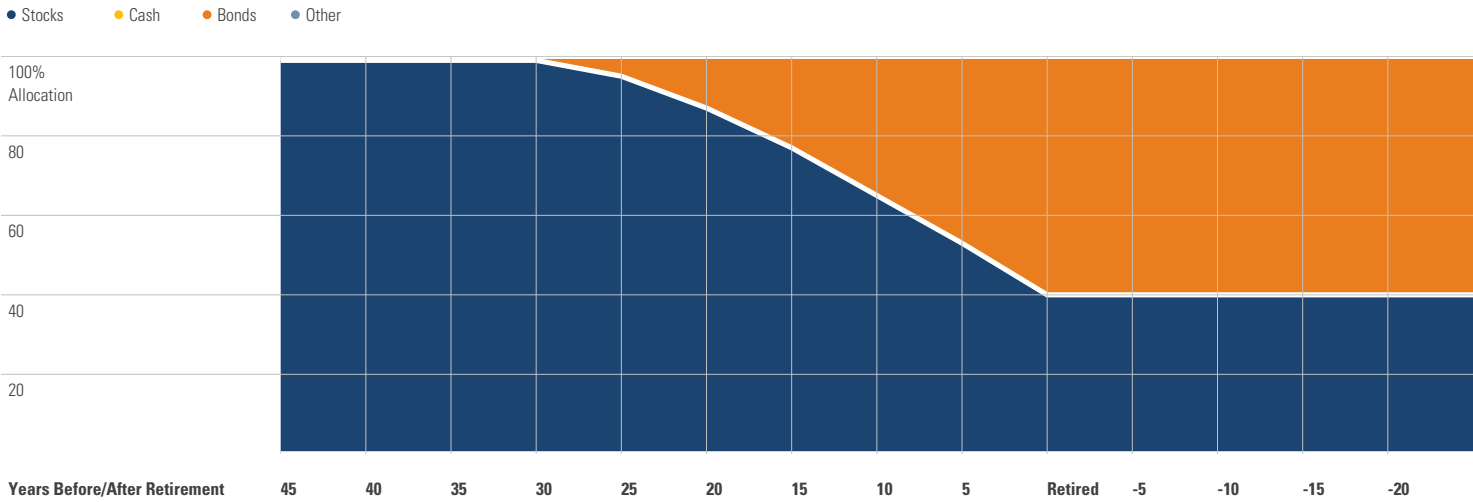
Non-US Stock Funds			Super Sectors %			Regional Exposure %			Market Maturity %		
		Category	Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds New World R6	Diversified Emerging Mkts	40.46	19.44	40.09	31.83	45.97	22.21	54.30	45.70	80.24
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	36.43	21.80	41.76	12.63	29.98	57.38	86.75	13.25	57.70
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	42.13	20.07	37.81	11.37	35.62	53.00	99.40	0.60	32.20

Fixed Income Funds			Super Sectors %				Other Stats		Credit Quality %		
		Category	US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration		Inv Grade	Below Inv Grade	NR/NA
1	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.08	0.00	0.00	0.00	6.70		97.69	0.00	2.31
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	28.07	21.85	43.22	0.00	6.08		99.80	0.20	0.00
3	PIMCO Income Instl	Multisector Bond	28.82	16.21	10.66	0.00	3.28		87.20	12.80	0.00
4	Lincoln Stable Value Account -LNGPA	Stable Value	—	—	—	0.00	—		0.00	0.00	—
5	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.66	69.83	0.00	0.00	0.69		100.00	0.00	0.00

CITY OF VIRGINIA DEFERRED

Target Date Analysis (Data as of 12-31-2024)

Target Date Allocation



Target Date Portfolio Data

	Asset Allocation %								Avg Mkt Cap \$M
	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	
BlackRock LifePath® Index 2030 K	52.51	34.75	17.76	45.49	15.50	1.05	1.56	0.45	110.64
BlackRock LifePath® Index 2035 K	64.32	42.28	22.04	34.03	8.93	0.62	1.60	0.04	107.81
BlackRock LifePath® Index 2040 K	75.24	49.35	25.89	22.75	9.94	0.30	1.96	0.05	106.59
BlackRock LifePath® Index 2045 K	85.24	55.85	29.39	12.26	9.60	0.13	2.43	0.06	106.81
BlackRock LifePath® Index 2050 K	92.17	59.78	32.39	5.04	8.17	0.00	2.73	0.07	109.22
BlackRock LifePath® Index 2055 K	95.45	61.67	33.78	1.50	3.82	0.02	2.98	0.07	110.17
BlackRock LifePath® Index 2060 K	95.89	61.91	33.98	1.04	1.87	0.01	3.00	0.07	110.29
BlackRock LifePath® Index 2065 K	95.89	61.81	34.08	1.02	0.94	0.01	3.03	0.07	110.08
BlackRock LifePath® Index Retire K	37.83	25.35	12.48	59.42	14.43	1.84	1.30	1.44	114.24