

CITY OF RICHMOND 457B DEFERRED

Screens Summary (Data as of 06-30-2020)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | Expense | | | | |
|---|--------|---------------------------|-------------------------------|----------------------|----------------------|--------------------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|--|
| | | | 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 | |
| US Stock | | | | | | | | | | | | | | | | |
| DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i> | DFEOX | Large Blend | 1.75 70 1,383 | 7.52 65 1,234 | 8.21 61 1,062 | 12.88 44 811 | ✔ | 19.16 | 1.12 | 8.34 | ✔ | ☐ | ✔ | 0.17 | ✔ | |
| Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VFTAX | Large Blend Index | 11.20 6 1,383 | - - 1,234 | - - 1,062 | - - 811 | — | - | - | 4.53 | ✔ | ☐ | ✖ | 0.14 | ✔ | |
| American Funds Growth Fund of Amer R6 <i>percentile rank</i> <i># of funds in category</i> | RGAGX | Large Growth | 16.83 53 1,346 | 14.69 61 1,249 | 13.21 50 1,096 | 15.04 55 817 | ✔ | 17.43 | 0.97 | 26.68 | ✔ | ☐ | ✔ | 0.31 | ✔ | |
| State St Russell Lg Cp Val® Indx NL CI C <i>percentile rank</i> <i># of funds in category</i> | | Large Value | -8.66 59 1,198 | 1.89 54 1,114 | 4.69 46 975 | 10.43 33 710 | ✔ | 18.07 | 1.00 | 21.36 | ✔ | ☐ | ✔ | 0.04 | ✔ | |
| ClearBridge Mid Cap Growth IS <i>percentile rank</i> <i># of funds in category</i> | LCMIX | Mid-Cap Growth | 11.12 44 603 | 14.19 36 559 | 10.00 51 501 | - - 382 | ✔ | 20.84 | 1.02 | 9.84 | ✔ | ☐ | ✔ | 0.75 | ✔ | |
| Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VMVAX | Mid-Cap Value | -11.82 34 420 | -0.02 25 386 | 3.61 27 346 | - - 245 | ✔ | 21.16 | 0.99 | 13.88 | ✔ | ☐ | ✔ | 0.07 | ✔ | |
| State St Russell Sm Cap® Gr Indx NL CI C <i>percentile rank</i> <i># of funds in category</i> | | Small Growth | 3.20 53 627 | 7.68 62 579 | 6.72 64 510 | 12.78 59 381 | ✔ | 22.95 | 1.00 | 10.83 | ✔ | ☐ | ✔ | 0.05 | ✔ | |
| State St Russell Sm Cp® Val Indx NL CI C <i>percentile rank</i> <i># of funds in category</i> | | Small Value | -17.07 40 436 | -4.16 31 412 | 1.34 21 372 | 7.85 33 258 | ✔ | 23.38 | 0.99 | 10.83 | ✔ | ☐ | ✔ | 0.05 | ✔ | |
| Non-US Stock | | | | | | | | | | | | | | | | |
| JPMorgan Emerging Markets Equity R6 <i>percentile rank</i> <i># of funds in category</i> | JEMWX | Diversified Emerging Mkts | 5.72 12 812 | 8.05 5 701 | 8.28 3 591 | - - 247 | ✔ | 19.28 | 1.00 | 14.84 | ✔ | ☐ | ✔ | 0.79 | ✔ | |
| American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i> | REGX | Foreign Large Blend | 3.17 62 477 | 4.76 58 421 | 4.90 52 344 | 7.48 51 249 | ✔ | 16.90 | 1.08 | 19.09 | ✔ | ☐ | ✔ | 0.46 | ✔ | |
| Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i> | VWILX | Foreign Large Growth | 24.55 4 477 | 14.18 4 421 | 11.90 5 344 | 11.27 4 249 | ✔ | 18.83 | 1.13 | 17.41 | ✔ | ☐ | ✔ | 0.32 | ✔ | |
| DFA International Value I <i>percentile rank</i> <i># of funds in category</i> | DFIVX | Foreign Large Value | -17.49 91 331 | -5.07 84 303 | -2.10 86 259 | 3.09 74 171 | ✔ | 19.89 | 1.27 | 10.34 | ✔ | ☐ | ✔ | 0.39 | ✔ | |
| American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i> | RNPGX | World Stock | 11.14 17 866 | 11.30 15 765 | 10.52 13 630 | 12.37 12 372 | ✔ | 16.50 | 0.98 | 19.59 | ✔ | ☐ | ✔ | 0.42 | ✔ | |

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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 |
| Alternative | | | | | | | | | | | | | | | |
| PIMCO Commodity Real Ret Strat Instl <i>percentile rank</i> <i># of funds in category</i> | PCRIX | Commodities Broad Basket | -17.22 53 130 | -5.48 39 112 | -7.35 58 97 | -4.82 29 49 | ✔ | 15.86 | 1.23 | 5.50 | ✔ | — | — | 1.46 | ✖ |
| Vanguard Real Estate Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VGSLX | Real Estate | -6.93 28 253 | 2.23 37 225 | 5.36 31 199 | 9.71 31 140 | ✔ | 17.83 | 0.94 | 24.15 | ✔ | — | ✔ | 0.12 | ✔ |
| Fixed Income | | | | | | | | | | | | | | | |
| PIMCO High Yield Instl <i>percentile rank</i> <i># of funds in category</i> | PHIYX | High Yield Bond | -0.05 26 703 | 3.20 17 641 | 4.51 11 550 | 6.12 19 347 | ✔ | 7.77 | 0.87 | 10.48 | ✔ | — | — | 0.59 | ✔ |
| BlackRock Inflation Protected Bond K <i>percentile rank</i> <i># of funds in category</i> | BPLBX | Inflation- Protected Bond | 8.44 15 212 | 4.84 32 196 | 3.44 35 170 | 3.22 29 115 | ✔ | 3.83 | 1.03 | 3.38 | ✔ | — | — | 0.60 | ✔ |
| Baird Aggregate Bond Instl <i>percentile rank</i> <i># of funds in category</i> | BAGIX | Intermediate- Term Bond | 9.25 15 421 | 5.60 11 380 | 4.69 9 331 | 4.68 4 249 | ✔ | 3.70 | 1.08 | 19.76 | ✔ | ☒ | — | 0.30 | ✔ |
| PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i> | PIMIX | Multisector Bond | 0.69 56 321 | 3.32 34 283 | 4.69 6 235 | 7.51 1 128 | ✔ | 5.52 | 0.87 | 13.26 | ✔ | — | — | 1.05 | ✔ |
| Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i> | FGULX | Ultrashort Bond | 2.08 42 205 | 1.90 67 164 | — — 127 | — — 60 | ✔ | 0.45 | 0.07 | 22.99 | ✔ | — | — | 0.24 | ✔ |
| Templeton Global Bond R6 <i>percentile rank</i> <i># of funds in category</i> | FBNRX | World Bond | -5.96 83 313 | -0.79 83 276 | 0.70 81 238 | — — 86 | ✔ | 6.23 | -0.53 | 18.51 | ✔ | — | — | 0.56 | ✔ |
| Target Date | | | | | | | | | | | | | | | |
| Vanguard Target Retirement 2020 Inv <i>percentile rank</i> <i># of funds in category</i> | VTWXX | Target Date | 5.09 24 224 | 6.09 18 196 | 5.96 12 150 | 8.31 14 95 | ✔ | 8.88 | 1.03 | 7.36 | ✔ | — | ✔ | 0.13 | ✔ |
| Vanguard Target Retirement 2025 Inv <i>percentile rank</i> <i># of funds in category</i> | VTTVX | Target Date | 4.82 24 230 | 6.33 22 201 | 6.29 14 160 | 8.88 17 94 | ✔ | 10.41 | 1.06 | 7.36 | ✔ | — | ✔ | 0.13 | ✔ |
| Vanguard Target Retirement 2030 Inv <i>percentile rank</i> <i># of funds in category</i> | VTHRXX | Target Date | 4.40 30 239 | 6.42 26 210 | 6.47 22 165 | 9.37 21 103 | ✔ | 11.65 | 1.02 | 7.36 | ✔ | — | ✔ | 0.14 | ✔ |
| Vanguard Target Retirement 2035 Inv <i>percentile rank</i> <i># of funds in category</i> | VTTXX | Target Date | 3.94 26 227 | 6.45 27 198 | 6.62 24 157 | 9.84 19 91 | ✔ | 12.87 | 0.97 | 7.36 | ✔ | — | ✔ | 0.14 | ✔ |

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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 |
| Vanguard Target Retirement 2040 Inv <i>percentile rank</i> <i># of funds in category</i> | VFORX | Target Date | 3.46 26 239 | 6.50 20 210 | 6.76 22 165 | 10.08 20 103 | | 14.10 | 0.96 | 7.36 | | — | | 0.14 | |
| Vanguard Target Retirement 2045 Inv <i>percentile rank</i> <i># of funds in category</i> | VTIVX | Target Date | 2.97 38 227 | 6.41 25 198 | 6.79 23 157 | 10.10 19 90 | | 15.15 | 0.98 | 7.36 | | — | | 0.15 | |
| Vanguard Target Retirement 2050 Inv <i>percentile rank</i> <i># of funds in category</i> | VFIFX | Target Date | 3.02 34 239 | 6.42 24 210 | 6.79 22 165 | 10.10 24 83 | | 15.15 | 0.96 | 7.36 | | — | | 0.15 | |
| Vanguard Target Retirement 2055 Inv <i>percentile rank</i> <i># of funds in category</i> | VFFVX | Target Date | 2.95 33 227 | 6.40 26 196 | 6.77 24 154 | — — 36 | | 15.14 | 0.96 | 7.36 | | — | | 0.15 | |
| Vanguard Target Retirement 2060 Inv <i>percentile rank</i> <i># of funds in category</i> | VTTSX | Target Date | 2.95 31 254 | 6.39 30 165 | 6.76 44 63 | — — — | | 15.14 | 0.95 | 7.36 | | — | | 0.15 | |
| Vanguard Target Retirement 2065 Inv <i>percentile rank</i> <i># of funds in category</i> | VLVX | Target Date | 2.84 35 254 | — — 165 | — — 63 | — — — | — | — | — | 2.97 | | — | | 0.15 | |
| Vanguard Target Retirement Income Inv <i>percentile rank</i> <i># of funds in category</i> | VTINX | Target Date | 5.69 22 181 | 5.39 20 157 | 4.93 20 134 | 5.84 23 96 | | 5.55 | 0.86 | 7.36 | | — | | 0.12 | |
| Balanced | | | | | | | | | | | | | | | |
| Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i> | VSCGX | Target Risk | 5.95 17 552 | 6.01 10 514 | 5.65 7 428 | 6.70 23 277 | | 7.07 | 1.00 | 25.77 | | — | | 0.12 | |
| Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i> | VASGX | Target Risk | 3.65 21 335 | 6.37 22 309 | 6.61 17 279 | 9.44 24 194 | | 13.50 | 1.00 | 25.77 | | — | | 0.14 | |
| Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i> | VASIX | Target Risk | 6.74 9 193 | 5.64 5 179 | 4.99 10 160 | 5.21 34 96 | | 4.30 | 0.36 | 25.77 | | — | | 0.11 | |
| Vanguard LifeStrategy Moderate Gr Inv <i>percentile rank</i> <i># of funds in category</i> | VSMGX | Target Risk | 4.87 32 685 | 6.23 33 636 | 6.18 31 559 | 8.16 44 412 | | 10.25 | 1.00 | 25.77 | | — | | 0.13 | |