

# CITY OF VIRGINIA DEFERRED

## Screens Summary (Data as of 06-30-2021)

⊖ 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	
<b>US Stock</b>																
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	40.83	18.66	17.62	14.81	✓	18.53	1.00	5.18	✓	■	✓	0.04	✓	
<i>percentile rank</i>			50	26	25	13										
<i># of funds in category</i>			1,395	1,265	1,107	825										
MFS Growth R6	MFEKX	Large Growth	35.35	23.41	23.10	—	✓	18.06	0.90	19.26	✓	■	✓	0.53	✓	
<i>percentile rank</i>			87	39	35	—										
<i># of funds in category</i>			1,244	1,143	1,033	765										
! Invesco Diversified Dividend R6	LCEFX	Large Value	33.62	10.53	8.62	—	✓	16.81	0.82	7.34	✓	■	✓	0.44	✓	
<i>percentile rank</i>			85	71	93	—										
<i># of funds in category</i>			1,215	1,146	1,017	744										
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	46.90	16.49	15.75	13.12	✓	21.61	0.98	23.13	✓	■	✓	0.05	✓	
<i>percentile rank</i>			67	13	18	10										
<i># of funds in category</i>			389	357	290	202										
PGIM Jennison Small Company R6	PJSQX	Small Growth	77.00	17.21	17.88	12.78	✓	27.69	1.02	7.59	✓	■	✖	0.70	✓	
<i>percentile rank</i>			7	56	69	73										
<i># of funds in category</i>			614	578	512	388										
DFA US Small Cap Value I	DFSVX	Small Value	80.43	8.62	12.42	10.46	✓	29.89	1.10	9.34	✓	■	✓	0.39	✓	
<i>percentile rank</i>			23	56	43	40										
<i># of funds in category</i>			431	407	381	285										
<b>Non-US Stock</b>																
JPMorgan Emerging Markets Equity R6	JEMWX	Diversified Emerging Mkts	43.65	18.73	17.96	—	✓	19.88	1.02	15.84	✓	■	✓	0.79	✓	
<i>percentile rank</i>			37	7	4	—										
<i># of funds in category</i>			791	701	602	308										
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	38.44	10.47	11.16	6.42	✓	19.22	1.08	12.75	✓	■	✓	0.54	✓	
<i>percentile rank</i>			18	16	25	22										
<i># of funds in category</i>			760	678	584	390										
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	35.81	9.14	10.90	6.38	✓	18.56	1.04	8.36	✓	■	✓	0.07	✓	
<i>percentile rank</i>			31	38	34	23										
<i># of funds in category</i>			760	678	584	390										
<b>Alternative</b>																
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	34.37	11.96	7.08	9.73	✓	18.49	0.93	25.15	✓	—	✓	0.12	✓	
<i>percentile rank</i>			64	34	48	29										
<i># of funds in category</i>			247	229	200	144										
<b>Fixed Income</b>																
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	6.47	6.41	4.02	3.33	✓	3.74	0.94	9.87	✓	—	—	0.10	✓	
<i>percentile rank</i>			51	32	40	19										
<i># of funds in category</i>			206	202	176	123										

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Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	0.64	5.95	3.59	4.18	✓	3.91	1.08	20.76	✓	☒	—	0.30	✓
<i>percentile rank</i>			45	17	18	5									
<i># of funds in category</i>			439	405	350	266									
PIMCO Income Instl	PIMIX	Multisector Bond	9.59	5.65	5.80	6.97	✓	5.75	0.82	14.26	✓	—	—	1.09	✓
<i>percentile rank</i>			47	48	15	1									
<i># of funds in category</i>			347	293	260	137									
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.35	1.55	1.38	—	✓	0.52	0.05	23.99	✓	—	—	0.24	✓
<i>percentile rank</i>			72	72	74	—									
<i># of funds in category</i>			234	204	163	85									

Target Date															
BlackRock LifePath® Index 2025 K	LIBKX	Target Date	20.11	10.55	9.69	7.92	✓	10.23	0.93	10.09	✓	—	✓	0.09	✓
<i>percentile rank</i>			73	48	63	52									
<i># of funds in category</i>			214	196	154	90									
BlackRock LifePath® Index 2030 K	LINKX	Target Date	24.96	11.64	10.89	8.64	✓	12.21	0.96	10.09	✓	—	✓	0.09	✓
<i>percentile rank</i>			60	45	60	49									
<i># of funds in category</i>			215	195	155	86									
BlackRock LifePath® Index 2035 K	LIJXX	Target Date	29.79	12.70	12.03	9.31	✓	14.08	0.96	10.09	✓	—	✓	0.09	✓
<i>percentile rank</i>			51	32	55	50									
<i># of funds in category</i>			207	193	151	87									
BlackRock LifePath® Index 2040 K	LIKXX	Target Date	34.32	13.60	13.03	9.91	✓	15.84	0.97	10.09	✓	—	✓	0.09	✓
<i>percentile rank</i>			39	31	44	46									
<i># of funds in category</i>			209	195	155	86									
BlackRock LifePath® Index 2045 K	LIHXX	Target Date	37.92	14.36	13.78	10.36	✓	17.13	1.00	10.09	✓	—	✓	0.09	✓
<i>percentile rank</i>			31	23	38	31									
<i># of funds in category</i>			207	193	151	86									
BlackRock LifePath® Index 2050 K	LIPXX	Target Date	39.78	14.73	14.10	10.62	✓	17.74	1.01	10.09	✓	—	✓	0.09	✓
<i>percentile rank</i>			14	20	31	27									
<i># of funds in category</i>			209	195	155	79									
BlackRock LifePath® Index 2055 K	LIVXX	Target Date	40.02	14.79	14.13	10.76	✓	17.77	1.01	10.09	✓	—	✓	0.09	✓
<i>percentile rank</i>			14	22	33	22									
<i># of funds in category</i>			207	193	148	64									
BlackRock LifePath® Index 2060 K	LIZXX	Target Date	39.89	14.79	14.15	—	✓	17.80	1.56	5.34	✓	—	✓	0.09	✓
<i>percentile rank</i>			21	25	39	—									
<i># of funds in category</i>			201	177	110	—									
BlackRock LifePath® Index 2065 K	LIWXX	Target Date	39.87	—	—	—	—	—	—	1.67	✖	—	✓	0.09	✓
<i>percentile rank</i>			29	—	—	—									
<i># of funds in category</i>			74	17	—	—									
BlackRock LifePath® Index Retire K	LIRXX	Target Date	15.72	9.58	8.06	6.68	✓	7.89	1.08	10.09	✓	—	✓	0.09	✓
<i>percentile rank</i>			16	5	8	4									
<i># of funds in category</i>			159	142	118	79									

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<b>Balanced</b>															
American Funds American Balanced R6	RLBGX	Moderate Allocation	22.98	12.06	11.28	10.70	✔️	10.75	0.94	22.51	✔️	—	✔️	0.26	✔️
<i>percentile rank</i>			<i>80</i>	<i>31</i>	<i>30</i>	<i>6</i>									
<i># of funds in category</i>			<i>686</i>	<i>660</i>	<i>602</i>	<i>429</i>									