

# CITY OF VIRGINIA DEFERRED

## Screens Summary (Data as of 06-30-2022)

⊖ 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	
<b>US Stock</b>																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92	✓	18.64	1.00	6.18	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			38	22	20	12												
<i># of funds in category</i>			1,369	1,236	1,119	819												
															05-31-2022	02-15-2022	03-31-2022	
MFS Growth R6	MFEKX	Large Growth	-22.60	8.17	12.79	14.20	✓	19.71	0.92	20.26	✓	☐	✓	0.49	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			54	56	24	14												
<i># of funds in category</i>			1,252	1,142	1,060	793												
															05-31-2022	02-15-2022	03-31-2022	
⚠ Invesco Diversified Dividend R6	LCEFX	Large Value	-2.67	6.38	6.22	-	✓	16.89	0.84	6.35	✓	☐	✓	0.43	✓	2	-	Medium Risk
<i>percentile rank</i>			32	82	84	-												
<i># of funds in category</i>			1,222	1,150	1,082	783												
															05-31-2022	-	03-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	-16.00	7.19	8.28	11.48	✓	21.25	0.98	24.13	✓	☐	✓	0.05	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			69	40	24	14												
<i># of funds in category</i>			408	368	326	218												
															05-31-2022	02-15-2022	03-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	-16.57	10.79	9.40	11.39	✓	26.68	1.00	8.59	✓	☐	✖	0.69	✓	3	-	Medium Risk
<i>percentile rank</i>			8	7	28	26												
<i># of funds in category</i>			623	585	539	404												
															05-31-2022	-	03-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	-7.21	10.07	6.46	10.15	✓	27.40	1.06	10.34	✓	☐	✓	0.30	✓	2	-	Medium Risk
<i>percentile rank</i>			11	18	25	24												
<i># of funds in category</i>			466	439	412	315												
															05-31-2022	-	03-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-27.15	2.89	5.15	6.03	✓	18.74	0.95	23.05	✓	☐	✓	0.57	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			58	16	5	4												
<i># of funds in category</i>			821	736	637	366												
															05-31-2022	02-15-2022	03-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-18.96	2.08	3.08	5.29	✓	19.25	1.08	13.75	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			54	32	20	41												
<i># of funds in category</i>			757	704	612	418												
															05-31-2022	02-15-2022	03-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-18.15	2.10	2.68	5.84	✓	18.67	1.05	9.36	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			46	32	35	20												
<i># of funds in category</i>			757	704	612	418												
															05-31-2022	02-15-2022	03-31-2022	
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	-8.05	4.77	5.71	7.48	✓	20.14	0.95	26.15	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			73	49	52	33												
<i># of funds in category</i>			252	232	206	147												
															05-31-2022	02-15-2022	03-31-2022	
<b>Fixed Income</b>																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-5.03	2.99	3.12	1.65	✓	4.75	0.94	0.64	✖	—	—	0.10	✓	3	-	-
<i>percentile rank</i>			44	45	31	21												
<i># of funds in category</i>			208	199	186	126												
															05-31-2022	-	-	

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Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-11.02	-0.73	1.07	2.13	✓	5.02	1.08	21.76	✓	⊖	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			61	28	20	8												
<i># of funds in category</i>			443	399	362	267									05-31-2022	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-8.48	0.33	2.04	5.07	✓	6.55	0.85	15.26	✓	—	—	0.62	✓	—	—	—
<i>percentile rank</i>			30	31	22	1												
<i># of funds in category</i>			342	285	253	146												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.19	✓	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			—	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.44	0.66	1.12	—	✓	0.55	0.06	24.99	✓	—	—	0.24	✓	—	—	—
<i>percentile rank</i>			20	40	57	—												
<i># of funds in category</i>			237	216	177	97												

Target Date																		
BlackRock LifePath® Index 2025 K	LIBKX	Target Date	-12.70	3.36	4.72	6.29	✓	10.49	0.89	11.09	✓	—	✓	0.09	✓	3	1-Low	Low Risk
<i>percentile rank</i>			37	59	55	61												
<i># of funds in category</i>			229	203	176	90									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2030 K	LINKX	Target Date	-13.41	4.09	5.39	7.01	✓	12.40	0.93	11.09	✓	—	✓	0.09	✓	3	1-Low	Low Risk
<i>percentile rank</i>			33	55	50	56												
<i># of funds in category</i>			230	202	175	95									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2035 K	LJJKX	Target Date	-14.05	4.82	6.03	7.68	✓	14.20	0.95	11.09	✓	—	✓	0.09	✓	3	1-Low	Low Risk
<i>percentile rank</i>			26	45	38	53												
<i># of funds in category</i>			222	200	173	87									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2040 K	LKKX	Target Date	-14.68	5.41	6.56	8.26	✓	15.92	0.97	11.09	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			26	35	29	42												
<i># of funds in category</i>			224	202	175	95									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2045 K	LIHXX	Target Date	-15.25	5.87	6.97	8.73	✓	17.24	1.00	11.09	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			30	29	16	26												
<i># of funds in category</i>			222	200	173	86									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2050 K	LIPKX	Target Date	-15.56	6.11	7.14	9.02	✓	17.87	1.02	11.09	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			33	16	8	15												
<i># of funds in category</i>			224	202	175	91									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2055 K	LIVKX	Target Date	-15.70	6.11	7.14	9.22	✓	17.94	1.01	11.09	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			37	16	8	11												
<i># of funds in category</i>			222	200	171	70									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2060 K	LIZKX	Target Date	-15.68	6.11	7.16	—	✓	17.95	1.50	6.34	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			36	20	9	—												
<i># of funds in category</i>			222	192	153	1									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2065 K	LWVKX	Target Date	-15.69	—	—	—	—	—	—	2.67	⊕	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			27	—	—	—												
<i># of funds in category</i>			151	37	—	—									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index Retire K	LIRKX	Target Date	-12.35	2.60	3.85	4.80	✓	8.72	1.08	11.09	✓	—	✓	0.09	✓	3	1-Low	—
<i>percentile rank</i>			82	16	11	5												
<i># of funds in category</i>			168	149	128	79									05-31-2022	04-07-2022	—	

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<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-8.19	6.38	7.19	9.06	✓	11.38	0.95	23.51	✓	—	✓	0.25	✓	3	1-Low	Low Risk
<i>percentile rank</i>			<i>20</i>	<i>19</i>	<i>14</i>	<i>5</i>												
<i># of funds in category</i>			<i>756</i>	<i>710</i>	<i>646</i>	<i>481</i>										05-31-2022	02-15-2022	03-31-2022