

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 06-30-2023)

🚫 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	
																Updated	Updated	Updated
US Stock																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	19.54	14.56	12.27	12.82	✔️	18.19	1.00	7.18	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			26	27	19	10												
<i># of funds in category</i>			1,557	1,413	1,305	984												

MFS Growth R6	MFEKX	Large Growth	21.10	8.26	11.99	14.32	✔️	20.70	0.94	21.26	✔️	🇺🇸	✔️	0.50	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			64	72	45	26												
<i># of funds in category</i>			1,321	1,215	1,126	879												

Invesco Diversified Dividend R6	LCEFX	Large Value	10.67	12.91	7.78	8.66	✔️	15.41	0.86	7.35	✔️	🇺🇸	✔️	0.46	✔️	2	-	Medium Risk
<i>percentile rank</i>			54	75	60	67												
<i># of funds in category</i>			1,309	1,223	1,168	886												

Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	13.71	11.95	8.59	10.43	✔️	19.20	0.99	25.13	✔️	🇺🇸	✔️	0.05	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			63	74	23	18												
<i># of funds in category</i>			451	418	390	259												

PGIM Jennison Small Company R6	PJSQX	Small Growth	12.79	18.54	8.67	10.54	✔️	20.09	0.82	9.59	✔️	🇺🇸	✖️	0.71	✔️	3	-	Medium Risk
<i>percentile rank</i>			67	3	19	25												
<i># of funds in category</i>			619	588	552	419												

DFA US Small Cap Value I	DFS VX	Small Value	15.43	24.56	6.54	8.65	✔️	22.94	0.99	11.34	✔️	🇺🇸	✔️	0.30	✔️	2	-	Medium Risk
<i>percentile rank</i>			25	14	23	26												
<i># of funds in category</i>			502	468	441	345												

Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	14.69	5.95	5.94	6.33	✔️	17.16	0.85	24.05	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			8	29	4	1												
<i># of funds in category</i>			844	751	672	412												

American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.56	9.04	4.77	4.99	✔️	18.64	1.07	14.75	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			56	31	25	58												
<i># of funds in category</i>			796	744	680	460												

Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	16.53	9.01	4.39	5.67	✔️	18.92	1.09	10.36	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			47	33	35	22												
<i># of funds in category</i>			796	744	680	460												

Alternative																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	-3.95	5.87	4.39	6.13	✔️	20.22	1.00	27.15	✔️	---	✔️	0.12	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			62	71	49	49												
<i># of funds in category</i>			268	244	225	162												

Fixed Income																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-1.78	-0.23	2.36	2.00	✔️	6.89	0.99	1.64	✖️	---	---	0.10	✔️	3	-	-
<i>percentile rank</i>			70	58	44	17												
<i># of funds in category</i>			237	221	217	155												

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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	Sustain. Rating	Commit. Level	Carbon Risk	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-0.25	-3.69	1.09	1.94	✔️	6.27	1.01	22.76	✔️	📦	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			17	34	18	9												
<i># of funds in category</i>			530	474	441	330									05-31-2023	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	5.34	1.85	2.60	4.24	✔️	5.76	0.83	16.26	✔️	—	—	0.51	✔️	—	—	—
<i>percentile rank</i>			25	22	19	1												
<i># of funds in category</i>			365	325	278	175												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.19	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			61	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	3.29	1.05	1.49	—	✔️	0.63	0.04	25.99	✔️	—	—	0.24	✔️	—	—	—
<i>percentile rank</i>			72	57	69	—												
<i># of funds in category</i>			245	221	193	112												

Target Date

BlackRock LifePath® Index 2025 K	LIBKX	Target Date	6.32	3.69	4.63	5.90	✔️	11.10	0.89	5.17	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			80	80	61	57												
<i># of funds in category</i>			263	235	209	125									05-31-2023	04-07-2022	09-30-2022	
BlackRock LifePath® Index 2030 K	LINKX	Target Date	8.46	5.48	5.49	6.69	✔️	12.66	0.93	5.17	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			72	72	49	57												
<i># of funds in category</i>			259	228	199	121									05-31-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2035 K	LJJKX	Target Date	10.40	7.19	6.32	7.43	✔️	14.11	0.96	5.17	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			73	61	40	46												
<i># of funds in category</i>			260	230	207	122									05-31-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2040 K	LKKX	Target Date	12.34	8.79	7.04	8.08	✔️	15.48	0.99	5.17	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			61	39	28	44												
<i># of funds in category</i>			250	218	196	118									05-31-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2045 K	LIHXX	Target Date	14.09	10.07	7.66	8.62	✔️	16.61	1.02	5.17	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			46	19	19	25												
<i># of funds in category</i>			252	225	203	122									05-31-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2050 K	LIPKX	Target Date	15.07	10.74	7.97	8.91	✔️	17.18	1.03	5.17	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			26	4	6	14												
<i># of funds in category</i>			249	220	197	119									05-31-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2055 K	LIVKX	Target Date	15.42	10.86	8.03	9.03	✔️	17.28	1.03	5.17	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			25	7	5	11												
<i># of funds in category</i>			251	218	198	99									05-31-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2060 K	LIZKX	Target Date	15.36	10.82	8.03	—	✔️	17.30	1.40	5.17	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			27	13	7	—												
<i># of funds in category</i>			239	204	177	8									05-31-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2065 K	LIWKX	Target Date	15.49	10.85	—	—	✔️	17.33	1.40	3.67	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			32	14	—	—												
<i># of funds in category</i>			188	84	10	—									05-31-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index Retire K	LIRKX	Target Date	5.37	2.24	3.98	4.76	✔️	10.01	1.12	5.17	✔️	—	✔️	0.09	✔️	3	1-Low	—
<i>percentile rank</i>			37	33	9	6												
<i># of funds in category</i>			203	183	160	104									05-31-2023	04-07-2022	—	

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																	Updated	Updated	Updated	
Balanced																				
American Funds American Balanced R6	RLBGX	Moderate Allocation	8.90	7.13	7.06	8.35	✔	11.80	0.95	24.51	✔	—	✔	0.25	✔	2	1-Low	Low Risk		
<i>percentile rank</i>			<i>51</i>	<i>31</i>	<i>22</i>	<i>11</i>														
<i># of funds in category</i>			<i>888</i>	<i>821</i>	<i>786</i>	<i>581</i>										05-31-2023	02-15-2022	12-31-2022		