

CITY OF RICHMOND 457B 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																		
DFA US Core Equity 1 I	DFEOX	Large Blend	18.54	15.70	10.78	11.88	✔️	18.28	0.99	11.34	✔️	🇺🇸	✔️	0.14	✔️	2	—	Medium Risk
<i>percentile rank</i>			45	12	60	45												
<i># of funds in category</i>			1,557	1,413	1,305	984												

Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	20.31	13.20	—	—	✔️	19.18	1.05	0.36	❌	🇺🇸	❌	0.14	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			17	65	—	—												
<i># of funds in category</i>			1,557	1,413	1,305	984												

American Funds Growth Fund of Amer R6	RGAGX	Large Growth	22.74	9.78	10.21	12.98	✔️	20.69	0.93	29.68	✔️	🇺🇸	✔️	0.30	✔️	1	1-Low	Low Risk
<i>percentile rank</i>			53	57	72	55												
<i># of funds in category</i>			1,321	1,215	1,126	879												

State St Russell Lg Cp Val® Indx NL CI C		Large Value	11.50	14.26	8.12	9.23	—	17.44	1.00	24.36	✔️	🇺🇸	✔️	0.04	✔️	3	—	Medium Risk
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			1,309	1,223	1,168	886												

ClearBridge Mid Cap Growth IS	LCMIX	Mid-Cap Growth	19.19	9.50	10.90	—	✔️	22.27	1.03	12.84	✔️	🇺🇸	✔️	0.76	✔️	4	—	Low Risk
<i>percentile rank</i>			38	32	14	—												
<i># of funds in category</i>			605	562	528	418												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.54	15.60	7.12	9.63	✔️	18.90	0.96	16.88	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			74	66	48	22												
<i># of funds in category</i>			436	418	399	305												

State St Russell Sm Cap® Gr Indx NL CI C		Small Growth	18.32	5.92	4.04	8.68	✔️	22.51	1.00	13.83	✔️	🇺🇸	✔️	0.05	✔️	2	—	Medium Risk
<i>percentile rank</i>			26	65	87	78												
<i># of funds in category</i>			619	588	552	419												

State St Russell Sm Cp® Val Indx NL CI C		Small Value	5.98	15.26	3.56	7.28	—	22.65	1.00	13.83	✔️	🇺🇸	✔️	0.05	✔️	3	—	Medium Risk
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			502	468	441	345												

Non-US Stock																		
American Funds New World R6	RNWGX	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 International Growth Adm	VWILX	Foreign Large Growth	14.83	3.49	6.57	9.12	✔️	23.56	1.11	13.51	✔️	🇺🇸	✔️	0.34	✔️	3	—	Low Risk
<i>percentile rank</i>			63	67	22	5												
<i># of funds in category</i>			474	431	371	257												

DFA International Value I	DFIVX	Foreign Large Value	18.10	16.37	4.35	5.46	✔️	20.84	1.06	13.34	✔️	🇺🇸	✔️	0.28	✔️	1	—	Medium Risk
<i>percentile rank</i>			33	4	31	16												
<i># of funds in category</i>			394	358	328	210												

American Funds New Perspective R6	RNPGX	Global Stock	19.56	10.81	10.18	11.20	✔️	20.05	1.14	22.59	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			43	20	17	11												
<i># of funds in category</i>			367	324	283	188												

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Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-13.30	18.69	5.30	-0.62	✔️	18.82	1.13	4.66	✔️	—	—	0.76	✔️	3	—	—
<i>percentile rank</i>			78	53	39	54												
<i># of funds in category</i>			116	111	101	68									05-31-2023	—	—	
Vanguard Real Estate Index Admiral	VGSLX	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									05-31-2023	02-15-2022	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	1.97	-1.44	1.05	3.12	✔️	4.38	0.59	8.76	✔️	—	—	0.51	✔️	3	—	—
<i>percentile rank</i>			18	14	17	1												
<i># of funds in category</i>			135	124	102	63									05-31-2023	—	—	
PIMCO High Yield Instl	PHIYX	High Yield Bond	8.92	2.26	3.04	4.00	✔️	8.54	0.99	3.93	✔️	—	—	0.56	✔️	—	—	—
<i>percentile rank</i>			32	71	38	25												
<i># of funds in category</i>			725	662	620	451												
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	-0.76	0.35	2.65	2.01	✔️	7.10	1.02	6.38	✔️	—	—	0.51	✔️	3	—	—
<i>percentile rank</i>			31	42	17	17												
<i># of funds in category</i>			237	221	217	155									09-30-2022	—	—	
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 -L7NGPA		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																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	6.58	3.85	4.62	6.02	✔️	10.06	0.87	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	—
<i>percentile rank</i>			63	57	40	25												
<i># of funds in category</i>			167	153	130	62									05-31-2023	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	8.56	4.96	5.26	6.68	✔️	11.69	0.93	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			24	37	26	17												
<i># of funds in category</i>			263	235	209	125									05-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	9.95	6.04	5.78	7.24	✔️	12.80	0.94	10.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			26	47	34	24												
<i># of funds in category</i>			259	228	199	121									05-31-2023	02-15-2022	12-31-2022	

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														Updated	Updated	Updated		
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	11.28	7.21	6.35	7.82	✓	13.78	0.94	10.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			47	60	38	30												
<i># of funds in category</i>			260	230	207	122												
														05-31-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	12.56	8.35	6.88	8.33	✓	14.76	0.94	10.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			56	65	39	31												
<i># of funds in category</i>			250	218	196	118												
														05-31-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	13.93	9.53	7.46	8.69	✓	15.79	0.97	10.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			55	48	30	23												
<i># of funds in category</i>			252	225	203	122												
														05-31-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	14.58	9.73	7.58	8.76	✓	16.06	0.97	10.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			49	49	27	28												
<i># of funds in category</i>			249	220	197	119												
														05-31-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	14.60	9.74	7.57	8.74	✓	16.07	0.96	10.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			57	53	33	28												
<i># of funds in category</i>			251	218	198	99												
														05-31-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	14.62	9.75	7.58	8.74	✓	16.05	1.30	10.36	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			56	56	33	1												
<i># of funds in category</i>			239	204	177	8												
														05-31-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	14.62	9.75	7.55	—	✖	16.05	1.30	5.97	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			65	65	70	—												
<i># of funds in category</i>			188	84	10	—												
														05-31-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	14.68	—	—	—	—	—	—	1.01	✖	—	✓	0.08	✓	3	—	Low Risk
<i>percentile rank</i>			60	—	—	—												
<i># of funds in category</i>			188	84	10	—												
														05-31-2023	—	12-31-2022		
Vanguard Target Retirement Income Fund	VTINX	Target Date	4.51	1.70	3.45	4.12	✓	8.05	0.89	10.36	✓	—	✓	0.08	✓	3	1-Low	—
<i>percentile rank</i>			54	52	37	33												
<i># of funds in category</i>			203	183	160	104												
														05-31-2023	02-15-2022	—		

Balanced

Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	5.95	2.13	3.86	4.91	✓	9.67	1.02	1.34	✖	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			35	79	39	22												
<i># of funds in category</i>			541	510	475	347												
														05-31-2023	06-20-2023	—		
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	12.70	8.14	6.83	8.01	✓	14.73	1.02	1.34	✖	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			31	53	29	27												
<i># of funds in category</i>			381	346	324	248												
														05-31-2023	06-20-2023	12-31-2022		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	2.63	-0.87	2.24	3.25	✓	7.41	1.00	1.34	✖	—	✓	0.11	✓	3	1-Low	—
<i>percentile rank</i>			71	85	56	43												
<i># of funds in category</i>			172	158	146	103												
														05-31-2023	06-20-2023	—		
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	9.34	5.12	5.38	6.48	✓	12.15	1.00	1.34	✖	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	79	54	48												
<i># of funds in category</i>			888	821	786	581												
														05-31-2023	06-20-2023	12-31-2022		