

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 06-30-2024)

🔴 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	
US Stock																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	24.51	9.97	15.00	12.82	✔️	17.86	1.00	6.59	✔️	🏠	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			33	22	19	10												
<i># of funds in category</i>			1,582	1,450	1,331	993												
															05-31-2024	02-15-2022	12-31-2022	
MFS Growth R6	MFEKX	Large Growth	36.51	8.57	15.91	15.22	✔️	20.82	0.97	22.26	✔️	🏠	✔️	0.51	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			16	36	43	19												
<i># of funds in category</i>			1,279	1,200	1,122	884												
															05-31-2024	02-15-2022	12-31-2022	
Invesco Diversified Dividend R6	LCEFX	Large Value	12.01	6.46	8.34	7.80	✔️	14.88	0.88	8.35	✔️	🏠	✔️	0.47	✔️	3	-	Medium Risk
<i>percentile rank</i>			75	50	80	68												
<i># of funds in category</i>			1,273	1,193	1,126	890												
															05-31-2024	-	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	11.80	2.21	9.38	9.10	✔️	19.41	0.99	1.37	⚠️	🏠	✔️	0.05	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			63	70	51	22												
<i># of funds in category</i>			483	448	411	282												
															05-31-2024	02-15-2022	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	8.18	0.59	10.65	8.90	✔️	19.83	0.83	10.60	✔️	🏠	⚠️	0.69	✔️	3	-	Medium Risk
<i>percentile rank</i>			58	15	13	38												
<i># of funds in category</i>			610	582	544	426												
															05-31-2024	-	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	15.75	7.43	12.25	7.69	✔️	21.45	0.96	12.35	✔️	🏠	✔️	0.31	✔️	2	-	Medium Risk
<i>percentile rank</i>			14	9	15	21												
<i># of funds in category</i>			507	474	446	354												
															05-31-2024	-	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	11.04	-2.47	6.76	5.65	✔️	16.06	0.79	25.05	✔️	🏠	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			61	35	15	2												
<i># of funds in category</i>			845	758	681	455												
															05-31-2024	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	11.17	1.35	6.44	3.93	✔️	16.85	1.00	15.76	✔️	🏠	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			44	51	39	60												
<i># of funds in category</i>			831	769	718	473												
															05-31-2024	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	10.59	1.79	6.52	4.51	✔️	18.07	1.09	11.36	✔️	🏠	✔️	0.08	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			58	43	37	31												
<i># of funds in category</i>			831	769	718	473												
															05-31-2024	02-15-2022	12-31-2022	
Alternative																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	4.75	-2.55	2.96	5.30	✔️	21.93	1.02	28.15	✔️	—	✔️	0.13	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			66	77	55	50												
<i># of funds in category</i>			253	240	220	163												
															05-31-2024	02-15-2022	12-31-2022	
Fixed Income																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	2.69	-1.43	1.96	1.82	✔️	7.14	0.99	2.64	⚠️	—	—	0.10	✔️	3	-	-
<i>percentile rank</i>			44	44	43	25												
<i># of funds in category</i>			176	165	159	120												
															05-31-2024	-	-	

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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	3.69	-2.73	0.24	1.75	✔	7.56	1.01	23.77	✔	☒	—	0.30	✔	4	1-Low	—
<i>percentile rank</i>			23	27	24	11												
<i># of funds in category</i>			556	507	455	317									05-31-2024	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	7.24	1.12	2.67	3.98	✔	6.44	0.81	17.27	✔	—	—	0.62	✔	4	—	—
<i>percentile rank</i>			59	23	27	3												
<i># of funds in category</i>			364	327	277	189									05-31-2024	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.19	✔	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			41	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.58	2.78	2.15	—	✔	0.94	0.06	26.99	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			69	57	66	—												
<i># of funds in category</i>			258	212	194	122												

Target Date

BlackRock LifePath® Index 2025 K	LIBKX	Target Date	8.81	0.33	5.02	5.28	✔	11.48	0.90	6.17	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			84	83	74	59												
<i># of funds in category</i>			276	253	209	133									05-31-2024	04-07-2022	09-30-2022	
BlackRock LifePath® Index 2030 K	LINKX	Target Date	10.83	1.34	6.27	6.13	✔	12.89	0.94	6.17	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			72	67	68	53												
<i># of funds in category</i>			270	249	199	134									05-31-2024	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2035 K	LJJKX	Target Date	12.67	2.26	7.45	6.93	✔	14.18	0.97	6.17	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			66	59	64	46												
<i># of funds in category</i>			265	237	200	128									05-31-2024	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2040 K	LKXKX	Target Date	14.47	3.14	8.54	7.65	✔	15.38	0.99	6.17	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			65	51	51	44												
<i># of funds in category</i>			258	237	200	134									05-31-2024	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2045 K	LHKX	Target Date	16.22	3.96	9.49	8.26	✔	16.39	1.02	6.17	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			49	33	35	21												
<i># of funds in category</i>			268	244	204	130									05-31-2024	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2050 K	LIPKX	Target Date	17.49	4.51	10.07	8.57	✔	16.91	1.03	6.17	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			28	14	18	14												
<i># of funds in category</i>			268	243	202	133									05-31-2024	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2055 K	LIVKX	Target Date	17.96	4.70	10.22	8.65	✔	17.02	1.03	6.17	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			15	14	16	9												
<i># of funds in category</i>			265	242	205	122									05-31-2024	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2060 K	LIZKX	Target Date	18.05	4.72	10.22	—	✔	17.04	1.34	6.17	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			16	16	19	—												
<i># of funds in category</i>			250	228	186	16									05-31-2024	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2065 K	LWVKX	Target Date	17.99	4.74	—	—	✔	17.08	1.35	4.67	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			16	20	—	—												
<i># of funds in category</i>			252	168	32	—									05-31-2024	04-07-2022	12-31-2022	
BlackRock LifePath® Index Retire K	LIRKX	Target Date	8.41	0.04	4.29	4.46	✔	10.71	1.16	6.17	✔	—	✔	0.09	✔	5	1-Low	—
<i>percentile rank</i>			37	60	16	5												
<i># of funds in category</i>			207	188	159	102									05-31-2024	04-07-2022	—	

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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	Sustain. Rating	Commit. Level	Carbon Risk
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	16.43	5.19	8.82	8.27	✓	12.28	0.98	25.51	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			14	12	19	11												
<i># of funds in category</i>			893	843	795	604										05-31-2024	02-15-2022	12-31-2022