

CITY OF RICHMOND 457B 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 Updated	Commit. Level Updated	Carbon Risk Updated
US Stock																		
DFA US Core Equity 1 I	DFEOX	Large Blend	22.15	8.76	13.99	11.51	✔️	17.86	0.99	12.35	✔️	🇺🇸	✔️	0.15	✔️	2	-	Medium Risk
<i>percentile rank</i>			57	45	48	52												
<i># of funds in category</i>			1,582	1,450	1,331	993									05-31-2024	-	12-31-2022	
Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	26.17	8.81	15.27	-	✔️	18.96	1.05	8.53	✔️	🇺🇸	❌	0.14	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			19	44	15	-												
<i># of funds in category</i>			1,582	1,450	1,331	993									05-31-2024	02-15-2022	12-31-2022	
American Funds Growth Fund of Amer R6	RGAGX	Large Growth	30.66	6.42	15.09	13.30	✔️	20.50	0.94	30.68	✔️	🇺🇸	✔️	0.30	✔️	1	1-Low	Low Risk
<i>percentile rank</i>			49	59	54	58												
<i># of funds in category</i>			1,279	1,200	1,122	884									05-31-2024	04-07-2022	12-31-2022	
State St Russell Lg Cp Val® Indx NL Cl C		Large Value	13.02	5.48	9.02	8.25	—	16.59	1.00	25.36	✔️	🇺🇸	✔️	0.04	✔️	3	-	Medium Risk
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			1,273	1,193	1,126	890									05-31-2024	-	12-31-2022	
ClearBridge Mid Cap Growth IS	LCMIX	Mid-Cap Growth	12.03	-1.54	10.33	9.95	✔️	22.48	1.03	13.84	✔️	🇺🇸	✔️	0.76	✔️	5	-	Low Risk
<i>percentile rank</i>			47	49	24	40												
<i># of funds in category</i>			580	554	516	415									05-31-2024	-	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	11.33	4.64	8.68	8.08	✔️	18.56	0.94	1.37	❌	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			54	58	54	29												
<i># of funds in category</i>			418	400	385	306									05-31-2024	02-15-2022	12-31-2022	
State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	9.12	-5.00	6.00	7.25	✔️	22.78	1.00	14.83	✔️	🇺🇸	✔️	0.05	✔️	3	-	Medium Risk
<i>percentile rank</i>			50	65	72	76												
<i># of funds in category</i>			610	582	544	426									05-31-2024	-	12-31-2022	
DFA US Targeted Value I	DFVFX	Small Value	13.56	6.78	12.06	7.97	✔️	21.48	0.97	12.35	✔️	🇺🇸	✔️	0.29	✔️	3	-	Medium Risk
<i>percentile rank</i>			29	13	15	15												
<i># of funds in category</i>			507	474	446	354									05-31-2024	-	12-31-2022	
State St Russell Sm Cp® Val Indx NL Cl C		Small Value	10.79	-0.61	7.07	6.20	—	21.94	1.00	14.83	✔️	🇺🇸	✔️	0.05	✔️	2	-	Medium Risk
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			507	474	446	354									05-31-2024	-	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWGX	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 International Growth Adm	VWILX	Foreign Large Growth	9.02	-7.21	8.52	7.64	✔️	23.03	1.23	14.52	✔️	🇺🇸	✔️	0.31	✔️	3	-	Low Risk
<i>percentile rank</i>			53	88	17	10												
<i># of funds in category</i>			429	409	358	243									05-31-2024	-	12-31-2022	
DFA International Value I	DFIVX	Foreign Large Value	13.56	7.25	8.11	4.27	✔️	17.96	0.97	14.35	✔️	🇺🇸	✔️	0.28	✔️	1	-	Medium Risk
<i>percentile rank</i>			25	9	16	21												
<i># of funds in category</i>			376	349	319	210									05-31-2024	-	12-31-2022	

CITY OF RICHMOND 457B 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	Sustain. Rating	Commit. Level	Carbon Risk	
American Funds New Perspective R6	RNPGX	Global Stock	18.99	3.44	12.47	10.93	✔️	18.76	1.10	23.59	✔️	—	✔️	0.42	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			46	38	26	16												
<i># of funds in category</i>			357	334	290	197									05-31-2024	02-15-2022	12-31-2022	

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	6.01	4.16	7.97	-1.11	✔️	17.00	1.10	5.67	✔️	—	—	0.99	✔️	2	—	—
<i>percentile rank</i>			50	87	48	71												
<i># of funds in category</i>			113	105	101	66									05-31-2024	—	—	
Vanguard Real Estate Index Admiral	VGSLX	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																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	7.17	-0.13	1.17	3.10	✔️	5.01	0.58	9.77	✔️	—	—	0.63	✔️	3	—	—
<i>percentile rank</i>			11	3	12	1												
<i># of funds in category</i>			114	111	103	63									03-31-2024	—	—	
PIMCO High Yield Instl	PHIYX	High Yield Bond	9.78	1.45	3.25	3.98	✔️	8.66	1.02	4.93	✔️	—	—	0.57	✔️	1	—	—
<i>percentile rank</i>			52	53	60	25												
<i># of funds in category</i>			694	628	595	458									05-31-2024	—	—	
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	2.48	-1.26	2.34	1.80	✔️	7.31	1.01	6.30	✔️	—	—	0.79	✔️	3	—	—
<i>percentile rank</i>			60	28	11	29												
<i># of funds in category</i>			176	165	159	120									05-31-2024	—	—	
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 -L7NGPA		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																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	9.24	0.94	5.15	5.35	✔️	10.20	0.86	11.36	✔️	—	✔️	0.08	✔️	3	1-Low	—
<i>percentile rank</i>			60	45	43	30												
<i># of funds in category</i>			186	165	141	81									05-31-2024	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	11.02	1.51	6.12	6.03	✔️	11.79	0.92	11.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			23	24	29	14												
<i># of funds in category</i>			276	253	209	133									05-31-2024	02-15-2022	12-31-2022	

CITY OF RICHMOND 457B 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
Vanguard Target Retirement 2030 Fund <i>percentile rank</i> <i># of funds in category</i>	VTHRX	Target Date	12.39 28 270	2.07 28 249	6.95 35 199	6.58 20 134	✔️	12.88	0.94	11.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
Vanguard Target Retirement 2035 Fund <i>percentile rank</i> <i># of funds in category</i>	VTHX	Target Date	13.52 47 265	2.65 32 237	7.77 44 200	7.12 38 128	✔️	13.72	0.93	11.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
Vanguard Target Retirement 2040 Fund <i>percentile rank</i> <i># of funds in category</i>	VFORX	Target Date	14.74 61 258	3.23 47 237	8.59 50 200	7.65 42 134	✔️	14.55	0.94	11.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
Vanguard Target Retirement 2045 Fund <i>percentile rank</i> <i># of funds in category</i>	VTIVX	Target Date	15.81 65 268	3.78 46 244	9.40 42 204	8.12 35 130	✔️	15.41	0.96	11.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
Vanguard Target Retirement 2050 Fund <i>percentile rank</i> <i># of funds in category</i>	VFIX	Target Date	16.63 56 268	4.15 36 243	9.68 38 202	8.26 29 133	✔️	15.82	0.96	11.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
Vanguard Target Retirement 2055 Fund <i>percentile rank</i> <i># of funds in category</i>	VFFVX	Target Date	16.61 63 265	4.15 40 242	9.67 43 205	8.24 34 122	✔️	15.83	0.96	11.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
Vanguard Target Retirement 2060 Fund <i>percentile rank</i> <i># of funds in category</i>	VTSX	Target Date	16.60 66 250	4.16 41 228	9.68 45 186	8.23 50 16	✔️	15.81	1.25	11.36	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
Vanguard Target Retirement 2065 Fund <i>percentile rank</i> <i># of funds in category</i>	VLXVX	Target Date	16.63 66 252	4.19 44 168	9.66 61 32	— — —	✔️	15.81	1.25	6.97	✔️	—	✔️	0.08	✔️	3	1-Low	Low Risk	
Vanguard Target Retirement 2070 Fund <i>percentile rank</i> <i># of funds in category</i>	VSVNX	Target Date	16.65 63 252	— — 168	— — 32	— — —	—	—	—	2.01	✖️	—	✔️	0.08	✔️	3	—	Low Risk	
Vanguard Target Retirement Income Fund <i>percentile rank</i> <i># of funds in category</i>	VTINX	Target Date	7.96 58 207	0.46 43 188	3.72 48 159	3.95 31 102	✔️	8.66	0.93	11.36	✔️	—	✔️	0.08	✔️	4	1-Low	—	
Balanced																			
Vanguard LifeStrategy Cnsv Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	9.01 46 536	0.35 58 519	4.23 53 479	4.62 24 365	✔️	10.30	1.03	2.35	✖️	—	✔️	0.12	✔️	3	1-Low	—	
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	15.08 37 357	3.34 46 349	8.57 29 322	7.55 27 263	✔️	14.69	1.03	2.35	✖️	—	✔️	0.14	✔️	3	1-Low	Low Risk	
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	6.03 69 177	-1.18 76 165	1.97 73 157	3.05 48 119	✔️	8.34	1.02	2.35	✖️	—	✔️	0.11	✔️	4	1-Low	—	
Vanguard LifeStrategy Mod Gr Inv Shrs <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	11.99 55 893	1.84 67 843	6.41 63 795	6.11 50 604	✔️	12.46	1.00	2.35	✖️	—	✔️	0.13	✔️	3	1-Low	Low Risk	

©2024 Morningstar Investment Management LLC. All Rights Reserved. Morningstar Investment Management LLC is a registered investment adviser and subsidiary of Morningstar, Inc. The services are either performed by Morningstar Investment Management or an affiliate. The data shown represents past performance which is no guarantee of future performance. The Morningstar name and logo are registered marks of Morningstar, Inc. This report is not complete without the accompanying disclosure. Please visit https://fiduciaryservices.morningstar.com/Disclosures/Fiduciary_Services_Report_Disclosure.pdf to view these disclosures.

