

**CITY OF VIRGINIA DEFERRED****Screens Summary (Data as of 09-30-2021)**

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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
<b>US Stock</b>																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.98	15.96	16.86	16.60	✓	18.82	1.00	5.43	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			49	28	21	15												
<i># of funds in category</i>			1,391	1,267	1,112	819									08-31-2021	10-08-2021	06-30-2021	
MFS Growth R6	MFEKX	Large Growth	23.59	20.76	22.40	19.30	✓	18.61	0.91	19.51	✓	☐	✓	0.53	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			74	37	28	25												
<i># of funds in category</i>			1,240	1,138	1,033	766									08-31-2021	10-08-2021	06-30-2021	
! Invesco Diversified Dividend R6	LCEFX	Large Value	27.46	8.79	8.37	-	✓	16.89	0.82	7.59	✓	☐	✓	0.44	✓	2	-	Medium Risk
<i>percentile rank</i>			80	66	89	-												
<i># of funds in category</i>			1,210	1,149	1,027	751									08-31-2021	-	06-30-2021	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	36.09	14.74	14.59	15.55	✓	21.83	0.98	23.38	✓	☐	✓	0.05	✓	4	1-Low	Low Risk
<i>percentile rank</i>			70	10	15	8												
<i># of funds in category</i>			394	361	307	206									08-31-2021	10-08-2021	06-30-2021	
PGIM Jennison Small Company R6	PJSQX	Small Growth	59.03	17.47	17.24	15.97	✓	27.75	1.02	7.85	✓	☐	✖	0.70	✓	3	-	-
<i>percentile rank</i>			6	35	55	63												
<i># of funds in category</i>			613	577	513	390									08-31-2021	-	-	
DFA US Small Cap Value I	DFS VX	Small Value	73.21	7.92	10.55	13.46	✓	29.85	1.10	9.59	✓	☐	✓	0.39	✓	2	-	-
<i>percentile rank</i>			18	54	43	29												
<i># of funds in category</i>			434	406	383	290									08-31-2021	-	-	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	25.28	15.66	13.54	10.07	✓	18.29	0.88	22.30	✓	☐	✓	0.59	✓	4	1-Low	Low Risk
<i>percentile rank</i>			30	10	7	1												
<i># of funds in category</i>			786	708	598	319									08-31-2021	10-08-2021	06-30-2021	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	27.05	9.15	9.09	8.06	✓	19.32	1.08	13.01	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			22	20	33	48												
<i># of funds in category</i>			769	696	596	402									08-31-2021	10-08-2021	06-30-2021	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	26.51	8.18	9.18	8.62	✓	18.64	1.04	8.61	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			26	40	30	28												
<i># of funds in category</i>			769	696	596	402									08-31-2021	10-08-2021	06-30-2021	
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	33.51	12.01	7.54	11.54	✓	18.88	0.94	25.40	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			47	40	46	31												
<i># of funds in category</i>			247	232	200	148									08-31-2021	10-08-2021	06-30-2021	
<b>Fixed Income</b>																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.09	7.29	4.16	3.02	✓	3.86	0.94	10.12	✓	—	—	0.10	✓	-	-	-
<i>percentile rank</i>			62	34	42	24												
<i># of funds in category</i>			206	202	176	125									-	-	-	

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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	-0.31	5.96	3.45	3.90	✓	3.97	1.08	21.02	✓	☒	—	0.30	✓	—	1-Low	—
<i>percentile rank</i>			45	15	12	7												
<i># of funds in category</i>			411	378	333	249										—	10-08-2021	—
PIMCO Income Instl	PIMIX	Multisector Bond	7.00	5.66	5.33	7.08	✓	5.75	0.80	14.52	✓	—	—	0.62	✓	—	—	—
<i>percentile rank</i>			42	41	13	1												
<i># of funds in category</i>			337	275	241	131												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.10	1.41	1.34	—	✓	0.53	0.05	24.24	✓	—	—	0.24	✓	—	—	—
<i>percentile rank</i>			76	69	73	—												
<i># of funds in category</i>			241	213	169	88												

Target Date																		
BlackRock LifePath® Index 2025 K	LIBKX	Target Date	14.24	9.48	8.89	9.04	✓	10.39	0.93	10.34	✓	—	✓	0.09	✓	3	—	—
<i>percentile rank</i>			75	47	62	60												
<i># of funds in category</i>			224	206	165	91										08-31-2021	—	—
BlackRock LifePath® Index 2030 K	LINKX	Target Date	17.72	10.38	9.99	9.93	✓	12.38	0.96	10.34	✓	—	✓	0.09	✓	3	—	Low Risk
<i>percentile rank</i>			65	43	60	56												
<i># of funds in category</i>			225	205	165	87										08-31-2021	—	06-30-2021
BlackRock LifePath® Index 2035 K	LJJKX	Target Date	21.08	11.22	11.01	10.76	✓	14.28	0.96	10.34	✓	—	✓	0.09	✓	3	—	Low Risk
<i>percentile rank</i>			58	34	52	55												
<i># of funds in category</i>			217	203	162	88										08-31-2021	—	06-30-2021
BlackRock LifePath® Index 2040 K	LKXKX	Target Date	24.23	11.93	11.89	11.52	✓	16.06	0.98	10.34	✓	—	✓	0.09	✓	4	—	Low Risk
<i>percentile rank</i>			47	31	43	48												
<i># of funds in category</i>			219	205	165	87										08-31-2021	—	06-30-2021
BlackRock LifePath® Index 2045 K	LHKXK	Target Date	26.69	12.53	12.57	12.12	✓	17.37	1.00	10.34	✓	—	✓	0.09	✓	4	—	Low Risk
<i>percentile rank</i>			37	26	38	32												
<i># of funds in category</i>			217	203	162	87										08-31-2021	—	06-30-2021
BlackRock LifePath® Index 2050 K	LIPKX	Target Date	27.99	12.85	12.84	12.54	✓	17.98	1.02	10.34	✓	—	✓	0.09	✓	4	—	Low Risk
<i>percentile rank</i>			25	21	26	17												
<i># of funds in category</i>			219	205	165	79										08-31-2021	—	06-30-2021
BlackRock LifePath® Index 2055 K	LIVKX	Target Date	28.10	12.89	12.88	12.78	✓	18.02	1.01	10.34	✓	—	✓	0.09	✓	4	—	Low Risk
<i>percentile rank</i>			33	25	30	18												
<i># of funds in category</i>			217	203	159	66										08-31-2021	—	06-30-2021
BlackRock LifePath® Index 2060 K	LIZKX	Target Date	28.11	12.91	12.89	—	✓	18.06	1.56	5.59	✓	—	✓	0.09	✓	4	—	Low Risk
<i>percentile rank</i>			37	27	36	—												
<i># of funds in category</i>			211	188	125	—										08-31-2021	—	06-30-2021
BlackRock LifePath® Index 2065 K	LWKXK	Target Date	27.73	—	—	—	—	—	—	1.92	✘	—	✓	0.09	✓	4	—	Low Risk
<i>percentile rank</i>			50	—	—	—												
<i># of funds in category</i>			120	17	—	—										08-31-2021	—	06-30-2021
BlackRock LifePath® Index Retire K	LIRKX	Target Date	11.16	8.84	7.47	7.14	✓	8.04	1.08	10.34	✓	—	✓	0.09	✓	—	—	—
<i>percentile rank</i>			23	4	7	6												
<i># of funds in category</i>			169	152	122	79												

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															Updated	Updated	Updated	
<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	17.40	10.64	10.77	11.62	✔	10.98	0.94	22.76	✔	—	✔	0.26	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>66</i>	<i>33</i>	<i>23</i>	<i>8</i>												
<i># of funds in category</i>			<i>690</i>	<i>654</i>	<i>597</i>	<i>428</i>												
															08-31-2021	10-08-2021	06-30-2021	