

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 09-30-2022)

⊖ 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	-15.51	8.12	9.20	11.66	✓	20.30	1.00	6.43	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	23	20	13												
<i># of funds in category</i>			1,376	1,250	1,131	828												
															08-31-2022	02-15-2022	06-30-2022	
MFS Growth R6	MFEKX	Large Growth	-28.22	5.52	10.29	12.65	✓	21.79	0.93	20.51	✓	☐	✓	0.49	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			63	68	29	22												
<i># of funds in category</i>			1,256	1,146	1,067	795												
															08-31-2022	02-15-2022	06-30-2022	
⚠ Invesco Diversified Dividend R6	LCEFX	Large Value	-6.13	3.62	4.84	8.82	✓	17.65	0.84	6.60	✓	☐	✓	0.43	✓	2	-	Medium Risk
<i>percentile rank</i>			20	80	73	60												
<i># of funds in category</i>			1,220	1,158	1,099	804												
															08-31-2022	-	06-30-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	-19.48	5.47	6.64	10.45	✓	22.73	0.98	24.38	✓	☐	✓	0.05	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			81	49	26	15												
<i># of funds in category</i>			412	368	336	219												
															08-31-2022	02-15-2022	06-30-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	-20.17	11.02	7.96	10.77	✓	27.42	0.98	8.85	✓	☐	✖	0.69	✓	3	-	Medium Risk
<i>percentile rank</i>			10	10	30	23												
<i># of funds in category</i>			620	585	542	409												
															08-31-2022	-	06-30-2022	
DFA US Small Cap Value I	DFS VX	Small Value	-8.92	9.90	4.68	9.08	✓	27.97	1.04	10.59	✓	☐	✓	0.30	✓	3	-	Medium Risk
<i>percentile rank</i>			10	13	23	25												
<i># of funds in category</i>			473	445	419	318												
															08-31-2022	-	06-30-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-28.75	0.73	2.20	4.56	✓	19.53	0.93	23.30	✓	☐	✓	0.57	✓	3	1-Low	Low Risk
<i>percentile rank</i>			53	18	4	3												
<i># of funds in category</i>			808	726	644	373												
															08-31-2022	02-15-2022	06-30-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-25.44	-1.79	-0.46	3.31	✓	20.07	1.07	14.01	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			47	49	31	49												
<i># of funds in category</i>			755	706	617	425												
															08-31-2022	02-15-2022	06-30-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-25.53	-1.26	-0.63	4.04	✓	19.95	1.06	9.61	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			48	35	36	20												
<i># of funds in category</i>			755	706	617	425												
															08-31-2022	02-15-2022	06-30-2022	
Alternative																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	-18.71	-1.59	3.09	6.24	✓	22.30	0.96	26.40	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			70	52	54	35												
<i># of funds in category</i>			256	237	209	152												
															08-31-2022	02-15-2022	06-30-2022	
Fixed Income																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.53	0.69	1.84	0.89	✓	6.68	0.97	0.89	✖	—	—	0.10	✓	3	-	-
<i>percentile rank</i>			47	51	49	38												
<i># of funds in category</i>			210	199	190	128												
															08-31-2022	-	-	

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																	Updated	Updated	Updated
Baird Aggregate Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate-Term Bond	-15.26 64 448	-3.07 33 404	-0.09 24 366	1.36 10 272	✔	5.71	1.04	22.02	✔	☒	—	0.30	✔	3	1-Low	—	
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	-10.70 30 345	-0.26 21 289	1.24 23 255	4.05 1 152	✔	7.14	0.95	15.52	✔	—	—	0.51	✔	—	—	—	
Lincoln Stable Value Account -LNGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 40	— — —	— — —	— — —	—	—	—	39.44	✔	—	—	—	—	—	—	—	
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	-0.38 30 237	0.50 46 216	1.08 61 178	— — 99	✔	0.56	0.07	25.24	✔	—	—	0.24	✔	—	—	—	

Target Date

BlackRock LifePath® Index 2025 K <i>percentile rank</i> <i># of funds in category</i>	LIBKX	Target Date	-17.36 46 226	0.92 65 202	2.81 57 172	5.20 62 94	✔	11.88	0.90	11.34	✔	—	✔	0.09	✔	3	1-Low	Low Risk
BlackRock LifePath® Index 2030 K <i>percentile rank</i> <i># of funds in category</i>	LINKX	Target Date	-18.32 46 226	1.52 63 202	3.29 52 170	5.82 61 97	✔	13.83	0.94	11.34	✔	—	✔	0.09	✔	3	1-Low	Low Risk
BlackRock LifePath® Index 2035 K <i>percentile rank</i> <i># of funds in category</i>	LJJKX	Target Date	-19.07 43 219	2.17 58 195	3.79 42 169	6.41 54 91	✔	15.65	0.96	11.34	✔	—	✔	0.09	✔	3	1-Low	Low Risk
BlackRock LifePath® Index 2040 K <i>percentile rank</i> <i># of funds in category</i>	LKXX	Target Date	-19.82 47 220	2.69 55 196	4.17 33 170	6.93 44 97	✔	17.38	0.98	11.34	✔	—	✔	0.09	✔	4	1-Low	Low Risk
BlackRock LifePath® Index 2045 K <i>percentile rank</i> <i># of funds in category</i>	LIHXX	Target Date	-20.38 51 219	3.14 44 195	4.48 24 169	7.35 28 90	✔	18.72	1.01	11.34	✔	—	✔	0.09	✔	4	1-Low	Low Risk
BlackRock LifePath® Index 2050 K <i>percentile rank</i> <i># of funds in category</i>	LIPXX	Target Date	-20.72 51 220	3.34 39 196	4.62 16 170	7.59 22 95	✔	19.34	1.02	11.34	✔	—	✔	0.09	✔	4	1-Low	Low Risk
BlackRock LifePath® Index 2055 K <i>percentile rank</i> <i># of funds in category</i>	LIVXX	Target Date	-20.78 49 219	3.37 36 195	4.62 14 169	7.77 13 72	✔	19.43	1.02	11.34	✔	—	✔	0.09	✔	4	1-Low	Low Risk
BlackRock LifePath® Index 2060 K <i>percentile rank</i> <i># of funds in category</i>	LIZXX	Target Date	-20.82 49 218	3.33 46 186	4.62 17 150	— — 1	✔	19.44	1.46	6.59	✔	—	✔	0.09	✔	4	1-Low	Low Risk
BlackRock LifePath® Index 2065 K <i>percentile rank</i> <i># of funds in category</i>	LIWXX	Target Date	-20.77 39 161	— — 37	— — 8	— — —	✔	—	—	2.92	✖	—	✔	0.09	✔	4	1-Low	Low Risk
BlackRock LifePath® Index Retire K <i>percentile rank</i> <i># of funds in category</i>	LIRXX	Target Date	-16.89 88 162	0.17 21 146	2.17 17 123	3.87 6 81	✔	10.14	1.09	11.34	✔	—	✔	0.09	✔	3	1-Low	—

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																	Updated	Updated	Updated
Balanced																			
American Funds American Balanced R6	RLBGX	Moderate Allocation	-13.13	3.72	5.14	7.89	✓	12.60	0.94	23.76	✓	—	✓	0.25	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			27	25	22	6													
<i># of funds in category</i>			766	708	658	487										08-31-2022	02-15-2022	06-30-2022	