

# CITY OF VIRGINIA DEFERRED

## Screens Summary (Data as of 09-30-2023)

🔴 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
<b>US Stock</b>																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	21.57	10.11	9.88	11.87	✔️	17.85	1.00	7.43	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
percentile rank			30	32	20	9												
# of funds in category			1,562	1,422	1,309	984												
08-31-2023    02-15-2022    12-31-2022																		
MFS Growth R6	MFEKX	Large Growth	25.32	3.59	9.63	12.84	✔️	20.06	0.95	21.51	✔️	🇺🇸	✔️	0.50	✔️	4	2-Basic	Low Risk
percentile rank			44	67	45	27												
# of funds in category			1,321	1,222	1,135	895												
08-31-2023    02-15-2022    12-31-2022																		
Invesco Diversified Dividend R6	LCEFX	Large Value	11.33	10.03	6.12	7.87	✔️	15.61	0.86	7.60	✔️	🇺🇸	✔️	0.46	✔️	3	-	Medium Risk
percentile rank			79	73	60	69												
# of funds in category			1,291	1,210	1,153	883												
08-31-2023    -    12-31-2022																		
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	12.61	7.26	6.49	9.05	✔️	19.36	0.99	25.38	✔️	🇺🇸	✔️	0.05	✔️	3	1-Low	Medium Risk
percentile rank			68	81	28	17												
# of funds in category			456	421	392	269												
08-31-2023    02-15-2022    12-31-2022																		
PGIM Jennison Small Company R6	PJSQX	Small Growth	7.38	10.88	6.80	8.74	✔️	20.29	0.82	9.85	✔️	🇺🇸	✖️	0.71	✔️	3	-	Medium Risk
percentile rank			64	7	11	25												
# of funds in category			617	586	547	420												
08-31-2023    -    12-31-2022																		
DFA US Small Cap Value I	DFS VX	Small Value	17.51	22.85	6.11	7.70	✔️	23.11	0.98	11.59	✔️	🇺🇸	✔️	0.30	✔️	2	-	Medium Risk
percentile rank			33	14	19	21												
# of funds in category			507	469	439	346												
08-31-2023    -    12-31-2022																		
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	17.35	1.56	5.29	5.04	✔️	17.07	0.85	24.30	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
percentile rank			26	32	9	3												
# of funds in category			853	753	682	417												
08-31-2023    02-15-2022    12-31-2022																		
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	24.55	5.67	3.85	3.69	✔️	18.68	1.06	15.01	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
percentile rank			40	29	19	47												
# of funds in category			800	746	686	460												
08-31-2023    02-15-2022    12-31-2022																		
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.01	5.32	3.17	4.01	✔️	19.09	1.09	10.61	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
percentile rank			48	38	35	30												
# of funds in category			800	746	686	460												
08-31-2023    02-15-2022    12-31-2022																		
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	-1.27	2.33	2.44	5.51	✔️	20.72	1.01	27.40	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk
percentile rank			63	74	56	49												
# of funds in category			271	248	230	166												
08-31-2023    02-15-2022    12-31-2022																		
<b>Fixed Income</b>																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	1.04	-2.06	2.00	1.64	✔️	6.81	0.99	1.89	✖️	—	—	0.10	✔️	3	-	-
percentile rank			75	59	52	25												
# of funds in category			241	224	220	158												
08-31-2023    -    -																		

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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	1.41 24 529	-5.02 36 477	0.44 22 437	1.55 11 321	✔️	6.29	1.01	23.02	✔️	🟡	—	0.30	✔️	3	1-Low	—	
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	6.76 26 364	0.67 25 333	2.37 18 280	4.00 1 178	✔️	5.77	0.84	16.52	✔️	—	—	0.62	✔️	4	—	—	
Lincoln Stable Value Account -LNGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 73	— — —	— — —	— — —	—	—	—	40.44	✔️	—	—	—	—	—	—	—	
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	4.00 90 243	1.22 73 216	1.56 77 192	— — 107	✔️	0.65	0.04	26.24	✔️	—	—	0.24	✔️	—	—	—	

Target Date																		
BlackRock LifePath® Index 2025 K <i>percentile rank</i> <i># of funds in category</i>	LIBKX	Target Date	8.72 85 266	0.87 86 243	3.35 66 215	5.03 57 123	✔️	11.09	0.89	5.42	✔️	—	✔️	0.09	✔️	4	1-Low	Low Risk
BlackRock LifePath® Index 2030 K <i>percentile rank</i> <i># of funds in category</i>	LINKX	Target Date	11.35 68 260	2.30 75 239	4.11 53 205	5.75 54 124	✔️	12.64	0.93	5.42	✔️	—	✔️	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	13.73 64 258	3.68 69 237	4.83 44 213	6.45 46 120	✔️	14.08	0.96	5.42	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
BlackRock LifePath® Index 2040 K <i>percentile rank</i> <i># of funds in category</i>	LKXKX	Target Date	15.98 52 249	4.93 56 229	5.45 32 204	7.05 41 123	✔️	15.42	0.98	5.42	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
BlackRock LifePath® Index 2045 K <i>percentile rank</i> <i># of funds in category</i>	LIHXX	Target Date	18.10 28 263	6.01 28 243	6.03 23 217	7.56 25 123	✔️	16.53	1.01	5.42	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
BlackRock LifePath® Index 2050 K <i>percentile rank</i> <i># of funds in category</i>	LIPXX	Target Date	19.35 12 247	6.59 11 227	6.34 7 204	7.82 13 121	✔️	17.11	1.03	5.42	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
BlackRock LifePath® Index 2055 K <i>percentile rank</i> <i># of funds in category</i>	LIVXX	Target Date	19.73 9 259	6.71 13 235	6.41 5 212	7.92 9 107	✔️	17.21	1.03	5.42	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
BlackRock LifePath® Index 2060 K <i>percentile rank</i> <i># of funds in category</i>	LIZXX	Target Date	19.83 10 244	6.72 13 218	6.43 6 190	— — 10	✔️	17.23	1.39	5.42	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
BlackRock LifePath® Index 2065 K <i>percentile rank</i> <i># of funds in category</i>	LIWXX	Target Date	19.74 13 186	6.68 20 129	— — 10	— — —	✔️	17.26	1.39	3.92	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk
BlackRock LifePath® Index Retire K <i>percentile rank</i> <i># of funds in category</i>	LIRXX	Target Date	7.62 33 196	-0.19 52 185	2.89 20 163	4.04 7 99	✔️	10.06	1.12	5.42	✔️	—	✔️	0.09	✔️	4	1-Low	—

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<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	12.47	4.68	5.76	7.63	✓	11.88	0.97	24.76	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			28	24	19	12												
<i># of funds in category</i>			894	831	784	577										08-31-2023	02-15-2022	12-31-2022