

# CITY OF VIRGINIA DEFERRED

## Screens Summary (Data as of 09-30-2024)

🔴 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	
<b>US Stock</b>																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	36.29	11.87	15.93	13.34	✔️	17.52	1.00	6.84	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			24	22	20	9												
<i># of funds in category</i>			1,497	1,348	1,236	919												
															08-31-2024	02-15-2022	12-31-2022	
MFS Growth R6	MFEKX	Large Growth	42.00	8.50	15.90	15.25	✔️	20.38	0.96	22.51	✔️	🇺🇸	✔️	0.51	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			37	51	56	22												
<i># of funds in category</i>			1,172	1,107	1,034	803												
															08-31-2024	02-15-2022	12-31-2022	
Invesco Diversified Dividend R6	LCEFX	Large Value	25.45	9.45	9.22	8.73	✔️	14.91	0.88	8.60	✔️	🇺🇸	✔️	0.47	✔️	3	-	Medium Risk
<i>percentile rank</i>			70	54	83	69												
<i># of funds in category</i>			1,194	1,108	1,054	820												
															08-31-2024	-	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	28.79	5.31	11.22	10.21	✔️	19.35	0.98	1.62	⚠️	🇺🇸	✔️	0.05	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			34	72	54	26												
<i># of funds in category</i>			471	433	391	264												
															08-31-2024	02-15-2022	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	26.26	2.67	13.16	10.14	✔️	19.90	0.82	10.85	✔️	🇺🇸	⚠️	0.69	✔️	4	-	Medium Risk
<i>percentile rank</i>			47	22	13	43												
<i># of funds in category</i>			582	558	530	407												
															08-31-2024	-	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	25.62	10.37	14.40	9.30	✔️	22.11	0.95	12.60	✔️	🇺🇸	✔️	0.31	✔️	2	-	Medium Risk
<i>percentile rank</i>			27	11	12	20												
<i># of funds in category</i>			485	456	428	329												
															08-31-2024	-	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	24.64	1.39	8.37	6.92	✔️	15.99	0.80	25.31	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			38	38	18	1												
<i># of funds in category</i>			805	721	647	431												
															08-31-2024	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	22.17	4.30	7.58	5.08	✔️	16.70	0.99	16.01	✔️	🇺🇸	✔️	0.54	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			76	56	59	67												
<i># of funds in category</i>			789	723	675	442												
															08-31-2024	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.64	4.80	8.27	5.92	✔️	18.07	1.09	11.61	✔️	🇺🇸	✔️	0.08	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			50	45	38	28												
<i># of funds in category</i>			789	723	675	442												
															08-31-2024	02-15-2022	12-31-2022	
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	34.20	2.50	4.77	7.32	✔️	22.22	1.03	28.40	✔️	—	✔️	0.13	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			30	64	53	45												
<i># of funds in category</i>			247	238	219	156												
															08-31-2024	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	9.82	-0.62	2.52	2.45	✔️	7.13	0.99	2.90	⚠️	—	—	0.10	✔️	3	-	-
<i>percentile rank</i>			37	37	43	24												
<i># of funds in category</i>			161	153	145	107												
															08-31-2024	-	-	

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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	12.58 13 525	-1.10 27 464	0.78 27 415	2.25 13 287	✔️	7.74	1.01	24.02	✔️	📦	—	0.30	✔️	4	1-Low	—	
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	12.73 51 363	2.43 23 331	3.61 21 282	4.36 3 195	✔️	6.61	0.81	17.52	✔️	—	—	0.83	✔️	4	—	—	
Lincoln Stable Value Account -LNGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 14	— — —	— — —	— — —	—	—	—	41.44	✔️	—	—	—	—	—	—	—	
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	6.57 44 252	3.36 54 204	2.38 65 185	— — 114	✔️	0.96	0.07	27.24	✔️	—	—	0.24	✔️	—	—	—	

### Target Date

BlackRock LifePath® Index 2030 K <i>percentile rank</i> <i># of funds in category</i>	LINKX	Target Date	22.39 57 252	3.64 63 234	7.36 65 198	6.94 54 132	✔️	12.87	0.94	6.42	✔️	—	✔️	0.09	✔️	4	1-Low	Low Risk
BlackRock LifePath® Index 2035 K <i>percentile rank</i> <i># of funds in category</i>	LIJXX	Target Date	24.85 52 248	4.74 49 226	8.65 61 192	7.79 49 132	✔️	14.11	0.97	6.42	✔️	—	✔️	0.09	✔️	4	1-Low	Low Risk
BlackRock LifePath® Index 2040 K <i>percentile rank</i> <i># of funds in category</i>	LIKXX	Target Date	27.24 39 246	5.77 43 229	9.83 51 193	8.55 36 132	✔️	15.26	0.99	6.42	✔️	—	✔️	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	29.37 18 243	6.75 18 226	10.89 28 192	9.19 16 132	✔️	16.24	1.01	6.42	✔️	—	✔️	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	30.75 7 244	7.35 11 227	11.48 12 193	9.53 9 132	✔️	16.75	1.03	6.42	✔️	—	✔️	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	31.26 7 242	7.58 11 225	11.66 11 193	9.63 5 127	✔️	16.85	1.03	6.42	✔️	—	✔️	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	31.24 7 239	7.58 13 222	11.65 15 183	— — 33	✔️	16.87	1.32	6.42	✔️	—	✔️	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	31.25 9 248	7.59 16 178	— — 45	— — —	✔️	16.91	1.33	4.92	✔️	—	✔️	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	18.94 11 189	2.08 51 172	5.17 11 148	5.16 6 105	✔️	10.76	1.16	6.42	✔️	—	✔️	0.09	✔️	4	1-Low	—

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																	Updated	Updated	Updated
<b>Balanced</b>																			
American Funds American Balanced R6	RLBGX	Moderate Allocation	26.27	7.25	9.65	8.77	✔	12.13	0.98	25.76	✔	—	✔	0.25	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			14	9	17	10													
<i># of funds in category</i>			743	694	655	497										08-31-2024	02-15-2022	12-31-2022	