

CITY OF RICHMOND 457B 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	
US Stock																		
Fidelity 500 Index	FXAIX	Large Blend Index	36.33	11.90	15.96	13.37	✔️	17.52	1.00	15.67	✔️	🇺🇸	✔️	0.02	✔️	3	1-Low	Low Risk
percentile rank			23	20	19	8												
# of funds in category			1,497	1,348	1,236	919												
															08-31-2024	07-19-2023	12-31-2022	
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	44.56	11.64	21.25	17.81	✔️	19.90	0.94	20.18	✔️	🇺🇸	✔️	0.44	✔️	2	2-Basic	Low Risk
percentile rank			17	13	5	3												
# of funds in category			1,172	1,107	1,034	803												
															08-31-2024	04-07-2022	12-31-2022	
Vanguard Equity-Income Adm	VEIRX	Large Value	26.44	10.77	11.56	10.58	✔️	15.34	0.91	3.59	✔️	🇺🇸	✔️	0.18	✔️	2	-	Medium Risk
percentile rank			60	29	43	19												
# of funds in category			1,194	1,108	1,054	820												
															08-31-2024	-	12-31-2022	
Fidelity Mid Cap Index	FSMDX	Mid-Cap Blend	29.29	5.76	11.30	10.19	✔️	19.65	1.00	13.07	✔️	🇺🇸	✔️	0.03	✔️	3	-	Medium Risk
percentile rank			27	65	49	28												
# of funds in category			471	433	391	264												
															08-31-2024	-	12-31-2022	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	27.90	1.43	10.20	12.05	✔️	20.10	0.92	15.87	✔️	🇺🇸	✔️	0.66	✔️	4	2-Basic	Low Risk
percentile rank			36	41	53	12												
# of funds in category			548	528	493	389												
															08-31-2024	02-15-2022	12-31-2022	
Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	27.24	10.25	11.88	10.37	✔️	17.28	0.87	15.70	✔️	🇺🇸	✔️	0.70	✔️	3	-	Medium Risk
percentile rank			36	22	33	8												
# of funds in category			406	388	374	285												
															08-31-2024	-	12-31-2022	
Fidelity Small Cap Index	FSSNX	Small Blend	26.84	1.97	9.48	8.93	✔️	22.51	1.00	13.07	✔️	🇺🇸	✔️	0.03	✔️	2	-	Medium Risk
percentile rank			31	81	66	47												
# of funds in category			616	591	569	404												
															08-31-2024	-	12-31-2022	
DFA US Targeted Value I	DFVFX	Small Value	23.89	9.68	14.03	9.47	✔️	22.06	0.95	12.60	✔️	🇺🇸	✔️	0.29	✔️	3	-	Medium Risk
percentile rank			44	15	16	16												
# of funds in category			485	456	428	329												
															08-31-2024	-	12-31-2022	
Non-US Stock																		
Vanguard International Growth Adm	VWILX	Foreign Large Growth	28.94	-3.65	10.76	8.97	✔️	22.88	1.22	14.77	✔️	🇺🇸	✔️	0.31	✔️	3	-	Low Risk
percentile rank			30	84	8	10												
# of funds in category			407	391	342	228												
															08-31-2024	-	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	21.61	5.20	7.89	5.01	✔️	17.26	0.97	14.35	✔️	🇺🇸	❌	0.39	✔️	3	-	Medium Risk
percentile rank			63	81	55	38												
# of funds in category			365	340	314	213												
															08-31-2024	-	12-31-2022	
Fixed Income																		
Hartford Total Return Bond R6	ITBVX	Core Plus Bond	13.70	-0.83	1.19	-	✔️	8.04	1.04	12.59	✔️	-	-	0.32	✔️	4	-	-
percentile rank			12	32	32	-												
# of funds in category			618	561	519	365												
															08-31-2024	-	-	
Fidelity U.S. Bond Index	FXNAX	Intermediate-Term Bond	11.52	-1.39	0.34	1.82	✔️	7.61	1.00	10.38	✔️	🇺🇸	-	0.03	✔️	4	1-Low	-
percentile rank			63	44	52	43												
# of funds in category			525	464	415	287												
															08-31-2024	02-15-2022	-	

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																	Updated	Updated	Updated	
Lincoln Stable Value Account -L7NGPA		Stable Value	-	-	-	-	-	-	-	41.44	✔️	-	-	-	-	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-	-	-	-	-										
<i># of funds in category</i>			14	-	-	-	-	-	-	-										
Target Date																				
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	18.25	2.86	6.01	5.99	✔️	10.20	0.86	11.61	✔️	-	✔️	0.08	✔️	3	1-Low	-	-	
<i>percentile rank</i>			70	44	49	36														
<i># of funds in category</i>			166	150	134	79										08-31-2024	02-15-2022		-	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	21.13	3.68	7.09	6.74	✔️	11.76	0.92	11.61	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk	-	-
<i>percentile rank</i>			24	19	28	22														
<i># of funds in category</i>			241	224	193	130										08-31-2024	02-15-2022		12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	23.27	4.40	8.04	7.35	✔️	12.83	0.93	11.61	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk	-	-
<i>percentile rank</i>			25	21	35	30														
<i># of funds in category</i>			252	234	198	132										08-31-2024	02-15-2022		12-31-2022	
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	24.76	5.07	8.95	7.93	✔️	13.64	0.93	11.61	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk	-	-
<i>percentile rank</i>			58	29	46	39														
<i># of funds in category</i>			248	226	192	132										08-31-2024	02-15-2022		12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	26.33	5.75	9.85	8.49	✔️	14.44	0.93	11.61	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk	-	-
<i>percentile rank</i>			64	45	51	45														
<i># of funds in category</i>			246	229	193	132										08-31-2024	02-15-2022		12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	27.82	6.39	10.74	8.97	✔️	15.27	0.95	11.61	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk	-	-
<i>percentile rank</i>			62	47	39	37														
<i># of funds in category</i>			243	226	192	132										08-31-2024	02-15-2022		12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	28.91	6.83	11.05	9.13	✔️	15.68	0.96	11.61	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk	-	-
<i>percentile rank</i>			54	34	35	32														
<i># of funds in category</i>			244	227	193	132										08-31-2024	02-15-2022		12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	28.92	6.84	11.05	9.11	✔️	15.69	0.96	11.61	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk	-	-
<i>percentile rank</i>			61	36	40	38														
<i># of funds in category</i>			242	225	193	127										08-31-2024	02-15-2022		12-31-2022	
Vanguard Target Retirement 2060 Fund	VITSX	Target Date	28.93	6.84	11.05	9.11	✔️	15.67	1.23	11.61	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk	-	-
<i>percentile rank</i>			62	39	45	61														
<i># of funds in category</i>			239	222	183	33										08-31-2024	02-15-2022		12-31-2022	
Vanguard Target Retirement 2065 Fund	VLVX	Target Date	28.95	6.87	11.04	-	✔️	15.66	1.23	7.22	✔️	-	✔️	0.08	✔️	3	1-Low	Low Risk	-	-
<i>percentile rank</i>			66	40	63	-														
<i># of funds in category</i>			248	178	45	-										08-31-2024	02-15-2022		12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	28.98	-	-	-	-	-	-	2.26	❌	-	✔️	0.08	✔️	3	-	Low Risk	-	-
<i>percentile rank</i>			63	-	-	-														
<i># of funds in category</i>			248	178	45	-										08-31-2024			12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	16.22	2.19	4.45	4.51	✔️	8.72	0.93	11.61	✔️	-	✔️	0.08	✔️	4	1-Low	-	-	-
<i>percentile rank</i>			63	50	56	40														
<i># of funds in category</i>			189	172	148	105										08-31-2024	02-15-2022			-