## CITY OF VIRGINIA DEFERRED

### Screens Summary (Data as of 03-31-2021)

	Ticker	Asset Class	1												
Name			Trailing P	erforma	nce and	Risk			Management			Style		Expense	
			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 Fa
US Stock															
Vanguard 500 Index Admiral	VFIAX	Large Blend	56.33	16.75	16.26	13.88	ø	18.40	1.00	4.93	ø		ø	0.04	C
percentile rank		Index	53	26	23	11									
# of funds in category			1,356	1,230	1,074	812									
MFS Growth R6	MFEKX	Large Growth	49.88	21.17	20.61	-	0	17.59	0.89	19.01	0	Ħ	<b></b>	0.53	•
percentile rank			93	38	32	-									
# of funds in category			1,284	1,188	1,071	790									
Invesco Diversified Dividend R6	LCEFX	Large Value	44.13	9.62	8.50	_	0	16.66	0.81	18.26	0	Ħ	0	0.44	Ç
percentile rank			85	64	91	-									
# of funds in category			1,207	1,136	1,007	728									
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	70.62	14.65	14.60	12.29	0	21.54	0.98	22.88	0		0	0.05	Ç
percentile rank			61	21	23	16									
# of funds in category			406	376	309	215									
PGIM Jennison Small Company R6	PJSQX	Small Growth	121.66	16.79	16.79	12.03	0	27.64	1.03	7.35	0	Ħ	8	0.70	C
percentile rank			9	69	76	76									
# of funds in category			619	581	508	386									
DFA US Small Cap Value I	DFSVX	Small Value	112.09	9.91	11.79	9.62	0	29.88	1.10	9.09	0	⊞	0	0.39	C
percentile rank			25	46	43	39									
# of funds in category			428	402	372	269									
Non-US Stock															
		Diversified	00.00	10.40	17 50			20.22	1.00	15 50	0		ø	0.70	_
JPMorgan Emerging Markets Equity R6	JEMWX	Emerging Mkts	69.33	13.43	17.52	_	•	20.32	1.02	15.59				0.79	<b>V</b>
percentile rank # of funds in category			23 800	5 696	3 597	 295									
		Foreign Large													
American Funds Intl Gr and Inc R6	RIGGX	Blend	52.63	7.17	10.05	6.08	0	19.23	1.08	12.50	<b>S</b>		<b>v</b>	0.54	C
percentile rank			29 752	25 657	20 566	21 375									
# of funds in category		Eoroign Largo	752	657	566	375									
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	50.81	6.56	9.60	6.00	ø	18.47	1.04	8.11	0		0	0.07	C
percentile rank			36	37	36	24									
# of funds in category			752	657	566	375									
Alternative															
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	36.54	11.00	6.13	8.91	ø	18.17	0.93	24.90	ø		ø	0.12	c
percentile rank	VUJLA	neai Lolale	30.04 45	28	0.13 41	0.91 25	<b>_</b>	10.17	0.33	24.30	×		<b>~</b>	U. 1Z	
# of funds in category			248	225	201	145									
Fixed Income															
		Inflation-	7 50	F 04	0.75	0.07		0.74	0.07	0.00				0.40	
Vanguard Inflation-Protected Secs Adm	VAIPX	Protected Bond	7.53	5.61	3.75	3.37	0	3.71	0.94	9.62	<b>S</b>	_	_	0.10	C
percentile rank			61	29	40	17									
# of funds in category			205	198	175	116									

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Fund on Watch List

Fund Removed from Approved List

### **CITY OF VIRGINIA DEFERRED** Screens Summary (Data as of 03-31-2021)

### Trailing Performance and Risk Management Style Expense Asset Class Exp Name Ticker 1 Yr 3 Yr 5 Yr 10 Yr Pass/ Std Dev Beta 3 Tenure Pass/ Style Pass/ Pass/ Fail 3 Yr % Yr % Fail Box Fail Ratio Fail Intermediate-20.52 Baird Aggregate Bond Inst BAGIX 3.40 5.17 3.70 4.20 3.97 1.08 e 0.30 C H Term Bond percentile rank 37 15 14 6 422 386 338 256 # of funds in category PIMCO Income Instl PIMIX Multisector Bond 14.38 4.80 5.89 6.92 5.78 0.82 14.01 1.09 C C C percentile rank 55 46 16 1 295 # of funds in category 344 263 143 Federated Hermes Govt Ultrashort R6 FGUI X Ultrashort Bond 1 40 176 1 46 0 49 0.05 23 74 0 24 C C \_ 64 percentile rank 77 65 74 # of funds in category 229 189 155 80 **Target Date** BlackRock LifePath® Index 2025 K LIBKX Target Date 28.42 9.24 9.15 C 10.21 0.93 9.84 Ø C 0.09 C percentile rank 72 46 61 \_ 211 191 151 86 # of funds in category BlackRock LifePath® Index 2030 K 35.04 10.17 10.20 12.17 0.96 LINKX Target Date C 9.84 0.09 C percentile rank 63 42 59 # of funds in category 212 192 149 82 BlackRock LifePath® Index 2035 K LIJKX Target Date 41.60 11.04 11.19 14.03 0.96 9.84 0.09 C C C \_ C percentile rank 62 33 52 # of funds in category 204 188 148 83 BlackRock LifePath® Index 2040 K 9.84 0.09 LIKKX Target Date 47.86 11 77 12.05 \_ C 15.78 0.97 C C C percentile rank 47 31 46 192 149 # of funds in category 206 82 BlackRock LifePath® Index 2045 K LIHKX Target Date 17.07 52.89 12.39 12.71 1.00 9.84 C 0.09 C \_ Cs. C 22 percentile rank 37 38 # of funds in category 204 188 148 82 BlackRock LifePath® Index 2050 K LIPKX 12.68 12.97 Target Date 55.34 C 17.66 1.01 9.84 C 0.09 C \_ C. 22 percentile rank 29 34 # of funds in category 206 192 149 73 BlackRock LifePath® Index 2055 K LIVKX Target Date 55.52 12.73 12.99 \_ C 17.70 1.01 9.84 C e 0.09 C percentile rank 33 22 33 \_ 204 188 145 48 # of funds in category BlackRock LifePath® Index 2060 K 55.54 12.74 13.00 17.73 5.09 LIZKX Target Date 1.56 C C 0.09 C 22 44 43 percentile rank \_ 271 109 # of funds in category 185 BlackRock LifePath® Index 2065 K LIWKX Target Date 54.23 1.42 8 C 0.09 C 53 percentile rank \_ # of funds in category 271 185 109 BlackRock LifePath® Index Retire K LIRKX 22.00 8.39 7.64 1.09 9.84 0.09 Target Date \_ C 7.87 Ø C C percentile rank 18 5 8 # of funds in category 156 139 116 75



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### Screens Summary (Data as of 03-31-2021)

**Trailing Performance and Risk** Management Style Expense Name Ticker Asset Class 1 Yr 3 Yr 5 Yr 10 Yr Pass/ Std Dev Beta 3 Tenure Pass/ Style Pass/ Exp Pass/ Fail Fail Fail 3 Yr % Yr % Fail Box Ratio Balanced Moderate American Funds American Balanced R6 RLBGX 30.58 10.87 10.79 10.18 10.68 0.94 22.26 C C 0.26 C Ø Allocation percentile rank 83 28 23 6 641 575 412 # of funds in category 666

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Page 3 of 3

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