

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 03-31-2022)

⊖ 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	15.60	18.89	15.95	14.60	✓	17.76	1.00	5.93	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			17	19	16	9												
<i># of funds in category</i>			1,382	1,245	1,129	827												
															02-28-2022	02-15-2022	12-31-2021	
MFS Growth R6	MFEKX	Large Growth	8.07	18.70	19.28	16.04	✓	18.06	0.91	20.01	✓	☐	✓	0.49	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			47	51	29	22												
<i># of funds in category</i>			1,240	1,128	1,033	769												
															02-28-2022	02-15-2022	12-31-2021	
⚠ Invesco Diversified Dividend R6	LCEFX	Large Value	12.90	11.53	8.74	-	✓	16.34	0.83	6.10	✓	☐	✓	0.43	✓	2	-	Medium Risk
<i>percentile rank</i>			52	81	86	-												
<i># of funds in category</i>			1,220	1,151	1,052	774												
															02-28-2022	-	12-31-2021	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	8.82	15.67	13.00	12.94	✓	20.41	0.98	23.88	✓	☐	✓	0.05	✓	4	1-Low	Low Risk
<i>percentile rank</i>			26	15	10	10												
<i># of funds in category</i>			400	361	319	210												
															02-28-2022	02-15-2022	12-31-2021	
PGIM Jennison Small Company R6	PJSQX	Small Growth	8.32	19.85	14.40	13.12	✓	26.09	1.01	8.35	✓	☐	✖	0.69	✓	3	-	Medium Risk
<i>percentile rank</i>			3	10	43	31												
<i># of funds in category</i>			617	583	529	400												
															02-28-2022	-	12-31-2021	
DFA US Small Cap Value I	DFS VX	Small Value	10.46	14.83	9.25	11.13	✓	27.46	1.09	10.09	✓	☐	✓	0.30	✓	2	-	Medium Risk
<i>percentile rank</i>			18	26	32	24												
<i># of funds in category</i>			446	416	396	301												
															02-28-2022	-	12-31-2021	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-6.50	9.91	9.86	7.13	✓	17.98	0.91	22.80	✓	☐	✓	0.57	✓	4	1-Low	Low Risk
<i>percentile rank</i>			31	8	5	2												
<i># of funds in category</i>			809	732	626	354												
															02-28-2022	02-15-2022	12-31-2021	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-4.21	7.60	6.84	6.02	✓	18.94	1.11	13.50	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			79	45	36	44												
<i># of funds in category</i>			772	712	616	413												
															02-28-2022	02-15-2022	12-31-2021	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	0.70	8.54	7.16	6.67	✓	17.85	1.04	9.11	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			29	28	28	19												
<i># of funds in category</i>			772	712	616	413												
															02-28-2022	02-15-2022	12-31-2021	
Alternative																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	21.45	11.44	9.67	9.70	✓	19.08	0.95	25.90	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			70	49	52	32												
<i># of funds in category</i>			258	239	207	151												
															02-28-2022	02-15-2022	12-31-2021	
Fixed Income																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	4.21	6.13	4.30	2.61	✓	4.05	0.93	10.62	✓	—	—	0.10	✓	3	-	-
<i>percentile rank</i>			29	29	35	22												
<i># of funds in category</i>			207	199	180	122												
															02-28-2022	-	-	

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			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		
Baird Aggregate Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate-Term Bond	-4.46 56 434	2.04 23 394	2.45 16 359	2.90 10 259	✔	4.52	1.09	21.52	✔	☒	—	0.30	✔	3	1-Low	—	02-28-2022	02-15-2022	—
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	-1.54 41 337	2.93 47 282	3.59 26 241	5.96 1 140	✔	6.06	0.78	15.01	✔	—	—	0.62	✔	—	—	—	—	—	—
Lincoln Stable Value Account -LNGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 42	— — —	— — —	— — —	—	—	—	38.94	✔	—	—	—	—	—	—	—	—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	-0.46 38 236	0.91 55 214	1.19 66 176	— — 92	✔	0.57	0.06	24.74	✔	—	—	0.24	✔	—	—	—	—	—	—

Target Date

BlackRock LifePath® Index 2025 K <i>percentile rank</i> <i># of funds in category</i>	LIBKX	Target Date	1.59 56 228	8.23 60 204	7.59 55 170	7.21 61 89	✔	9.72	0.91	10.84	✔	—	✔	0.09	✔	3	1-Low	Low Risk	02-28-2022	04-07-2022	12-31-2021
BlackRock LifePath® Index 2030 K <i>percentile rank</i> <i># of funds in category</i>	LINKX	Target Date	2.93 29 229	9.55 55 203	8.66 50 170	8.03 54 94	✔	11.59	0.95	10.84	✔	—	✔	0.09	✔	3	1-Low	Low Risk	02-28-2022	04-07-2022	12-31-2021
BlackRock LifePath® Index 2035 K <i>percentile rank</i> <i># of funds in category</i>	LJJKX	Target Date	4.16 22 221	10.80 46 201	9.66 43 167	8.78 52 86	✔	13.41	0.96	10.84	✔	—	✔	0.09	✔	3	1-Low	Low Risk	02-28-2022	04-07-2022	12-31-2021
BlackRock LifePath® Index 2040 K <i>percentile rank</i> <i># of funds in category</i>	LKXX	Target Date	5.28 19 223	11.88 37 203	10.55 29 170	9.48 43 94	✔	15.10	0.97	10.84	✔	—	✔	0.09	✔	3	1-Low	Low Risk	02-28-2022	04-07-2022	12-31-2021
BlackRock LifePath® Index 2045 K <i>percentile rank</i> <i># of funds in category</i>	LIHXX	Target Date	6.12 15 221	12.78 29 201	11.25 11 167	10.02 26 85	✔	16.38	1.00	10.84	✔	—	✔	0.09	✔	3	1-Low	Low Risk	02-28-2022	04-07-2022	12-31-2021
BlackRock LifePath® Index 2050 K <i>percentile rank</i> <i># of funds in category</i>	LIPXX	Target Date	6.60 11 223	13.25 9 203	11.56 11 170	10.33 14 90	✔	16.97	1.01	10.84	✔	—	✔	0.09	✔	4	1-Low	Low Risk	02-28-2022	04-07-2022	12-31-2021
BlackRock LifePath® Index 2055 K <i>percentile rank</i> <i># of funds in category</i>	LIVXX	Target Date	6.62 13 221	13.29 14 201	11.60 11 165	10.51 12 70	✔	17.04	1.01	10.84	✔	—	✔	0.09	✔	4	1-Low	Low Risk	02-28-2022	04-07-2022	12-31-2021
BlackRock LifePath® Index 2060 K <i>percentile rank</i> <i># of funds in category</i>	LIZXX	Target Date	6.58 17 220	13.27 18 189	11.59 11 142	— — 1	✔	17.06	1.53	6.09	✔	—	✔	0.09	✔	4	1-Low	Low Risk	02-28-2022	04-07-2022	12-31-2021
BlackRock LifePath® Index 2065 K <i>percentile rank</i> <i># of funds in category</i>	LWKX	Target Date	6.68 13 149	— — 16	— — —	— — —	—	—	—	2.42	✖	—	✔	0.09	✔	4	1-Low	Low Risk	02-28-2022	04-07-2022	12-31-2021
BlackRock LifePath® Index Retire K <i>percentile rank</i> <i># of funds in category</i>	LIRXX	Target Date	0.60 29 168	7.13 6 150	6.38 7 124	5.80 5 78	✔	7.77	1.07	10.84	✔	—	✔	0.09	✔	3	1-Low	—	02-28-2022	04-07-2022	—

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Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	7.43	11.17	9.95	10.09	✔	10.54	0.94	23.26	✔	—	✔	0.25	✔	3	1-Low	Low Risk
<i>percentile rank</i>			23	29	21	6												
<i># of funds in category</i>			706	661	604	438										02-28-2022	02-15-2022	12-31-2021