

# CITY OF VIRGINIA DEFERRED

## Screens Summary (Data as of 03-31-2023)

🔴 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
<b>US Stock</b>																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-7.77	18.56	11.15	12.20	✔️	19.23	1.00	6.93	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			53	31	21	11												
<i># of funds in category</i>			1,372	1,240	1,130	835									02-28-2023	02-15-2022	12-31-2022	
MFS Growth R6	MFEKX	Large Growth	-12.94	12.14	10.85	13.19	✔️	21.89	0.94	21.01	✔️	🇺🇸	✔️	0.50	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			59	80	43	29												
<i># of funds in category</i>			1,253	1,142	1,056	813									02-28-2023	02-15-2022	12-31-2022	
Invesco Diversified Dividend R6	LCEFX	Large Value	-4.03	16.02	7.37	8.50	✔️	15.45	0.84	7.10	✔️	🇺🇸	✔️	0.46	✔️	2	-	Medium Risk
<i>percentile rank</i>			38	82	62	73												
<i># of funds in category</i>			1,241	1,159	1,107	825									02-28-2023	-	12-31-2022	
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	-9.86	18.73	8.13	10.17	✔️	20.35	0.99	24.88	✔️	🇺🇸	✔️	0.05	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			81	66	28	16												
<i># of funds in category</i>			413	375	351	226									02-28-2023	02-15-2022	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	-9.89	29.34	9.23	10.47	✔️	21.83	0.85	9.35	✔️	🇺🇸	✖️	0.71	✔️	3	-	Medium Risk
<i>percentile rank</i>			35	3	17	25												
<i># of funds in category</i>			608	578	540	406									02-28-2023	-	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	-3.50	31.25	7.19	8.54	✔️	23.44	1.00	11.09	✔️	🇺🇸	✔️	0.30	✔️	2	-	Medium Risk
<i>percentile rank</i>			23	19	23	27												
<i># of funds in category</i>			482	453	430	323									02-28-2023	-	12-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-6.90	12.18	4.10	5.50	✔️	18.28	0.86	23.80	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			24	22	3	1												
<i># of funds in category</i>			835	746	657	398									02-28-2023	02-15-2022	12-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	0.14	13.55	3.38	4.77	✔️	18.68	1.05	14.50	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			18	30	36	45												
<i># of funds in category</i>			749	697	630	425									02-28-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-2.91	13.85	3.42	5.24	✔️	19.22	1.09	10.11	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			58	25	34	23												
<i># of funds in category</i>			749	697	630	425									02-28-2023	02-15-2022	12-31-2022	
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	-20.10	9.83	5.82	5.79	✔️	20.41	1.00	26.90	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			54	64	45	43												
<i># of funds in category</i>			261	237	213	156									02-28-2023	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-6.22	1.67	2.85	1.39	✔️	7.02	0.99	1.39	✖️	—	—	0.10	✔️	3	-	-
<i>percentile rank</i>			63	65	39	32												
<i># of funds in category</i>			215	202	195	137									02-28-2023	-	-	

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Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.67	-1.98	1.16	1.75	✓	6.54	1.04	22.52	✓	☒	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			29	34	20	9												
<i># of funds in category</i>			465	418	382	286									02-28-2023	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-1.30	3.59	2.26	3.98	✓	6.04	0.86	16.01	✓	—	—	0.51	✓	—	—	—
<i>percentile rank</i>			17	41	22	1												
<i># of funds in category</i>			346	292	255	158												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.94	✓	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			—	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	2.12	1.01	1.38	—	✓	0.64	0.05	25.74	✓	—	—	0.24	✓	—	—	—
<i>percentile rank</i>			48	72	63	—												
<i># of funds in category</i>			237	216	180	106												

### Target Date

BlackRock LifePath® Index 2025 K	LIBKX	Target Date	-6.43	6.88	4.38	5.57	✓	11.68	0.90	4.92	✓	—	✓	0.09	✓	3	1-Low	Low Risk
<i>percentile rank</i>			67	82	58	60												
<i># of funds in category</i>			215	190	170	103									02-28-2023	04-07-2022	09-30-2022	
BlackRock LifePath® Index 2030 K	LINKX	Target Date	-6.79	9.02	5.11	6.29	✓	13.28	0.94	4.92	✓	—	✓	0.09	✓	3	1-Low	Low Risk
<i>percentile rank</i>			68	71	47	58												
<i># of funds in category</i>			217	190	170	97									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2035 K	LJJKX	Target Date	-7.03	11.10	5.80	6.97	✓	14.79	0.97	4.92	✓	—	✓	0.09	✓	3	1-Low	Low Risk
<i>percentile rank</i>			64	59	36	55												
<i># of funds in category</i>			208	183	167	100									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2040 K	LKKX	Target Date	-7.35	12.98	6.38	7.54	✓	16.19	0.99	4.92	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			69	45	25	47												
<i># of funds in category</i>			212	184	170	97									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2045 K	LIHXX	Target Date	-7.53	14.48	6.86	8.02	✓	17.34	1.02	4.92	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			72	25	17	31												
<i># of funds in category</i>			208	183	167	100									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2050 K	LIPKX	Target Date	-7.64	15.21	7.09	8.28	✓	17.91	1.04	4.92	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			69	6	9	17												
<i># of funds in category</i>			209	184	170	97									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2055 K	LIVKX	Target Date	-7.61	15.28	7.13	8.40	✓	17.99	1.04	4.92	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			69	9	10	11												
<i># of funds in category</i>			208	183	167	82									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2060 K	LIZKX	Target Date	-7.60	15.28	7.13	—	✓	18.02	1.40	4.92	✓	—	✓	0.09	✓	3	1-Low	Low Risk
<i>percentile rank</i>			67	12	9	—												
<i># of funds in category</i>			208	178	157	8									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2065 K	LIWKX	Target Date	-7.59	14.99	—	—	✓	17.95	1.39	3.42	✓	—	✓	0.09	✓	4	1-Low	Low Risk
<i>percentile rank</i>			63	29	—	—												
<i># of funds in category</i>			158	66	10	—									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index Retire K	LIRKX	Target Date	-6.16	4.82	3.75	4.39	✓	10.46	1.13	4.92	✓	—	✓	0.09	✓	3	1-Low	—
<i>percentile rank</i>			88	28	11	7												
<i># of funds in category</i>			157	140	123	82									02-28-2023	04-07-2022	—	

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<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-5.57	9.83	6.69	8.17	✓	12.44	0.96	24.26	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			28	49	22	6												
<i># of funds in category</i>			750	683	656	485												
															02-28-2023	02-15-2022	12-31-2022	