

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 03-31-2024)

🔴 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	Sustain. Rating	Commit. Level	Carbon Risk		
																Updated	Updated	Updated	
US Stock																			
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.83	11.44	15.01	12.92	✔	17.60	1.00	6.34	✔	🗄️	✔	0.04	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			34	24	23	9													
<i># of funds in category</i>			1,591	1,449	1,319	995											02-29-2024	02-15-2022	12-31-2022
MFS Growth R6	MFEKX	Large Growth	42.99	10.39	15.80	14.77	✔	20.75	0.97	22.01	✔	🗄️	✔	0.51	✔	4	2-Basic	Low Risk	
<i>percentile rank</i>			21	32	39	22													
<i># of funds in category</i>			1,293	1,207	1,129	887											02-29-2024	02-15-2022	12-31-2022
Invesco Diversified Dividend R6	LCEFX	Large Value	17.95	8.52	9.44	8.39	✔	14.82	0.89	8.10	✔	🗄️	✔	0.47	✔	3	-	Medium Risk	
<i>percentile rank</i>			72	58	79	73													
<i># of funds in category</i>			1,284	1,197	1,134	887											02-29-2024	-	12-31-2022
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	20.44	5.71	10.93	9.88	✔	19.30	0.99	2.70	✖	🗄️	✔	0.05	✔	4	1-Low	Medium Risk	
<i>percentile rank</i>			70	66	53	22													
<i># of funds in category</i>			476	439	403	279											02-29-2024	02-15-2022	12-31-2022
PGIM Jennison Small Company R6	PJSQX	Small Growth	16.08	4.25	12.48	9.76	✔	19.44	0.81	10.35	✔	🗄️	✖	0.69	✔	4	-	Medium Risk	
<i>percentile rank</i>			63	8	11	28													
<i># of funds in category</i>			617	583	548	429											02-29-2024	-	12-31-2022
DFA US Small Cap Value I	DFS VX	Small Value	24.90	10.01	12.79	8.39	✔	21.07	0.96	12.10	✔	🗄️	✔	0.31	✔	2	-	Medium Risk	
<i>percentile rank</i>			20	11	17	20													
<i># of funds in category</i>			510	476	443	352											02-29-2024	-	12-31-2022
Non-US Stock																			
American Funds New World R6	RNWXG	Diversified Emerging Mkts	14.64	-0.07	7.22	5.99	✔	16.28	0.81	24.81	✔	🗄️	✔	0.57	✔	3	1-Low	Medium Risk	
<i>percentile rank</i>			24	25	10	2													
<i># of funds in category</i>			840	743	680	450											02-29-2024	02-15-2022	12-31-2022
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	13.88	2.99	7.28	4.44	✔	16.82	1.00	15.51	✔	🗄️	✔	0.54	✔	2	1-Low	Low Risk	
<i>percentile rank</i>			49	55	35	53													
<i># of funds in category</i>			839	780	714	468											02-29-2024	02-15-2022	12-31-2022
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	14.87	3.94	7.36	5.01	✔	17.90	1.08	11.11	✔	🗄️	✔	0.07	✔	2	1-Low	Low Risk	
<i>percentile rank</i>			35	37	33	24													
<i># of funds in category</i>			839	780	714	468											02-29-2024	02-15-2022	12-31-2022
Alternative																			
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	8.54	1.74	3.71	6.22	✔	21.76	1.02	27.90	✔	—	✔	0.12	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			49	68	48	48													
<i># of funds in category</i>			276	261	240	180											02-29-2024	02-15-2022	12-31-2022
Fixed Income																			
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	0.14	-0.72	2.34	2.11	✔	7.08	0.99	2.39	✖	—	—	0.10	✔	3	-	-	
<i>percentile rank</i>			68	61	61	21													
<i># of funds in category</i>			236	222	214	156											02-29-2024	-	-

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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	2.80 21 557	-2.17 26 503	0.81 22 452	1.97 10 322	✔️	7.37	1.01	23.52	✔️	📦	—	0.30	✔️	4	1-Low	—	02-29-2024	02-15-2022	—
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	8.05 36 362	1.64 20 325	3.07 25 279	4.27 1 184	✔️	6.30	0.81	17.02	✔️	—	—	0.62	✔️	4	—	—	02-29-2024	—	—
Lincoln Stable Value Account -LNGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 43	— — —	— — —	— — —	—	—	—	40.94	✔️	—	—	—	—	—	—	—	—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	5.36 74 249	2.31 63 214	2.03 69 194	— — 122	✔️	0.93	0.06	26.74	✔️	—	—	0.24	✔️	—	—	—	—	—	—

Target Date

BlackRock LifePath® Index 2025 K <i>percentile rank</i> <i># of funds in category</i>	LIBKX	Target Date	10.04 83 275	1.51 85 258	5.48 75 212	5.57 58 131	✔️	11.30	0.89	5.92	✔️	—	✔️	0.09	✔️	4	1-Low	Low Risk	02-29-2024	04-07-2022	09-30-2022
BlackRock LifePath® Index 2030 K <i>percentile rank</i> <i># of funds in category</i>	LINKX	Target Date	12.72 77 267	2.65 71 251	6.67 70 206	6.43 52 136	✔️	12.70	0.94	5.92	✔️	—	✔️	0.09	✔️	4	1-Low	Low Risk	02-29-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2035 K <i>percentile rank</i> <i># of funds in category</i>	LJJKX	Target Date	15.29 76 269	3.74 61 241	7.83 67 206	7.24 45 129	✔️	13.99	0.96	5.92	✔️	—	✔️	0.09	✔️	4	1-Low	Low Risk	02-29-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2040 K <i>percentile rank</i> <i># of funds in category</i>	LKXKX	Target Date	17.81 73 261	4.74 50 245	8.86 54 206	7.95 42 133	✔️	15.18	0.99	5.92	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk	02-29-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2045 K <i>percentile rank</i> <i># of funds in category</i>	LIHKX	Target Date	20.16 54 262	5.64 28 244	9.77 39 208	8.55 20 126	✔️	16.19	1.01	5.92	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk	02-29-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2050 K <i>percentile rank</i> <i># of funds in category</i>	LIPKX	Target Date	21.72 34 258	6.22 14 243	10.30 23 209	8.87 11 134	✔️	16.71	1.03	5.92	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk	02-29-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2055 K <i>percentile rank</i> <i># of funds in category</i>	LIVKX	Target Date	22.34 24 257	6.42 12 240	10.45 21 207	8.97 6 122	✔️	16.81	1.03	5.92	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk	02-29-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2060 K <i>percentile rank</i> <i># of funds in category</i>	LIZKX	Target Date	22.32 28 254	6.40 14 236	10.43 27 187	— — 11	✔️	16.83	1.34	5.92	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk	02-29-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index 2065 K <i>percentile rank</i> <i># of funds in category</i>	LIWKX	Target Date	22.26 30 246	6.42 19 170	— — 11	— — —	✔️	16.88	1.34	4.42	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk	02-29-2024	04-07-2022	12-31-2022
BlackRock LifePath® Index Retire K <i>percentile rank</i> <i># of funds in category</i>	LIRKX	Target Date	9.31 37 201	1.05 57 190	4.75 11 162	4.69 5 102	✔️	10.50	1.15	5.92	✔️	—	✔️	0.09	✔️	4	1-Low	—	02-29-2024	04-07-2022	—

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Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	18.11	6.21	8.91	8.37	✓	12.03	0.97	25.26	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			<i>18</i>	<i>12</i>	<i>21</i>	<i>11</i>												
<i># of funds in category</i>			<i>881</i>	<i>828</i>	<i>781</i>	<i>581</i>										<i>02-29-2024</i>	<i>02-15-2022</i>	<i>12-31-2022</i>