

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 03-31-2025)

 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 percentile rank # of funds in category	VFIAX	Large Blend Index	8.21 20 1,457	9.02 24 1,331	18.55 24 1,218	12.46 8 912	✔	17.31	1.00	7.34	✔	🗪	✔	0.04	✔	3	1-Low	Low Risk	
MFS Growth R6 percentile rank # of funds in category	MFEKX	Large Growth	3.32 68 1,103	8.75 41 1,052	15.81 70 972	13.76 25 759	✔	20.03	0.96	23.01	✔	🗪	✔	0.49	✔	3	2-Basic	Low Risk	
Invesco Diversified Dividend R6 percentile rank # of funds in category	LCEFX	Large Value	7.16 43 1,175	6.65 58 1,109	14.57 81 1,049	8.05 77 824	✔	15.05	0.88	9.10	✔	🗪	✔	0.47	✔	3	—	Medium Risk	
Vanguard Mid Cap Index Admiral percentile rank # of funds in category	VIMAX	Mid-Cap Blend	5.14 11 446	4.51 45 409	16.21 51 375	8.92 25 252	✔	19.54	0.97	2.12	✖	🗪	✔	0.05	✔	4	1-Low	Medium Risk	
PGIM Jennison Small Company R6 percentile rank # of funds in category	PJSQX	Small Growth	-2.39 29 559	0.69 47 543	19.64 4 528	8.26 32 398	✔	20.21	0.82	11.35	✔	🗪	✖	0.69	✔	4	—	Medium Risk	
DFA US Small Cap Value I percentile rank # of funds in category	DFS VX	Small Value	-4.18 60 503	4.92 22 482	22.03 16 456	7.43 24 365	✔	23.62	0.98	13.10	✔	🗪	✔	0.31	✔	3	—	Medium Risk	
Non-US Stock																			
American Funds New World R6 percentile rank # of funds in category	RNWXG	Diversified Emerging Mkts	3.31 68 787	3.31 25 724	10.83 24 646	6.44 3 439	✔	15.36	0.78	25.81	✔	🗪	✔	0.57	✔	3	1-Low	Medium Risk	
American Funds Intl Gr and Inc R6 percentile rank # of funds in category	RIGGX	Foreign Large Blend	5.25 66 761	6.28 34 706	11.90 44 662	5.30 50 445	✔	16.15	0.97	16.51	✔	🗪	✔	0.54	✔	3	1-Low	Low Risk	
Vanguard Developed Markets Index Admiral percentile rank # of funds in category	VTMGX	Foreign Large Blend Index	4.73 75 761	5.31 56 706	12.15 36 662	5.60 33 445	✔	17.95	1.09	12.11	✔	🗪	✔	0.05	✔	3	1-Low	Low Risk	
Alternative																			
Vanguard Real Estate Index Admiral percentile rank # of funds in category	VGS LX	Real Estate	9.00 47 229	-1.86 52 221	9.41 61 204	4.85 50 152	✔	21.07	1.02	28.90	✔	—	✔	0.13	✔	2	1-Low	Low Risk	
Fixed Income																			
Vanguard Inflation-Protected Secs Adm percentile rank # of funds in category	VAIPX	Inflation-Protected Bond	6.24 36 158	-0.08 50 150	2.25 53 141	2.41 35 117	✔	7.24	1.00	3.39	✔	—	—	0.10	✔	3	—	—	

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 03-31-2025)

⊖ 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
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	5.22	1.03	0.37	1.86	🟢	7.75	1.01	24.52	🟢	📦	—	0.30	🟢	4	1-Low	—
percentile rank			28	21	27	16												
# of funds in category			529	470	423	294										02-28-2025	02-15-2022	—
PIMCO Income Instl	PIMIX	Multisector Bond	7.41	4.63	5.23	4.41	🟢	6.54	0.83	18.02	🟢	—	—	0.83	🟢	4	—	—
percentile rank			29	17	40	3												
# of funds in category			375	346	295	204										02-28-2025	—	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	41.94	🟢	—	—	—	—	—	—	—
percentile rank			—	—	—	—												
# of funds in category			10	—	—	—										—	—	—
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.45	4.30	2.75	—	🟢	0.83	0.07	27.74	🟢	—	—	0.24	🟢	—	—	—
percentile rank			52	68	72	—												
# of funds in category			255	201	183	113										—	—	—

Target Date																		
BlackRock LifePath® Index 2030 K	LINKX	Target Date	6.31	3.76	9.20	6.31	✔	12.77	0.95	4.83	✔	—	✔	0.09	✔	4	1-Low	Low Risk
percentile rank			13	65	75	59												
# of funds in category			237	220	187	124										02-28-2025	04-07-2022	12-31-2022
BlackRock LifePath® Index 2035 K	LIJXX	Target Date	6.38	4.47	10.96	7.10	✔	13.96	0.97	4.83	✔	—	✔	0.09	✔	4	1-Low	Low Risk
percentile rank			13	59	68	46												
# of funds in category			234	211	180	123										02-28-2025	04-07-2022	12-31-2022
BlackRock LifePath® Index 2040 K	LIKXX	Target Date	6.59	5.18	12.61	7.82	✔	15.07	0.99	4.83	✔	—	✔	0.09	✔	4	1-Low	Low Risk
percentile rank			11	55	43	33												
# of funds in category			233	215	182	124										02-28-2025	04-07-2022	12-31-2022
BlackRock LifePath® Index 2045 K	LIHXX	Target Date	6.70	5.84	13.98	8.40	✔	16.02	1.02	4.83	✔	—	✔	0.09	✔	3	1-Low	Low Risk
percentile rank			11	41	20	20												
# of funds in category			228	211	180	123										02-28-2025	04-07-2022	12-31-2022
BlackRock LifePath® Index 2050 K	LIPXX	Target Date	6.82	6.29	14.74	8.70	✔	16.52	1.03	4.83	✔	—	✔	0.09	✔	3	1-Low	Low Risk
percentile rank			10	21	7	7												
# of funds in category			231	213	182	124										02-28-2025	04-07-2022	12-31-2022
BlackRock LifePath® Index 2055 K	LIVXX	Target Date	6.87	6.50	14.90	8.80	✔	16.63	1.03	4.83	✔	—	✔	0.09	✔	3	1-Low	Low Risk
percentile rank			9	17	7	6												
# of funds in category			228	211	180	118										02-28-2025	04-07-2022	12-31-2022
BlackRock LifePath® Index 2060 K	LIZXX	Target Date	6.87	6.50	14.90	—	✔	16.66	1.31	4.83	✔	—	✔	0.09	✔	3	1-Low	Low Risk
percentile rank			10	18	7	—												
# of funds in category			224	207	171	63										02-28-2025	04-07-2022	12-31-2022
BlackRock LifePath® Index 2065 K	LIWXX	Target Date	6.92	6.50	14.72	—	✔	16.69	1.31	4.83	✔	—	✔	0.09	✔	3	1-Low	Low Risk
percentile rank			8	21	11	—												
# of funds in category			234	176	82	—										02-28-2025	04-07-2022	12-31-2022
BlackRock LifePath® Index Retire K	LIRXX	Target Date	6.06	2.85	5.95	4.68	✔	10.76	1.17	4.83	✔	—	✔	0.09	✔	5	1-Low	—
percentile rank			15	51	26	8												
# of funds in category			172	157	134	93										02-28-2025	04-07-2022	—

CITY OF VIRGINIA DEFERRED

Screens Summary (Data as of 03-31-2025)

Fund Removed from Approved List

Fund on Watch List

			Trailing Performance and Risk							Management		Style		Expense		ESG Metrics		
Name	Ticker	Asset Class	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
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	8.35	6.52	11.14	8.36	🟢	11.97	0.97	26.26	🟢	—	🟢	0.25	🟢	3	1-Low	Low Risk
percentile rank			10	7	24	8												
# of funds in category			715	690	638	496										02-28-2025	02-15-2022	12-31-2022