

LOS ANGELES CENTER FOR LAW AND

Screens Summary (Data as of 12-31-2023)

🚫 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	
																	Updated	Updated	Updated
US Stock																			
JPMorgan US Equity R6	JUEMX	Large Blend	27.35	10.04	17.44	12.56	✔️	17.36	-	9.38	✔️	🏠	✔️	0.44	✔️	3	2-Basic	Low Risk	
<i>percentile rank</i>			17	24	2	2													
<i># of funds in category</i>			1,591	1,445	1,323	996											11-30-2023	03-11-2022	12-31-2022
Fidelity U.S. Sustainability Index	FITLX	Large Blend Index	29.04	10.62	16.14	-	✔️	18.17	-	6.65	✔️	🏠	❌	0.11	✔️	5	2-Basic	Low Risk	
<i>percentile rank</i>			10	16	12	-													
<i># of funds in category</i>			1,591	1,445	1,323	996											11-30-2023	02-15-2022	12-31-2022
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	34.95	6.23	21.19	15.67	✔️	19.14	-	19.42	✔️	🏠	✔️	0.44	✔️	3	2-Basic	Low Risk	
<i>percentile rank</i>			58	46	4	5													
<i># of funds in category</i>			1,294	1,204	1,115	882											11-30-2023	04-07-2022	12-31-2022
Vanguard Equity-Income Adm	VEIRX	Large Value	7.76	10.63	11.85	9.70	✔️	15.54	-	2.84	❌	🏠	✔️	0.19	✔️	2	-	Medium Risk	
<i>percentile rank</i>			76	35	40	18													
<i># of funds in category</i>			1,295	1,209	1,150	888											11-30-2023	-	12-31-2022
Baron Growth R6	BGRUX	Mid-Cap Growth	14.97	2.34	14.91	-	✔️	20.58	-	29.02	✔️	🏠	✔️	1.04	✔️	4	-	Low Risk	
<i>percentile rank</i>			84	28	15	-													
<i># of funds in category</i>			603	568	537	434											11-30-2023	-	12-31-2022
Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	9.62	10.48	13.59	9.29	✔️	17.44	-	14.95	✔️	🏠	✔️	0.69	✔️	3	-	Medium Risk	
<i>percentile rank</i>			78	45	17	11													
<i># of funds in category</i>			421	407	386	295											11-30-2023	-	12-31-2022
PGIM Jennison Small Company R6	PJSQX	Small Growth	12.02	5.72	14.25	9.24	✔️	19.55	-	10.10	✔️	🏠	❌	0.69	✔️	3	-	Medium Risk	
<i>percentile rank</i>			80	7	11	23													
<i># of funds in category</i>			626	592	555	433											11-30-2023	-	12-31-2022
DFA US Small Cap Value I	DFS VX	Small Value	18.91	17.07	14.14	7.99	✔️	22.14	-	11.85	✔️	🏠	✔️	0.30	✔️	2	-	Medium Risk	
<i>percentile rank</i>			34	11	18	23													
<i># of funds in category</i>			510	475	446	352											11-30-2023	-	12-31-2022
Non-US Stock																			
American Funds New World R6	RNWXG	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔️	16.09	-	24.56	✔️	🏠	✔️	0.57	✔️	3	1-Low	Medium Risk	
<i>percentile rank</i>			24	34	9	4													
<i># of funds in category</i>			847	751	687	428											11-30-2023	02-15-2022	12-31-2022
Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	17.11	2.02	10.71	-	✔️	17.96	-	13.84	✔️	🏠	❌	0.71	✔️	4	-	Low Risk	
<i>percentile rank</i>			48	60	4	-													
<i># of funds in category</i>			837	782	710	467											11-30-2023	-	12-31-2022
Fidelity Intl Sustainability Idx	FNIDX	Foreign Large Blend Index	14.66	0.04	6.69	-	✔️	17.54	-	6.65	✔️	🏠	✔️	0.20	✔️	3	-	Low Risk	
<i>percentile rank</i>			75	87	78	-													
<i># of funds in category</i>			837	782	710	467											11-30-2023	-	12-31-2022
Vanguard International Growth Adm	VWILX	Foreign Large Growth	14.81	-7.61	10.62	7.09	✔️	22.73	-	14.02	✔️	🏠	✔️	0.31	✔️	3	-	Low Risk	
<i>percentile rank</i>			69	92	18	10													
<i># of funds in category</i>			450	423	365	255											11-30-2023	-	12-31-2022
Schwab Fdmtl Intl Lg Co Idx	SFNNX	Foreign Large Value	19.92	8.10	9.26	4.80	✔️	17.30	-	6.68	✔️	🏠	✔️	0.25	✔️	1	-	Medium Risk	
<i>percentile rank</i>			23	22	18	5													
<i># of funds in category</i>			403	367	344	223											11-30-2023	-	12-31-2022

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Screens Summary (Data as of 12-31-2023)

⊖ 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	Sustain. Rating	Commit. Level	Carbon Risk	
American Funds New Perspective R6	RNPGX	Global Stock	25.01	3.17	13.90	10.10	✔	18.45	-	23.10	✔	-	✔	0.42	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			37	32	15	11												
<i># of funds in category</i>			372	339	288	197										11-30-2023	02-15-2022	12-31-2022

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✔	18.05	-	5.17	✔	-	-	0.99	✔	3	-	-
<i>percentile rank</i>			60	63	33	55												
<i># of funds in category</i>			114	109	104	67										06-30-2023	-	-
Neuberger Berman Real Estate R6	NRREX	Real Estate	12.10	5.17	8.74	8.04	✔	21.40	-	18.01	✔	-	✔	0.76	✔	4	-	Low Risk
<i>percentile rank</i>			44	55	16	16												
<i># of funds in category</i>			265	249	227	166										11-30-2023	-	12-31-2022

Fixed Income																		
American Funds Strategic Bond R-6	RANGX	Core Plus Bond	1.92	-3.94	2.62	-	✔	7.68	-	7.79	✔	-	-	0.33	✔	3	-	-
<i>percentile rank</i>			99	86	7	-												
<i># of funds in category</i>			698	628	592	414										11-30-2023	-	-
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✔	4.97	-	9.27	✔	-	-	0.63	✔	3	-	-
<i>percentile rank</i>			18	4	13	1												
<i># of funds in category</i>			114	107	101	63										11-30-2023	-	-
American Funds Inflation Linked Bd R6	RILFX	Inflation-Protected Bond	1.71	-2.17	2.88	2.54	✔	7.30	-	10.17	✔	-	-	0.29	✔	3	-	-
<i>percentile rank</i>			85	87	66	7												
<i># of funds in category</i>			234	221	214	152										11-30-2023	-	-
American Funds Bond Fund of Amer R6	RFBGX	Intermediate-Term Bond	5.09	-2.90	1.97	2.32	✔	7.17	-	14.84	✔	🇺🇸	-	0.22	✔	3	1-Low	-
<i>percentile rank</i>			81	22	5	5												
<i># of funds in category</i>			566	510	457	329										11-30-2023	02-15-2022	-
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	40.69	✔	-	-	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-										-	-	-
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.71	2.26	2.31	1.79	✔	0.87	-	10.01	✔	-	-	0.15	✔	2	1-Low	-
<i>percentile rank</i>			50	28	26	26												
<i># of funds in category</i>			245	216	195	116										11-30-2023	02-15-2022	-

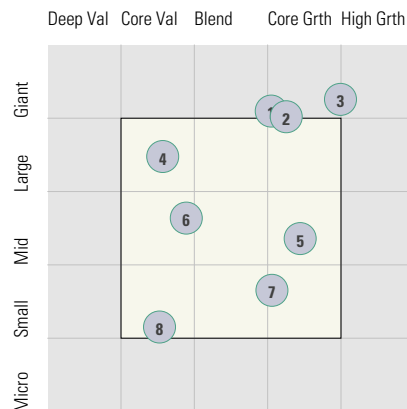
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔	12.00	-	25.01	✔	-	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591										11-30-2023	02-15-2022	12-31-2022

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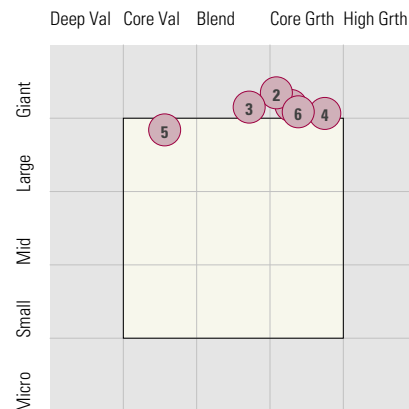
Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1	JPMorgan US Equity R6	28.34	21.50	50.15	2.23	94.39	3.38	255.52
2	Fidelity U.S. Sustainability Index	27.82	19.37	52.82	0.06	99.03	0.91	222.55
3	JPMorgan Large Cap Growth R6	21.91	11.77	66.31	2.93	93.58	3.49	362.67
4	Vanguard Equity-Income Adm	31.06	35.93	33.00	2.26	88.00	9.74	80.24
5	Baron Growth R6	68.50	10.82	20.68	0.00	99.82	0.00	15.51
6	Allspring Special Mid Cap Value R6	43.97	20.03	35.99	1.86	95.01	3.14	18.66
7	PGIM Jennison Small Company R6	40.39	18.70	40.93	2.55	92.75	4.71	4.76
8	DFA US Small Cap Value I	49.96	9.71	40.32	1.10	96.43	2.43	2.65

Non-US Stock Funds

	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds New World R6	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	Hartford Schroders International Stk SDR	27.52	32.29	40.20	7.33	27.48	65.19	90.11	9.89	82.06
3	Fidelity Intl Sustainability Idx	40.41	20.32	39.26	10.82	44.33	44.84	79.81	20.19	46.73
4	Vanguard International Growth Adm	33.48	23.16	43.35	23.74	29.19	47.08	79.91	20.09	54.71
5	Schwab Fdmtl Intl Lg Co Idx	43.53	18.05	38.42	7.48	41.71	50.82	99.54	0.46	34.00
6	American Funds New Perspective R6	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

Fixed Income Funds

	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	American Funds Strategic Bond R-6	22.09	25.82	25.88	0.00	6.57	85.55	10.45	4.00	
2	PIMCO International Bond (USD-Hdg) Instl	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00	
3	American Funds Inflation Linked Bd R6	92.83	0.00	5.94	0.00	4.32	99.46	0.00	0.54	
4	American Funds Bond Fund of Amer R6	19.05	30.69	31.74	0.00	6.14	96.25	3.01	0.74	
5	Lincoln Stable Value Account -LNGPA	-	-	-	0.00	-	0.00	0.00	-	
6	Baird Ultra Short Bond Institutional	13.28	0.00	57.64	0.00	0.53	100.00	0.00	0.00	