

LAHSA 457B PLAN

Screens Summary (Data as of 06-30-2022)

⊖ 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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	-5.29	9.89	11.41	12.82	✓	16.64	0.87	22.26	✓	☐	✓	0.62	✓	4	–	Low Risk
<i>percentile rank</i>			10	43	15	17												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	–	03-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92	✓	18.64	1.00	6.18	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			38	22	20	12												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	02-15-2022	03-31-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	-21.97	8.41	11.26	12.94	✓	20.15	0.95	31.81	✓	☐	✓	0.81	✓	2	1-Low	Low Risk
<i>percentile rank</i>			51	54	49	42												
<i># of funds in category</i>			1,252	1,142	1,060	793									05-31-2022	02-15-2022	03-31-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	-2.80	9.95	10.87	12.23	✓	17.42	0.91	25.01	✓	☐	✖	0.26	✓	2	1-Low	Low Risk
<i>percentile rank</i>			4	42	34	45												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	02-15-2022	03-31-2022	
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	-29.00	4.80	9.05	10.51	✓	22.44	0.97	19.42	✓	☐	✓	0.67	✓	3	–	Low Risk
<i>percentile rank</i>			56	53	42	57												
<i># of funds in category</i>			589	535	496	383									05-31-2022	–	03-31-2022	
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	-1.97	8.37	6.92	11.28	✓	19.33	0.83	18.26	✓	☐	✓	0.78	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			6	37	41	13												
<i># of funds in category</i>			407	393	363	270									05-31-2022	02-15-2022	03-31-2022	
⊖ Carillon Eagle Small Cap Growth I	HSIIX	Small Growth	-31.03	1.41	4.51	9.05	✓	24.15	0.95	29.17	✓	☐	✓	0.77	✓	3	–	Medium Risk
<i>percentile rank</i>			55	82	89	82												
<i># of funds in category</i>			623	585	539	404									05-31-2022	–	03-31-2022	
Delaware Small Cap Value Instl	DEVIX	Small Value	-10.28	6.30	4.89	9.17	✓	25.74	0.99	25.18	✓	☐	✓	0.86	✓	3	–	Medium Risk
<i>percentile rank</i>			37	62	56	45												
<i># of funds in category</i>			466	439	412	315									05-31-2022	–	03-31-2022	
Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-27.15	2.89	5.15	6.03	✓	18.74	0.95	23.05	✓	☐	✓	0.57	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			58	16	5	4												
<i># of funds in category</i>			821	736	637	366									05-31-2022	02-15-2022	03-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-18.15	2.10	2.68	5.84	✓	18.67	1.05	9.36	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			46	32	35	20												
<i># of funds in category</i>			757	704	612	418									05-31-2022	02-15-2022	03-31-2022	
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-27.88	0.99	1.47	5.42	✓	19.31	0.99	26.28	✓	☐	✓	0.85	✓	3	–	Low Risk
<i>percentile rank</i>			61	66	85	73												
<i># of funds in category</i>			452	398	348	225									05-31-2022	–	03-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-17.40	2.06	2.66	5.36	✓	19.95	1.06	12.10	✓	☐	✓	0.36	✓	2	–	Medium Risk
<i>percentile rank</i>			82	40	17	21												
<i># of funds in category</i>			346	318	294	177									05-31-2022	–	03-31-2022	
American Funds New Perspective R6	RNPGX	World Stock	-22.19	8.14	9.43	11.23	✓	20.23	1.10	21.59	✓	—	✓	0.41	✓	2	2-Basic	Low Risk
<i>percentile rank</i>			41	17	20	13												
<i># of funds in category</i>			363	307	268	176									05-31-2022	02-15-2022	03-31-2022	

LAHSA 457B PLAN

Screens Summary (Data as of 06-30-2022)

⊖ 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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
Alternative																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	22.80	16.77	10.14	-0.45	✓	20.97	1.14	3.66	✓	—	—	0.92	✓	3	—	—
<i>percentile rank</i>			65	22	35	51												
<i># of funds in category</i>			115	110	92	60									05-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-8.05	4.77	5.71	7.48	✓	20.14	0.95	26.15	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			73	49	52	33												
<i># of funds in category</i>			252	232	206	147									05-31-2022	02-15-2022	03-31-2022	
Fixed Income																		
Eaton Vance Income Fund of Boston I	EIBIX	High Yield Bond	-9.86	0.74	2.08	4.25	✓	9.28	0.90	7.66	✓	—	—	0.75	✓	—	—	—
<i>percentile rank</i>			23	25	25	19												
<i># of funds in category</i>			678	635	581	393												
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	-5.39	3.33	3.20	1.57	✓	5.18	1.02	5.38	✓	—	—	0.35	✓	3	—	—
<i>percentile rank</i>			57	22	15	41												
<i># of funds in category</i>			208	199	186	126									05-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-11.02	-0.73	1.07	2.13	✓	5.02	1.08	21.76	✓	☒	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			61	28	20	8												
<i># of funds in category</i>			443	399	362	267									05-31-2022	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-8.57	0.23	1.93	4.97	✓	6.55	0.85	15.26	✓	—	—	0.72	✓	—	—	—
<i>percentile rank</i>			31	33	27	1												
<i># of funds in category</i>			342	285	253	146												
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	-0.46	0.67	1.10	0.71	⊕	0.55	0.06	24.99	✓	—	—	0.26	✓	—	—	—
<i>percentile rank</i>			21	37	60	70												
<i># of funds in category</i>			237	216	177	97												
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	-8.94	-1.12	1.41	3.36	✓	4.08	0.63	7.76	✓	—	—	0.62	✓	2	—	—
<i>percentile rank</i>			23	25	10	4												
<i># of funds in category</i>			130	112	89	58									04-30-2022	—	—	
Balanced																		
BlackRock Global Allocation Instl	MALOX	World Allocation	-16.19	4.79	4.46	5.60	✓	12.79	1.02	5.50	✓	☒	✓	0.82	✓	3	—	Low Risk
<i>percentile rank</i>			77	21	25	27												
<i># of funds in category</i>			424	405	362	259									05-31-2022	—	03-31-2022	