

LOS ANGELES CENTER FOR LAW AND

Screens Summary (Data as of 09-30-2023)

🔴 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	20.65	10.55	11.05	12.45	✔️	17.75	0.99	9.12	✔️	🏠	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			46	24	4	2												
<i># of funds in category</i>			1,562	1,422	1,309	984												
															08-31-2023	03-11-2022	12-31-2022	
Fidelity® U.S. Sustainability Index	FITLX	Large Blend Index	23.81	10.52	10.70	–	✔️	18.28	1.02	6.40	✔️	🏠	❌	0.11	✔️	5	2-Basic	Low Risk
<i>percentile rank</i>			13	25	7	–												
<i># of funds in category</i>			1,562	1,422	1,309	984												
															08-31-2023	02-15-2022	12-31-2022	
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	23.20	5.61	13.38	15.32	✔️	19.05	0.90	19.17	✔️	🏠	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			58	47	5	4												
<i># of funds in category</i>			1,321	1,222	1,135	895												
															08-31-2023	04-07-2022	12-31-2022	
Vanguard Equity-Income Adm	VEIRX	Large Value	12.64	12.02	7.80	9.70	✔️	16.33	0.91	2.59	❌	🏠	✔️	0.19	✔️	2	–	Medium Risk
<i>percentile rank</i>			70	48	24	16												
<i># of funds in category</i>			1,291	1,210	1,153	883												
															08-31-2023	–	12-31-2022	
Baron Growth R6	BGRUX	Mid-Cap Growth	19.48	6.42	8.68	–	✔️	21.66	0.99	28.77	✔️	🏠	✔️	1.04	✔️	4	–	Low Risk
<i>percentile rank</i>			8	16	11	–												
<i># of funds in category</i>			609	568	537	431												
															08-31-2023	–	12-31-2022	
Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	14.38	13.94	8.33	9.38	✔️	18.20	0.90	14.70	✔️	🏠	✔️	0.69	✔️	3	–	Medium Risk
<i>percentile rank</i>			42	49	11	9												
<i># of funds in category</i>			430	409	393	298												
															08-31-2023	–	12-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	7.38	10.88	6.80	8.74	✔️	20.29	0.82	9.85	✔️	🏠	❌	0.71	✔️	3	–	Medium Risk
<i>percentile rank</i>			64	7	11	25												
<i># of funds in category</i>			617	586	547	420												
															08-31-2023	–	12-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	17.51	22.85	6.11	7.70	✔️	23.11	0.98	11.59	✔️	🏠	✔️	0.30	✔️	2	–	Medium Risk
<i>percentile rank</i>			33	14	19	21												
<i># of funds in category</i>			507	469	439	346												
															08-31-2023	–	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	17.35	1.56	5.29	5.04	✔️	17.07	0.85	24.30	✔️	🏠	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			26	32	9	3												
<i># of funds in category</i>			853	753	682	417												
															08-31-2023	02-15-2022	12-31-2022	
Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	22.99	3.71	5.56	–	✔️	18.96	1.07	13.59	✔️	🏠	❌	0.71	✔️	4	–	Low Risk
<i>percentile rank</i>			56	64	6	–												
<i># of funds in category</i>			800	746	686	460												
															08-31-2023	–	12-31-2022	
Fidelity® Intl Sustainability Idx	FNIDX	Foreign Large Blend Index	19.92	1.38	2.23	–	❌	18.12	1.04	6.40	✔️	🏠	✔️	0.20	✔️	3	–	Low Risk
<i>percentile rank</i>			79	90	72	–												
<i># of funds in category</i>			800	746	686	460												
															08-31-2023	–	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	16.10	-4.69	4.86	6.70	✔️	23.40	1.12	13.76	✔️	🏠	✔️	0.34	✔️	3	–	Low Risk
<i>percentile rank</i>			71	82	19	9												
<i># of funds in category</i>			463	423	370	263												
															08-31-2023	–	12-31-2022	
Schwab Fdmtl Intl Lg Co Idx	SFNNX	Foreign Large Value	29.87	12.06	4.45	4.56	✔️	19.59	1.04	6.43	✔️	🏠	✔️	0.25	✔️	1	–	Medium Risk
<i>percentile rank</i>			37	19	17	6												
<i># of funds in category</i>			401	362	337	218												
															08-31-2023	–	12-31-2022	

LOS ANGELES CENTER FOR LAW AND

Screens Summary (Data as of 09-30-2023)

🔴 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	21.70	4.92	8.36	9.82	✔️	19.33	1.11	22.84	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			35	24	13	10												
<i># of funds in category</i>			369	327	288	193										08-31-2023	02-15-2022	12-31-2022

Alternative

PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-0.88	16.10	6.73	-0.52	✔️	18.27	1.12	4.92	✔️	—	—	0.99	✔️	3	—	—
<i>percentile rank</i>			57	57	43	62												
<i># of funds in category</i>			114	110	105	66										06-30-2023	—	—
Neuberger Berman Real Estate R6	NRREX	Real Estate	-3.30	1.41	3.93	6.28	✔️	20.08	0.97	17.76	✔️	—	✔️	0.75	✔️	4	—	Low Risk
<i>percentile rank</i>			85	89	15	20												
<i># of funds in category</i>			271	248	230	166										08-31-2023	—	12-31-2022

Fixed Income

American Funds Strategic Bond R-6	RANGX	Core Plus Bond	-1.63	-5.15	1.84	—	✔️	6.92	1.06	7.54	✔️	—	—	0.33	✔️	3	—	—
<i>percentile rank</i>			96	76	3	—												
<i># of funds in category</i>			676	608	568	401										08-31-2023	—	—
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	4.22	-2.21	1.00	2.99	✔️	4.30	0.57	9.02	✔️	—	—	0.63	✔️	4	—	—
<i>percentile rank</i>			19	10	17	1												
<i># of funds in category</i>			122	114	105	66										08-31-2023	—	—
American Funds Inflation Linked Bd R6	RILFX	Inflation-Protected Bond	-0.25	-2.87	2.11	—	✔️	7.09	1.02	9.92	✔️	—	—	0.29	✔️	3	—	—
<i>percentile rank</i>			85	86	42	—												
<i># of funds in category</i>			241	224	220	158										08-31-2023	—	—
American Funds Bond Fund of Amer R6	RFBGX	Intermediate-Term Bond	0.49	-4.51	0.97	1.64	✔️	6.24	1.00	14.59	✔️	🇺🇸	—	0.22	✔️	3	1-Low	—
<i>percentile rank</i>			64	21	5	5												
<i># of funds in category</i>			529	477	437	321										08-31-2023	02-15-2022	—
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	40.44	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			73	—	—	—												
Baird Ultra Short Bond Institutional	BUBIX	Ultrashort Bond	5.01	1.73	2.03	—	✔️	0.76	0.05	9.75	✔️	—	—	0.15	✔️	2	1-Low	—
<i>percentile rank</i>			43	29	25	—												
<i># of funds in category</i>			243	216	192	107										08-31-2023	02-15-2022	—

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	12.47	4.68	5.76	7.63	✔️	11.88	0.97	24.76	✔️	—	✔️	0.25	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			28	24	19	12												
<i># of funds in category</i>			894	831	784	577										08-31-2023	02-15-2022	12-31-2022