

City of Los Angeles Deferred Compensation Plan

Performance Update

As of July 31, 2022

	QTD	YTD
FDIC-Insured Savings Account	0.2	0.4
Deferred Compensation Stable Value Fund	0.2	1.0
<i>US Treasury Constant Maturity 3 Years + 50 bps</i>	0.3	1.7
DCP Bond Fund	2.6	-8.4
<i>Bloomberg U.S. Aggregate Bond TR</i>	2.4	-8.2
Vanguard Total Bond Market Index Fund;Inst Plus	2.3	-8.3
<i>Bloomberg US Agg Float Adjusted TR</i>	2.3	-8.4
Natixis Loomis Sayles Cor Pl Bd Y	2.8	-8.5
<i>Bloomberg U.S. Aggregate Bond TR</i>	2.4	-8.2
Ultra Conservative Portfolio	2.5	-5.9
<i>Ultra Conservative Portfolio Benchmark</i>	2.5	-5.7
Conservative Portfolio	3.9	-8.8
<i>Conservative Portfolio Benchmark</i>	3.9	-8.9
Moderate Portfolio	5.3	-11.6
<i>Moderate Portfolio Benchmark</i>	5.2	-12.1
Aggressive Portfolio	6.1	-12.6
<i>Aggressive Portfolio Benchmark</i>	6.0	-13.2
Ultra Aggressive Portfolio	6.9	-13.5
<i>Ultra Aggressive Portfolio Benchmark</i>	6.8	-14.2
DCP Large Cap Stock	9.2	-12.6
<i>S&P 500 TR</i>	9.2	-12.6
DCP Mid Cap Stock Fund	9.9	-16.0
<i>DCP Mid Cap Stock Fund Benchmark</i>	10.0	-15.3
Vanguard Mid-Cap Index Fund;Institutional Plus	9.6	-14.7
<i>CRSP US Mid Cap TR</i>	9.6	-14.7
Virtus Ceredex Mid-Cap Value Equity Fund;I	8.2	-12.8
<i>Russell MidCap Value TR</i>	8.6	-9.0
Voya MidCap Opportunities Portfolio;I	12.3	-21.6
<i>Russell MidCap Growth TR</i>	12.2	-22.6
DCP Small Cap Stock Fund	10.4	-13.8
<i>DCP Small Cap Stock Fund Benchmark</i>	10.4	-14.6
Vanguard Small-Cap Index Fund;Inst Plus	10.6	-13.4
<i>CRSP US Small Cap TR</i>	10.6	-13.4
DFA US Small Cap Value Portfolio;Institutional	9.9	-4.0
<i>Russell 2000 Value TR</i>	9.7	-9.3
Hartford Small Cap Growth HLS;IB	10.7	-23.5
<i>Russell 2000 Growth TR</i>	11.2	-21.6
DCP International Stock Fund	4.6	-14.9
<i>DCP International Stock Fund Benchmark</i>	4.4	-16.7
MFS Institutional International Equity Fund	5.5	-15.4
<i>MSCI EAFE NR USD</i>	5.0	-15.6
Brandes International Small Cap Equity Fund;I	5.6	-13.5
<i>MSCI EAFE Small Cap NR USD</i>	6.6	-19.7
DFA Emerging Markets Core Equity Portfolio;Inst	0.4	-14.8
<i>MSCI EM (Emerging Markets) NR USD</i>	-0.2	-17.8

Performance as of July 31, 2022; sourced from Voya and Lipper

Red numbers indicated fund underperformed its index
 Blue numbers indicate fund matched or tracked its index
 Green numbers indicate fund outperformed its index