

# BRENNAN CENTER FOR JUSTICE 401K

## Screens Summary (Data as of 12-31-2021)

⊖ 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	
US Stock																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	28.66	26.03	18.43	16.51	✓	17.42	1.00	5.68	✓	🇺🇸	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			23	24	18	11												
<i># of funds in category</i>			1,394	1,256	1,121	831										12-31-2021	02-15-2022	12-31-2021
MFS Growth R6	MFEKX	Large Growth	23.76	30.98	24.76	19.26	✓	16.73	0.89	19.76	✓	🇺🇸	✓	0.53	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			40	37	27	19												
<i># of funds in category</i>			1,241	1,120	1,020	772										12-31-2021	02-15-2022	12-31-2021
Invesco Growth and Income R6	GIFFX	Large Value	29.13	18.65	10.72	-	✓	22.51	1.15	18.85	✓	🇺🇸	✓	0.40	✓	2	-	Medium Risk
<i>percentile rank</i>			22	36	67	-												
<i># of funds in category</i>			1,212	1,148	1,041	759										12-31-2021	-	12-31-2021
State St S&P Mid Cap® Indx NL CI C		Mid-Cap Blend	24.71	21.35	13.03	14.15	✓	22.14	1.05	25.37	✓	🇺🇸	✓	0.05	✓	3	-	Medium Risk
<i>percentile rank</i>			43	38	42	26												
<i># of funds in category</i>			392	361	314	207										12-31-2021	-	12-31-2021
State St Russell Sm Cap® Gr Indx NL CI C		Small Growth	2.72	20.95	14.33	14.02	✓	23.40	1.00	12.42	✓	🇺🇸	✓	0.05	✓	2	-	Low Risk
<i>percentile rank</i>			82	83	79	75												
<i># of funds in category</i>			617	582	520	394										12-31-2021	-	12-31-2021
State St Russell Sm Cp® Val Indx NL CI C		Small Value	28.08	18.06	9.15	12.03	✓	25.14	0.99	12.42	✓	🇺🇸	✓	0.05	✓	2	-	Medium Risk
<i>percentile rank</i>			68	55	44	38												
<i># of funds in category</i>			447	419	393	301										12-31-2021	-	12-31-2021
Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	5.13	19.03	14.59	9.58	✓	17.60	0.88	22.56	✓	🇺🇸	✓	0.57	✓	4	1-Low	Low Risk
<i>percentile rank</i>			27	9	8	3												
<i># of funds in category</i>			794	721	616	344										12-31-2021	02-15-2022	12-31-2021
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	11.43	14.46	10.15	8.51	✓	17.89	1.03	8.86	✓	🇺🇸	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			34	33	28	24												
<i># of funds in category</i>			771	704	607	415										12-31-2021	02-15-2022	12-31-2021
American Funds Europacific Growth R6	RERGX	Foreign Large Growth	2.84	17.95	12.87	10.01	✓	17.88	0.99	20.60	✓	🇺🇸	✓	0.46	✓	2	1-Low	Low Risk
<i>percentile rank</i>			80	70	67	47												
<i># of funds in category</i>			452	387	333	225										12-31-2021	02-15-2022	12-31-2021
Alternative																		
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	40.40	19.95	11.24	11.51	✓	18.85	0.94	25.65	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			59	42	49	31												
<i># of funds in category</i>			255	235	202	151										12-31-2021	02-15-2022	12-31-2021
Fixed Income																		
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	5.79	8.61	5.35	2.99	✓	4.06	1.03	4.88	✓	—	—	0.39	✓	3	-	-
<i>percentile rank</i>			23	14	18	23												
<i># of funds in category</i>			210	203	180	125										12-31-2021	-	-

# BRENNAN CENTER FOR JUSTICE 401K

## Screens Summary (Data as of 12-31-2021)

🚫 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			
Vanguard Total Bond Market Index Adm	VBTLX	Intermediate-Term Bond	-1.67	4.82	3.58	2.86	✔️	3.60	1.06	8.86	✔️	🇺🇸	—	0.05	✔️	3	1-Low	—
<i>percentile rank</i>			52	46	42	55												
<i># of funds in category</i>			426	389	351	256									12-31-2021	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	2.61	5.46	5.08	6.97	✔️	5.79	0.83	14.77	✔️	—	—	0.62	✔️	—	—	—
<i>percentile rank</i>			45	58	25	1												
<i># of funds in category</i>			339	277	238	134												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.06	1.20	1.32	—	✔️	0.54	0.05	24.49	✔️	—	—	0.24	✔️	—	—	—
<i>percentile rank</i>			53	73	72	—												
<i># of funds in category</i>			239	214	175	94												

### Balanced

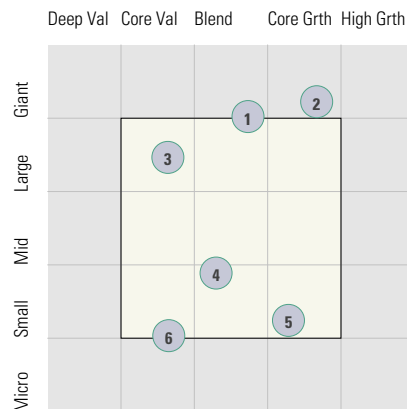
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	6.05	11.01	8.05	7.09	✔️	7.46	1.01	27.27	✔️	—	✔️	0.12	✔️	3	1-Low	—
<i>percentile rank</i>			85	48	31	33												
<i># of funds in category</i>			504	466	428	284									12-31-2021	02-15-2022	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	14.35	17.58	12.53	11.12	✔️	14.06	1.03	27.27	✔️	—	✔️	0.14	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			70	37	22	25												
<i># of funds in category</i>			321	294	265	196									12-31-2021	02-15-2022	12-31-2021	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	1.92	7.61	5.70	4.98	✔️	4.63	0.97	27.27	✔️	—	✔️	0.11	✔️	4	1-Low	—
<i>percentile rank</i>			90	61	39	47												
<i># of funds in category</i>			195	182	168	110									12-31-2021	02-15-2022	—	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	10.08	14.28	10.30	9.12	✔️	10.70	0.99	27.27	✔️	—	✔️	0.13	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			88	62	52	58												
<i># of funds in category</i>			711	666	602	434									12-31-2021	02-15-2022	12-31-2021	

# BRENNAN CENTER FOR JUSTICE 401K

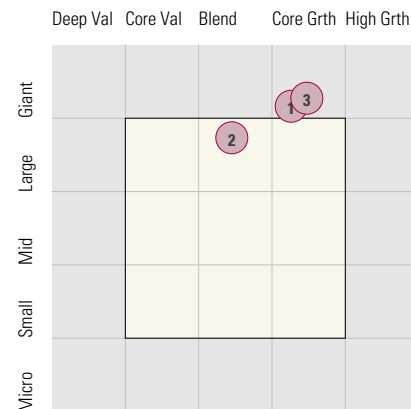
## Style Analysis (Data as of 12-31-2021)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



**US Stock Funds**

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
2 MFS Growth R6	Large Growth	26.15	14.82	59.04	0.62	95.29	4.09	309.75
3 Invesco Growth and Income R6	Large Value	36.78	23.37	39.86	1.92	90.68	7.39	83.49
4 State St S&P Mid Cap® Indx NL CI C	Mid-Cap Blend	45.30	17.02	37.69	0.80	98.58	0.62	7.24
5 State St Russell Sm Cap® Gr Indx NL CI C	Small Growth	25.55	29.85	44.61	0.95	97.52	1.53	3.18
6 State St Russell Sm Cp® Val Indx NL CI C	Small Value	50.48	19.21	30.30	0.72	98.24	1.05	2.32

**Non-US Stock Funds**

Fund	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	Diversified Emerging Mkts	37.47	21.32	41.22	37.45	39.39	23.15	61.07	38.93	66.76
2 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.39	22.20	37.42	10.54	35.47	53.99	99.21	0.79	31.48
3 American Funds Europacific Growth R6	Foreign Large Growth	36.08	19.48	44.44	13.65	37.75	48.60	77.71	22.29	61.49

**Fixed Income Funds**

Fund	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 BlackRock Inflation Protected Bond K	Inflation-Protected Bond	95.96	0.00	1.91	0.00	6.91	98.70	0.15	1.15	
2 Vanguard Total Bond Market Index Adm	Intermediate-Term Bond	46.92	20.64	28.71	0.00	6.84	99.97	0.01	0.02	
3 PIMCO Income Instl	Multisector Bond	53.76	6.54	15.92	0.00	1.74	81.00	19.00	0.00	
4 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	13.74	41.44	0.00	0.00	0.40	100.00	0.00	0.00	