



# NAACP LDF 457B DEFERRED

## 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				
																Updated	Updated	Updated			
<b>Alternative</b>																					
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
<b>Fixed Income</b>																					
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	-	-
BlackRock High Yield Bond K	BRHYX	High Yield Bond	13.68	2.56	5.72	4.64	✓	8.46	-	14.01	✓	-	-	0.51	✓	-	2-Basic	-			
<i>percentile rank</i>			16	29	16	10															
<i># of funds in category</i>			706	652	619	465													-	02-15-2022	-
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✓	7.12	-	2.15	✗	-	-	0.10	✓	3	-	-			
<i>percentile rank</i>			52	55	54	20															
<i># of funds in category</i>			234	221	214	152													11-30-2023	-	-
Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	5.83	-4.75	0.83	2.13	✓	9.00	-	17.02	✓	■	-	0.42	✓	3	-	-			
<i>percentile rank</i>			37	98	72	14															
<i># of funds in category</i>			566	510	457	329													11-30-2023	-	-
Loomis Sayles Investment Grade Bond N	LGBNX	Multisector Bond	7.55	-1.42	3.15	2.83	✓	6.78	-	17.26	✓	-	-	0.44	✓	2	1-Low	-			
<i>percentile rank</i>			10	7	2	6															
<i># of funds in category</i>			698	628	592	414													11-30-2023	02-15-2022	-
Lincoln NY Stable Value Account -LYGPA		Stable Value	-	-	-	-	-	-	-	27.27	✓	-	-	-	-	-	-	-			
<i>percentile rank</i>			-	-	-	-															
<i># of funds in category</i>			75	-	-	-													-	-	-
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	5.53	1.74	2.14	-	✓	1.13	-	5.72	✓	-	-	0.10	✓	3	-	-			
<i>percentile rank</i>			60	72	43	-															
<i># of funds in category</i>			245	216	195	116													11-30-2023	-	-
<b>Balanced</b>																					
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	12.48	0.46	5.52	4.77	✓	10.09	-	1.85	✗	-	✓	0.12	✓	3	1-Low	-			
<i>percentile rank</i>			11	76	47	21															
<i># of funds in category</i>			528	506	469	346													11-30-2023	07-19-2023	-
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	18.55	3.97	9.83	7.36	✓	14.41	-	1.85	✗	-	✓	0.14	✓	3	1-Low	Low Risk			
<i>percentile rank</i>			22	55	32	24															
<i># of funds in category</i>			366	350	324	250													11-30-2023	07-19-2023	12-31-2022
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	9.48	-1.34	3.27	3.36	✓	8.18	-	1.85	✗	-	✓	0.11	✓	4	1-Low	-			
<i>percentile rank</i>			24	87	62	37															
<i># of funds in category</i>			179	169	153	117													11-30-2023	07-19-2023	-

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			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 LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	15.49	2.21	7.68	6.09	✔	12.21	—	1.85	✖	—	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			<i>30</i>	<i>72</i>	<i>61</i>	<i>47</i>													
<i># of funds in category</i>			<i>905</i>	<i>850</i>	<i>795</i>	<i>591</i>													
															11-30-2023	07-19-2023	12-31-2022		

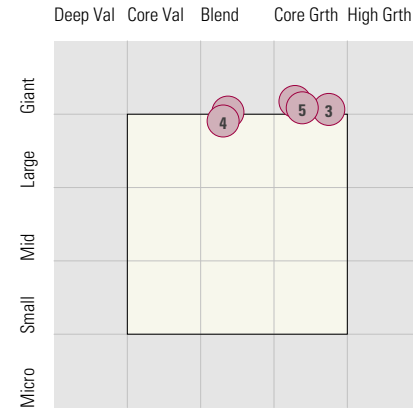
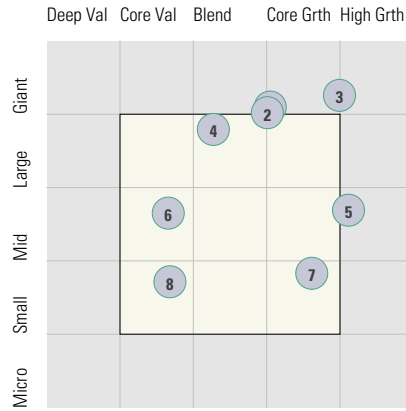
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## Style Analysis (Data as of 12-31-2023)

### 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	Vanguard 500 Index Admiral	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	JPMorgan Large Cap Growth R6	21.91	11.77	66.31	2.93	93.58	3.49	362.67
4	Vanguard Windsor™ II Admiral™	29.18	24.42	46.41	4.10	86.10	9.81	124.63
5	Neuberger Berman Mid Cap Growth R6	24.83	20.42	54.77	2.65	94.56	2.80	25.61
6	Vanguard Mid-Cap Value Index Admiral	42.70	26.97	30.33	0.16	98.41	1.43	25.28
7	Vanguard Small Cap Growth Index Admiral	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8	Vanguard Small Cap Value Index Admiral	50.27	14.16	35.57	1.06	98.06	0.88	5.62

#### 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	American Funds Intl Gr and Inc R6	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3	Vanguard International Growth Adm	33.48	23.16	43.35	23.74	29.19	47.08	79.91	20.09	54.71
4	Vanguard International Value Inv	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5	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
1	PIMCO International Bond (USD-Hdg) Instl	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00
2	BlackRock High Yield Bond K	0.55	0.00	84.55	0.00	3.32	7.34	90.52	2.14
3	Vanguard Inflation-Protected Secs Adm	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
4	Western Asset Core Bond IS	11.73	37.59	43.09	0.00	7.24	100.88	0.62	-1.50
5	Loomis Sayles Investment Grade Bond N	21.44	0.37	72.73	0.00	6.16	87.95	8.02	4.03
6	Lincoln NY Stable Value Account -LYGPA	-	-	-	0.00	-	0.00	0.00	-
7	Vanguard Ultra-Short-Term Bond Admiral	9.95	0.27	79.16	0.00	0.91	99.99	0.00	0.01