

BRENNAN CENTER FOR JUSTICE 401K

Screens Summary (Data as of 12-31-2024)

⊖ 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																			
Nuveen Large Cap Responsible Eq R6 percentile rank # of funds in category	TISCX	Large Blend	18.24 74 1,468	6.00 73 1,339	12.63 62 1,232	11.67 55 914	✔	18.48	1.05	19.01	✔	🗪	✔	0.18	✔	5	3-Advanced	Low Risk	
Vanguard 500 Index Admiral percentile rank # of funds in category	VFIAX	Large Blend Index	24.97 24 1,468	8.89 23 1,339	14.48 21 1,232	13.06 8 914	✔	17.40	1.00	7.09	✔	🗪	✔	0.04	✔	3	1-Low	Low Risk	
MFS Growth R6 percentile rank # of funds in category	MFEKX	Large Growth	31.79 38 1,117	7.36 52 1,050	15.07 58 980	15.22 28 762	✔	20.27	0.97	22.76	✔	🗪	✔	0.51	✔	3	2-Basic	Low Risk	
Invesco Growth and Income R6 percentile rank # of funds in category	GIFFX	Large Value	16.65 28 1,190	7.55 27 1,115	10.55 26 1,058	9.25 34 823	✔	17.50	1.01	21.85	✔	🗪	✔	0.42	✔	2	—	Medium Risk	
State St S&P Mid Cap® Indx NL CI C percentile rank # of funds in category		Mid-Cap Blend	13.88 49 445	4.81 33 407	10.27 34 375	9.62 28 251	✔	21.06	1.03	28.29	✔	🗪	✖	0.05	✔	3	—	Medium Risk	
State St Russell Sm Cap® Gr Indx NL CI C percentile rank # of funds in category		Small Growth	15.08 42 565	0.08 41 547	6.68 75 530	7.96 77 401	✔	24.32	1.00	15.33	✔	🗪	✔	0.05	✔	3	—	Medium Risk	
State St Russell Sm Cp® Val Indx NL CI C percentile rank # of funds in category		Small Value	8.03 58 498	1.88 88 474	7.32 77 449	7.13 61 353	✔	23.78	1.00	15.33	✔	🗪	✔	0.05	✔	2	—	Medium Risk	
Non-US Stock																			
American Funds New World R6 percentile rank # of funds in category	RNWGX	Diversified Emerging Mkts	6.88 44 794	-0.94 39 714	5.07 16 639	6.57 1 434	✔	15.98	0.79	25.56	✔	🗪	✔	0.57	✔	3	1-Low	Medium Risk	
American Funds Intl Gr and Inc R6 percentile rank # of funds in category	RIGGX	Foreign Large Blend	3.68 64 771	0.60 58 705	3.94 68 668	4.72 65 442	✔	16.37	0.98	16.26	✔	🗪	✔	0.54	✔	3	1-Low	Low Risk	
Vanguard Developed Markets Index Admiral percentile rank # of funds in category	VTMGX	Foreign Large Blend Index	3.04 75 771	0.89 50 705	4.76 42 668	5.47 28 442	✔	18.00	1.09	11.86	✔	🗪	✔	0.08	✔	3	1-Low	Low Risk	
Alternative																			
Vanguard Real Estate Index Admiral percentile rank # of funds in category	VGSLX	Real Estate	4.92 66 229	-4.69 62 219	2.99 64 203	5.06 52 150	✔	21.84	1.03	28.65	✔	—	✔	0.13	✔	3	1-Low	Low Risk	

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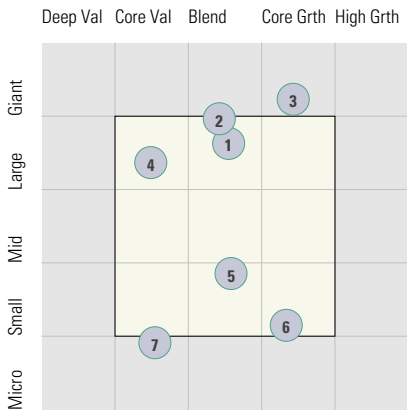
Name	Ticker	Asset Class	Trailing Performance and Risk						Management		Style		Expense		ESG Metrics			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
Fixed Income																		
BlackRock Inflation Protected Bond K <i>percentile rank</i> <i># of funds in category</i>	BPLBX	Inflation-Protected Bond	1.88	-2.18	2.06	2.19	🟢	7.39	1.02	6.81	🟢	—	—	0.79	🟢	3	—	—
			49	27	18	24												
			158	150	141	104										11-30-2024	—	—
Baird Aggregate Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate-Term Bond	1.85	-2.07	0.11	1.76	🟢	7.95	1.01	24.27	🟢	🟡	—	0.30	🟢	4	1-Low	—
			34	28	27	18												
			542	482	434	294										11-30-2024	02-15-2022	—
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	5.42	2.04	2.89	4.27	🟢	6.72	0.82	17.77	🟢	—	—	0.83	🟢	4	—	—
			62	25	29	5												
			372	341	297	204										11-30-2024	—	—
Lincoln NY Stable Value Account -LYGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	—	—	—	—	—	—	—	28.27	🟢	—	—	—	—	—	—	—
			—	—	—	—												
			11	—	—	—										—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	5.68	3.72	2.51	—	🟢	0.93	0.07	27.50	🟢	—	—	0.24	🟢	—	—	—
			48	61	64	—												
			255	203	185	112										—	—	—
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	7.54	0.93	3.99	4.82	🟢	10.49	1.03	2.85	🔴	—	🟢	0.12	🟢	3	1-Low	—
			48	50	56	30												
			458	442	406	299										11-30-2024	07-19-2023	—
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	13.18	3.61	7.99	7.95	🟢	14.58	1.03	2.85	🔴	—	🟢	0.14	🟢	3	1-Low	Low Risk
			40	43	34	28												
			306	302	274	225										11-30-2024	07-19-2023	12-31-2022
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	4.66	-0.46	1.87	3.15	🟢	8.64	1.03	2.85	🔴	—	🟢	0.11	🟢	4	1-Low	—
			71	72	76	57												
			150	140	136	105										11-30-2024	07-19-2023	—
Vanguard LifeStrategy Mod Gr Inv Shrs <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	10.31	2.29	6.00	6.41	🟢	12.51	1.01	2.85	🔴	—	🟢	0.13	🟢	3	1-Low	Low Risk
			58	61	65	53												
			736	696	652	495										11-30-2024	07-19-2023	12-31-2022

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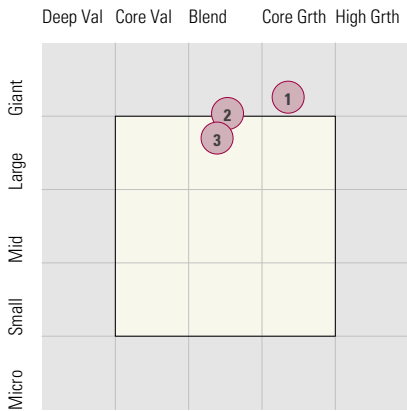
Style Analysis (Data as of 12-31-2024)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds			Super Sectors %			Asset Allocation %					
		Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$		
1	Nuveen Large Cap Responsible Eq R6	Large Blend	29.59	18.76	51.64	0.30	98.90	0.80	190.98		
2	Vanguard 500 Index Admiral	Large Blend Index	28.32	18.14	53.53	0.10	99.34	0.56	362.38		
3	MFS Growth R6	Large Growth	27.50	10.15	62.35	0.42	97.41	2.17	510.11		
4	Invesco Growth and Income R6	Large Value	31.34	20.87	47.79	2.34	91.59	6.07	114.35		
5	State St S&P Mid Cap® Indx NL CI C	Mid-Cap Blend	43.42	16.53	40.05	0.74	97.17	2.08	8.82		
6	State St Russell Sm Cap® Gr Indx NL CI C	Small Growth	22.32	27.86	49.80	0.38	98.63	1.00	3.40		
7	State St Russell Sm Cp® Val Indx NL CI C	Small Value	54.87	17.17	27.95	0.32	97.90	1.78	2.13		
Non-US Stock Funds			Super Sectors %			Regional Exposure %			Market Maturity %		
		Category	Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Develop- ed	EM%	Avg Mkt Cap M\$
1	American Funds New World R6	Diversified Emerging Mkts	40.46	19.44	40.09	31.83	45.97	22.21	54.30	45.70	80.24
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	36.43	21.80	41.76	12.63	29.98	57.38	86.75	13.25	57.70
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	42.13	20.07	37.81	11.37	35.62	53.00	99.40	0.60	32.20
Fixed Income Funds			Super Sectors %				Other Stats		Credit Quality %		
		Category	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	81.73	6.65	3.15	0.00	6.84		96.23	0.88	2.89
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	28.07	21.85	43.22	0.00	6.08		99.80	0.20	0.00
3	PIMCO Income Instl	Multisector Bond	28.82	16.21	10.66	0.00	3.28		87.20	12.80	0.00
4	Lincoln NY Stable Value Account -LYGPA	Stable Value	—	—	—	0.00	—		0.00	0.00	—
5	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.66	69.83	0.00	0.00	0.69		100.00	0.00	0.00