

**BRENNAN CENTER FOR JUSTICE 401K**

## Screens Summary (Data as of 06-30-2022)

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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
<b>US Stock</b>																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92		18.64	1.00	6.18				0.04		3	1-Low	Low Risk
<i>percentile rank</i>			38	22	20	12												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	02-15-2022	03-31-2022	
MFS Growth R6	MFEKX	Large Growth	-22.60	8.17	12.79	14.20		19.71	0.92	20.26				0.49		4	2-Basic	Low Risk
<i>percentile rank</i>			54	56	24	14												
<i># of funds in category</i>			1,252	1,142	1,060	793									05-31-2022	02-15-2022	03-31-2022	
Invesco Growth and Income R6	GIFFX	Large Value	-6.11	7.60	6.68	-		22.47	1.14	19.35				0.40		2	-	Medium Risk
<i>percentile rank</i>			63	57	77	-												
<i># of funds in category</i>			1,222	1,150	1,082	783									05-31-2022	-	03-31-2022	
State St S&P Mid Cap® Indx NL CI C		Mid-Cap Blend	-14.67	6.80	6.96	10.84		22.38	1.02	25.78				0.05		3	-	Medium Risk
<i>percentile rank</i>			54	46	51	30												
<i># of funds in category</i>			408	368	326	218									05-31-2022	-	03-31-2022	
State St Russell Sm Cap® Gr Indx NL CI C		Small Growth	-33.61	1.20	4.63	9.16		24.74	1.00	12.83				0.05		2	-	Medium Risk
<i>percentile rank</i>			69	83	87	80												
<i># of funds in category</i>			623	585	539	404									05-31-2022	-	03-31-2022	
State St Russell Sm Cp® Val Indx NL CI C		Small Value	-16.38	6.22	4.93	9.05		25.25	0.99	12.83				0.05		2	-	Medium Risk
<i>percentile rank</i>			87	65	55	50												
<i># of funds in category</i>			466	439	412	315									05-31-2022	-	03-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-27.15	2.89	5.15	6.03		18.74	0.95	23.05				0.57		3	1-Low	Medium Risk
<i>percentile rank</i>			58	16	5	4												
<i># of funds in category</i>			821	736	637	366									05-31-2022	02-15-2022	03-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-18.15	2.10	2.68	5.84		18.67	1.05	9.36				0.07		2	1-Low	Low Risk
<i>percentile rank</i>			46	32	35	20												
<i># of funds in category</i>			757	704	612	418									05-31-2022	02-15-2022	03-31-2022	
American Funds Europacific Growth R6	RERGX	Foreign Large Growth	-27.68	1.49	3.10	6.30		19.09	1.00	21.09				0.46		2	1-Low	Medium Risk
<i>percentile rank</i>			58	59	56	34												
<i># of funds in category</i>			452	398	348	225									05-31-2022	02-15-2022	03-31-2022	
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	-8.05	4.77	5.71	7.48		20.14	0.95	26.15		-		0.12		3	1-Low	Medium Risk
<i>percentile rank</i>			73	49	52	33												
<i># of funds in category</i>			252	232	206	147									05-31-2022	02-15-2022	03-31-2022	
<b>Fixed Income</b>																		
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	-5.36	3.36	3.25	1.65		5.22	1.03	5.38		-	-	0.30		3	-	-
<i>percentile rank</i>			55	20	11	22												
<i># of funds in category</i>			208	199	186	126									05-31-2022	-	-	

# BRENNAN CENTER FOR JUSTICE 401K

## Screens Summary (Data as of 06-30-2022)

⊖ 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			
Baird Aggregate Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate-Term Bond	-11.02 61 443	-0.73 28 399	1.07 20 362	2.13 8 267	✔	5.02	1.08	21.76	✔	☒	—	0.30	✔	3	1-Low	—
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	-8.48 30 342	0.33 31 285	2.04 22 253	5.07 1 146	✔	6.55	0.85	15.26	✔	—	—	0.62	✔	—	—	—
Lincoln NY Stable Value Account -LYGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — —	— — —	— — —	— — —	—	—	—	25.76	✔	—	—	—	—	—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	-0.44 20 237	0.66 40 216	1.12 57 177	— — 97	✔	0.55	0.06	24.99	✔	—	—	0.24	✔	—	—	—

### Balanced

Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	-12.51 76 466	2.13 53 428	3.68 34 395	5.00 28 284	✔	8.58	1.00	0.34	✖	—	✔	0.12	✔	3	1-Low	—
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	-14.91 68 330	5.16 44 306	6.19 31 280	8.21 29 223	✔	14.98	1.01	0.34	✖	—	✔	0.14	✔	3	1-Low	Low Risk
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	-11.33 69 141	0.43 71 132	2.27 47 126	3.28 40 89	✔	5.85	0.97	0.34	✖	—	✔	0.11	✔	3	1-Low	—
Vanguard LifeStrategy Moderate Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	-13.73 79 756	3.66 70 710	4.95 58 646	6.63 52 481	✔	11.71	0.98	0.34	✖	—	✔	0.13	✔	3	1-Low	Low Risk