

# NATIONAL COUNCIL OF STATE HOUSING

## 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	
<b>US Stock</b>																		
JPMorgan US Equity R6	JUEMX	Large Blend	-9.56	13.25	12.64	13.97	✔	19.02	1.01	7.87	✔	🇺🇸	✖	0.44	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			28	2	3	1												
<i># of funds in category</i>			1,369	1,236	1,119	819												
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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												
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JPMorgan Large Cap Growth R6	JLGMX	Large Growth	-20.29	13.88	16.85	15.50	✔	22.05	1.02	17.92	✔	🇺🇸	✔	0.44	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			41	5	2	4												
<i># of funds in category</i>			1,252	1,142	1,060	793												
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State St Russell Lg Cp Val® Indx NL Cl C		Large Value	-6.86	6.91	7.19	10.51	✔	19.42	1.00	23.36	✔	🇺🇸	✔	0.04	✔	3	-	Medium Risk
<i>percentile rank</i>			72	68	68	43												
<i># of funds in category</i>			1,222	1,150	1,082	783												
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Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	-28.91	4.93	9.15	-	✔	22.39	0.97	19.42	✔	🇺🇸	✔	0.57	✔	3	-	Low Risk
<i>percentile rank</i>			55	52	41	-												
<i># of funds in category</i>			589	535	496	383												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-6.05	7.53	7.10	11.30	✔	21.90	0.96	15.88	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			27	48	33	12												
<i># of funds in category</i>			407	393	363	270												
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Franklin Small Cap Growth R6	FSMLX	Small Growth	-38.54	0.91	7.27	-	✔	25.72	1.00	22.18	✔	🇺🇸	✔	0.65	✔	2	-	Medium Risk
<i>percentile rank</i>			81	85	59	-												
<i># of funds in category</i>			623	585	539	404												
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Delaware Small Cap Value R6	DVZRX	Small Value	-10.12	6.49	5.08	-	✔	25.73	0.99	25.18	✔	🇺🇸	✔	0.69	✔	3	-	Medium Risk
<i>percentile rank</i>			35	60	51	-												
<i># of funds in category</i>			466	439	412	315												
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<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												
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Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	-20.53	5.86	5.89	-	✔	18.31	1.02	12.34	✔	🇺🇸	✖	0.71	✔	4	-	Low Risk
<i>percentile rank</i>			76	3	2	-												
<i># of funds in category</i>			757	704	612	418												
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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												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	-36.18	6.33	7.51	9.17	✔	21.79	1.00	12.51	✔	🇺🇸	✔	0.32	✔	3	-	Low Risk
<i>percentile rank</i>			91	6	6	3												
<i># of funds in category</i>			452	398	348	225												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	-17.40	2.06	2.66	5.36	✔	19.95	1.06	12.10	✔	🇺🇸	✔	0.36	✔	2	-	Medium Risk
<i>percentile rank</i>			82	40	17	21												
<i># of funds in category</i>			346	318	294	177												

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American Funds New Perspective R6	RNPGX	World Stock	-22.19	8.14	9.43	11.23	✔️	20.23	1.10	21.59	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			41	17	20	13												
<i># of funds in category</i>			363	307	268	176										05-31-2022	02-15-2022	03-31-2022

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	22.96	16.88	10.25	-0.36	✔️	20.91	1.14	3.66	✔️	—	—	0.82	✔️	3	—	—
<i>percentile rank</i>			64	22	31	50												
<i># of funds in category</i>			115	110	92	60										05-31-2022	—	—
Vanguard Real Estate Index Admiral	VGSLX	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

Fixed Income																		
PGIM High Yield R6	PHYQX	High Yield Bond	-11.76	0.67	2.79	4.84	✔️	10.60	1.03	14.72	✔️	—	—	0.38	✔️	—	—	—
<i>percentile rank</i>			40	26	11	7												
<i># of funds in category</i>			678	635	581	393												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-5.03	2.99	3.12	1.65	✔️	4.75	0.94	0.64	⚠️	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			44	45	31	21												
<i># of funds in category</i>			208	199	186	126										05-31-2022	—	—
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-11.02	-0.73	1.07	2.13	✔️	5.02	1.08	21.76	✔️	⚠️	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			61	28	20	8												
<i># of funds in category</i>			443	399	362	267										05-31-2022	02-15-2022	—
PIMCO Income Instl	PIMIX	Multisector Bond	-8.48	0.33	2.04	5.07	✔️	6.55	0.85	15.26	✔️	—	—	0.62	✔️	—	—	—
<i>percentile rank</i>			30	31	22	1												
<i># of funds in category</i>			342	285	253	146												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	-1.77	0.76	1.29	1.51	✔️	2.42	0.17	11.50	✔️	—	—	0.47	✔️	2	—	—
<i>percentile rank</i>			71	22	36	8												
<i># of funds in category</i>			237	216	177	97										05-31-2022	—	—
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	-8.85	-1.02	1.51	3.47	✔️	4.08	0.64	7.76	✔️	—	—	0.52	✔️	2	—	—
<i>percentile rank</i>			22	23	7	1												
<i># of funds in category</i>			130	112	89	58										04-30-2022	—	—

Target Date																		
T. Rowe Price Retirement I 2010 I	TRPAX	Target Date	-11.74	3.41	4.41	—	✔️	10.09	1.13	6.76	✔️	—	✔️	0.34	✔️	2	1-Low	—
<i>percentile rank</i>			89	6	9	—												
<i># of funds in category</i>			130	116	86	54										05-31-2022	02-15-2022	—
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	-12.10	3.80	4.83	—	✔️	10.86	1.10	6.76	✔️	—	✔️	0.36	✔️	2	1-Low	—
<i>percentile rank</i>			67	6	4	—												
<i># of funds in category</i>			128	117	94	46										05-31-2022	02-15-2022	—
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	-12.41	4.26	5.33	—	✔️	11.87	1.09	6.76	✔️	—	✔️	0.37	✔️	2	1-Low	—
<i>percentile rank</i>			55	6	1	—												
<i># of funds in category</i>			170	159	134	65										05-31-2022	02-15-2022	—

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														Updated	Updated	Updated		
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	-13.34	4.80	5.84	-	✓	13.18	1.10	6.76	✓	—	✓	0.39	✓	2	1-Low	Low Risk
<i>percentile rank</i>			60	3	3	-												
<i># of funds in category</i>			229	203	176	90									05-31-2022	02-15-2022	12-31-2021	
T. Rowe Price Retirement I 2030 I	TRPCX	Target Date	-14.73	5.20	6.23	-	✓	14.55	1.09	6.76	✓	—	✓	0.41	✓	3	1-Low	Low Risk
<i>percentile rank</i>			79	4	3	-												
<i># of funds in category</i>			230	202	175	95									05-31-2022	02-15-2022	03-31-2022	
T. Rowe Price Retirement I 2035 I	TRPJX	Target Date	-15.99	5.49	6.55	-	✓	15.68	1.05	6.76	✓	—	✓	0.42	✓	3	1-Low	Low Risk
<i>percentile rank</i>			81	13	12	-												
<i># of funds in category</i>			222	200	173	87									05-31-2022	02-15-2022	03-31-2022	
T. Rowe Price Retirement I 2040 I	TRPDX	Target Date	-16.98	5.83	6.85	-	✓	16.70	1.02	6.76	✓	—	✓	0.43	✓	3	1-Low	Low Risk
<i>percentile rank</i>			83	18	15	-												
<i># of funds in category</i>			224	202	175	95									05-31-2022	02-15-2022	03-31-2022	
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	-17.30	6.15	7.07	-	✓	17.30	1.00	6.76	✓	—	✓	0.44	✓	3	1-Low	Low Risk
<i>percentile rank</i>			82	19	10	-												
<i># of funds in category</i>			222	200	173	86									05-31-2022	02-15-2022	03-31-2022	
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	-17.50	6.10	7.04	-	✓	17.36	0.98	6.76	✓	—	✓	0.45	✓	3	1-Low	Low Risk
<i>percentile rank</i>			82	19	12	-												
<i># of funds in category</i>			224	202	175	91									05-31-2022	02-15-2022	03-31-2022	
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	-17.54	6.07	7.03	-	✓	17.38	0.98	6.76	✓	—	✓	0.46	✓	3	1-Low	Low Risk
<i>percentile rank</i>			77	19	15	-												
<i># of funds in category</i>			222	200	171	70									05-31-2022	02-15-2022	03-31-2022	
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	-17.50	6.08	7.04	-	✓	17.38	1.45	6.76	✓	—	✓	0.46	✓	3	1-Low	Low Risk
<i>percentile rank</i>			75	24	21	-												
<i># of funds in category</i>			222	192	153	1									05-31-2022	02-15-2022	03-31-2022	
T. Rowe Price Retirement I 2065 I	TRFKX	Target Date	-17.27	-	-	-	—	-	-	1.71	✖	—	✓	0.46	✓	3	1-Low	Low Risk
<i>percentile rank</i>			59	-	-	-												
<i># of funds in category</i>			151	37	-	-									05-31-2022	02-15-2022	03-31-2022	

### Balanced

Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-12.51	2.13	3.68	5.00	✓	8.58	1.00	0.34	✖	—	✓	0.12	✓	3	1-Low	-
<i>percentile rank</i>			76	53	34	28												
<i># of funds in category</i>			466	428	395	284									05-31-2022	02-15-2022	-	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-14.91	5.16	6.19	8.21	✓	14.98	1.01	0.34	✖	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			68	44	31	29												
<i># of funds in category</i>			330	306	280	223									05-31-2022	02-15-2022	03-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-11.33	0.43	2.27	3.28	✓	5.85	0.97	0.34	✖	—	✓	0.11	✓	3	1-Low	-
<i>percentile rank</i>			69	71	47	40												
<i># of funds in category</i>			141	132	126	89									05-31-2022	02-15-2022	-	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-13.73	3.66	4.95	6.63	✓	11.71	0.98	0.34	✖	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			79	70	58	52												
<i># of funds in category</i>			756	710	646	481									05-31-2022	02-15-2022	03-31-2022	