

# NATIONAL COUNCIL OF STATE HOUSING

## Screens Summary (Data as of 06-30-2023)

🚫 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	
<b>US Stock</b>																		
JPMorgan US Equity R6	JUEMX	Large Blend	18.75	15.10	13.61	13.53	✔️	18.23	0.99	8.87	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			43	19	3	3												
<i># of funds in category</i>			1,557	1,413	1,305	984												
05-31-2023    03-11-2022    12-31-2022																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	19.54	14.56	12.27	12.82	✔️	18.19	1.00	7.18	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			26	27	19	10												
<i># of funds in category</i>			1,557	1,413	1,305	984												
05-31-2023    02-15-2022    12-31-2022																		
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	25.97	12.48	16.27	17.00	✔️	20.35	0.92	18.92	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			34	27	4	4												
<i># of funds in category</i>			1,321	1,215	1,126	879												
05-31-2023    04-07-2022    12-31-2022																		
State St Russell Lg Cp Val® Indx NL Cl C		Large Value	11.50	14.26	8.12	9.23	—	17.44	1.00	24.36	✔️	🇺🇸	✔️	0.04	✔️	3	—	Medium Risk
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			1,309	1,223	1,168	886												
05-31-2023    —    12-31-2022																		
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	17.09	6.36	8.64	10.78	✔️	20.69	0.95	3.45	✔️	🇺🇸	✔️	0.59	✔️	3	—	Medium Risk
<i>percentile rank</i>			58	62	52	51												
<i># of funds in category</i>			605	562	528	418												
05-31-2023    —    12-31-2022																		
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.54	15.60	7.12	9.63	✔️	18.90	0.96	16.88	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			74	66	48	22												
<i># of funds in category</i>			436	418	399	305												
05-31-2023    02-15-2022    12-31-2022																		
Franklin Small Cap Growth R6	FSMLX	Small Growth	20.77	3.33	6.15	9.55	✔️	21.36	0.91	23.18	✔️	🇺🇸	✔️	0.64	✔️	2	—	Medium Risk
<i>percentile rank</i>			12	78	57	56												
<i># of funds in category</i>			619	588	552	419												
05-31-2023    —    12-31-2022																		
Delaware Small Cap Value R6	DVZRX	Small Value	8.12	16.83	4.56	—	✔️	22.82	0.98	11.00	✔️	🇺🇸	✔️	0.70	✔️	3	—	Medium Risk
<i>percentile rank</i>			71	62	60	—												
<i># of funds in category</i>			502	468	441	345												
05-31-2023    —    12-31-2022																		
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	14.69	5.95	5.94	6.33	✔️	17.16	0.85	24.05	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			8	29	4	1												
<i># of funds in category</i>			844	751	672	412												
05-31-2023    02-15-2022    12-31-2022																		
Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	18.23	9.62	7.54	—	✔️	19.02	1.09	13.34	✔️	🇺🇸	✔️	0.71	✔️	4	—	Low Risk
<i>percentile rank</i>			26	20	4	—												
<i># of funds in category</i>			796	744	680	460												
05-31-2023    —    12-31-2022																		
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	16.53	9.01	4.39	5.67	✔️	18.92	1.09	10.36	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			47	33	35	22												
<i># of funds in category</i>			796	744	680	460												
05-31-2023    02-15-2022    12-31-2022																		
Vanguard International Growth Adm	VWILX	Foreign Large Growth	14.83	3.49	6.57	9.12	✔️	23.56	1.11	13.51	✔️	🇺🇸	✔️	0.34	✔️	3	—	Low Risk
<i>percentile rank</i>			63	67	22	5												
<i># of funds in category</i>			474	431	371	257												
05-31-2023    —    12-31-2022																		
Vanguard International Value Inv	VTRIX	Foreign Large Value	18.00	11.25	4.55	5.31	✔️	19.21	1.02	13.10	✔️	🇺🇸	✖️	0.38	✔️	2	—	Medium Risk
<i>percentile rank</i>			35	43	27	18												
<i># of funds in category</i>			394	358	328	210												
05-31-2023    —    12-31-2022																		

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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	Sustain. Rating	Commit. Level	Carbon Risk	
American Funds New Perspective R6	RNPGX	Global Stock	19.56	10.81	10.18	11.20	✔️	20.05	1.14	22.59	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			43	20	17	11												
<i># of funds in category</i>			367	324	283	188									05-31-2023	02-15-2022	12-31-2022	

### Alternative

PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-13.30	18.69	5.30	-0.62	✔️	18.82	1.13	4.66	✔️	—	—	0.76	✔️	3	—	—
<i>percentile rank</i>			78	53	39	54												
<i># of funds in category</i>			116	111	101	68									05-31-2023	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-3.95	5.87	4.39	6.13	✔️	20.22	1.00	27.15	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			62	71	49	49												
<i># of funds in category</i>			268	244	225	162									05-31-2023	02-15-2022	12-31-2022	

### Fixed Income

PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	1.97	-1.44	1.05	3.12	✔️	4.38	0.59	8.76	✔️	—	—	0.51	✔️	3	—	—
<i>percentile rank</i>			18	14	17	1												
<i># of funds in category</i>			135	124	102	63									05-31-2023	—	—	
PGIM High Yield R6	PHYQX	High Yield Bond	6.99	3.19	3.51	4.68	✔️	8.06	0.94	15.72	✔️	—	—	0.38	✔️	—	—	—
<i>percentile rank</i>			81	45	21	8												
<i># of funds in category</i>			725	662	620	451												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-1.78	-0.23	2.36	2.00	✔️	6.89	0.99	1.64	✖️	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			70	58	44	17												
<i># of funds in category</i>			237	221	217	155									05-31-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-0.25	-3.69	1.09	1.94	✔️	6.27	1.01	22.76	✔️	📄	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			17	34	18	9												
<i># of funds in category</i>			530	474	441	330									05-31-2023	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	5.34	1.85	2.60	4.24	✔️	5.76	0.83	16.26	✔️	—	—	0.51	✔️	—	—	—
<i>percentile rank</i>			25	22	19	1												
<i># of funds in category</i>			365	325	278	175												
Lincoln Stable Value Account -Z417		Stable Value	—	—	—	—	—	—	—	40.19	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			61	—	—	—												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	4.30	1.23	1.71	1.79	✔️	1.12	0.00	12.50	✔️	—	—	0.45	✔️	3	—	—
<i>percentile rank</i>			22	42	39	8												
<i># of funds in category</i>			245	221	193	112									05-31-2023	—	—	

### Target Date

T. Rowe Price Retirement I 2010 I	TRPAX	Target Date	6.93	4.18	4.79	—	✔️	9.78	1.01	7.76	✔️	—	✔️	0.34	✔️	2	1-Low	—
<i>percentile rank</i>			6	1	1	—												
<i># of funds in category</i>			124	114	87	46									05-31-2023	02-15-2022	—	
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	7.43	4.80	5.11	—	✔️	10.29	0.96	7.76	✔️	—	✔️	0.36	✔️	2	1-Low	—
<i>percentile rank</i>			10	1	1	—												
<i># of funds in category</i>			130	119	99	46									05-31-2023	02-15-2022	—	

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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	Sustain. Rating	Commit. Level	Carbon Risk	
														Updated	Updated	Updated		
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	7.98	5.51	5.49	-	✓	10.86	0.93	7.76	✓	-	✓	0.37	✓	2	1-Low	-
percentile rank			9	3	6	-												
# of funds in category			167	153	130	62												
														05-31-2023	02-15-2022	-		
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	8.95	6.41	6.01	-	✓	11.91	0.95	7.76	✓	-	✓	0.39	✓	3	1-Low	Low Risk
percentile rank			6	1	1	-												
# of funds in category			263	235	209	125												
														05-31-2023	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2030 I	TRPCX	Target Date	10.56	7.40	6.52	-	✓	13.34	0.98	7.76	✓	-	✓	0.41	✓	3	1-Low	Low Risk
percentile rank			10	3	1	-												
# of funds in category			259	228	199	121												
														05-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2035 I	TRPJX	Target Date	12.42	8.41	7.03	-	✓	14.62	0.99	7.76	✓	-	✓	0.42	✓	3	1-Low	Low Risk
percentile rank			11	8	6	-												
# of funds in category			260	230	207	122												
														05-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2040 I	TRPDX	Target Date	13.78	9.25	7.47	-	✓	15.70	1.00	7.76	✓	-	✓	0.43	✓	3	1-Low	Low Risk
percentile rank			19	19	16	-												
# of funds in category			250	218	196	118												
														05-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	14.56	9.92	7.79	-	✓	16.23	0.99	7.76	✓	-	✓	0.44	✓	3	1-Low	Low Risk
percentile rank			26	25	11	-												
# of funds in category			252	225	203	122												
														05-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	14.92	9.98	7.83	-	✓	16.40	0.98	7.76	✓	-	✓	0.45	✓	3	1-Low	Low Risk
percentile rank			33	32	12	-												
# of funds in category			249	220	197	119												
														05-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	14.96	9.97	7.82	-	✓	16.41	0.98	7.76	✓	-	✓	0.46	✓	3	1-Low	Low Risk
percentile rank			38	41	12	-												
# of funds in category			251	218	198	99												
														05-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	14.96	9.96	7.84	-	✓	16.41	1.32	7.76	✓	-	✓	0.46	✓	3	1-Low	Low Risk
percentile rank			40	45	15	-												
# of funds in category			239	204	177	8												
														05-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2065 I	TRFKX	Target Date	15.01	-	-	-	-	-	-	2.71	✗	-	✓	0.46	✓	3	1-Low	Low Risk
percentile rank			48	-	-	-												
# of funds in category			188	84	10	-												
														05-31-2023	02-15-2022	12-31-2022		
<b>Balanced</b>																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	5.95	2.13	3.86	4.91	✓	9.67	1.02	1.34	✗	-	✓	0.12	✓	3	1-Low	-
percentile rank			35	79	39	22												
# of funds in category			541	510	475	347												
														05-31-2023	06-20-2023	-		
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	12.70	8.14	6.83	8.01	✓	14.73	1.02	1.34	✗	-	✓	0.14	✓	3	1-Low	Low Risk
percentile rank			31	53	29	27												
# of funds in category			381	346	324	248												
														05-31-2023	06-20-2023	12-31-2022		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	2.63	-0.87	2.24	3.25	✓	7.41	1.00	1.34	✗	-	✓	0.11	✓	3	1-Low	-
percentile rank			71	85	56	43												
# of funds in category			172	158	146	103												
														05-31-2023	06-20-2023	-		
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	9.34	5.12	5.38	6.48	✓	12.15	1.00	1.34	✗	-	✓	0.13	✓	3	1-Low	Low Risk
percentile rank			42	79	54	48												
# of funds in category			888	821	786	581												
														05-31-2023	06-20-2023	12-31-2022		

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