

# BRENNAN CENTER FOR JUSTICE 401K

## Screens Summary (Data as of 09-30-2022)

🔴 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 Updated	Commit. Level Updated	Carbon Risk Updated
<b>US Stock</b>																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-15.51	8.12	9.20	11.66	✔️	20.30	1.00	6.43	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			42	23	20	13												
<i># of funds in category</i>			1,376	1,250	1,131	828									08-31-2022	02-15-2022	06-30-2022	
MFS Growth R6	MFEKX	Large Growth	-28.22	5.52	10.29	12.65	✔️	21.79	0.93	20.51	✔️	🇺🇸	✔️	0.49	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			63	68	29	22												
<i># of funds in category</i>			1,256	1,146	1,067	795									08-31-2022	02-15-2022	06-30-2022	
Invesco Growth and Income R6	GIFFX	Large Value	-9.81	6.26	5.01	9.34	✔️	23.16	1.11	19.60	✔️	🇺🇸	✔️	0.40	✔️	2	-	Medium Risk
<i>percentile rank</i>			54	30	70	39												
<i># of funds in category</i>			1,220	1,158	1,099	804									08-31-2022	-	06-30-2022	
State St S&P Mid Cap® Indx NL CI C		Mid-Cap Blend	-15.29	5.95	5.75	9.98	✔️	23.77	1.02	26.03	✔️	🇺🇸	❌	0.05	✔️	3	-	Medium Risk
<i>percentile rank</i>			43	39	44	28												
<i># of funds in category</i>			412	368	336	219									08-31-2022	-	06-30-2022	
State St Russell Sm Cap® Gr Indx NL CI C		Small Growth	-29.45	2.70	3.41	8.67	✔️	25.97	1.00	13.08	✔️	🇺🇸	✔️	0.05	✔️	2	-	Medium Risk
<i>percentile rank</i>			56	78	86	73												
<i># of funds in category</i>			620	585	542	409									08-31-2022	-	06-30-2022	
State St Russell Sm Cp® Val Indx NL CI C		Small Value	-17.78	4.76	2.91	7.93	✔️	26.29	0.99	13.08	✔️	🇺🇸	✔️	0.05	✔️	2	-	Medium Risk
<i>percentile rank</i>			80	64	57	47												
<i># of funds in category</i>			473	445	419	318									08-31-2022	-	06-30-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-28.75	0.73	2.20	4.56	✔️	19.53	0.93	23.30	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			53	18	4	3												
<i># of funds in category</i>			808	726	644	373									08-31-2022	02-15-2022	06-30-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-25.53	-1.26	-0.63	4.04	✔️	19.95	1.06	9.61	✔️	🇺🇸	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			48	35	36	20												
<i># of funds in category</i>			755	706	617	425									08-31-2022	02-15-2022	06-30-2022	
American Funds Europacific Growth R6	RERGX	Foreign Large Growth	-32.85	-1.24	-0.23	4.52	✔️	20.21	1.01	21.35	✔️	🇺🇸	✔️	0.46	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			55	55	58	39												
<i># of funds in category</i>			449	390	350	227									08-31-2022	02-15-2022	06-30-2022	
<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	-18.71	-1.59	3.09	6.24	✔️	22.30	0.96	26.40	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			70	52	54	35												
<i># of funds in category</i>			256	237	209	152									08-31-2022	02-15-2022	06-30-2022	
<b>Fixed Income</b>																		
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	-11.56	1.27	2.05	0.93	✔️	7.12	1.03	5.63	✔️	—	—	0.30	✔️	3	-	-
<i>percentile rank</i>			48	32	25	27												
<i># of funds in category</i>			210	199	190	128									08-31-2022	-	-	

# BRENNAN CENTER FOR JUSTICE 401K

## Screens Summary (Data as of 09-30-2022)

⊖ 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	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	-15.26 64 448	-3.07 33 404	-0.09 24 366	1.36 10 272	✔	5.71	1.04	22.02	✔	☒	—	0.30	✔	3	1-Low	—	08-31-2022	02-15-2022	—
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	-10.70 30 345	-0.26 21 289	1.24 23 255	4.05 1 152	✔	7.14	0.95	15.52	✔	—	—	0.51	✔	—	—	—	—	—	—
Lincoln NY Stable Value Account -LYGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 40	— — —	— — —	— — —	—	—	—	26.01	✔	—	—	—	—	—	—	—	—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	-0.38 30 237	0.50 46 216	1.08 61 178	— — 99	✔	0.56	0.07	25.24	✔	—	—	0.24	✔	—	—	—	—	—	—

### Balanced

Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	-16.75 83 465	-0.25 62 429	2.05 38 401	4.07 30 290	✔	9.85	1.00	0.59	✖	—	✔	0.12	✔	3	1-Low	—	08-31-2022	02-15-2022	—
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	-19.55 73 332	2.69 55 309	3.95 43 286	6.93 34 226	✔	16.32	1.01	0.59	✖	—	✔	0.14	✔	3	1-Low	Low Risk	08-31-2022	02-15-2022	06-30-2022
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	-15.38 75 143	-1.88 85 132	0.95 60 128	2.53 42 89	✔	6.98	0.98	0.59	✖	—	✔	0.11	✔	3	1-Low	—	08-31-2022	02-15-2022	—
Vanguard LifeStrategy Moderate Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	-18.16 82 766	1.24 77 708	3.02 62 658	5.52 54 487	✔	13.03	0.98	0.59	✖	—	✔	0.13	✔	3	1-Low	Low Risk	08-31-2022	02-15-2022	06-30-2022