

NATIONAL COUNCIL OF STATE HOUSING

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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	-14.25	11.29	10.68	12.69	✔️	20.57	1.01	8.12	✔️	🇺🇸	✖️	0.44	✔️	3	2-Basic	Low Risk
percentile rank			31	2	2	1												
# of funds in category			1,376	1,250	1,131	828												

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
percentile rank			42	23	20	13												
# of funds in category			1,376	1,250	1,131	828												

JPMorgan Large Cap Growth R6	JLGMX	Large Growth	-21.86	13.74	15.24	14.82	✔️	23.26	0.98	18.17	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
percentile rank			30	2	1	3												
# of funds in category			1,256	1,146	1,067	795												

State St Russell Lg Cp Val® Indx NL Cl C		Large Value	-11.42	4.40	5.31	9.18	✔️	20.43	1.00	23.61	✔️	🇺🇸	✔️	0.04	✔️	3	-	Medium Risk
percentile rank			71	66	64	45												
# of funds in category			1,220	1,158	1,099	804												

Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	-28.41	5.60	8.26	-	✔️	24.00	0.98	19.68	✔️	🇺🇸	✔️	0.57	✔️	3	-	Low Risk
percentile rank			49	41	31	-												
# of funds in category			585	535	494	382												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-11.10	4.86	5.23	10.10	✔️	22.98	0.96	16.13	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
percentile rank			51	54	35	12												
# of funds in category			407	393	366	272												

Franklin Small Cap Growth R6	FSMLX	Small Growth	-35.97	1.73	5.75	-	✔️	26.72	0.99	22.43	✔️	🇺🇸	✔️	0.64	✔️	2	-	Medium Risk
percentile rank			78	86	57	-												
# of funds in category			620	585	542	409												

Delaware Small Cap Value R6	DVZRX	Small Value	-13.77	4.38	3.17	-	✔️	26.64	0.98	10.25	✔️	🇺🇸	✔️	0.69	✔️	3	-	Medium Risk
percentile rank			42	75	50	-												
# of funds in category			473	445	419	318												

Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-28.75	0.73	2.20	4.56	✔️	19.53	0.93	23.30	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Low Risk
percentile rank			53	18	4	3												
# of funds in category			808	726	644	373												

Hartford Schrodgers International Stk SDR	SCIJX	Foreign Large Blend	-28.23	2.59	1.87	-	✔️	19.69	1.04	12.59	✔️	🇺🇸	✔️	0.71	✔️	4	-	Low Risk
percentile rank			82	5	6	-												
# of funds in category			755	706	617	425												

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
percentile rank			48	35	36	20												
# of funds in category			755	706	617	425												

Vanguard International Growth Adm	VWILX	Foreign Large Growth	-40.24	3.65	3.12	7.27	✔️	23.42	1.04	12.76	✔️	🇺🇸	✔️	0.32	✔️	3	-	Low Risk
percentile rank			89	5	10	4												
# of funds in category			449	390	350	227												

Vanguard International Value Inv	VTRIX	Foreign Large Value	-22.20	-0.78	-0.62	3.62	✔️	20.65	1.04	12.35	✔️	🇺🇸	✔️	0.36	✔️	2	-	Medium Risk
percentile rank			59	31	14	16												
# of funds in category			343	316	294	177												

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American Funds New Perspective R6	RNPGX	Global Stock	-26.83	6.07	6.92	9.85	✔️	21.64	1.09	21.84	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			36	15	18	14												
<i># of funds in category</i>			367	308	272	179										08-31-2022	02-15-2022	06-30-2022

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	4.81	14.52	7.60	-2.37	✔️	22.45	1.17	3.92	✔️	—	—	0.76	✔️	3	—	—
<i>percentile rank</i>			95	36	38	71												
<i># of funds in category</i>			115	109	92	66										08-31-2022	—	—
Vanguard Real Estate Index Admiral	VGSLX	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

Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-10.93	-2.49	0.75	2.71	✔️	4.66	0.68	8.02	✔️	—	—	0.51	✔️	2	—	—
<i>percentile rank</i>			15	19	3	1												
<i># of funds in category</i>			131	112	95	58										04-30-2022	—	—
PGIM High Yield R6	PHYQX	High Yield Bond	-14.10	-0.32	2.09	4.28	✔️	11.38	1.02	14.97	✔️	—	—	0.38	✔️	—	—	—
<i>percentile rank</i>			57	36	15	7												
<i># of funds in category</i>			685	637	582	403												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.53	0.69	1.84	0.89	✔️	6.68	0.97	0.89	✖️	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			47	51	49	38												
<i># of funds in category</i>			210	199	190	128										08-31-2022	—	—
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-15.26	-3.07	-0.09	1.36	✔️	5.71	1.04	22.02	✔️	📄	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			64	33	24	10												
<i># of funds in category</i>			448	404	366	272										08-31-2022	02-15-2022	—
PIMCO Income Instl	PIMIX	Multisector Bond	-10.70	-0.26	1.24	4.05	✔️	7.14	0.95	15.52	✔️	—	—	0.51	✔️	—	—	—
<i>percentile rank</i>			30	21	23	1												
<i># of funds in category</i>			345	289	255	152												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	-1.32	0.72	1.30	1.46	✔️	2.42	0.12	11.75	✔️	—	—	0.45	✔️	2	—	—
<i>percentile rank</i>			55	21	28	8												
<i># of funds in category</i>			237	216	178	99										08-31-2022	—	—

Target Date																		
T. Rowe Price Retirement I 2010 I	TRPAX	Target Date	-15.93	1.42	2.85	—	✔️	11.12	1.09	7.01	✔️	—	✔️	0.34	✔️	2	1-Low	—
<i>percentile rank</i>			90	6	6	—												
<i># of funds in category</i>			128	113	82	50										08-31-2022	02-15-2022	—
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	-16.26	1.84	3.18	—	✔️	11.89	1.06	7.01	✔️	—	✔️	0.36	✔️	2	1-Low	—
<i>percentile rank</i>			66	5	1	—												
<i># of funds in category</i>			124	114	89	43										08-31-2022	02-15-2022	—
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	-16.66	2.23	3.56	—	✔️	12.89	1.04	7.01	✔️	—	✔️	0.37	✔️	2	1-Low	—
<i>percentile rank</i>			56	3	1	—												
<i># of funds in category</i>			157	147	120	57										08-31-2022	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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	-17.65	2.74	3.94	-	✓	14.21	1.05	7.01	✓	—	✓	0.39	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			63	3	3	-													
<i># of funds in category</i>			226	202	172	94									08-31-2022	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2030 I	TRPCX	Target Date	-19.10	3.00	4.19	-	✓	15.66	1.06	7.01	✓	—	✓	0.41	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			74	5	7	-													
<i># of funds in category</i>			226	202	170	97									08-31-2022	02-15-2022	06-30-2022		
T. Rowe Price Retirement I 2035 I	TRPJX	Target Date	-20.46	3.22	4.37	-	✓	16.88	1.03	7.01	✓	—	✓	0.42	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			81	15	11	-													
<i># of funds in category</i>			219	195	169	91									08-31-2022	02-15-2022	06-30-2022		
T. Rowe Price Retirement I 2040 I	TRPDX	Target Date	-21.49	3.51	4.57	-	✓	17.95	1.01	7.01	✓	—	✓	0.43	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			86	19	13	-													
<i># of funds in category</i>			220	196	170	97									08-31-2022	02-15-2022	06-30-2022		
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	-21.88	3.77	4.73	-	✓	18.56	1.00	7.01	✓	—	✓	0.44	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			82	16	15	-													
<i># of funds in category</i>			219	195	169	90									08-31-2022	02-15-2022	06-30-2022		
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	-22.06	3.73	4.70	-	✓	18.65	0.99	7.01	✓	—	✓	0.45	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			80	18	15	-													
<i># of funds in category</i>			220	196	170	95									08-31-2022	02-15-2022	06-30-2022		
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	-22.15	3.68	4.69	-	✓	18.67	0.98	7.01	✓	—	✓	0.46	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			83	23	13	-													
<i># of funds in category</i>			219	195	169	72									08-31-2022	02-15-2022	06-30-2022		
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	-22.08	3.71	4.69	-	✓	18.67	1.40	7.01	✓	—	✓	0.46	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			77	27	14	-													
<i># of funds in category</i>			218	186	150	1									08-31-2022	02-15-2022	06-30-2022		
T. Rowe Price Retirement I 2065 I	TRFKX	Target Date	-21.92	-	-	-	—	-	-	1.96	✖	—	✓	0.46	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			71	-	-	-													
<i># of funds in category</i>			161	37	8	-									08-31-2022	02-15-2022	06-30-2022		

Balanced

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