

BRENNAN CENTER FOR JUSTICE 401K

Screens Summary (Data as of 09-30-2023)

🔴 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk		
																	Updated	Updated	Updated	
US Stock																				
TIAA-CREF Social Choice Eq Instl	TISCX	Large Blend	19.28	8.85	9.06	10.67	✓	18.27	1.01	17.76	✓	🗄️	✓	0.18	✓	4	3-Advanced	Low Risk		
<i>percentile rank</i>			60	65	45	51														
<i># of funds in category</i>			1,562	1,422	1,309	984												08-31-2023	03-11-2022	12-31-2022
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	21.57	10.11	9.88	11.87	✓	17.85	1.00	7.43	✓	🗄️	✓	0.04	✓	3	1-Low	Low Risk		
<i>percentile rank</i>			30	32	20	9														
<i># of funds in category</i>			1,562	1,422	1,309	984												08-31-2023	02-15-2022	12-31-2022
MFS Growth R6	MFEKX	Large Growth	25.32	3.59	9.63	12.84	✓	20.06	0.95	21.51	✓	🗄️	✓	0.50	✓	4	2-Basic	Low Risk		
<i>percentile rank</i>			44	67	45	27														
<i># of funds in category</i>			1,321	1,222	1,135	895												08-31-2023	02-15-2022	12-31-2022
Invesco Growth and Income R6	GIFFX	Large Value	15.49	15.30	6.38	8.57	✓	19.61	1.09	20.60	✓	🗄️	✓	0.41	✓	2	-	Medium Risk		
<i>percentile rank</i>			44	12	52	45														
<i># of funds in category</i>			1,291	1,210	1,153	883												08-31-2023	-	12-31-2022
State St S&P Mid Cap® Indx NL CI C		Mid-Cap Blend	15.43	11.99	5.99	8.88	✓	20.48	1.04	27.03	✓	🗄️	✖️	0.05	✓	3	-	Medium Risk		
<i>percentile rank</i>			34	18	43	22														
<i># of funds in category</i>			456	421	392	269												08-31-2023	-	12-31-2022
State St Russell Sm Cap® Gr Indx NL CI C		Small Growth	9.50	0.96	1.38	6.58	✓	22.93	1.00	14.08	✓	🗄️	✓	0.05	✓	2	-	Medium Risk		
<i>percentile rank</i>			51	64	83	79														
<i># of funds in category</i>			617	586	547	420												08-31-2023	-	12-31-2022
State St Russell Sm Cp® Val Indx NL CI C		Small Value	7.80	13.19	2.60	6.17	✓	23.15	1.00	14.08	✓	🗄️	✓	0.05	✓	2	-	Medium Risk		
<i>percentile rank</i>			90	86	80	58														
<i># of funds in category</i>			507	469	439	346												08-31-2023	-	12-31-2022
Non-US Stock																				
American Funds New World R6	RNWGX	Diversified Emerging Mkts	17.35	1.56	5.29	5.04	✓	17.07	0.85	24.30	✓	🗄️	✓	0.57	✓	3	1-Low	Medium Risk		
<i>percentile rank</i>			26	32	9	3														
<i># of funds in category</i>			853	753	682	417												08-31-2023	02-15-2022	12-31-2022
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.01	5.32	3.17	4.01	✓	19.09	1.09	10.61	✓	🗄️	✓	0.07	✓	2	1-Low	Low Risk		
<i>percentile rank</i>			48	38	35	30														
<i># of funds in category</i>			800	746	686	460												08-31-2023	02-15-2022	12-31-2022
American Funds Europacific Growth R6	REERGX	Foreign Large Growth	19.64	0.08	3.11	4.64	✓	19.02	1.00	22.35	✓	🗄️	✓	0.47	✓	2	1-Low	Medium Risk		
<i>percentile rank</i>			37	41	40	37														
<i># of funds in category</i>			463	423	370	263												08-31-2023	02-15-2022	12-31-2022
Alternative																				
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	-1.27	2.33	2.44	5.51	✓	20.72	1.01	27.40	✓	—	✓	0.12	✓	3	1-Low	Low Risk		
<i>percentile rank</i>			63	74	56	49														
<i># of funds in category</i>			271	248	230	166												08-31-2023	02-15-2022	12-31-2022

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															Updated	Updated	Updated	
Fixed Income																		
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	1.48	-1.78	2.27	1.62	✔	7.01	1.02	6.63	✔	—	—	0.51	✔	3	—	—
<i>percentile rank</i>			52	46	33	26												
<i># of funds in category</i>			241	224	220	158									08-31-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	1.41	-5.02	0.44	1.55	✔	6.29	1.01	23.02	✔	☒	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			24	36	22	11												
<i># of funds in category</i>			529	477	437	321									08-31-2023	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	6.76	0.67	2.37	4.00	✔	5.77	0.84	16.52	✔	—	—	0.62	✔	4	—	—
<i>percentile rank</i>			26	25	18	1												
<i># of funds in category</i>			364	333	280	178									08-31-2023	—	—	
Lincoln NY Stable Value Account -LYGPA		Stable Value	—	—	—	—	—	—	—	27.01	✔	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			73	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	4.00	1.22	1.56	—	✔	0.65	0.04	26.24	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			90	73	77	—												
<i># of funds in category</i>			243	216	192	107												
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	8.53	-0.12	2.89	4.25	✔	9.71	1.03	1.59	✖	—	✔	0.12	✔	3	1-Low	—
<i>percentile rank</i>			28	79	40	27												
<i># of funds in category</i>			529	503	468	340									08-31-2023	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	16.25	4.63	5.36	7.00	✔	14.69	1.03	1.59	✖	—	✔	0.14	✔	3	1-Low	Low Risk
<i>percentile rank</i>			19	58	30	28												
<i># of funds in category</i>			380	351	328	252									08-31-2023	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	4.72	-2.53	1.50	2.76	✔	7.46	1.00	1.59	✖	—	✔	0.11	✔	3	1-Low	—
<i>percentile rank</i>			53	90	60	46												
<i># of funds in category</i>			178	167	155	113									08-31-2023	07-19-2023	—	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	12.37	2.25	4.15	5.66	✔	12.16	1.00	1.59	✖	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			31	79	55	50												
<i># of funds in category</i>			894	831	784	577									08-31-2023	07-19-2023	12-31-2022	