

NAACP LEGAL DEFENSE AND 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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	20.65	10.55	11.05	12.45	✔️	17.75	0.99	9.12	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			46	24	4	2												
<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	
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	23.20	5.61	13.38	15.32	✔️	19.05	0.90	19.17	✔️	🇺🇸	✔️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			58	47	5	4												
<i># of funds in category</i>			1,321	1,222	1,135	895									08-31-2023	04-07-2022	12-31-2022	
Vanguard Windsor™ II Admiral™	VWNAX	Large Value	20.17	12.73	9.13	9.92	✔️	17.94	1.00	19.82	✔️	🇺🇸	❌	0.26	✔️	3	–	Low Risk
<i>percentile rank</i>			13	37	8	12												
<i># of funds in category</i>			1,291	1,210	1,153	883									08-31-2023	–	12-31-2022	
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	9.22	0.89	5.67	9.01	✔️	20.57	0.95	3.71	✔️	🇺🇸	✔️	0.59	✔️	3	–	Medium Risk
<i>percentile rank</i>			82	60	57	54												
<i># of funds in category</i>			609	568	537	431									08-31-2023	–	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	10.35	11.31	5.41	8.40	✔️	19.22	0.96	17.13	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			77	73	56	27												
<i># of funds in category</i>			430	409	393	298									08-31-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	10.57	0.42	3.32	7.31	✔️	21.75	0.93	18.76	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			39	66	54	61												
<i># of funds in category</i>			617	586	547	420									08-31-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	13.93	15.32	4.92	8.14	✔️	21.67	0.92	7.43	✔️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			53	55	41	14												
<i># of funds in category</i>			507	469	439	346									08-31-2023	02-15-2022	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	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	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	24.55	5.67	3.85	3.69	✔️	18.68	1.06	15.01	✔️	🇺🇸	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			40	29	19	47												
<i># of funds in category</i>			800	746	686	460									08-31-2023	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	16.10	-4.69	4.86	6.70	✔️	23.40	1.12	13.76	✔️	🇺🇸	✔️	0.34	✔️	3	–	Low Risk
<i>percentile rank</i>			71	82	19	9												
<i># of funds in category</i>			463	423	370	263									08-31-2023	–	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	23.05	7.80	3.20	3.57	✔️	19.53	1.03	13.35	✔️	🇺🇸	❌	0.38	✔️	2	–	Medium Risk
<i>percentile rank</i>			80	61	46	34												
<i># of funds in category</i>			401	362	337	218									08-31-2023	–	12-31-2022	
American Funds New Perspective R6	RNPGX	Global Stock	21.70	4.92	8.36	9.82	✔️	19.33	1.11	22.84	✔️	—	✔️	0.41	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			35	24	13	10												
<i># of funds in category</i>			369	327	288	193									08-31-2023	02-15-2022	12-31-2022	

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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	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-0.88	16.10	6.73	-0.52	✔	18.27	1.12	4.92	✔	—	—	0.99	✔	3	—	—
<i>percentile rank</i>			57	57	43	62												
<i># of funds in category</i>			114	110	105	66									06-30-2023	—	—	
Neuberger Berman Real Estate R6	NRREX	Real Estate	-3.30	1.41	3.93	6.28	✔	20.08	0.97	17.76	✔	—	✔	0.75	✔	4	—	Low Risk
<i>percentile rank</i>			85	89	15	20												
<i># of funds in category</i>			271	248	230	166									08-31-2023	—	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	4.22	-2.21	1.00	2.99	✔	4.30	0.57	9.02	✔	—	—	0.63	✔	4	—	—
<i>percentile rank</i>			19	10	17	1												
<i># of funds in category</i>			122	114	105	66									08-31-2023	—	—	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	10.81	2.40	3.18	4.33	✔	8.15	1.00	13.76	✔	—	—	0.51	✔	—	2-Basic	—
<i>percentile rank</i>			22	32	24	11												
<i># of funds in category</i>			721	664	621	456										—	02-15-2022	—
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	1.04	-2.06	2.00	1.64	✔	6.81	0.99	1.89	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			75	59	52	25												
<i># of funds in category</i>			241	224	220	158									08-31-2023	—	—	
⚠ Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	0.33	-6.53	-0.55	1.38	✔	7.84	1.25	16.76	✔	⚠	—	0.42	✔	2	—	—
<i>percentile rank</i>			76	98	87	20												
<i># of funds in category</i>			529	477	437	321									08-31-2023	—	—	
Loomis Sayles Investment Grade Bond N	LGBNX	Multisector Bond	2.29	-2.56	1.58	2.27	✔	5.78	0.90	17.01	✔	—	—	0.44	✔	2	1-Low	—
<i>percentile rank</i>			19	6	4	6												
<i># of funds in category</i>			676	608	568	401									08-31-2023	02-15-2022	—	
Lincoln NY Stable Value Account -LYGPA		Stable Value	—	—	—	—	—	—	—	27.01	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			73	—	—	—												
Vanguard Ultra-Short-Term Bond Admiral	VUSFX	Ultrashort Bond	4.30	1.13	1.86	—	✔	0.95	0.10	5.47	✔	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			81	78	41	—												
<i># of funds in category</i>			243	216	192	107									08-31-2023	—	—	
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	—	

