

NATIONAL COUNCIL OF STATE HOUSING

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	Sustain. Rating	Commit. Level	Carbon Risk	
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												
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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												
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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												
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State St Russell Lg Cp Val® Indx NL Cl C		Large Value	14.43	11.02	6.26	8.46	—	17.58	1.00	24.61	✔️	🏠	✔️	0.04	✔️	3	—	Medium Risk
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			1,291	1,210	1,153	883												
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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												
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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												
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Franklin Small Cap Growth R6	FSMLX	Small Growth	16.11	-1.78	3.43	7.62	✔️	21.63	0.91	23.43	✔️	🏠	✔️	0.67	✔️	2	—	Medium Risk
<i>percentile rank</i>			11	75	53	51												
<i># of funds in category</i>			617	586	547	420												
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Delaware Small Cap Value R6	DVZRX	Small Value	9.89	15.35	3.56	—	✔️	23.09	0.97	11.25	✔️	🏠	✔️	0.70	✔️	3	—	Medium Risk
<i>percentile rank</i>			82	54	63	—												
<i># of funds in category</i>			507	469	439	346												
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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												
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Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	22.99	3.71	5.56	—	✔️	18.96	1.07	13.59	✔️	🏠	✖️	0.71	✔️	4	—	Low Risk
<i>percentile rank</i>			56	64	6	—												
<i># of funds in category</i>			800	746	686	460												
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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												
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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												
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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												

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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	
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	

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	—	—	
Vanguard Real Estate Index Admiral	VGSLX	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	

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	—	—	
PGIM High Yield R6	PHYQX	High Yield Bond	8.90	1.61	3.11	4.49	✔️	7.73	0.95	15.97	✔️	—	—	0.38	✔️	—	—	—
<i>percentile rank</i>			72	53	26	8												
<i># of funds in category</i>			721	664	621	456												
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	—	—	
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 Stable Value Account -Z417		Stable Value	—	—	—	—	—	—	—	40.44	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			73	—	—	—												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	5.52	1.60	1.91	1.91	✔️	1.21	-0.01	12.75	✔️	—	—	0.47	✔️	3	—	—
<i>percentile rank</i>			20	41	36	8												
<i># of funds in category</i>			243	216	192	107									08-31-2023	—	—	

Target Date																		
T. Rowe Price Retirement I 2010 I	TRPAX	Target Date	9.70	1.96	3.90	—	✔️	9.73	1.01	8.01	✔️	—	✔️	0.34	✔️	3	1-Low	—
<i>percentile rank</i>			6	5	1	—												
<i># of funds in category</i>			128	115	106	51									08-31-2023	02-15-2022	—	
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	10.20	2.42	4.20	—	✔️	10.22	0.96	8.01	✔️	—	✔️	0.35	✔️	3	1-Low	—
<i>percentile rank</i>			6	1	1	—												
<i># of funds in category</i>			137	121	107	47									08-31-2023	02-15-2022	—	

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																	Updated	Updated	Updated
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	10.92	2.94	4.51	-	✓	10.76	0.93	8.01	✓	-	✓	0.37	✓	3	1-Low	-	
<i>percentile rank</i>			9	3	3	-													
<i># of funds in category</i>			169	153	140	68									08-31-2023	02-15-2022	-		
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	12.04	3.59	4.96	-	✓	11.77	0.94	8.01	✓	-	✓	0.38	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			6	1	1	-													
<i># of funds in category</i>			266	243	215	123									08-31-2023	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2030 I	TRPCX	Target Date	13.81	4.25	5.39	-	✓	13.23	0.97	8.01	✓	-	✓	0.40	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			6	4	1	-													
<i># of funds in category</i>			260	239	205	124									08-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2035 I	TRPJX	Target Date	15.83	4.98	5.83	-	✓	14.52	0.99	8.01	✓	-	✓	0.42	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			8	7	3	-													
<i># of funds in category</i>			258	237	213	120									08-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2040 I	TRPDX	Target Date	17.57	5.65	6.26	-	✓	15.60	0.99	8.01	✓	-	✓	0.43	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			13	15	3	-													
<i># of funds in category</i>			249	229	204	123									08-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	18.51	6.19	6.54	-	✓	16.14	0.98	8.01	✓	-	✓	0.44	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			17	21	3	-													
<i># of funds in category</i>			263	243	217	123									08-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	18.92	6.24	6.58	-	✓	16.31	0.98	8.01	✓	-	✓	0.45	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			19	23	3	-													
<i># of funds in category</i>			247	227	204	121									08-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	19.02	6.24	6.57	-	✓	16.33	0.97	8.01	✓	-	✓	0.46	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			26	32	3	-													
<i># of funds in category</i>			259	235	212	107									08-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	18.93	6.23	6.58	-	✓	16.33	1.31	8.01	✓	-	✓	0.46	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			29	38	3	-													
<i># of funds in category</i>			244	218	190	10									08-31-2023	02-15-2022	12-31-2022		
T. Rowe Price Retirement I 2065 I	TRFKX	Target Date	18.90	-	-	-	✓	-	-	2.96	✗	-	✓	0.46	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			39	-	-	-													
<i># of funds in category</i>			186	129	10	-									08-31-2023	02-15-2022	12-31-2022		
Balanced																			
Vanguard LifeStrategy Cnsv 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		

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