

# NATIONAL COUNCIL OF STATE HOUSING

## Screens Summary (Data as of 09-30-2024)

🔴 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	
<b>US Stock</b>																		
JPMorgan US Equity R6	JUEMX	Large Blend	37.69	12.52	18.02	14.00	✔️	17.32	0.98	10.13	✔️	🇺🇸	✖️	0.44	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			11	13	2	2												
<i># of funds in category</i>			1,497	1,348	1,236	919												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	36.29	11.87	15.93	13.34	✔️	17.52	1.00	6.84	✔️	🇺🇸	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			24	22	20	9												
<i># of funds in category</i>			1,497	1,348	1,236	919												
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JPMorgan Large Cap Growth R6	JLGMX	Large Growth	44.56	11.64	21.25	17.81	✔️	19.90	0.94	20.18	✔️	🇺🇸	✔️	0.44	✔️	2	2-Basic	Low Risk
<i>percentile rank</i>			17	13	5	3												
<i># of funds in category</i>			1,172	1,107	1,034	803												
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State St Russell Lg Cp Val® Indx NL Cl C		Large Value	27.70	8.98	10.70	9.25	✔️	16.64	1.00	25.61	✔️	🇺🇸	✔️	0.04	✔️	3	-	Medium Risk
<i>percentile rank</i>			47	64	62	51												
<i># of funds in category</i>			1,194	1,108	1,054	820												
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Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	31.37	0.90	11.06	11.13	✔️	20.87	0.96	4.71	✔️	🇺🇸	✔️	0.60	✔️	3	-	Medium Risk
<i>percentile rank</i>			19	45	38	29												
<i># of funds in category</i>			548	528	493	389												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	31.04	8.73	10.76	9.56	✔️	18.68	0.94	1.62	✖️	🇺🇸	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			11	50	49	24												
<i># of funds in category</i>			406	388	374	285												
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Franklin Small Cap Growth R6	FSMLX	Small Growth	29.09	-1.36	9.55	9.73	✔️	22.86	0.95	24.43	✔️	🇺🇸	✔️	0.67	✔️	2	-	Medium Risk
<i>percentile rank</i>			27	59	54	51												
<i># of funds in category</i>			582	558	530	407												
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Delaware Small Cap Value R6	DVZRX	Small Value	24.79	5.74	9.30	-	✔️	21.71	0.93	12.26	✔️	🇺🇸	✔️	0.71	✔️	3	-	Medium Risk
<i>percentile rank</i>			36	60	72	-												
<i># of funds in category</i>			485	456	428	329												
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<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	24.64	1.39	8.37	6.92	✔️	15.99	0.80	25.31	✔️	🇺🇸	✔️	0.57	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			38	38	18	1												
<i># of funds in category</i>			805	721	647	431												
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Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	27.47	4.01	11.10	-	✔️	18.07	1.06	14.59	✔️	🇺🇸	✖️	0.69	✔️	4	-	Low Risk
<i>percentile rank</i>			12	63	2	-												
<i># of funds in category</i>			789	723	675	442												
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Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.64	4.80	8.27	5.92	✔️	18.07	1.09	11.61	✔️	🇺🇸	✔️	0.08	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			50	45	38	28												
<i># of funds in category</i>			789	723	675	442												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	28.94	-3.65	10.76	8.97	✔️	22.88	1.22	14.77	✔️	🇺🇸	✔️	0.31	✔️	3	-	Low Risk
<i>percentile rank</i>			30	84	8	10												
<i># of funds in category</i>			407	391	342	228												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	21.61	5.20	7.89	5.01	✔️	17.26	0.97	14.35	✔️	🇺🇸	✖️	0.39	✔️	3	-	Medium Risk
<i>percentile rank</i>			63	81	55	38												
<i># of funds in category</i>			365	340	314	213												

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American Funds New Perspective R6	RNPGX	Global Stock	31.71	5.46	13.85	11.77	✔️	18.55	1.10	23.85	✔️	—	✔️	0.42	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			51	34	21	14												
<i># of funds in category</i>			344	324	274	192									08-31-2024	02-15-2022	12-31-2022	

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	3.25	2.36	8.98	0.50	✔️	17.12	1.09	5.92	✔️	—	—	1.00	✔️	2	—	—
<i>percentile rank</i>			22	90	43	53												
<i># of funds in category</i>			115	106	101	66									08-31-2024	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	34.20	2.50	4.77	7.32	✔️	22.22	1.03	28.40	✔️	—	✔️	0.13	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			30	64	53	45												
<i># of funds in category</i>			247	238	219	156									08-31-2024	02-15-2022	12-31-2022	

Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	10.77	0.93	1.37	3.15	✔️	5.06	0.57	10.02	✔️	—	—	0.75	✔️	3	—	—
<i>percentile rank</i>			57	4	15	1												
<i># of funds in category</i>			107	105	97	60									03-31-2024	—	—	
PGIM High Yield R6	PHYQX	High Yield Bond	16.12	2.78	4.60	5.34	✔️	8.34	0.96	16.97	✔️	—	—	0.38	✔️	1	—	—
<i>percentile rank</i>			12	52	30	7												
<i># of funds in category</i>			670	614	579	435									08-31-2024	—	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	9.82	-0.62	2.52	2.45	✔️	7.13	0.99	2.90	❌	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			37	37	43	24												
<i># of funds in category</i>			161	153	145	107									08-31-2024	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	12.58	-1.10	0.78	2.25	✔️	7.74	1.01	24.02	✔️	📄	—	0.30	✔️	4	1-Low	—
<i>percentile rank</i>			13	27	27	13												
<i># of funds in category</i>			525	464	415	287									08-31-2024	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	12.73	2.43	3.61	4.36	✔️	6.61	0.81	17.52	✔️	—	—	0.83	✔️	4	—	—
<i>percentile rank</i>			51	23	21	3												
<i># of funds in category</i>			363	331	282	195									08-31-2024	—	—	
Lincoln Stable Value Account -Z417		Stable Value	—	—	—	—	—	—	—	41.44	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			14	—	—	—												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	6.14	3.39	2.73	2.34	✔️	1.30	-0.01	13.76	✔️	—	—	0.48	✔️	3	—	—
<i>percentile rank</i>			62	51	24	15												
<i># of funds in category</i>			252	204	185	114									08-31-2024	—	—	

Target Date																		
T. Rowe Price Retirement 2010 I	TRPUX	Target Date	—	—	—	—	—	—	—	9.17	✔️	—	✔️	0.34	✔️	3	1-Low	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			97	89	82	46									08-31-2024	02-15-2022	—	
T. Rowe Price Retirement 2015 I	TRUBX	Target Date	—	—	—	—	—	—	—	9.17	✔️	—	✔️	0.35	✔️	3	1-Low	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			120	112	102	56									08-31-2024	02-15-2022	—	

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															Updated	Updated	Updated	
T. Rowe Price Retirement 2020 I	TRDBX	Target Date	-	-	-	-	-	-	-	9.17	✓	-	✓	0.37	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			166	150	134	79									08-31-2024	02-15-2022	-	
T. Rowe Price Retirement 2025 I	TREHX	Target Date	-	-	-	-	-	-	-	9.17	✓	-	✓	0.38	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			241	224	193	130									08-31-2024	02-15-2022	-	
T. Rowe Price Retirement 2030 I	TRFHX	Target Date	-	-	-	-	-	-	-	9.17	✓	-	✓	0.40	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			252	234	198	132									08-31-2024	02-15-2022	-	
T. Rowe Price Retirement 2035 I	TRFJX	Target Date	-	-	-	-	-	-	-	9.17	✓	-	✓	0.42	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			248	226	192	132									08-31-2024	02-15-2022	-	
T. Rowe Price Retirement 2040 I	TRHDX	Target Date	-	-	-	-	-	-	-	9.17	✓	-	✓	0.43	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			246	229	193	132									08-31-2024	02-15-2022	-	
T. Rowe Price Retirement 2045 I	TRIKX	Target Date	-	-	-	-	-	-	-	9.17	✓	-	✓	0.44	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			243	226	192	132									08-31-2024	02-15-2022	-	
T. Rowe Price Retirement 2050 I	TRJLX	Target Date	-	-	-	-	-	-	-	9.17	✓	-	✓	0.45	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			244	227	193	132									08-31-2024	02-15-2022	-	
T. Rowe Price Retirement 2055 I	TRJMX	Target Date	-	-	-	-	-	-	-	9.17	✓	-	✓	0.46	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			242	225	193	127									08-31-2024	02-15-2022	-	
T. Rowe Price Retirement 2060 I	TRLNX	Target Date	-	-	-	-	-	-	-	9.17	✓	-	✓	0.46	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			239	222	183	33									08-31-2024	02-15-2022	-	
T. Rowe Price Retirement 2065 I	TRMOX	Target Date	-	-	-	-	-	-	-	3.97	✓	-	✓	0.46	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			248	178	45	-									08-31-2024	02-15-2022	-	
<b>Balanced</b>																		
Vanguard LifeStrategy Cnsv Gr Inv	VSCGX	Target Risk	18.82	2.39	5.06	5.24	✓	10.34	1.03	2.60	✗	-	✓	0.12	✓	3	1-Low	-
<i>percentile rank</i>			35	56	57	25												
<i># of funds in category</i>			465	452	415	306									08-31-2024	07-19-2023	-	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	26.88	5.87	9.82	8.37	✓	14.58	1.03	2.60	✗	-	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			27	41	30	28												
<i># of funds in category</i>			313	307	280	231									08-31-2024	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	14.87	0.59	2.59	3.57	✓	8.46	1.02	2.60	✗	-	✓	0.11	✓	4	1-Low	-
<i>percentile rank</i>			47	78	79	51												
<i># of funds in category</i>			152	141	137	105									08-31-2024	07-19-2023	-	
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	22.82	4.14	7.45	6.84	✓	12.43	1.01	2.60	✗	-	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			44	63	62	51												
<i># of funds in category</i>			743	694	655	497									08-31-2024	07-19-2023	12-31-2022	

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