



# NATIONAL COUNCIL OF STATE HOUSING

## Screens Summary (Data as of 03-31-2022)

⊖ 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	
American Funds New Perspective R6	RNPGX	World Stock	3.98	17.65	15.64	13.13	✓	18.94	1.07	21.34	✓	—	✓	0.41	✓	2	2-Basic	Low Risk
<i>percentile rank</i>			28	10	12	9												
<i># of funds in category</i>			356	306	265	167										02-28-2022	02-15-2022	12-31-2021

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	52.80	19.76	11.07	0.09	✓	19.42	1.13	3.41	✓	—	—	0.82	✓	2	—	—
<i>percentile rank</i>			33	9	25	43												
<i># of funds in category</i>			115	109	89	56										02-28-2022	—	—
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	21.45	11.44	9.67	9.70	✓	19.08	0.95	25.90	✓	—	✓	0.12	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			70	49	52	32												
<i># of funds in category</i>			258	239	207	151										02-28-2022	02-15-2022	12-31-2021

Fixed Income																		
PGIM High Yield R6	PHYQX	High Yield Bond	0.03	5.18	5.26	6.02	✓	9.80	1.06	14.47	✓	—	—	0.38	✓	—	—	—
<i>percentile rank</i>			38	17	9	7												
<i># of funds in category</i>			682	638	571	378												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	4.21	6.13	4.30	2.61	✓	4.05	0.93	10.62	✓	—	—	0.10	✓	3	—	—
<i>percentile rank</i>			29	29	35	22												
<i># of funds in category</i>			207	199	180	122										02-28-2022	—	—
Baird Aggregate Bond Instl	BAGIX	Intermediate-Term Bond	-4.46	2.04	2.45	2.90	✓	4.52	1.09	21.52	✓	⊠	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			56	23	16	10												
<i># of funds in category</i>			434	394	359	259										02-28-2022	02-15-2022	—
PIMCO Income Instl	PIMIX	Multisector Bond	-1.54	2.93	3.59	5.96	✓	6.06	0.78	15.01	✓	—	—	0.62	✓	—	—	—
<i>percentile rank</i>			41	47	26	1												
<i># of funds in category</i>			337	282	241	140												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	-1.31	1.10	1.54	1.59	✓	2.40	0.18	11.25	✓	—	—	0.47	✓	2	—	—
<i>percentile rank</i>			85	36	22	10												
<i># of funds in category</i>			236	214	176	92										02-28-2022	—	—
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	-4.04	1.56	2.63	4.15	✓	3.82	0.66	7.52	✓	—	—	0.52	✓	2	—	—
<i>percentile rank</i>			29	32	13	3												
<i># of funds in category</i>			129	112	84	53										11-30-2021	—	—

Target Date																		
T. Rowe Price Retirement I 2010 I	TRPAX	Target Date	1.55	8.07	7.06	—	✓	9.31	1.17	6.51	✓	—	✓	0.34	✓	2	1-Low	—
<i>percentile rank</i>			19	7	1	—												
<i># of funds in category</i>			121	116	79	54										02-28-2022	02-15-2022	—
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	1.81	8.70	7.65	—	✓	10.12	1.15	6.51	✓	—	✓	0.36	✓	2	1-Low	—
<i>percentile rank</i>			28	4	1	—												
<i># of funds in category</i>			127	118	90	46										02-28-2022	02-15-2022	—
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	2.05	9.32	8.36	—	✓	11.24	1.15	6.51	✓	—	✓	0.37	✓	2	1-Low	—
<i>percentile rank</i>			25	3	4	—												
<i># of funds in category</i>			169	160	128	65										02-28-2022	02-15-2022	—

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																	Updated	Updated	Updated
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	2.29	10.28	9.18	-	✓	12.55	1.15	6.51	✓	—	✓	0.39	✓	2	1-Low	Low Risk	
<i>percentile rank</i>			29	3	1	-													
<i># of funds in category</i>			228	204	170	89									02-28-2022	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2030 I	TRPCX	Target Date	2.64	11.21	9.97	-	✓	13.84	1.12	6.51	✓	—	✓	0.41	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			36	4	1	-													
<i># of funds in category</i>			229	203	170	94									02-28-2022	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2035 I	TRPJX	Target Date	2.95	12.04	10.65	-	✓	14.92	1.06	6.51	✓	—	✓	0.42	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			59	11	7	-													
<i># of funds in category</i>			221	201	167	86									02-28-2022	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2040 I	TRPDX	Target Date	3.18	12.81	11.25	-	✓	15.84	1.02	6.51	✓	—	✓	0.43	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			70	14	7	-													
<i># of funds in category</i>			223	203	170	94									02-28-2022	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	3.32	13.27	11.56	-	✓	16.46	1.00	6.51	✓	—	✓	0.44	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			73	10	7	-													
<i># of funds in category</i>			221	201	167	85									02-28-2022	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	3.39	13.31	11.60	-	✓	16.49	0.98	6.51	✓	—	✓	0.45	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			72	8	9	-													
<i># of funds in category</i>			223	203	170	90									02-28-2022	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	3.44	13.32	11.61	-	✓	16.51	0.97	6.51	✓	—	✓	0.46	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			70	10	10	-													
<i># of funds in category</i>			221	201	165	70									02-28-2022	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	3.40	13.34	11.61	-	✓	16.50	1.48	6.51	✓	—	✓	0.46	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			72	16	10	-													
<i># of funds in category</i>			220	189	142	1									02-28-2022	02-15-2022	12-31-2021		
T. Rowe Price Retirement I 2065 I	TRFKX	Target Date	3.88	-	-	-	—	-	-	1.46	✖	—	✓	0.46	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			58	-	-	-													
<i># of funds in category</i>			149	16	-	-									02-28-2022	02-15-2022	12-31-2021		

### Balanced

Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-0.18	6.52	6.15	5.95	✓	7.74	1.01	0.09	✖	—	✓	0.12	✓	3	1-Low	-
<i>percentile rank</i>			78	53	37	31												
<i># of funds in category</i>			481	448	419	277									02-28-2022	02-15-2022	-	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	3.96	11.51	10.01	9.41	✓	14.20	1.02	0.09	✖	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			60	35	29	26												
<i># of funds in category</i>			315	288	265	199									02-28-2022	02-15-2022	12-31-2021	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-2.29	3.90	4.11	4.11	✓	5.05	0.97	0.09	✖	—	✓	0.11	✓	3	1-Low	-
<i>percentile rank</i>			88	68	49	45												
<i># of funds in category</i>			193	178	167	116									02-28-2022	02-15-2022	-	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	1.88	9.03	8.10	7.71	✓	10.89	0.99	0.09	✖	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			78	69	57	54												
<i># of funds in category</i>			706	661	604	438									02-28-2022	02-15-2022	12-31-2021	