

BRENNAN CENTER FOR JUSTICE 401K

Screens Summary (Data as of 03-31-2023)

🔴 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
US Stock																		
TIAA-CREF Social Choice Eq Instl	TISCX	Large Blend	-6.87	18.53	10.51	11.27	✔	19.59	1.01	17.26	✔	🏠	✔	0.18	✔	4	3-Advanced	Low Risk
<i>percentile rank</i>			39	32	41	50												
<i># of funds in category</i>			1,372	1,240	1,130	835									02-28-2023	03-11-2022	12-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-7.77	18.56	11.15	12.20	✔	19.23	1.00	6.93	✔	🏠	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			53	31	21	11												
<i># of funds in category</i>			1,372	1,240	1,130	835									02-28-2023	02-15-2022	12-31-2022	
MFS Growth R6	MFEKX	Large Growth	-12.94	12.14	10.85	13.19	✔	21.89	0.94	21.01	✔	🏠	✔	0.50	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			59	80	43	29												
<i># of funds in category</i>			1,253	1,142	1,056	813									02-28-2023	02-15-2022	12-31-2022	
Invesco Growth and Income R6	GIFFX	Large Value	-7.21	21.98	6.94	9.22	✔	20.00	1.09	20.10	✔	🏠	✔	0.41	✔	2	-	Medium Risk
<i>percentile rank</i>			83	17	71	48												
<i># of funds in category</i>			1,241	1,159	1,107	825									02-28-2023	-	12-31-2022	
State St S&P Mid Cap® Indx NL CI C		Mid-Cap Blend	-5.18	22.02	7.61	9.74	✔	21.08	1.02	26.53	✔	🏠	✖	0.05	✔	3	-	Medium Risk
<i>percentile rank</i>			34	19	43	27												
<i># of funds in category</i>			413	375	351	226									02-28-2023	-	12-31-2022	
State St Russell Sm Cap® Gr Indx NL CI C		Small Growth	-10.68	13.15	4.09	8.35	✔	24.07	1.00	13.58	✔	🏠	✔	0.05	✔	2	-	Medium Risk
<i>percentile rank</i>			43	74	89	77												
<i># of funds in category</i>			608	578	540	406									02-28-2023	-	12-31-2022	
State St Russell Sm Cp® Val Indx NL CI C		Small Value	-12.97	20.86	4.58	7.22	✔	23.00	1.00	13.58	✔	🏠	✔	0.05	✔	2	-	Medium Risk
<i>percentile rank</i>			93	82	68	59												
<i># of funds in category</i>			482	453	430	323									02-28-2023	-	12-31-2022	
Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-6.90	12.18	4.10	5.50	✔	18.28	0.86	23.80	✔	🏠	✔	0.57	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			24	22	3	1												
<i># of funds in category</i>			835	746	657	398									02-28-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-2.91	13.85	3.42	5.24	✔	19.22	1.09	10.11	✔	🏠	✔	0.07	✔	2	1-Low	Low Risk
<i>percentile rank</i>			58	25	34	23												
<i># of funds in category</i>			749	697	630	425									02-28-2023	02-15-2022	12-31-2022	
American Funds Europacific Growth R6	REKRX	Foreign Large Growth	-3.26	12.13	3.25	5.99	✔	19.88	1.04	21.84	✔	🏠	✔	0.46	✔	2	1-Low	Medium Risk
<i>percentile rank</i>			28	31	59	36												
<i># of funds in category</i>			449	404	350	235									02-28-2023	02-15-2022	12-31-2022	
Alternative																		
Vanguard Real Estate Index Admiral	VGSIX	Real Estate	-20.10	9.83	5.82	5.79	✔	20.41	1.00	26.90	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			54	64	45	43												
<i># of funds in category</i>			261	237	213	156									02-28-2023	02-15-2022	12-31-2022	

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Fixed Income																		
BlackRock Inflation Protected Bond K	BPLBX	Inflation-Protected Bond	-5.51	2.62	3.08	1.48	✓	7.37	1.03	6.13	✓	—	—	0.30	✓	3	—	—
<i>percentile rank</i>			45	38	13	18												
<i># of funds in category</i>			215	202	195	137									09-30-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.67	-1.98	1.16	1.75	✓	6.54	1.04	22.52	✓	⊠	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			29	34	20	9												
<i># of funds in category</i>			465	418	382	286									02-28-2023	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-1.30	3.59	2.26	3.98	✓	6.04	0.86	16.01	✓	—	—	0.51	✓	—	—	—
<i>percentile rank</i>			17	41	22	1												
<i># of funds in category</i>			346	292	255	158												
Lincoln NY Stable Value Account -LYGPA		Stable Value	—	—	—	—	—	—	—	26.51	✓	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			—	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	2.12	1.01	1.38	—	✓	0.64	0.05	25.74	✓	—	—	0.24	✓	—	—	—
<i>percentile rank</i>			48	72	63	—												
<i># of funds in category</i>			237	216	180	106												
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-5.55	4.62	3.55	4.59	✓	10.13	1.02	1.09	✖	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			50	80	38	24												
<i># of funds in category</i>			479	441	417	302										02-28-2023	02-15-2022	—
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-6.60	12.16	6.03	7.54	✓	15.48	1.02	1.09	✖	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			48	56	35	27												
<i># of funds in category</i>			333	297	282	224										02-28-2023	02-15-2022	12-31-2022
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-5.11	0.89	2.17	3.00	✓	7.72	1.00	1.09	✖	—	✓	0.11	✓	3	1-Low	—
<i>percentile rank</i>			63	84	54	41												
<i># of funds in category</i>			145	132	130	93										02-28-2023	02-15-2022	—
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-6.05	8.35	4.82	6.09	✓	12.76	0.99	1.09	✖	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			40	82	57	49												
<i># of funds in category</i>			750	683	656	485										02-28-2023	02-15-2022	12-31-2022