

NATIONAL COUNCIL OF STATE HOUSING

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	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	-8.42	19.84	12.42	13.00	✓	19.68	1.02	8.62	✓	🇺🇸	✓	0.44	✓	3	2-Basic	Low Risk
percentile rank			66	14	3	2												
# of funds in category			1,372	1,240	1,130	835												
<hr/>																		
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
percentile rank			53	31	21	11												
# of funds in category			1,372	1,240	1,130	835												
<hr/>																		
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	-9.06	19.71	15.11	15.80	✓	22.76	0.96	18.67	✓	🇺🇸	✓	0.44	✓	3	2-Basic	Low Risk
percentile rank			22	6	4	3												
# of funds in category			1,253	1,142	1,056	813												
<hr/>																		
State St Russell Lg Cp Val® Indx NL Cl C		Large Value	-5.96	17.91	7.51	9.14	✓	17.94	1.00	24.11	✓	🇺🇸	✓	0.04	✓	3	-	Medium Risk
percentile rank			70	63	57	50												
# of funds in category			1,241	1,159	1,107	825												
<hr/>																		
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	-11.71	14.21	8.23	10.44	✓	22.51	0.95	3.21	✓	🇺🇸	✓	0.59	✓	3	-	Medium Risk
percentile rank			56	64	50	49												
# of funds in category			582	534	503	392												
<hr/>																		
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-8.26	20.86	6.61	9.46	✓	19.20	0.95	16.63	✓	🇺🇸	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			75	66	52	19												
# of funds in category			400	386	366	268												
<hr/>																		
Franklin Small Cap Growth R6	FSMLX	Small Growth	-11.42	13.85	6.16	-	✓	24.70	0.98	22.93	✓	🇺🇸	✓	0.64	✓	2	-	Medium Risk
percentile rank			49	68	64	-												
# of funds in category			608	578	540	406												
<hr/>																		
Delaware Small Cap Value R6	DVZRX	Small Value	-10.67	21.84	4.73	-	✓	23.08	0.97	10.75	✓	🇺🇸	✓	0.70	✓	3	-	Medium Risk
percentile rank			81	73	66	-												
# of funds in category			482	453	430	323												
<hr/>																		
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-6.90	12.18	4.10	5.50	✓	18.28	0.86	23.80	✓	🇺🇸	✓	0.57	✓	3	1-Low	Medium Risk
percentile rank			24	22	3	1												
# of funds in category			835	746	657	398												
<hr/>																		
Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	-2.37	16.39	6.78	-	✓	19.84	1.11	13.09	✓	🇺🇸	✓	0.71	✓	4	-	Low Risk
percentile rank			50	7	4	-												
# of funds in category			749	697	630	425												
<hr/>																		
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
percentile rank			58	25	34	23												
# of funds in category			749	697	630	425												
<hr/>																		
Vanguard International Growth Adm	VWILX	Foreign Large Growth	-6.81	13.48	6.54	8.79	✓	25.16	1.20	13.26	✓	🇺🇸	✓	0.34	✓	3	-	Low Risk
percentile rank			67	12	13	5												
# of funds in category			449	404	350	235												
<hr/>																		
Vanguard International Value Inv	VTRIX	Foreign Large Value	1.16	15.30	3.19	4.96	✓	19.28	1.02	12.85	✓	🇺🇸	✗	0.38	✓	2	-	Medium Risk
percentile rank			30	41	25	20												
# of funds in category			365	334	311	195												

NATIONAL COUNCIL OF STATE HOUSING

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	Sustain. Rating	Commit. Level	Carbon Risk	
American Funds New Perspective R6	RNPGX	Global Stock	-8.85	16.61	9.35	10.70	✔	21.06	1.14	22.34	✔	—	✔	0.41	✔	2	2-Basic	Low Risk
<i>percentile rank</i>			53	14	16	9												
<i># of funds in category</i>			365	306	269	180									02-28-2023	02-15-2022	12-31-2022	

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-14.75	25.82	6.73	-1.64	✔	18.26	1.12	4.41	✔	—	—	0.76	✔	3	—	—
<i>percentile rank</i>			86	33	31	67												
<i># of funds in category</i>			114	108	93	65									12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	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	

Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-3.68	-0.44	1.02	2.74	✔	4.61	0.62	8.52	✔	—	—	0.51	✔	3	—	—
<i>percentile rank</i>			19	20	10	1												
<i># of funds in category</i>			130	113	99	59									02-28-2023	—	—	
PGIM High Yield R6	PHYQX	High Yield Bond	-4.39	6.12	3.44	4.37	✔	8.77	0.97	15.47	✔	—	—	0.38	✔	—	—	—
<i>percentile rank</i>			65	32	15	8												
<i># of funds in category</i>			689	622	580	415												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-6.22	1.67	2.85	1.39	✔	7.02	0.99	1.39	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			63	65	39	32												
<i># of funds in category</i>			215	202	195	137									02-28-2023	—	—	
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												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	1.99	1.93	1.52	1.56	✔	1.59	0.05	12.25	✔	—	—	0.45	✔	3	—	—
<i>percentile rank</i>			57	22	48	8												
<i># of funds in category</i>			237	216	180	106									02-28-2023	—	—	

Target Date																		
T. Rowe Price Retirement I 2010 I	TRPAX	Target Date	-5.69	7.33	4.32	—	✔	10.41	1.03	7.51	✔	—	✔	0.34	✔	2	1-Low	—
<i>percentile rank</i>			86	1	9	—												
<i># of funds in category</i>			122	113	90	50									02-28-2023	02-15-2022	—	
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	-5.79	8.24	4.65	—	✔	11.01	0.99	7.51	✔	—	✔	0.36	✔	2	1-Low	—
<i>percentile rank</i>			76	1	5	—												
<i># of funds in category</i>			118	108	94	43									02-28-2023	02-15-2022	—	
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	-5.81	9.33	5.00	—	✔	11.70	0.96	7.51	✔	—	✔	0.37	✔	2	1-Low	—
<i>percentile rank</i>			57	1	3	—												
<i># of funds in category</i>			146	135	121	56									02-28-2023	02-15-2022	—	

NATIONAL COUNCIL OF STATE HOUSING

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
																Updated	Updated	Updated
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	-6.29	10.61	5.42	-	✓	12.85	0.98	7.51	✓	—	✓	0.39	✓	3	1-Low	Low Risk
<i>percentile rank</i>			61	1	4	-												
<i># of funds in category</i>			215	190	170	103									02-28-2023	02-15-2022	12-31-2021	
T. Rowe Price Retirement I 2030 I	TRPCX	Target Date	-6.87	11.81	5.82	-	✓	14.30	1.01	7.51	✓	—	✓	0.41	✓	3	1-Low	Low Risk
<i>percentile rank</i>			74	1	10	-												
<i># of funds in category</i>			217	190	170	97									02-28-2023	02-15-2022	12-31-2022	
T. Rowe Price Retirement I 2035 I	TRPJX	Target Date	-7.24	12.91	6.19	-	✓	15.54	1.02	7.51	✓	—	✓	0.42	✓	3	1-Low	Low Risk
<i>percentile rank</i>			73	8	16	-												
<i># of funds in category</i>			208	183	167	100									02-28-2023	02-15-2022	12-31-2022	
T. Rowe Price Retirement I 2040 I	TRPDX	Target Date	-7.61	13.89	6.54	-	✓	16.62	1.02	7.51	✓	—	✓	0.43	✓	3	1-Low	Low Risk
<i>percentile rank</i>			81	16	20	-												
<i># of funds in category</i>			212	184	170	97									02-28-2023	02-15-2022	12-31-2022	
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	-7.64	14.64	6.77	-	✓	17.17	1.01	7.51	✓	—	✓	0.44	✓	3	1-Low	Low Risk
<i>percentile rank</i>			78	19	25	-												
<i># of funds in category</i>			208	183	167	100									02-28-2023	02-15-2022	12-31-2022	
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	-7.69	14.65	6.79	-	✓	17.31	1.00	7.51	✓	—	✓	0.45	✓	3	1-Low	Low Risk
<i>percentile rank</i>			74	25	23	-												
<i># of funds in category</i>			209	184	170	97									02-28-2023	02-15-2022	12-31-2022	
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	-7.76	14.64	6.79	-	✓	17.32	1.00	7.51	✓	—	✓	0.46	✓	3	1-Low	Low Risk
<i>percentile rank</i>			75	31	27	-												
<i># of funds in category</i>			208	183	167	82									02-28-2023	02-15-2022	12-31-2022	
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	-7.75	14.66	6.79	-	✓	17.32	1.34	7.51	✓	—	✓	0.46	✓	3	1-Low	Low Risk
<i>percentile rank</i>			73	39	30	-												
<i># of funds in category</i>			208	178	157	8									02-28-2023	02-15-2022	12-31-2022	
T. Rowe Price Retirement I 2065 I	TRFKX	Target Date	-7.80	-	-	-	—	-	-	2.46	✖	—	✓	0.46	✓	3	1-Low	Low Risk
<i>percentile rank</i>			75	-	-	-												
<i># of funds in category</i>			158	66	10	-									02-28-2023	02-15-2022	12-31-2022	

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	