

NATIONAL COUNCIL OF STATE HOUSING

Screens Summary (Data as of 03-31-2024)

⊖ 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	
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	31.64	12.03	16.95	13.57	✓	17.55	0.99	9.62	✓	⊠	✖	0.44	✓	3	2-Basic	Low Risk
percentile rank			18	15	2	2												
# of funds in category			1,591	1,449	1,319	995												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.83	11.44	15.01	12.92	✓	17.60	1.00	6.34	✓	⊠	✓	0.04	✓	3	1-Low	Low Risk
percentile rank			34	24	23	9												
# of funds in category			1,591	1,449	1,319	995												

JPMorgan Large Cap Growth R6	JLGMX	Large Growth	43.55	11.52	20.51	17.56	✓	19.79	0.92	19.67	✓	⊠	✓	0.44	✓	3	2-Basic	Low Risk
percentile rank			19	19	3	3												
# of funds in category			1,293	1,207	1,129	887												

State St Russell Lg Cp ValⓈ Indx NL Cl C		Large Value	20.24	8.07	10.32	9.03	—	16.42	1.00	25.11	✓	⊠	✓	0.04	✓	3	—	Medium Risk
percentile rank			—	—	—	—												
# of funds in category			1,284	1,197	1,134	887												

Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	26.21	2.44	11.65	10.86	✓	21.33	0.96	4.21	✓	⊠	✓	0.60	✓	4	—	Medium Risk
percentile rank			28	49	33	32												
# of funds in category			599	566	534	431												

Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	19.10	7.37	10.17	8.93	✓	18.46	0.95	2.70	✖	⊠	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			62	61	54	32												
# of funds in category			428	408	389	307												

Franklin Small Cap Growth R6	FSMLX	Small Growth	27.25	-2.50	9.27	8.71	✓	22.98	0.99	23.93	✓	⊠	✓	0.67	✓	1	—	Medium Risk
percentile rank			9	61	41	50												
# of funds in category			617	583	548	429												

Delaware Small Cap Value R6	DVZRX	Small Value	18.45	4.70	9.03	—	✓	20.91	0.94	11.76	✓	⊠	✓	0.71	✓	3	—	Medium Risk
percentile rank			64	66	67	—												
# of funds in category			510	476	443	352												

Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	14.64	-0.07	7.22	5.99	✓	16.28	0.81	24.81	✓	⊠	✓	0.57	✓	3	1-Low	Medium Risk
percentile rank			24	25	10	2												
# of funds in category			840	743	680	450												

Hartford Schroders International Stk SDR	SCIJX	Foreign Large Blend	10.94	2.26	9.44	—	✓	18.04	1.06	14.09	✓	⊠	✖	0.69	✓	4	—	Low Risk
percentile rank			79	65	5	—												
# of funds in category			839	780	714	468												

Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	14.87	3.94	7.36	5.01	✓	17.90	1.08	11.11	✓	⊠	✓	0.07	✓	2	1-Low	Low Risk
percentile rank			35	37	33	24												
# of funds in category			839	780	714	468												

Vanguard International Growth Adm	VWILX	Foreign Large Growth	7.46	-5.68	8.70	7.73	✓	22.89	1.21	14.27	✓	⊠	✓	0.31	✓	3	—	Low Risk
percentile rank			84	91	28	11												
# of funds in category			441	413	355	248												

Vanguard International Value Inv	VTRIX	Foreign Large Value	11.17	2.91	6.68	4.20	✓	17.22	0.97	13.85	✓	⊠	✖	0.39	✓	3	—	Medium Risk
percentile rank			74	80	46	32												
# of funds in category			391	356	331	216												

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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	22.92	5.22	12.78	10.96	✔️	18.68	1.10	23.35	✔️	—	✔️	0.42	✔️	3	2-Basic	Low Risk
<i>percentile rank</i>			51	40	24	16												
<i># of funds in category</i>			364	330	287	194										02-29-2024	02-15-2022	12-31-2022

Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-1.16	8.24	7.35	-1.11	✔️	17.75	1.10	5.42	✔️	—	—	0.99	✔️	3	—	—
<i>percentile rank</i>			72	76	46	58												
<i># of funds in category</i>			114	108	103	67										02-29-2024	—	—
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	8.54	1.74	3.71	6.22	✔️	21.76	1.02	27.90	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			49	68	48	48												
<i># of funds in category</i>			276	261	240	180										02-29-2024	02-15-2022	12-31-2022

Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	7.73	-0.14	1.68	3.31	✔️	4.97	0.58	9.52	✔️	—	—	0.63	✔️	3	—	—
<i>percentile rank</i>			12	3	12	1												
<i># of funds in category</i>			113	109	101	62										02-29-2024	—	—
PGIM High Yield R6	PHYQX	High Yield Bond	10.77	1.94	4.27	4.70	✔️	8.15	0.96	16.47	✔️	—	—	0.38	✔️	1	—	—
<i>percentile rank</i>			38	53	28	10												
<i># of funds in category</i>			696	633	601	457										02-29-2024	—	—
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	0.14	-0.72	2.34	2.11	✔️	7.08	0.99	2.39	❌	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			68	61	61	21												
<i># of funds in category</i>			236	222	214	156										02-29-2024	—	—
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	2.80	-2.17	0.81	1.97	✔️	7.37	1.01	23.52	✔️	📄	—	0.30	✔️	4	1-Low	—
<i>percentile rank</i>			21	26	22	10												
<i># of funds in category</i>			557	503	452	322										02-29-2024	02-15-2022	—
PIMCO Income Instl	PIMIX	Multisector Bond	8.05	1.64	3.07	4.27	✔️	6.30	0.81	17.02	✔️	—	—	0.62	✔️	4	—	—
<i>percentile rank</i>			36	20	25	1												
<i># of funds in category</i>			362	325	279	184										02-29-2024	—	—
Lincoln Stable Value Account -Z417		Stable Value	—	—	—	—	—	—	—	40.94	✔️	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			43	—	—	—												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	6.93	2.48	2.42	2.14	✔️	1.31	-0.01	13.25	✔️	—	—	0.47	✔️	3	—	—
<i>percentile rank</i>			17	47	26	9												
<i># of funds in category</i>			249	214	194	122										01-31-2024	—	—

Target Date																		
T. Rowe Price Retirement 2010 I	TRPUX	Target Date	—	—	—	—	—	—	—	8.67	✔️	—	✔️	0.34	✔️	3	1-Low	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			127	115	107	56										02-29-2024	02-15-2022	—
T. Rowe Price Retirement 2015 I	TRUBX	Target Date	—	—	—	—	—	—	—	8.67	✔️	—	✔️	0.35	✔️	3	1-Low	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			125	118	100	53										02-29-2024	02-15-2022	—

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																Updated	Updated	Updated
T. Rowe Price Retirement 2020 I	TRDBX	Target Date	-	-	-	-	-	-	-	8.67	✓	-	✓	0.37	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			172	158	138	77								02-29-2024	02-15-2022	-		
T. Rowe Price Retirement 2025 I	TREHX	Target Date	-	-	-	-	-	-	-	8.67	✓	-	✓	0.38	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			275	258	212	131								02-29-2024	02-15-2022	-		
T. Rowe Price Retirement 2030 I	TRFHX	Target Date	-	-	-	-	-	-	-	8.67	✓	-	✓	0.40	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			267	251	206	136								02-29-2024	02-15-2022	-		
T. Rowe Price Retirement 2035 I	TRFJX	Target Date	-	-	-	-	-	-	-	8.67	✓	-	✓	0.42	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			269	241	206	129								02-29-2024	02-15-2022	-		
T. Rowe Price Retirement 2040 I	TRHDX	Target Date	-	-	-	-	-	-	-	8.67	✓	-	✓	0.43	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			261	245	206	133								02-29-2024	02-15-2022	-		
T. Rowe Price Retirement 2045 I	TRIKX	Target Date	-	-	-	-	-	-	-	8.67	✓	-	✓	0.44	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			262	244	208	126								02-29-2024	02-15-2022	-		
T. Rowe Price Retirement 2050 I	TRJLX	Target Date	-	-	-	-	-	-	-	8.67	✓	-	✓	0.45	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			258	243	209	134								02-29-2024	02-15-2022	-		
T. Rowe Price Retirement 2055 I	TRJMX	Target Date	-	-	-	-	-	-	-	8.67	✓	-	✓	0.46	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			257	240	207	122								02-29-2024	02-15-2022	-		
T. Rowe Price Retirement 2060 I	TRLNX	Target Date	-	-	-	-	-	-	-	8.67	✓	-	✓	0.46	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			254	236	187	11								02-29-2024	02-15-2022	-		
T. Rowe Price Retirement 2065 I	TRMOX	Target Date	-	-	-	-	-	-	-	3.47	✓	-	✓	0.46	✓	3	1-Low	-
<i>percentile rank</i>			-	-	-	-	-	-	-									
<i># of funds in category</i>			246	170	11	-								02-29-2024	02-15-2022	-		
Balanced																		
Vanguard LifeStrategy Cnsv Gr Inv	VSCGX	Target Risk	10.23	1.29	4.70	4.85	✓	10.14	1.03	2.10	✗	-	✓	0.12	✓	3	1-Low	-
<i>percentile rank</i>			43	62	51	25												
<i># of funds in category</i>			530	506	473	350								02-29-2024	07-19-2023	-		
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	18.37	4.75	8.92	7.81	✓	14.51	1.02	2.10	✗	-	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	51	33	26												
<i># of funds in category</i>			362	350	320	262								02-29-2024	07-19-2023	12-31-2022		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	6.26	-0.49	2.49	3.25	✓	8.20	1.02	2.10	✗	-	✓	0.11	✓	4	1-Low	-
<i>percentile rank</i>			68	83	68	46												
<i># of funds in category</i>			180	162	155	119								02-29-2024	07-19-2023	-		
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	14.24	3.02	6.83	6.36	✓	12.29	1.00	2.10	✗	-	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			57	71	64	51												
<i># of funds in category</i>			881	828	781	581								02-29-2024	07-19-2023	12-31-2022		

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