

COMMUNITY OF HOPE 403B

Screens Summary (Data as of 12-31-2019)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			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	
US Stock																
DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i>	DFEOX	Large Blend	30.18 46 1,394	13.22 59 1,210	10.45 46 1,065	13.22 23 815	✔	13.32	1.09	7.84	✔	☐	✔	0.19	✔	
Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFTAX	Large Blend Index	- - 1,394	- - 1,210	- - 1,065	- - 815	—	-	-	4.03	✔	☐	✖	0.14	✔	
Vanguard Mid Cap Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VIMAX	Mid-Cap Blend	31.03 13 404	12.36 11 361	9.25 17 292	13.08 7 220	✔	13.00	0.99	21.63	✔	☐	✔	0.05	✔	
Vanguard Small Cap Index Adm <i>percentile rank</i> <i># of funds in category</i>	VSMAX	Small Blend	27.37 18 702	10.32 8 630	8.88 17 507	12.81 10 367	✔	14.94	0.93	3.68	✔	☐	✖	0.05	✔	
Non-US Stock																
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGGX	Foreign Large Blend	27.40 59 469	12.45 47 405	7.41 44 338	6.73 55 249	✔	12.25	1.07	18.59	✔	☐	✔	0.49	✔	
Fixed Income																
Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i>	VAIPX	Inflation-Protected Bond	8.16 45 221	3.15 35 194	2.45 33 163	3.25 23 104	✔	2.96	0.98	8.37	✔	—	—	0.10	✔	
Vanguard Total Bond Market Index Adm <i>percentile rank</i> <i># of funds in category</i>	VBTLX	Intermediate-Term Bond	8.71 34 431	4.02 28 383	3.00 32 328	3.68 47 252	✔	2.94	1.01	6.86	✔	☐	—	0.05	✔	
Federated Government Ultrashrt Dur R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	2.16 93 201	1.71 85 161	- - 130	- - 62	✔	0.24	0.02	22.49	✔	—	—	0.24	✔	
Target Date																
Vanguard Target Retirement 2015 Inv <i>percentile rank</i> <i># of funds in category</i>	VTXVX	Target Date	14.81 69 128	7.50 38 99	5.59 43 73	7.25 33 47	✔	4.57	0.90	6.86	✔	—	✔	0.13	✔	
Vanguard Target Retirement 2020 Inv <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	17.63 28 234	8.72 17 199	6.42 16 157	8.03 9 93	✔	6.01	1.05	6.86	✔	—	✔	0.13	✔	
Vanguard Target Retirement 2025 Inv <i>percentile rank</i> <i># of funds in category</i>	VTTVX	Target Date	19.63 22 233	9.57 16 197	6.99 14 158	8.59 12 83	✔	7.05	1.07	6.86	✔	—	✔	0.13	✔	

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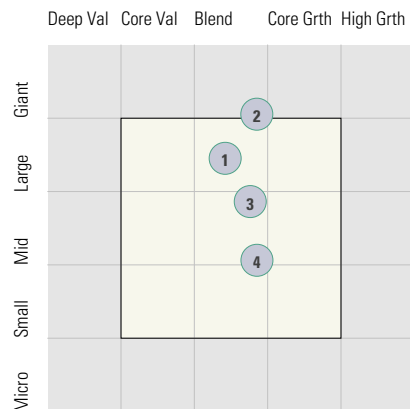
Name	Ticker	Asset Class	Trailing Performance and Risk				Management		Style		Expense					
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
Vanguard Target Retirement 2030 Inv	VTHRX	Target Date	21.07	10.24	7.41	9.07		7.93	1.03	6.86		—		0.14		
<i>percentile rank</i>			32	22	24	15										
<i># of funds in category</i>			242	207	165	95										
Vanguard Target Retirement 2035 Inv	VTTX	Target Date	22.44	10.86	7.81	9.54		8.79	0.99	6.86		—		0.14		
<i>percentile rank</i>			42	30	28	15										
<i># of funds in category</i>			230	194	155	80										
Vanguard Target Retirement 2040 Inv	VFORX	Target Date	23.86	11.48	8.20	9.87		9.69	0.99	6.86		—		0.14		
<i>percentile rank</i>			43	29	25	17										
<i># of funds in category</i>			242	207	165	95										
Vanguard Target Retirement 2045 Inv	VTIVX	Target Date	24.94	11.80	8.41	9.98		10.32	1.00	6.86		—		0.15		
<i>percentile rank</i>			43	26	22	15										
<i># of funds in category</i>			230	194	155	79										
Vanguard Target Retirement 2050 Inv	VFIFX	Target Date	24.98	11.80	8.41	9.98		10.34	0.99	6.86		—		0.15		
<i>percentile rank</i>			47	32	26	18										
<i># of funds in category</i>			242	207	165	77										
Vanguard Target Retirement 2055 Inv	VFFVX	Target Date	24.98	11.80	8.38	—		10.32	0.98	6.86		—		0.15		
<i>percentile rank</i>			51	39	33	—										
<i># of funds in category</i>			230	192	150	15										
Vanguard Target Retirement 2060 Inv	VTTX	Target Date	24.96	11.79	8.38	—		10.33	0.99	6.86		—		0.15		
<i>percentile rank</i>			66	43	60	—										
<i># of funds in category</i>			216	147	34	—										
Vanguard Target Retirement 2065 Inv	VLXVX	Target Date	24.96	—	—	—	—	—	—	2.47		—		0.15		
<i>percentile rank</i>			64	—	—	—										
<i># of funds in category</i>			216	147	34	—										
Vanguard Target Retirement Income Inv	VTINX	Target Date	13.16	6.36	4.80	5.82		3.55	0.84	6.86		—		0.12		
<i>percentile rank</i>			49	36	28	23										
<i># of funds in category</i>			184	158	132	88										
Balanced																
American Funds American Balanced R6	RLBGX	Moderate Allocation	19.55	10.56	8.47	10.48		7.00	1.01	21.01		—		0.28		
<i>percentile rank</i>			48	12	6	5										
<i># of funds in category</i>			699	644	571	420										

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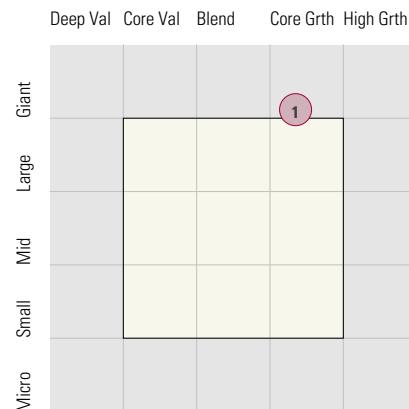
Style Analysis (Data as of 12-31-2019)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



● US Stock Funds		Super Sectors %			Asset Allocation %			
	Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	DFA US Core Equity 1 I	32.80	21.58	45.61	0.64	98.26	1.10	23.70
2	Vanguard FTSE Social Index Admiral	33.03	23.56	43.41	0.26	97.98	1.74	—
3	Vanguard Mid Cap Index Admiral	39.14	21.90	38.96	0.77	97.44	1.78	10.75
4	Vanguard Small Cap Index Adm	41.44	19.45	39.11	2.60	96.48	0.92	2.86

● Non-US Stock Funds		Super Sectors %			Regional Exposure %			Market Maturity %		
	Category	Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	American Funds Europacific Growth R6	40.93	20.70	38.37	11.55	47.62	40.81	71.76	28.24	39.57

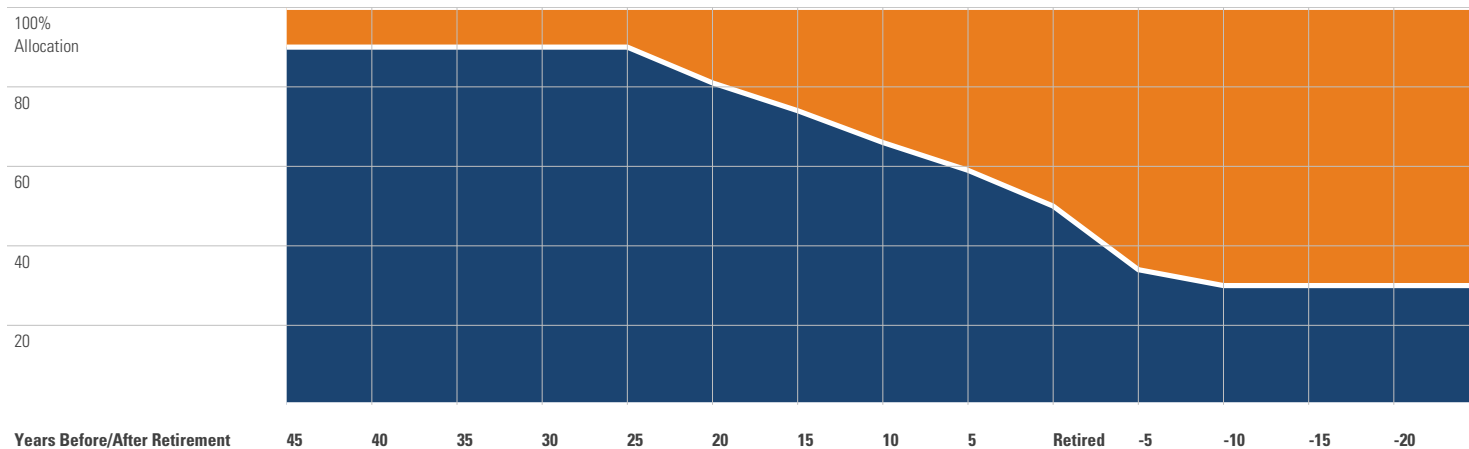
● Fixed Income Funds		Super Sectors %				Other Stats		Credit Quality %		
	Category	US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Vanguard Inflation-Protected Secs Adm	97.66	0.00	0.00	0.00	7.38	100.00	0.00	0.00	
2	Vanguard Total Bond Market Index Adm	46.34	22.94	27.53	0.00	6.26	100.00	0.00	0.00	
3	Federated Government Ultrashrt Dur R6	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00	

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Target Date Analysis (Data as of 12-31-2019)

Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



Target Date Portfolio Data

Asset Allocation %

	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	Avg Mkt Cap \$M
Vanguard Target Retirement 2015 Inv	36.49	21.75	14.74	60.91	20.82	0.00	2.34	0.26	33.06
Vanguard Target Retirement 2020 Inv	50.40	30.13	20.27	47.34	14.46	0.00	2.01	0.23	33.09
Vanguard Target Retirement 2025 Inv	60.17	36.03	24.14	37.80	0.00	0.00	1.79	0.23	33.17
Vanguard Target Retirement 2030 Inv	67.57	40.46	27.11	30.56	0.00	0.00	1.68	0.19	33.19
Vanguard Target Retirement 2035 Inv	74.98	44.91	30.07	23.31	0.00	0.00	1.56	0.16	33.13
Vanguard Target Retirement 2040 Inv	82.25	49.42	32.83	16.21	0.00	0.00	1.43	0.13	33.06
Vanguard Target Retirement 2045 Inv	88.93	53.47	35.46	9.66	0.00	0.00	1.32	0.09	33.07
Vanguard Target Retirement 2050 Inv	88.93	53.47	35.46	9.65	0.00	0.00	1.32	0.09	33.08
Vanguard Target Retirement 2055 Inv	88.95	53.49	35.46	9.63	0.00	0.00	1.33	0.09	33.04
Vanguard Target Retirement 2060 Inv	88.89	53.45	35.44	9.65	0.00	0.00	1.36	0.09	33.03
Vanguard Target Retirement 2065 Inv	88.88	53.45	35.43	9.70	0.00	0.00	1.33	0.09	—
Vanguard Target Retirement Income Inv	30.17	17.99	12.18	67.09	23.02	0.00	2.46	0.28	33.08