

COMMUNITY OF HOPE 403B

Screens Summary (Data as of 12-31-2020)

⊖ 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	16.42 51 1,369	11.80 58 1,237	14.16 43 1,078	12.87 44 817	✓	20.98	1.11	8.85	✓	☐	✓	0.17	✓	
Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFTAX	Large Blend Index	22.67 11 1,369	— — 1,237	— — 1,078	— — 817	—	—	—	5.03	✓	☐	✗	0.14	✓	
Vanguard Mid Cap Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VIMAX	Mid-Cap Blend	18.24 17 407	12.04 15 374	13.28 19 309	12.40 11 215	✓	21.69	0.98	22.63	✓	☐	✓	0.05	✓	
Vanguard Small Cap Index Adm <i>percentile rank</i> <i># of funds in category</i>	VSMAX	Small Blend	19.11 21 671	11.22 8 629	13.60 6 517	12.01 5 367	✓	24.71	0.96	4.68	✓	☐	✗	0.05	✓	
Non-US Stock																
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGGX	Foreign Large Blend	25.27 33 452	10.74 43 388	12.47 38 318	8.14 36 234	✓	19.13	1.02	19.60	✓	☐	✓	0.46	✓	
Fixed Income																
Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i>	VAIPX	Inflation- Protected Bond	10.96 32 207	5.77 36 197	4.96 33 173	3.69 22 117	✓	3.67	0.94	9.38	✓	—	—	0.10	✓	
Vanguard Total Bond Market Index Adm <i>percentile rank</i> <i># of funds in category</i>	VBTLX	Intermediate- Term Bond	7.72 45 416	5.39 32 381	4.46 38 331	3.80 47 253	✓	3.50	1.02	7.86	✓	☐	—	0.05	✓	
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	1.39 53 212	1.82 66 172	— — 134	— — 67	✓	0.48	0.05	23.49	✓	—	—	0.24	✓	
Target Date																
Vanguard Target Retirement 2015 Inv <i>percentile rank</i> <i># of funds in category</i>	VTXVX	Target Date	10.32 75 118	7.11 63 97	7.78 70 74	7.04 45 44	✓	7.44	0.84	7.86	✓	—	✓	0.13	✓	
Vanguard Target Retirement 2020 Inv <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	12.04 46 178	8.07 29 157	9.02 27 118	7.93 15 72	✓	9.85	1.00	7.86	✓	—	✓	0.13	✓	
Vanguard Target Retirement 2025 Inv <i>percentile rank</i> <i># of funds in category</i>	VTTVX	Target Date	13.30 40 214	8.73 27 187	9.88 27 151	8.54 13 87	✓	11.60	1.04	7.86	✓	—	✓	0.13	✓	

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Fund on Watch List

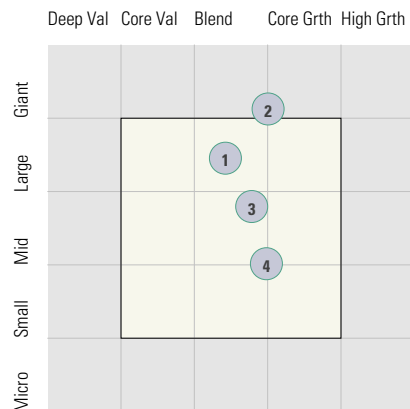
Name	Ticker	Asset Class	Trailing Performance and Risk				Management		Style		Expense					
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
Vanguard Target Retirement 2030 Inv	VTHRX	Target Date	14.10	9.16	10.51	9.04		12.98	1.00	7.86		—		0.14		
<i>percentile rank</i>			<i>38</i>	<i>29</i>	<i>33</i>	<i>18</i>										
<i># of funds in category</i>			<i>224</i>	<i>197</i>	<i>158</i>	<i>89</i>										
Vanguard Target Retirement 2035 Inv	VTHX	Target Date	14.79	9.50	11.11	9.51		14.36	0.96	7.86		—		0.14		
<i>percentile rank</i>			<i>43</i>	<i>37</i>	<i>34</i>	<i>17</i>										
<i># of funds in category</i>			<i>207</i>	<i>184</i>	<i>148</i>	<i>84</i>										
Vanguard Target Retirement 2040 Inv	VFORX	Target Date	15.47	9.85	11.71	9.90		15.74	0.95	7.86		—		0.14		
<i>percentile rank</i>			<i>40</i>	<i>36</i>	<i>30</i>	<i>18</i>										
<i># of funds in category</i>			<i>218</i>	<i>197</i>	<i>158</i>	<i>89</i>										
Vanguard Target Retirement 2045 Inv	VTIVX	Target Date	16.30	10.20	12.09	10.09		16.98	0.97	7.86		—		0.15		
<i>percentile rank</i>			<i>36</i>	<i>32</i>	<i>28</i>	<i>17</i>										
<i># of funds in category</i>			<i>207</i>	<i>184</i>	<i>148</i>	<i>83</i>										
Vanguard Target Retirement 2050 Inv	VFIFX	Target Date	16.39	10.24	12.10	10.09		16.99	0.96	7.86		—		0.15		
<i>percentile rank</i>			<i>37</i>	<i>35</i>	<i>30</i>	<i>24</i>										
<i># of funds in category</i>			<i>217</i>	<i>196</i>	<i>157</i>	<i>78</i>										
Vanguard Target Retirement 2055 Inv	VFFVX	Target Date	16.32	10.22	12.09	10.10		16.98	0.95	7.86		—		0.15		
<i>percentile rank</i>			<i>41</i>	<i>36</i>	<i>36</i>	<i>24</i>										
<i># of funds in category</i>			<i>207</i>	<i>184</i>	<i>145</i>	<i>44</i>										
Vanguard Target Retirement 2060 Inv	VTTX	Target Date	16.32	10.22	12.08	—		16.97	0.95	7.86		—		0.15		
<i>percentile rank</i>			<i>42</i>	<i>40</i>	<i>46</i>	<i>—</i>										
<i># of funds in category</i>			<i>257</i>	<i>181</i>	<i>93</i>	<i>—</i>										
Vanguard Target Retirement 2065 Inv	VLXVX	Target Date	16.17	10.15	—	—		16.99	0.95	3.47		—		0.15		
<i>percentile rank</i>			<i>47</i>	<i>43</i>	<i>—</i>	<i>—</i>										
<i># of funds in category</i>			<i>257</i>	<i>181</i>	<i>93</i>	<i>—</i>										
Vanguard Target Retirement Income Inv	VTINX	Target Date	10.02	6.86	6.86	5.88		6.22	0.84	7.86		—		0.12		
<i>percentile rank</i>			<i>36</i>	<i>25</i>	<i>35</i>	<i>20</i>										
<i># of funds in category</i>			<i>168</i>	<i>148</i>	<i>126</i>	<i>84</i>										
Balanced																
American Funds American Balanced R6	RLBGX	Moderate Allocation	11.22	9.07	10.36	10.27		10.98	0.94	22.01		—		0.26		
<i>percentile rank</i>			<i>57</i>	<i>32</i>	<i>21</i>	<i>5</i>										
<i># of funds in category</i>			<i>673</i>	<i>636</i>	<i>576</i>	<i>414</i>										

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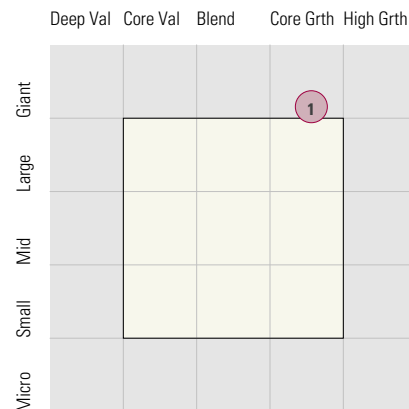
Style Analysis (Data as of 12-31-2020)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 DFA US Core Equity 1 I	Large Blend	32.05	22.01	45.94	1.05	97.70	1.25	23.70
2 Vanguard FTSE Social Index Admiral	Large Blend Index	30.94	24.98	44.09	0.54	97.37	2.09	—
3 Vanguard Mid Cap Index Admiral	Mid-Cap Blend	36.74	25.14	38.10	0.03	97.31	2.65	10.75
4 Vanguard Small Cap Index Adm	Small Blend	37.30	23.04	39.66	0.05	99.25	0.70	2.86

Non-US Stock Funds

Fund	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM	Avg Mkt Cap M\$
1 American Funds Europacific Growth R6	Foreign Large Blend	38.16	26.01	35.83	9.53	46.78	43.69	72.93	27.07	39.57

Fixed Income Funds

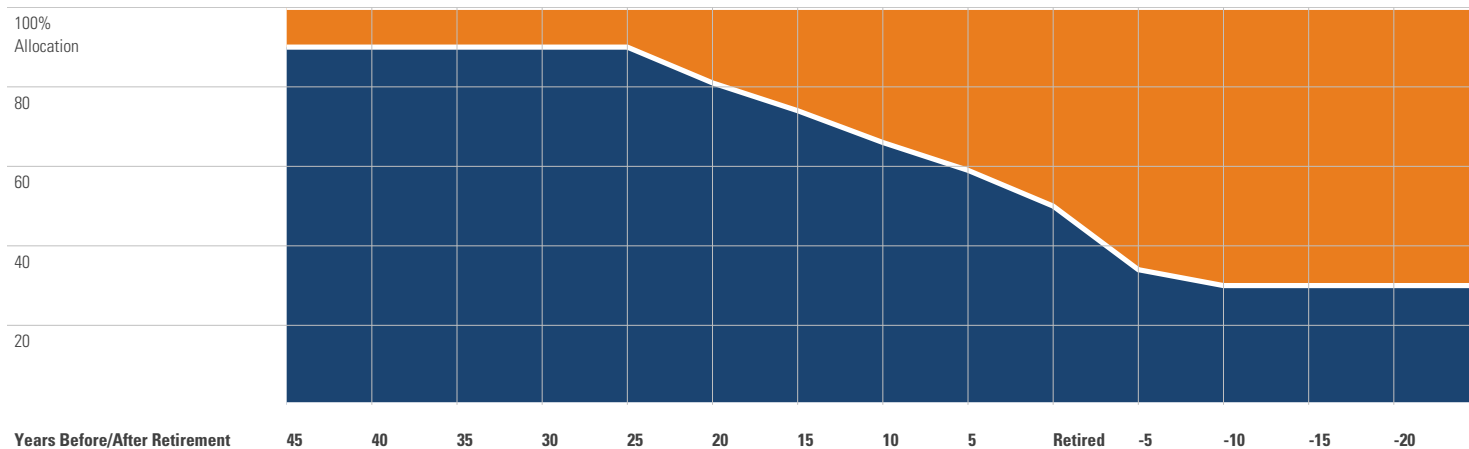
Fund	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.97	0.00	0.00	0.00	7.26	100.00	0.00	0.00	
2 Vanguard Total Bond Market Index Adm	Intermediate-Term Bond	48.34	22.95	26.24	0.00	6.22	100.00	0.00	0.00	
3 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	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 12-31-2020)

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	35.67	21.27	14.40	61.69	19.64	0.00	2.33	0.30	33.06
Vanguard Target Retirement 2020 Inv	49.63	29.54	20.09	48.14	13.71	0.00	1.97	0.27	33.09
Vanguard Target Retirement 2025 Inv	59.48	35.39	24.09	38.75	0.02	0.00	1.51	0.25	33.17
Vanguard Target Retirement 2030 Inv	66.87	39.79	27.08	31.41	0.00	0.00	1.51	0.22	33.19
Vanguard Target Retirement 2035 Inv	74.26	44.20	30.06	24.05	0.00	0.00	1.52	0.18	33.13
Vanguard Target Retirement 2040 Inv	81.62	48.77	32.85	16.68	0.00	0.00	1.55	0.14	33.06
Vanguard Target Retirement 2045 Inv	88.73	53.06	35.67	9.64	0.00	0.00	1.52	0.10	33.07
Vanguard Target Retirement 2050 Inv	88.47	52.85	35.62	9.81	0.00	0.00	1.61	0.10	33.08
Vanguard Target Retirement 2055 Inv	88.32	52.70	35.62	9.81	0.00	0.00	1.76	0.10	33.04
Vanguard Target Retirement 2060 Inv	88.23	52.39	35.84	9.81	0.00	0.00	1.85	0.10	33.03
Vanguard Target Retirement 2065 Inv	88.69	52.80	35.89	9.82	0.00	0.00	1.39	0.10	—
Vanguard Target Retirement Income Inv	29.88	17.59	12.29	67.31	21.76	0.00	2.48	0.31	33.08