

COMPREHENSIVE ENVIRONMENTAL INC

Screens Summary (Data as of 12-31-2021)

⊖ 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	28.80	29.25	19.86	17.57	✔	17.93	1.02	7.38	✔	🇺🇸	✖	0.44	✔	3	–	Low Risk
<i>percentile rank</i>			22	3	5	1												
<i># of funds in category</i>			1,394	1,256	1,121	831									12-31-2021	–	12-31-2021	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	28.66	26.03	18.43	16.51	✔	17.42	1.00	5.68	✔	🇺🇸	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			23	24	18	11												
<i># of funds in category</i>			1,394	1,256	1,121	831									12-31-2021	02-15-2022	12-31-2021	
MFS Growth R6	MFEKX	Large Growth	23.76	30.98	24.76	19.26	✔	16.73	0.89	19.76	✔	🇺🇸	✔	0.53	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			40	37	27	19												
<i># of funds in category</i>			1,241	1,120	1,020	772									12-31-2021	02-15-2022	12-31-2021	
Vanguard Windsor™ II Admiral™	VWNAX	Large Value	29.08	24.06	15.35	14.33	✔	19.24	0.99	18.07	✔	🇺🇸	✖	0.26	✔	4	–	Low Risk
<i>percentile rank</i>			23	4	5	8												
<i># of funds in category</i>			1,212	1,148	1,041	759									12-31-2021	–	12-31-2021	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	14.17	28.84	22.30	–	✔	17.84	0.84	13.12	✔	🇺🇸	✔	0.66	✔	5	2-Basic	Low Risk
<i>percentile rank</i>			46	35	20	–												
<i># of funds in category</i>			591	541	494	383									12-31-2021	02-15-2022	12-31-2021	
Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	28.80	21.79	11.82	–	✔	21.99	0.98	12.95	✔	🇺🇸	✔	0.71	✔	3	–	Medium Risk
<i>percentile rank</i>			53	12	19	–												
<i># of funds in category</i>			415	393	353	267									12-31-2021	–	12-31-2021	
MFS New Discovery R6	MNDKX	Small Growth	1.58	27.72	21.07	–	✔	22.29	0.92	8.01	✔	🇺🇸	✖	0.89	✔	5	–	Low Risk
<i>percentile rank</i>			84	34	28	–												
<i># of funds in category</i>			617	582	520	394									12-31-2021	–	12-31-2021	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	28.09	18.51	10.31	13.30	✔	24.66	0.96	5.68	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			68	45	23	14												
<i># of funds in category</i>			447	419	393	301									12-31-2021	02-15-2022	12-31-2021	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	5.13	19.03	14.59	9.58	✔	17.60	0.88	22.56	✔	🇺🇸	✔	0.57	✔	4	1-Low	Low Risk
<i>percentile rank</i>			27	9	8	3												
<i># of funds in category</i>			794	721	616	344									12-31-2021	02-15-2022	12-31-2021	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	10.12	14.97	10.55	7.90	✔	18.84	1.09	13.26	✔	🇺🇸	✔	0.54	✔	2	1-Low	Low Risk
<i>percentile rank</i>			54	27	21	49												
<i># of funds in category</i>			771	704	607	415									12-31-2021	02-15-2022	12-31-2021	
MFS Instl International Equity	MIEIX	Foreign Large Growth	15.16	18.00	13.45	10.13	✔	16.23	0.91	12.26	✔	🇺🇸	✔	0.69	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			8	6	2	6												
<i># of funds in category</i>			771	704	607	415									12-31-2021	02-15-2022	12-31-2021	
Vanguard International Value Inv	VTRIX	Foreign Large Value	7.97	12.31	9.16	7.57	✔	19.55	1.11	11.60	✔	🇺🇸	✔	0.35	✔	2	–	Medium Risk
<i>percentile rank</i>			87	19	4	16												
<i># of funds in category</i>			350	326	286	180									12-31-2021	–	12-31-2021	
American Funds New Perspective R6	RNPGX	World Stock	18.10	27.28	20.28	15.81	✔	18.04	1.04	21.10	✔	—	✔	0.41	✔	2	2-Basic	Low Risk
<i>percentile rank</i>			28	28	22	15												
<i># of funds in category</i>			355	306	261	166									12-31-2021	02-15-2022	12-31-2021	

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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
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	33.48	14.74	5.99	-1.76	✓	18.67	1.19	7.00	✓	—	—	0.82	✓	2	—	—
<i>percentile rank</i>			25	7	21	42												
<i># of funds in category</i>			114	109	86	55									12-31-2021	—	—	
Neuberger Berman Real Estate R6	NRREX	Real Estate	42.10	22.92	14.59	—	✓	16.45	0.79	16.01	✓	—	✖	0.75	✓	4	—	Medium Risk
<i>percentile rank</i>			39	9	5	—												
<i># of funds in category</i>			255	235	202	151									12-31-2021	—	12-31-2021	
Fixed Income																		
BlackRock High Yield Bond K	BRHYX	High Yield Bond	5.86	9.03	6.42	7.08	✓	9.43	1.01	14.01	✓	—	—	0.51	✓	—	2-Basic	—
<i>percentile rank</i>			21	15	12	6												
<i># of funds in category</i>			680	636	560	373										02-15-2022	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.68	8.24	5.18	2.98	✓	3.69	0.94	10.38	✓	—	—	0.10	✓	3	—	—
<i>percentile rank</i>			33	35	33	24												
<i># of funds in category</i>			210	203	180	125									12-31-2021	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-1.46	5.43	4.01	3.74	✓	3.86	1.09	21.27	✓	☒	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			40	20	13	9												
<i># of funds in category</i>			426	389	351	256									12-31-2021	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	2.61	5.46	5.08	6.97	✓	5.79	0.83	14.77	✓	—	—	0.62	✓	—	—	—
<i>percentile rank</i>			45	58	25	1												
<i># of funds in category</i>			339	277	238	134												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	38.69	✓	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			41	—	—	—												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	0.01	1.82	1.88	1.85	✓	2.36	0.16	11.01	✓	—	—	0.47	✓	—	—	—
<i>percentile rank</i>			63	29	21	12												
<i># of funds in category</i>			239	214	175	94												
Loomis Sayles Global Bond N	LSGNX	World Bond	-4.87	4.88	4.17	—	✓	5.64	0.92	21.35	✓	—	—	0.64	✓	3	—	—
<i>percentile rank</i>			52	16	11	—												
<i># of funds in category</i>			204	194	168	132									12-31-2021	—	—	
Target Date																		
T. Rowe Price Retirement I 2015 I	TRFGX	Target Date	9.74	13.32	9.64	—	✓	9.97	1.17	6.26	✓	—	✓	0.36	✓	2	1-Low	—
<i>percentile rank</i>			10	1	1	—												
<i># of funds in category</i>			123	118	89	45									12-31-2021	02-15-2022	—	
T. Rowe Price Retirement I 2020 I	TRBRX	Target Date	10.60	14.39	10.55	—	✓	11.15	1.18	6.26	✓	—	✓	0.37	✓	2	1-Low	—
<i>percentile rank</i>			7	3	1	—												
<i># of funds in category</i>			172	161	127	65									12-31-2021	02-15-2022	—	
T. Rowe Price Retirement I 2025 I	TRPHX	Target Date	12.04	15.87	11.61	—	✓	12.47	1.17	6.26	✓	—	✓	0.39	✓	2	1-Low	Low Risk
<i>percentile rank</i>			5	3	1	—												
<i># of funds in category</i>			222	205	169	89									12-31-2021	02-15-2022	12-31-2021	

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															Updated	Updated	Updated			
T. Rowe Price Retirement I 2030 I	TRPCX	Target Date	13.75	17.39	12.65	—	✔	13.74	1.13	6.26	✔	—	✔	0.41	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			12	3	1	—														
<i># of funds in category</i>			223	204	169	94												12-31-2021	02-15-2022	12-31-2021
T. Rowe Price Retirement I 2035 I	TRPJX	Target Date	15.28	18.68	13.52	—	✔	14.80	1.06	6.26	✔	—	✔	0.42	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			15	8	4	—														
<i># of funds in category</i>			215	202	166	86												12-31-2021	02-15-2022	12-31-2021
T. Rowe Price Retirement I 2040 I	TRPDX	Target Date	16.58	19.82	14.28	—	✔	15.69	1.01	6.26	✔	—	✔	0.43	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			22	8	4	—														
<i># of funds in category</i>			217	204	169	94												12-31-2021	02-15-2022	12-31-2021
T. Rowe Price Retirement I 2045 I	TRPKX	Target Date	17.43	20.51	14.68	—	✔	16.31	0.99	6.26	✔	—	✔	0.44	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			28	1	3	—														
<i># of funds in category</i>			215	202	166	85												12-31-2021	02-15-2022	12-31-2021
T. Rowe Price Retirement I 2050 I	TRPMX	Target Date	17.54	20.56	14.71	—	✔	16.32	0.97	6.26	✔	—	✔	0.45	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			39	1	4	—														
<i># of funds in category</i>			217	204	169	86												12-31-2021	02-15-2022	12-31-2021
T. Rowe Price Retirement I 2055 I	TRPNX	Target Date	17.57	20.54	14.71	—	✔	16.33	0.97	6.26	✔	—	✔	0.46	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			39	5	4	—														
<i># of funds in category</i>			215	202	164	65												12-31-2021	02-15-2022	12-31-2021
T. Rowe Price Retirement I 2060 I	TRPLX	Target Date	17.55	20.56	14.72	—	✔	16.33	1.48	6.26	✔	—	✔	0.46	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			47	7	5	—														
<i># of funds in category</i>			209	189	140	—												12-31-2021	02-15-2022	12-31-2021

Balanced

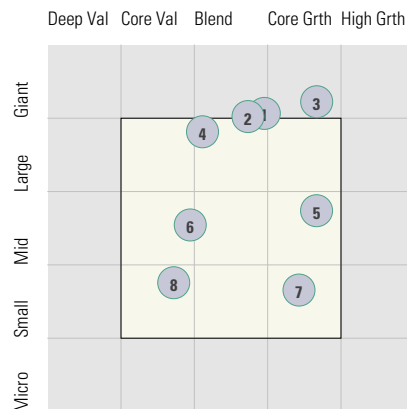
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	6.05	11.01	8.05	7.09	✔	7.46	1.01	27.27	✔	—	✔	0.12	✔	3	1-Low	—		
<i>percentile rank</i>			85	48	31	33														
<i># of funds in category</i>			504	466	428	284												12-31-2021	02-15-2022	—
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	14.35	17.58	12.53	11.12	✔	14.06	1.03	27.27	✔	—	✔	0.14	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			70	37	22	25														
<i># of funds in category</i>			321	294	265	196												12-31-2021	02-15-2022	12-31-2021
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	1.92	7.61	5.70	4.98	✔	4.63	0.97	27.27	✔	—	✔	0.11	✔	4	1-Low	—		
<i>percentile rank</i>			90	61	39	47														
<i># of funds in category</i>			195	182	168	110												12-31-2021	02-15-2022	—
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	10.08	14.28	10.30	9.12	✔	10.70	0.99	27.27	✔	—	✔	0.13	✔	3	1-Low	Low Risk		
<i>percentile rank</i>			88	62	52	58														
<i># of funds in category</i>			711	666	602	434												12-31-2021	02-15-2022	12-31-2021

COMPREHENSIVE ENVIRONMENTAL INC

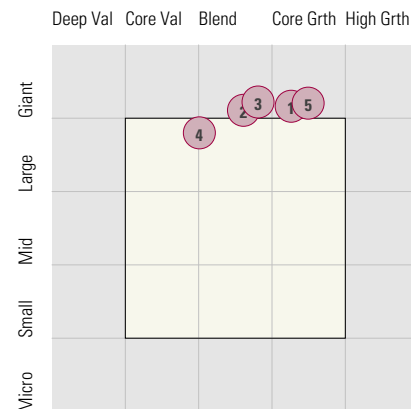
Style Analysis (Data as of 12-31-2021)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$	
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign		
1	JPMorgan US Equity R6	Large Blend	38.76	18.40	42.84	1.35	94.63	4.02	229.44
2	Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
3	MFS Growth R6	Large Growth	26.15	14.82	59.04	0.62	95.29	4.09	309.75
4	Vanguard Windsor™ II Admiral™	Large Value	31.70	25.12	43.17	3.44	86.74	9.82	141.42
5	MFS Mid Cap Growth R6	Mid-Cap Growth	29.47	20.80	49.73	1.02	87.59	11.39	23.89
6	Allspring Special Mid Cap Value R6	Mid-Cap Value	44.24	20.78	34.98	2.23	93.79	3.98	18.28
7	MFS New Discovery R6	Small Growth	28.12	18.44	53.43	4.49	82.37	13.15	4.06
8	Vanguard Small Cap Value Index Admiral	Small Value	51.47	13.98	34.56	0.31	99.00	0.68	5.77

Non-US Stock Funds

	Category	Super Sectors %			Regional Exposure %			Market Maturity %			
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM	Avg Mkt Cap M\$	
1	American Funds New World R6	Diversified Emerging Mkts	37.47	21.32	41.22	37.45	39.39	23.15	61.07	38.93	66.76
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	38.21	22.80	38.99	12.73	30.07	57.20	83.84	16.16	55.02
3	MFS Instl International Equity	Foreign Large Growth	31.49	33.25	35.26	7.06	26.04	66.90	95.04	4.96	71.53
4	Vanguard International Value Inv	Foreign Large Value	47.64	14.43	37.93	11.26	35.90	52.83	82.09	17.91	32.77
5	American Funds New Perspective R6	World Stock	38.03	18.33	43.63	61.53	12.23	26.24	95.76	4.24	157.93

Fixed Income Funds

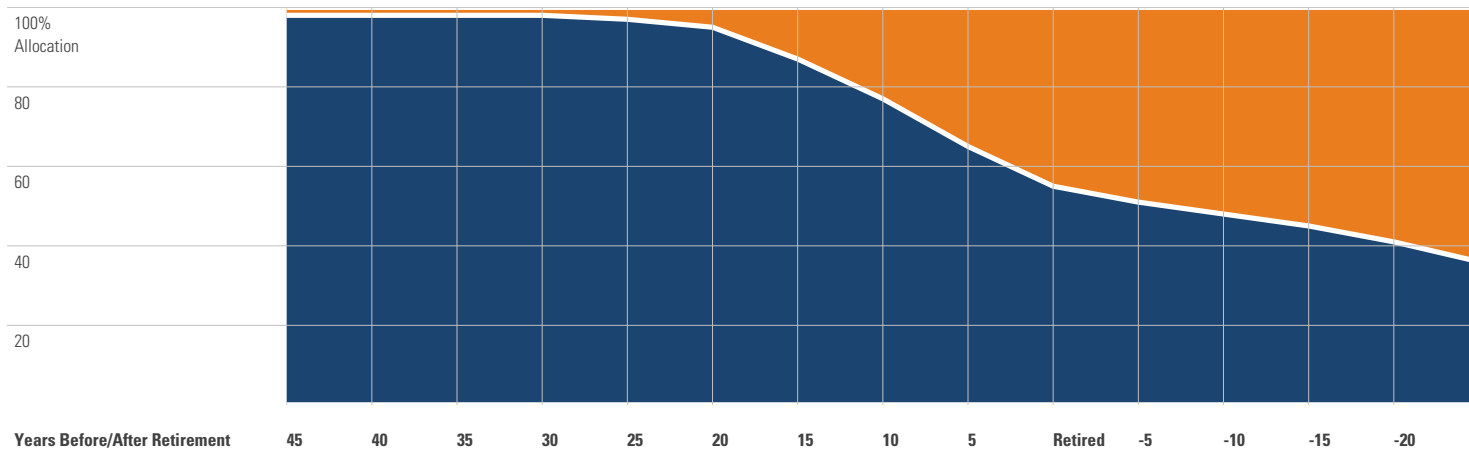
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	BlackRock High Yield Bond K	High Yield Bond	0.04	0.00	85.01	0.00	1.45	3.29	93.68	3.02
2	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.84	0.00	0.00	0.00	7.50	99.85	0.00	0.15
3	Baird Aggregate Bond Inst	Intermediate-Term Bond	30.09	18.36	43.28	0.00	6.78	99.30	0.70	0.00
4	PIMCO Income Instl	Multisector Bond	53.76	6.54	15.92	0.00	1.74	81.00	19.00	0.00
5	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
6	PIMCO Short-Term Instl	Ultrashort Bond	37.43	2.57	29.41	0.00	0.26	91.00	9.00	0.00
7	Loomis Sayles Global Bond N	World Bond	54.54	7.20	33.02	0.00	6.40	89.57	10.49	-0.06

COMPREHENSIVE ENVIRONMENTAL INC

Target Date Analysis (Data as of 12-31-2021)

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
T. Rowe Price Retirement 2015 I	47.28	31.31	15.97	47.64	20.18	7.80	3.73	1.35	76.35
T. Rowe Price Retirement 2020 I	51.10	33.53	17.57	43.47	18.52	7.28	3.97	1.45	75.40
T. Rowe Price Retirement 2025 I	59.02	38.67	20.35	35.41	14.90	5.97	4.03	1.56	75.66
T. Rowe Price Retirement 2030 I	70.08	46.00	24.08	24.06	8.58	3.87	4.12	1.73	76.39
T. Rowe Price Retirement 2035 I	78.82	51.51	27.31	15.12	5.59	2.17	4.13	1.93	76.36
T. Rowe Price Retirement 2040 I	86.94	56.98	29.96	7.82	7.90	0.69	3.13	2.11	76.43
T. Rowe Price Retirement 2045 I	91.12	59.77	31.35	3.49	10.98	0.13	3.19	2.20	76.21
T. Rowe Price Retirement 2050 I	92.19	60.43	31.76	3.10	12.89	0.11	2.48	2.23	76.18
T. Rowe Price Retirement 2055 I	92.18	60.48	31.70	3.08	12.85	0.11	2.51	2.23	76.05
T. Rowe Price Retirement 2060 I	92.18	60.44	31.74	3.08	12.87	0.11	2.51	2.22	76.36