

# COMMUNITY OF HOPE 403B

## 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			
			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
<b>US Stock</b>															
DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i>	DFEOX	Large Blend	27.54 39 1,394	24.57 50 1,256	16.59 58 1,121	15.72 41 831	✓	19.36	1.10	9.85	✓	☐	✓	0.15	✓
Vanguard FTSE Social Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFTAX	Large Blend Index	27.71 37 1,394	— — 1,256	— — 1,121	— — 831	—	—	—	6.03	✓	☐	✖	0.14	✓
Vanguard Mid Cap Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VIMAX	Mid-Cap Blend	24.51 47 392	24.48 11 361	15.86 6 314	15.12 9 207	✓	20.29	0.97	23.63	✓	☐	✓	0.05	✓
Vanguard Small Cap Index Adm <i>percentile rank</i> <i># of funds in category</i>	VSMAX	Small Blend	17.73 85 632	21.33 27 598	13.49 13 530	14.16 12 354	✓	22.92	0.96	5.68	✓	☐	✖	0.05	✓
<b>Non-US Stock</b>															
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGGX	Foreign Large Growth	2.84 80 452	17.95 70 387	12.87 67 333	10.01 47 225	✓	17.88	0.99	20.60	✓	☐	✓	0.46	✓
<b>Fixed Income</b>															
Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i>	VAIPX	Inflation-Protected Bond	5.68 33 210	8.24 35 203	5.18 33 180	2.98 24 125	✓	3.69	0.94	10.38	✓	—	—	0.10	✓
Vanguard Total Bond Market Index Adm <i>percentile rank</i> <i># of funds in category</i>	VBTLX	Intermediate-Term Bond	-1.67 52 426	4.82 46 389	3.58 42 351	2.86 55 256	✓	3.60	1.06	8.86	✓	☐	—	0.05	✓
Lincoln Stable Value Account -LNGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 41	— — —	— — —	— — —	—	—	—	38.69	✓	—	—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	0.06 53 239	1.20 73 214	1.32 72 175	— — 94	✓	0.54	0.05	24.49	✓	—	—	0.24	✓
<b>Target Date</b>															
Vanguard Target Retirement 2015 Fund <i>percentile rank</i> <i># of funds in category</i>	VTXVX	Target Date	5.78 97 123	10.24 85 118	7.71 78 89	7.46 68 45	✓	6.82	0.81	8.86	✓	—	✓	0.12	✓
Vanguard Target Retirement 2020 Fund <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	8.17 68 172	12.55 49 161	9.26 37 127	8.71 32 65	✓	9.04	0.97	8.86	✓	—	✓	0.13	✓

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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	Pass/ Fail
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	9.80	14.17	10.35	9.60		10.69	1.02	8.86		—		0.13	
<i>percentile rank</i>			<i>57</i>	<i>39</i>	<i>30</i>	<i>20</i>									
<i># of funds in category</i>			<i>222</i>	<i>205</i>	<i>169</i>	<i>89</i>									
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	11.38	15.45	11.23	10.36		11.97	0.99	8.86		—		0.14	
<i>percentile rank</i>			<i>61</i>	<i>50</i>	<i>42</i>	<i>24</i>									
<i># of funds in category</i>			<i>223</i>	<i>204</i>	<i>169</i>	<i>94</i>									
Vanguard Target Retirement 2035 Fund	VTTHX	Target Date	12.96	16.66	12.06	11.10		13.24	0.95	8.86		—		0.14	
<i>percentile rank</i>			<i>79</i>	<i>57</i>	<i>47</i>	<i>31</i>									
<i># of funds in category</i>			<i>215</i>	<i>202</i>	<i>166</i>	<i>86</i>									
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	14.56	17.89	12.88	11.69		14.51	0.94	8.86		—		0.14	
<i>percentile rank</i>			<i>81</i>	<i>53</i>	<i>40</i>	<i>31</i>									
<i># of funds in category</i>			<i>217</i>	<i>204</i>	<i>169</i>	<i>94</i>									
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	16.16	19.06	13.55	12.04		15.74	0.96	8.86		—		0.15	
<i>percentile rank</i>			<i>68</i>	<i>49</i>	<i>38</i>	<i>25</i>									
<i># of funds in category</i>			<i>215</i>	<i>202</i>	<i>166</i>	<i>85</i>									
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	16.41	19.19	13.62	12.07		15.77	0.94	8.86		—		0.15	
<i>percentile rank</i>			<i>74</i>	<i>56</i>	<i>43</i>	<i>28</i>									
<i># of funds in category</i>			<i>217</i>	<i>204</i>	<i>169</i>	<i>86</i>									
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	16.44	19.18	13.61	12.05		15.77	0.94	8.86		—		0.15	
<i>percentile rank</i>			<i>78</i>	<i>62</i>	<i>51</i>	<i>34</i>									
<i># of funds in category</i>			<i>215</i>	<i>202</i>	<i>164</i>	<i>65</i>									
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	16.44	19.17	13.61	—		15.75	1.44	8.86		—		0.15	
<i>percentile rank</i>			<i>81</i>	<i>67</i>	<i>57</i>	<i>—</i>									
<i># of funds in category</i>			<i>209</i>	<i>189</i>	<i>140</i>	<i>—</i>									
Vanguard Target Retirement 2065 Fund	VLVX	Target Date	16.46	19.13	—	—		15.79	1.44	4.47		—		0.15	
<i>percentile rank</i>			<i>76</i>	<i>79</i>	<i>—</i>	<i>—</i>									
<i># of funds in category</i>			<i>135</i>	<i>17</i>	<i>—</i>	<i>—</i>									
Vanguard Target Retirement Income Fund	VTINX	Target Date	5.25	9.43	6.85	5.88		5.87	0.83	8.86		—		0.12	
<i>percentile rank</i>			<i>65</i>	<i>47</i>	<i>46</i>	<i>38</i>									
<i># of funds in category</i>			<i>169</i>	<i>153</i>	<i>128</i>	<i>79</i>									

### Balanced

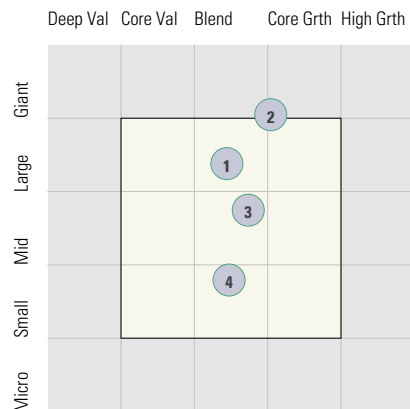
American Funds American Balanced R6	RLBGX	Moderate Allocation	16.11	15.58	11.78	11.47		10.34	0.95	23.01		—		0.26	
<i>percentile rank</i>			<i>28</i>	<i>41</i>	<i>24</i>	<i>10</i>									
<i># of funds in category</i>			<i>711</i>	<i>666</i>	<i>602</i>	<i>434</i>									

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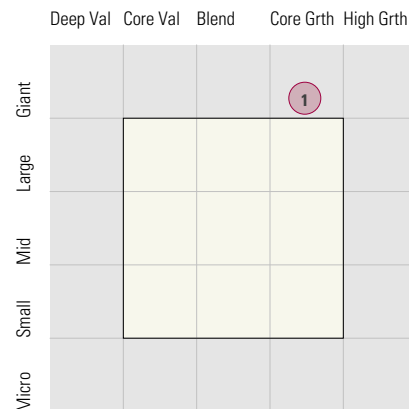
## Style Analysis (Data as of 12-31-2021)

### 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	31.90	20.28	47.83	0.90	98.06	1.03	75.75
2 Vanguard FTSE Social Index Admiral	Large Blend Index	31.52	20.09	48.40	-0.08	98.45	1.62	237.95
3 Vanguard Mid Cap Index Admiral	Mid-Cap Blend	35.40	20.87	43.74	0.90	97.64	1.46	27.29
4 Vanguard Small Cap Index Adm	Small Blend	41.54	18.60	39.87	1.47	97.84	0.69	5.99

#### 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 Growth	36.08	19.48	44.44	13.65	37.75	48.60	77.71	22.29	61.49

#### Fixed Income Funds

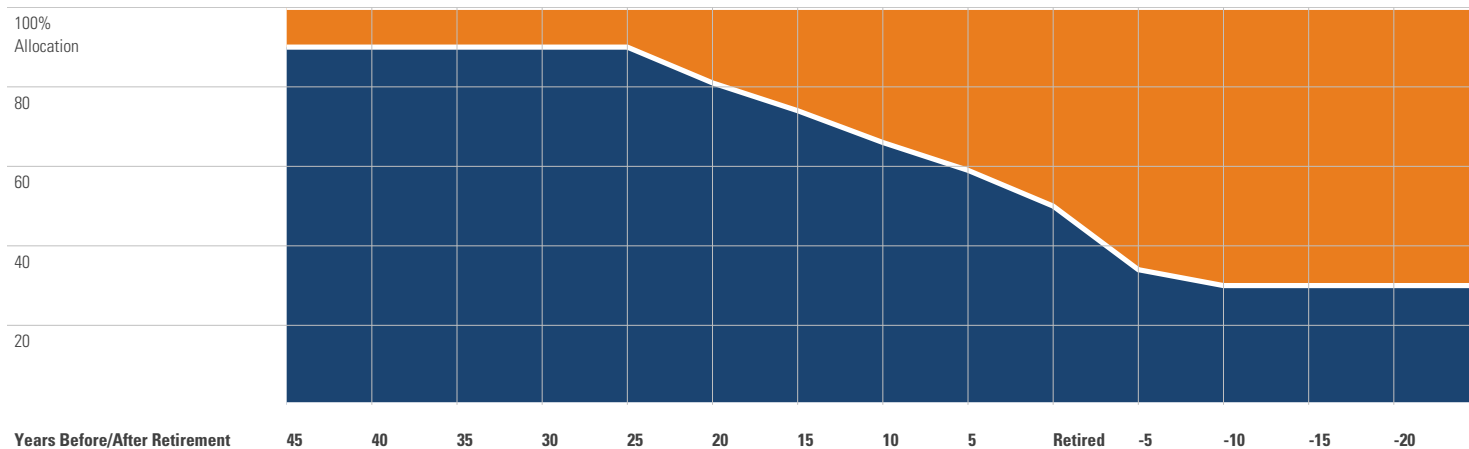
Fund	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.81	0.00	0.00	0.00	7.70	97.79	0.00	2.21	
2 Vanguard Total Bond Market Index Adm	Intermediate-Term Bond	46.92	20.64	28.71	0.00	6.84	99.97	0.01	0.02	
3 Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-	
4 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	12.75	49.06	0.00	0.00	0.40	100.00	0.00	0.00	

# COMMUNITY OF HOPE 403B

## 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
Vanguard Target Retirement 2015 Fund	30.36	18.11	12.25	65.78	19.08	0.24	3.36	0.50	73.70
Vanguard Target Retirement 2020 Fund	44.76	26.98	17.78	51.87	14.46	0.20	2.95	0.42	74.41
Vanguard Target Retirement 2025 Fund	56.19	33.94	22.25	40.74	2.58	0.19	2.67	0.39	74.55
Vanguard Target Retirement 2030 Fund	64.47	38.93	25.54	32.65	0.00	0.16	2.54	0.33	74.53
Vanguard Target Retirement 2035 Fund	71.81	43.33	28.48	25.31	0.00	0.12	2.62	0.26	74.47
Vanguard Target Retirement 2040 Fund	79.01	47.60	31.41	18.29	0.00	0.09	2.51	0.19	74.37
Vanguard Target Retirement 2045 Fund	86.30	52.07	34.23	10.88	0.00	0.05	2.70	0.13	74.47
Vanguard Target Retirement 2050 Fund	88.31	53.29	35.02	8.97	0.00	0.04	2.61	0.11	74.48
Vanguard Target Retirement 2055 Fund	88.15	53.35	34.80	9.05	0.00	0.04	2.70	0.11	74.69
Vanguard Target Retirement 2060 Fund	88.01	53.55	34.46	9.09	0.00	0.04	2.78	0.11	75.05
Vanguard Target Retirement 2065 Fund	87.90	52.71	35.19	9.12	0.00	0.04	2.87	0.11	74.06
Vanguard Target Retirement Income Fund	29.11	17.36	11.75	66.98	19.63	0.24	3.40	0.50	73.68