

CALVARY CHURCH 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		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
															Updated	Updated	Updated	
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
percentile rank			22	3	5	1												
# of funds in category			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
percentile rank			23	24	18	11												
# of funds in category			1,394	1,256	1,121	831												
															12-31-2021	02-15-2022	12-31-2021	
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	18.79	37.33	29.23	20.30	✔	19.71	1.03	17.42	✔	🇺🇸	✔	0.44	✔	3	2-Basic	Low Risk
percentile rank			68	7	5	9												
# of funds in category			1,241	1,120	1,020	772												
															12-31-2021	02-15-2022	12-31-2021	
American Funds Washington Mutual R6	RWMGX	Large Value	28.90	20.61	15.53	14.59	✔	16.72	0.93	24.52	✔	🇺🇸	✖	0.27	✔	2	1-Low	Low Risk
percentile rank			21	87	74	69												
# of funds in category			1,394	1,256	1,121	831												
															12-31-2021	02-15-2022	12-31-2021	
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	12.99	28.40	20.18	—	✔	20.24	0.97	18.93	✔	🇺🇸	✔	0.57	✔	3	—	Low Risk
percentile rank			51	37	36	—												
# of funds in category			591	541	494	383												
															12-31-2021	—	12-31-2021	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	28.76	19.11	11.61	13.57	✔	21.92	0.98	15.38	✔	🇺🇸	✔	0.07	✔	4	1-Low	Medium Risk
percentile rank			53	50	24	13												
# of funds in category			415	393	353	267												
															12-31-2021	02-15-2022	12-31-2021	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	5.70	23.82	16.90	14.83	✔	22.36	0.94	17.01	✔	🇺🇸	✖	0.07	✔	4	1-Low	Low Risk
percentile rank			69	59	56	59												
# of funds in category			617	582	520	394												
															12-31-2021	02-15-2022	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
percentile rank			68	45	23	14												
# of funds in category			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
percentile rank			27	9	8	3												
# of funds in category			794	721	616	344												
															12-31-2021	02-15-2022	12-31-2021	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	11.43	14.46	10.15	8.51	✔	17.89	1.03	8.86	✔	🇺🇸	✔	0.07	✔	2	1-Low	Low Risk
percentile rank			34	33	28	24												
# of funds in category			771	704	607	415												
															12-31-2021	02-15-2022	12-31-2021	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	-0.74	27.75	21.14	13.96	✔	20.05	0.97	18.91	✔	🇺🇸	✔	0.32	✔	3	—	Low Risk
percentile rank			89	4	3	4												
# of funds in category			452	387	333	225												
															12-31-2021	—	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
percentile rank			87	19	4	16												
# of funds in category			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
percentile rank			28	28	22	15												
# of funds in category			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	Sustain. Rating	Commit. Level	Carbon Risk	
Alternative																		
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	19.10	10.35	4.46	-	✔️	16.84	0.99	11.09	✔️	-	-	1.15	✔️	-	-	-
<i>percentile rank</i>			95	59	48	-												
<i># of funds in category</i>			114	109	86	55												
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	40.40	19.95	11.24	11.51	✔️	18.85	0.94	25.65	✔️	-	✔️	0.12	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			59	42	49	31												
<i># of funds in category</i>			255	235	202	151										12-31-2021	02-15-2022	12-31-2021
Fixed Income																		
Western Asset Core Plus Bond IS	WAPSX	Core Plus Bond	-1.87	6.47	4.94	4.57	✔️	5.38	1.25	15.01	✔️	-	-	0.42	✔️	2	-	-
<i>percentile rank</i>			90	13	8	10												
<i># of funds in category</i>			606	570	496	354										12-31-2021		
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		
Loomis Sayles Strategic Income N	NEZNX	Multisector Bond	4.19	5.53	4.25	-	✔️	8.25	1.27	14.92	✔️	-	-	0.65	✔️	2	1-Low	-
<i>percentile rank</i>			19	57	58	-												
<i># of funds in category</i>			339	277	238	134										12-31-2021	02-15-2022	
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												
AB Global Bond Z	ANAZX	World Bond	-0.60	3.99	3.09	-	✔️	4.53	0.91	16.35	✔️	-	-	0.50	✔️	3	-	-
<i>percentile rank</i>			12	58	63	-												
<i># of funds in category</i>			125	110	81	48										12-31-2021		
Target Date																		
American Funds 2010 Trgt Date Retire R6	RFTTX	Target Date	9.32	10.80	7.93	7.56	✔️	6.99	0.90	10.01	✔️	-	✖️	0.28	✔️	2	-	-
<i>percentile rank</i>			1	39	21	5												
<i># of funds in category</i>			121	116	78	53										12-31-2021		
American Funds 2015 Trgt Date Retire R6	RFJTX	Target Date	10.27	11.70	8.55	8.29	✔️	7.70	0.90	10.01	✔️	-	✖️	0.29	✔️	2	-	-
<i>percentile rank</i>			1	39	29	3												
<i># of funds in category</i>			123	118	89	45										12-31-2021		
American Funds 2020 Trgt Date Retire R6	RRCTX	Target Date	10.64	12.38	9.29	9.12	✔️	8.06	0.86	10.01	✔️	-	✔️	0.30	✔️	2	-	-
<i>percentile rank</i>			4	50	29	5												
<i># of funds in category</i>			172	161	127	65										12-31-2021		
American Funds 2025 Trgt Date Retire R6	RFDTX	Target Date	11.44	14.29	10.69	10.55	✔️	9.41	0.89	10.01	✔️	-	✔️	0.31	✔️	3	-	Low Risk
<i>percentile rank</i>			17	31	11	1												
<i># of funds in category</i>			222	205	169	89										12-31-2021		09-30-2020

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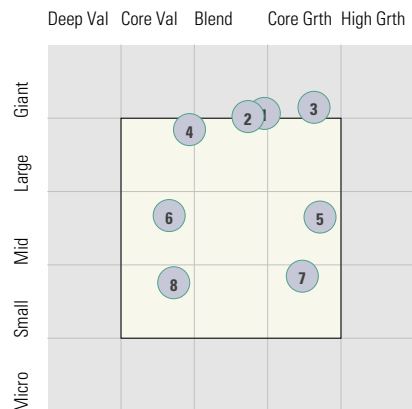
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
			Updated	Updated	Updated													
American Funds 2030 Trgt Date Retire R6	RFETX	Target Date	13.16	16.09	12.16	11.65	✔	11.12	0.91	10.01	✔	—	✔	0.33	✔	3	—	Low Risk
<i>percentile rank</i>			16	29	4	1												
<i># of funds in category</i>			223	204	169	94									12-31-2021	—	12-31-2021	
American Funds 2035 Trgt Date Retire R6	RFCTX	Target Date	15.54	18.75	13.97	12.63	✔	13.41	0.96	10.01	✔	—	✔	0.35	✔	3	—	Low Risk
<i>percentile rank</i>			11	4	1	1												
<i># of funds in category</i>			215	202	166	86									12-31-2021	—	12-31-2021	
American Funds 2040 Trgt Date Retire R6	RFCTX	Target Date	16.83	19.96	14.75	13.09	✔	14.51	0.93	10.01	✔	—	✖	0.36	✔	3	—	Low Risk
<i>percentile rank</i>			16	4	1	1												
<i># of funds in category</i>			217	204	169	94									12-31-2021	—	12-31-2021	
American Funds 2045 Trgt Date Retire R6	RFHTX	Target Date	17.18	20.32	15.02	13.25	✔	14.83	0.90	10.01	✔	—	✖	0.37	✔	3	—	Low Risk
<i>percentile rank</i>			35	6	1	1												
<i># of funds in category</i>			215	202	166	85									12-31-2021	—	12-31-2021	
American Funds 2050 Trgt Date Retire R6	RFITX	Target Date	17.27	20.53	15.17	13.33	✔	15.05	0.89	10.01	✔	—	✖	0.37	✔	3	—	Low Risk
<i>percentile rank</i>			43	1	1	1												
<i># of funds in category</i>			217	204	169	86									12-31-2021	—	12-31-2021	
American Funds 2055 Trgt Date Retire R6	RFKTX	Target Date	17.28	20.54	15.17	13.32	✔	15.05	0.89	10.01	✔	—	✖	0.38	✔	3	—	Low Risk
<i>percentile rank</i>			48	5	1	1												
<i># of funds in category</i>			215	202	164	65									12-31-2021	—	12-31-2021	
American Funds 2060 Trgt Date Retire R6	RFUTX	Target Date	17.19	20.51	15.13	—	✔	15.03	1.36	6.77	✔	—	✖	0.38	✔	3	—	Low Risk
<i>percentile rank</i>			56	9	1	—												
<i># of funds in category</i>			209	189	140	—									12-31-2021	—	12-31-2021	
American Funds 2065 Trgt Date Retire R6	RFVTX	Target Date	17.32	—	—	—	—	—	—	2.00	✖	—	✖	0.38	✔	3	—	Low Risk
<i>percentile rank</i>			50	—	—	—												
<i># of funds in category</i>			135	17	—	—									12-31-2021	—	12-31-2021	
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	✔	3	1-Low	Low Risk
<i>percentile rank</i>			28	41	24	10												
<i># of funds in category</i>			711	666	602	434									12-31-2021	02-15-2022	12-31-2021	

CALVARY CHURCH 403B

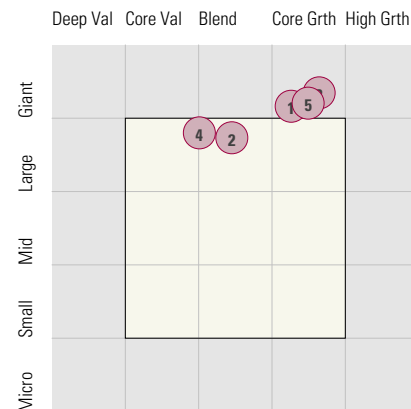
Style Analysis (Data as of 12-31-2021)

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	JPMorgan Large Cap Growth R6	Large Growth	29.91	12.58	57.52	0.71	97.51	1.77	281.70
4	American Funds Washington Mutual R6	Large Value	30.97	27.31	41.72	2.69	88.66	7.86	157.45
5	Neuberger Berman Mid Cap Growth R6	Mid-Cap Growth	26.82	18.14	55.03	2.00	95.74	2.25	23.24
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	47.19	23.69	29.11	1.05	96.91	2.04	23.93
7	Vanguard Small Cap Growth Index Admiral	Small Growth	28.18	24.76	47.06	1.57	97.72	0.72	6.32
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	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.39	22.20	37.42	10.54	35.47	53.99	99.21	0.79	31.48
3	Vanguard International Growth Adm	Foreign Large Growth	38.32	24.20	37.48	19.97	29.65	50.39	80.21	19.79	86.57
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

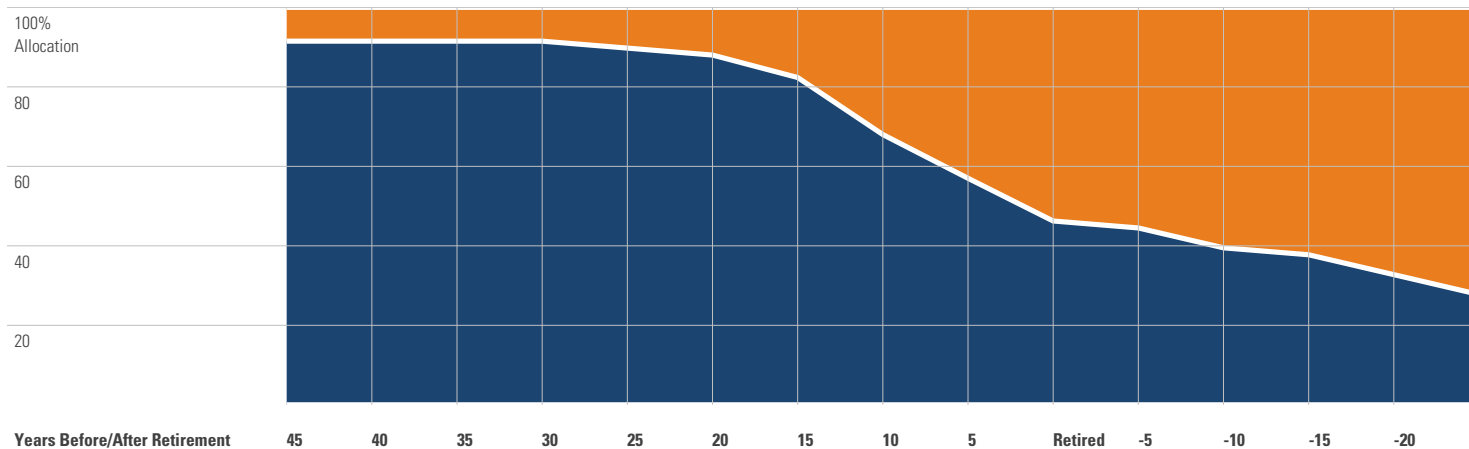
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Western Asset Core Plus Bond IS	Core Plus Bond	31.04	11.38	28.84	0.00	6.80	81.89	12.64	5.47
2	BlackRock High Yield Bond K	High Yield Bond	0.04	0.00	85.01	0.00	1.45	3.29	93.68	3.02
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.84	0.00	0.00	0.00	7.50	99.85	0.00	0.15
4	Loomis Sayles Strategic Income N	Multisector Bond	16.84	0.00	66.90	0.00	4.12	48.02	32.95	19.02
5	PIMCO Short-Term Instl	Ultrashort Bond	37.43	2.57	29.41	0.00	0.26	91.00	9.00	0.00
6	AB Global Bond Z	World Bond	33.52	3.37	16.71	0.00	7.52	86.42	8.81	4.77

CALVARY CHURCH 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
American Funds 2010 Trgt Date Retire R6	40.78	30.11	10.67	50.82	14.68	3.76	6.84	1.56	113.70
American Funds 2015 Trgt Date Retire R6	43.91	32.31	11.60	47.80	15.96	4.95	6.77	1.50	116.06
American Funds 2020 Trgt Date Retire R6	46.33	33.72	12.61	45.44	16.55	4.74	6.82	1.41	117.07
American Funds 2025 Trgt Date Retire R6	53.23	38.39	14.84	38.92	16.78	2.29	6.62	1.24	113.81
American Funds 2030 Trgt Date Retire R6	62.59	45.02	17.57	30.01	17.00	0.76	6.30	1.12	108.72
American Funds 2035 Trgt Date Retire R6	74.85	53.22	21.63	18.70	17.90	0.46	5.42	1.03	103.23
American Funds 2040 Trgt Date Retire R6	83.52	58.58	24.94	10.78	14.34	0.30	4.67	1.02	99.37
American Funds 2045 Trgt Date Retire R6	85.96	60.07	25.89	8.59	10.53	0.22	4.48	0.98	97.97
American Funds 2050 Trgt Date Retire R6	86.84	60.44	26.40	7.86	10.58	0.12	4.43	0.86	96.63
American Funds 2055 Trgt Date Retire R6	87.25	60.49	26.76	7.57	10.60	0.08	4.37	0.82	94.48
American Funds 2060 Trgt Date Retire R6	87.20	60.44	26.76	7.64	10.69	0.08	4.35	0.82	93.63
American Funds 2065 Trgt Date Retire R6	87.21	60.41	26.80	7.63	10.64	0.08	4.35	0.82	93.65