

CROSS COUNTY CONNECTION TMA INC

Screens Summary (Data as of 12-31-2022)

⊖ 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
																	<i>Updated</i>	<i>Updated</i>
US Stock																		
DFA US Core Equity 1 I	DFOX	Large Blend	-15.01	8.06	8.66	12.09	✔	22.28	1.04	10.85	✔	█	✔	0.14	✔	2	–	Medium Risk
<i>percentile rank</i>			30	23	51	33												
<i># of funds in category</i>			1,379	1,247	1,137	837									12-31-2022	–	12-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-18.15	7.62	9.39	12.52	✔	21.17	1.00	6.68	✔	█	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			52	33	25	13												
<i># of funds in category</i>			1,379	1,247	1,137	837									12-31-2022	02-15-2022	12-31-2022	
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	-25.21	11.59	14.27	15.50	✔	23.75	0.98	18.42	✔	█	✔	0.44	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			29	2	2	3												
<i># of funds in category</i>			1,237	1,133	1,056	807									12-31-2022	04-07-2022	12-31-2022	
Vanguard Value Index Adm	VVIAX	Large Value	-2.08	8.21	8.56	11.91	✔	20.48	0.94	28.02	✔	█	✔	0.05	✔	2	1-Low	Medium Risk
<i>percentile rank</i>			21	29	20	9												
<i># of funds in category</i>			1,233	1,161	1,105	825									12-31-2022	02-15-2022	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-28.84	4.86	7.81	10.90	✔	24.98	1.00	9.86	✔	█	✔	0.07	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			64	42	40	45												
<i># of funds in category</i>			592	540	505	395									12-31-2022	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-7.90	6.74	6.39	10.98	✔	24.01	0.96	16.38	✔	█	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			47	50	40	13												
<i># of funds in category</i>			407	395	374	274									12-31-2022	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-28.39	0.79	5.10	9.27	✔	25.67	0.95	18.01	✔	█	✘	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			55	80	71	72												
<i># of funds in category</i>			604	576	534	405									12-31-2022	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-9.31	7.13	5.79	10.28	✔	26.84	0.96	6.68	✔	█	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			37	41	28	13												
<i># of funds in category</i>			483	455	428	324									12-31-2022	02-15-2022	12-31-2022	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	-17.78	-1.50	-0.36	1.55	✔	20.04	0.96	14.35	✔	█	✔	0.14	✔	2	1-Low	Medium Risk
<i>percentile rank</i>			32	38	30	43												
<i># of funds in category</i>			820	736	652	397									12-31-2022	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-15.32	1.33	1.67	4.92	✔	21.45	1.08	9.86	✔	█	✔	0.07	✔	2	1-Low	Low Risk
<i>percentile rank</i>			47	28	35	20												
<i># of funds in category</i>			763	723	630	440									12-31-2022	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	-30.79	3.14	4.75	7.84	✔	24.95	1.05	13.02	✔	█	✔	0.34	✔	3	–	Low Risk
<i>percentile rank</i>			82	9	13	4												
<i># of funds in category</i>			443	399	346	230									12-31-2022	–	12-31-2022	
Vanguard International Value Inv	VTRIIX	Foreign Large Value	-11.66	1.30	1.36	4.31	✔	21.95	1.04	12.60	✔	█	✔	0.36	✔	2	–	Medium Risk
<i>percentile rank</i>			75	40	27	25												
<i># of funds in category</i>			356	326	303	180									12-31-2022	–	12-31-2022	
Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	-18.01	4.18	–	–	✔	20.59	1.02	9.86	✔	–	✔	0.10	✔	2	1-Low	Low Risk
<i>percentile rank</i>			60	46	–	–												
<i># of funds in category</i>			370	340	290	180									12-31-2022	02-15-2022	12-31-2022	

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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																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	8.85	13.57	7.23	-1.44	✔	22.31	1.17	4.17	✔	—	—	0.76	✔	3	—	—
<i>percentile rank</i>			91	49	36	71												
<i># of funds in category</i>			114	109	91	65									12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-26.20	-0.41	3.68	6.42	✔	22.84	0.96	26.65	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			61	57	50	34												
<i># of funds in category</i>			257	238	214	155									12-31-2022	02-15-2022	12-31-2022	
Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	-12.65	-1.55	0.69	—	✔	6.53	1.08	26.02	✔	—	—	0.38	✔	3	1-Low	—
<i>percentile rank</i>			25	15	18	—												
<i># of funds in category</i>			623	565	513	370									12-31-2022	02-15-2022	—	
AB Global Bond Z	ANAZX	Global Bond	-11.99	-2.76	-0.13	—	✔	6.18	0.88	17.35	✔	—	—	0.50	✔	3	—	—
<i>percentile rank</i>			38	35	48	—												
<i># of funds in category</i>			130	112	98	59									12-31-2022	—	—	
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-8.97	-0.15	2.31	3.75	✔	10.27	0.90	14.89	✔	—	—	0.13	✔	—	—	—
<i>percentile rank</i>			27	44	26	23												
<i># of funds in category</i>			687	630	584	417												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.89	1.09	1.96	1.00	✔	6.84	0.97	1.15	✘	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			54	53	52	43												
<i># of funds in category</i>			217	204	195	138									12-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-13.35	-2.48	0.25	1.49	✔	6.23	1.05	22.27	✔	☒	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			49	31	22	9												
<i># of funds in category</i>			471	423	389	289									12-31-2022	02-15-2022	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.69	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			42	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.45	0.63	1.19	—	✔	0.59	0.06	25.49	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			38	44	60	—												
<i># of funds in category</i>			237	218	180	107												
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-14.99	0.18	2.45	4.44	✔	10.44	1.02	0.85	✘	—	✔	0.12	✔	3	1-Low	—
<i>percentile rank</i>			78	68	45	31												
<i># of funds in category</i>			467	433	406	300									12-31-2022	02-15-2022	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-17.09	3.06	4.64	7.60	✔	17.09	1.02	0.85	✘	—	✔	0.14	✔	3	1-Low	Low Risk
<i>percentile rank</i>			63	60	43	34												
<i># of funds in category</i>			322	296	279	224									12-31-2022	02-15-2022	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-13.93	-1.45	1.20	2.77	✔	7.50	0.99	0.85	✘	—	✔	0.11	✔	4	1-Low	—
<i>percentile rank</i>			85	84	64	42												
<i># of funds in category</i>			142	128	125	90									12-31-2022	02-15-2022	—	

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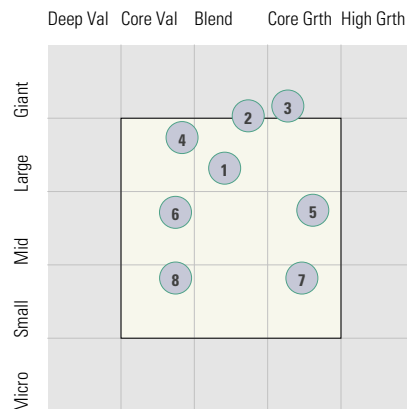
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics					
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-16.00	1.65	3.58	6.05	✔	13.71	0.99	0.85	✖	—	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			<i>66</i>	<i>79</i>	<i>64</i>	<i>55</i>													
<i># of funds in category</i>			<i>758</i>	<i>698</i>	<i>658</i>	<i>495</i>													
															12-31-2022	02-15-2022	12-31-2022		

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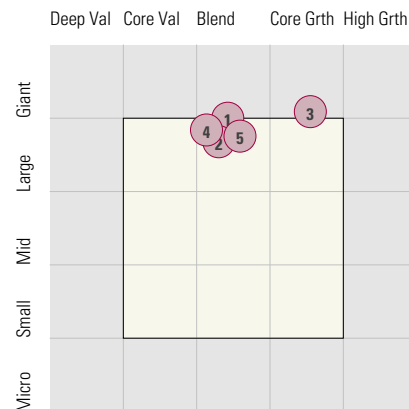
Style Analysis (Data as of 12-31-2022)

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	DFA US Core Equity 1 I	Large Blend	31.11	23.44	45.45	0.93	97.84	1.22	57.32
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	JPMorgan Large Cap Growth R6	Large Growth	22.35	28.95	48.71	8.21	90.75	1.05	194.59
4	Vanguard Value Index Adm	Large Value	27.79	39.22	32.98	0.16	99.03	0.81	105.35
5	Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	27.75	17.64	54.62	0.66	98.09	1.25	23.11
6	Vanguard Mid-Cap Value Index Admiral	Mid-Cap Value	43.78	28.95	27.26	0.41	97.96	1.63	21.77
7	Vanguard Small Cap Growth Index Admiral	Small Growth	24.85	25.72	49.44	1.98	97.36	0.66	4.85
8	Vanguard Small Cap Value Index Admiral	Small Value	50.02	15.31	34.67	0.65	98.65	0.70	4.90

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	Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	47.33	15.11	37.56	9.72	75.93	14.35	21.09	78.91	20.09
2	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.39	22.98	35.64	10.76	36.24	53.00	99.43	0.57	27.03
3	Vanguard International Growth Adm	Foreign Large Growth	35.62	24.85	39.52	19.40	30.58	50.02	79.91	20.09	51.99
4	Vanguard International Value Inv	Foreign Large Value	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
5	Vanguard Total World Stock Index Admiral	Global Stock	35.24	23.67	41.09	62.54	19.09	18.37	91.49	8.51	58.67

Fixed Income Funds

	Category	Super Sectors %				Avg Eff Duration	Credit Quality %			
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA	
1	Loomis Sayles Core Plus Bond N	Core Plus Bond	42.08	25.38	29.33	0.00	6.84	91.20	8.80	0.00
2	AB Global Bond Z	Global Bond	19.12	0.72	7.80	0.00	6.01	92.26	4.87	2.87
3	Vanguard High-Yield Corporate Adm	High Yield Bond	5.10	0.00	85.52	0.00	3.94	13.62	86.14	0.24
4	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
5	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00