

COMMUNITY OF HOPE 403B

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	
																	Updated	Updated	Updated
US Stock																			
DFA US Core Equity 1 I	DFEOX	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 FTSE Social Index Admiral	VFTAX	Large Blend Index	-24.22	5.88	-	-	✓	22.21	1.04	7.03	✓	☐	✖	0.14	✓	4	2-Basic	Low Risk	
<i>percentile rank</i>			97	79	-	-													
<i># of funds in category</i>			1,379	1,247	1,137	837									12-31-2022	02-15-2022	12-31-2022		
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	-18.71	6.17	7.32	11.10	✓	23.61	0.98	24.63	✓	☐	✓	0.05	✓	4	1-Low	Medium Risk	
<i>percentile rank</i>			86	56	30	17													
<i># of funds in category</i>			413	378	350	227									12-31-2022	02-15-2022	12-31-2022		
Vanguard Small Cap Index Adm	VSMAX	Small Blend	-17.61	4.93	5.94	10.11	✓	25.52	0.96	6.68	✓	☐	✓	0.05	✓	4	1-Low	Medium Risk	
<i>percentile rank</i>			63	61	26	23													
<i># of funds in category</i>			627	600	558	375									12-31-2022	02-15-2022	12-31-2022		
Non-US Stock																			
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✓	21.51	1.08	14.26	✓	☐	✓	0.54	✓	2	1-Low	Low Risk	
<i>percentile rank</i>			44	56	22	48													
<i># of funds in category</i>			763	723	630	440									12-31-2022	02-15-2022	12-31-2022		
Fixed Income																			
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									-	-	-		
Target Date																			
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-14.15	1.33	3.22	5.83	✓	11.48	0.91	9.86	✓	—	✓	0.08	✓	3	1-Low	-	
<i>percentile rank</i>			39	55	44	29													
<i># of funds in category</i>			153	143	122	56									12-31-2022	02-15-2022	-		
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	-15.55	1.66	3.58	6.43	✓	13.38	0.96	9.86	✓	—	✓	0.08	✓	3	1-Low	Low Risk	
<i>percentile rank</i>			52	46	39	18													
<i># of funds in category</i>			239	214	185	117									12-31-2022	02-15-2022	12-31-2022		

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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	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-16.27	2.09	3.94	6.99	✔	14.76	0.96	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			44	51	45	25													
<i># of funds in category</i>			241	214	185	110									12-31-2022	02-15-2022	12-31-2022		
Vanguard Target Retirement 2035 Fund	VTTHX	Target Date	-16.62	2.64	4.34	7.57	✔	16.04	0.95	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			37	55	49	29													
<i># of funds in category</i>			232	207	182	114									12-31-2022	02-15-2022	12-31-2022		
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-16.98	3.17	4.74	8.06	✔	17.33	0.94	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			36	50	45	26													
<i># of funds in category</i>			236	208	185	110									12-31-2022	02-15-2022	12-31-2022		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-17.36	3.74	5.14	8.34	✔	18.64	0.97	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			31	37	34	21													
<i># of funds in category</i>			232	207	182	113									12-31-2022	02-15-2022	12-31-2022		
Vanguard Target Retirement 2050 Fund	VFIXX	Target Date	-17.46	3.80	5.18	8.36	✔	18.82	0.96	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			29	36	37	22													
<i># of funds in category</i>			233	208	185	109									12-31-2022	02-15-2022	12-31-2022		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-17.46	3.79	5.18	8.34	✔	18.83	0.95	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			24	38	39	25													
<i># of funds in category</i>			230	205	182	95									12-31-2022	02-15-2022	12-31-2022		
Vanguard Target Retirement 2060 Fund	VTSXX	Target Date	-17.46	3.79	5.18	8.34	✔	18.81	1.35	9.86	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			25	43	46	1													
<i># of funds in category</i>			228	198	171	1									12-31-2022	02-15-2022	12-31-2022		
Vanguard Target Retirement 2065 Fund	VLVXX	Target Date	-17.39	3.78	5.15	—	✖	18.82	1.35	5.47	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			16	47	49	—													
<i># of funds in category</i>			176	64	15	—									12-31-2022	02-15-2022	12-31-2022		
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	—	—	—	—	—	—	—	0.51	✖	—	✔	0.08	✔	3	—	Low Risk	
<i>percentile rank</i>			—	—	—	—													
<i># of funds in category</i>			176	64	15	—									12-31-2022	—	12-31-2022		
Vanguard Target Retirement Income Fund	VTINX	Target Date	-12.74	0.34	2.30	3.62	✔	8.59	0.88	9.86	✔	—	✔	0.08	✔	3	1-Low	—	
<i>percentile rank</i>			54	38	36	40													
<i># of funds in category</i>			178	161	142	96									12-31-2022	02-15-2022	—		

Balanced

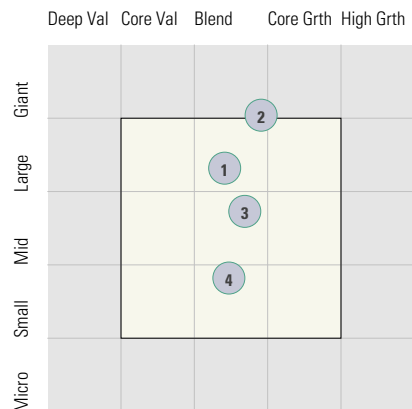
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✔	13.31	0.95	24.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495									12-31-2022	02-15-2022	12-31-2022	

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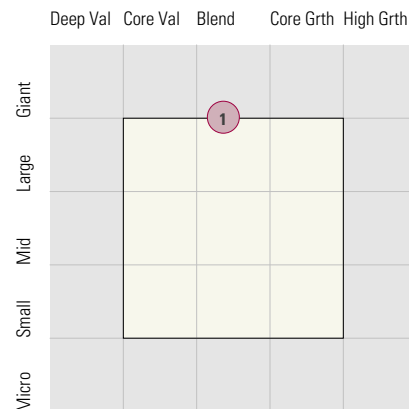
Style Analysis (Data as of 12-31-2022)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds		Super Sectors %			Asset Allocation %			
	Category	Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	DFA US Core Equity 1 I	31.11	23.44	45.45	0.93	97.84	1.22	57.32
2	Vanguard FTSE Social Index Admiral	31.62	25.59	42.79	0.16	98.07	1.77	161.77
3	Vanguard Mid Cap Index Admiral	36.29	23.70	40.00	1.15	97.41	1.44	22.38
4	Vanguard Small Cap Index Adm	39.68	19.59	40.73	1.78	97.54	0.68	4.88

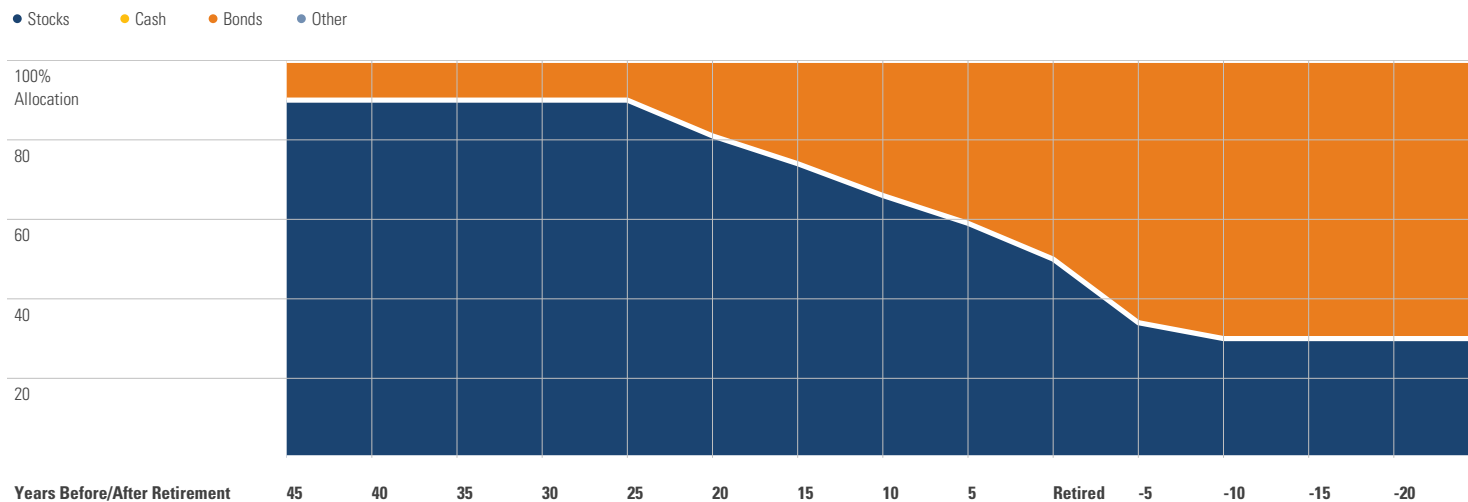
Non-US Stock Funds		Super Sectors %			Regional Exposure %			Market Maturity %		
	Category	Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Develop-ed	EM%	Avg Mkt Cap M\$
1	American Funds Intl Gr and Inc R6	37.80	26.38	35.82	14.47	28.83	56.70	85.71	14.29	45.50

Fixed Income Funds		Super Sectors %				Other Stats		Credit Quality %		
	Category	US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Vanguard Inflation-Protected Secs Adm	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12	
2	Baird Aggregate Bond Inst	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00	
3	Lincoln Stable Value Account -LNGPA	-	-	-	0.00	-	0.00	0.00	-	
4	Federated Hermes Govt Ultrashort R6	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00	

COMMUNITY OF HOPE 403B

Target Date Analysis (Data as of 12-31-2022)

Target Date Allocation



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 2020 Fund	41.82	24.85	16.97	54.88	15.54	0.18	3.27	0.03	57.23
Vanguard Target Retirement 2025 Fund	54.03	31.84	22.19	42.94	6.25	0.15	2.99	0.03	56.84
Vanguard Target Retirement 2030 Fund	62.61	36.80	25.81	34.55	0.00	0.13	2.80	0.04	56.72
Vanguard Target Retirement 2035 Fund	69.63	40.88	28.75	27.40	0.00	0.10	2.93	0.04	56.67
Vanguard Target Retirement 2040 Fund	76.99	45.29	31.70	20.13	0.00	0.08	2.84	0.03	56.76
Vanguard Target Retirement 2045 Fund	84.31	49.69	34.62	12.96	0.00	0.05	2.69	0.04	56.84
Vanguard Target Retirement 2050 Fund	88.00	51.89	36.11	9.33	0.00	0.04	2.64	0.04	56.87
Vanguard Target Retirement 2055 Fund	87.93	51.89	36.04	9.30	0.00	0.04	2.73	0.04	56.90
Vanguard Target Retirement 2060 Fund	87.82	51.88	35.94	9.27	0.00	0.04	2.86	0.04	56.95
Vanguard Target Retirement 2065 Fund	87.85	52.34	35.51	9.12	0.00	0.04	2.99	0.04	57.35
Vanguard Target Retirement 2070 Fund	88.29	53.23	35.06	9.78	0.00	0.04	1.89	0.04	57.92
Vanguard Target Retirement Income Fund	28.79	16.96	11.83	67.58	19.62	0.20	3.60	0.02	56.82