

CALVARY CHURCH 403B

Screens Summary (Data as of 12-31-2023)

⊖ 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	27.35	10.04	17.44	12.56	✔	17.36	-	9.38	✔	☐	✔	0.44	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			17	24	2	2												
<i># of funds in category</i>			1,591	1,445	1,323	996												
11-30-2023 03-11-2022 12-31-2022																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✔	17.54	-	6.09	✔	☐	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			27	28	21	10												
<i># of funds in category</i>			1,591	1,445	1,323	996												
11-30-2023 02-15-2022 12-31-2022																		
JPMorgan Large Cap Growth R6	JLGMX	Large Growth	34.95	6.23	21.19	15.67	✔	19.14	-	19.42	✔	☐	✔	0.44	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			58	46	4	5												
<i># of funds in category</i>			1,294	1,204	1,115	882												
11-30-2023 04-07-2022 12-31-2022																		
American Funds Washington Mutual R6	RWMGX	Large Value	17.59	11.65	13.63	10.93	✔	15.15	-	26.52	✔	☐	✖	0.27	✔	2	1-Low	Low Risk
<i>percentile rank</i>			79	7	69	46												
<i># of funds in category</i>			1,591	1,445	1,323	996												
11-30-2023 02-15-2022 12-31-2022																		
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	18.53	-1.47	12.38	9.36	✔	20.87	-	3.96	✔	☐	✔	0.60	✔	3	-	Medium Risk
<i>percentile rank</i>			67	64	54	52												
<i># of funds in category</i>			603	568	537	434												
11-30-2023 - 12-31-2022																		
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	9.76	9.18	11.31	8.49	✔	18.77	-	2.45	✖	☐	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			77	65	55	27												
<i># of funds in category</i>			421	407	386	295												
11-30-2023 02-15-2022 12-31-2022																		
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.41	-2.78	10.54	7.86	✔	21.73	-	19.01	✔	☐	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			17	58	54	53												
<i># of funds in category</i>			626	592	555	433												
11-30-2023 02-15-2022 12-31-2022																		
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	15.99	10.45	11.85	8.49	✔	20.55	-	7.68	✔	☐	✔	0.07	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			57	50	44	15												
<i># of funds in category</i>			510	475	446	352												
11-30-2023 02-15-2022 12-31-2022																		
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✔	16.09	-	24.56	✔	☐	✔	0.57	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			24	34	9	4												
<i># of funds in category</i>			847	751	687	428												
11-30-2023 02-15-2022 12-31-2022																		
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	17.67	3.55	8.36	4.54	✔	17.84	-	10.86	✔	☐	✔	0.07	✔	2	1-Low	Low Risk
<i>percentile rank</i>			37	37	30	24												
<i># of funds in category</i>			837	782	710	467												
11-30-2023 02-15-2022 12-31-2022																		
Vanguard International Growth Adm	VWILX	Foreign Large Growth	14.81	-7.61	10.62	7.09	✔	22.73	-	14.02	✔	☐	✔	0.31	✔	3	-	Low Risk
<i>percentile rank</i>			69	92	18	10												
<i># of funds in category</i>			450	423	365	255												
11-30-2023 - 12-31-2022																		
Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✔	17.31	-	13.60	✔	☐	✖	0.38	✔	2	-	Medium Risk
<i>percentile rank</i>			71	84	42	37												
<i># of funds in category</i>			403	367	344	223												
11-30-2023 - 12-31-2022																		
American Funds New Perspective R6	RNPGX	Global Stock	25.01	3.17	13.90	10.10	✔	18.45	-	23.10	✔	—	✔	0.42	✔	3	2-Basic	Low Risk
<i>percentile rank</i>			37	32	15	11												
<i># of funds in category</i>			372	339	288	197												
11-30-2023 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 Updated	Commit. Level Updated	Carbon Risk Updated	
Alternative																		
⚠ Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	-3.27	7.60	7.04	0.26	✓	12.68	-	13.09	✓	—	—	1.12	✓	-	-	-
<i>percentile rank</i>			20	94	64	26												
<i># of funds in category</i>			114	109	104	67												
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	11.81	5.02	7.33	7.36	✓	21.73	-	27.65	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			52	62	43	44												
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022	
Fixed Income																		
Baird Core Plus Bond Inst	BCOIX	Core Plus Bond	6.89	-2.67	2.01	2.54	✓	7.26	-	23.27	✓	—	—	0.30	✓	3	1-Low	-
<i>percentile rank</i>			28	31	23	13												
<i># of funds in category</i>			698	628	592	414									11-30-2023	02-15-2022	-	
AB Global Bond Z	ANAZX	Global Bond	6.98	-2.18	1.15	2.30	✓	6.16	-	18.35	✓	—	—	0.51	✓	3	-	-
<i>percentile rank</i>			68	44	49	40												
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	13.68	2.56	5.72	4.64	✓	8.46	-	14.01	✓	—	—	0.51	✓	-	2-Basic	-
<i>percentile rank</i>			16	29	16	10												
<i># of funds in category</i>			706	652	619	465									-	02-15-2022	-	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✓	7.12	-	2.15	✖	—	—	0.10	✓	3	-	-
<i>percentile rank</i>			52	55	54	20												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
PIMCO Income Instl	PIMIX	Multisector Bond	9.32	1.12	3.40	4.44	✓	6.26	-	16.77	✓	—	—	0.62	✓	4	-	-
<i>percentile rank</i>			31	25	38	1												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Lincoln Stable Value Account -L7NGPA		Stable Value	-	-	-	-	—	-	-	40.69	✓	—	—	-	—	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-									-	-	-	
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	6.08	1.96	2.27	2.02	✓	1.25	-	13.01	✓	—	—	0.47	✓	3	-	-
<i>percentile rank</i>			31	52	31	9												
<i># of funds in category</i>			245	216	195	116									11-30-2023	-	-	
Target Date																		
American Funds 2010 Trgt Date Retire R6	RFTTX	Target Date	8.67	2.58	6.07	5.10	✓	8.78	-	12.01	✓	—	✓	0.29	✓	2	-	-
<i>percentile rank</i>			74	1	11	1												
<i># of funds in category</i>			127	114	105	50									11-30-2023	-	-	
American Funds 2015 Trgt Date Retire R6	RFJTX	Target Date	9.57	2.74	6.51	5.39	✓	9.44	-	12.01	✓	—	✖	0.30	✓	2	-	-
<i>percentile rank</i>			87	1	11	1												
<i># of funds in category</i>			129	117	103	50									11-30-2023	-	-	
American Funds 2020 Trgt Date Retire R6	RRCTX	Target Date	10.46	2.84	6.89	5.78	✓	9.96	-	12.01	✓	—	✓	0.31	✓	2	-	-
<i>percentile rank</i>			85	1	21	1												
<i># of funds in category</i>			182	158	143	74									11-30-2023	-	-	

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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													
American Funds 2025 Trgt Date Retire R6	RFDTX	Target Date	11.94	2.87	7.84	6.41	✔	10.74	-	12.01	✔	-	✔	0.32	✔	3	-	Low Risk
<i>percentile rank</i>			73	4	9	4												
<i># of funds in category</i>			278	248	216	126									11-30-2023	-	06-30-2022	
American Funds 2030 Trgt Date Retire R6	RFETX	Target Date	14.52	3.47	8.90	7.25	✔	12.02	-	12.01	✔	-	✔	0.33	✔	3	-	Low Risk
<i>percentile rank</i>			55	4	10	1												
<i># of funds in category</i>			273	247	213	133									11-30-2023	-	12-31-2022	
American Funds 2035 Trgt Date Retire R6	RFFTX	Target Date	16.90	4.20	10.39	8.15	✔	13.47	-	12.01	✔	-	✔	0.35	✔	3	-	Low Risk
<i>percentile rank</i>			40	7	1	1												
<i># of funds in category</i>			273	236	209	123									11-30-2023	-	12-31-2022	
American Funds 2040 Trgt Date Retire R6	RF GTX	Target Date	19.33	4.75	11.17	8.58	✔	14.71	-	12.01	✔	-	✔	0.37	✔	2	-	Low Risk
<i>percentile rank</i>			17	11	6	1												
<i># of funds in category</i>			264	236	207	127									11-30-2023	-	12-31-2022	
American Funds 2045 Trgt Date Retire R6	RFHTX	Target Date	20.15	4.83	11.35	8.73	✔	15.14	-	12.01	✔	-	✔	0.37	✔	2	-	Low Risk
<i>percentile rank</i>			21	31	7	1												
<i># of funds in category</i>			267	237	211	123									11-30-2023	-	12-31-2022	
American Funds 2050 Trgt Date Retire R6	RFITX	Target Date	20.83	4.75	11.41	8.77	✔	15.42	-	12.01	✔	-	✔	0.38	✔	2	-	Low Risk
<i>percentile rank</i>			20	53	6	1												
<i># of funds in category</i>			266	236	210	129									11-30-2023	-	12-31-2022	
American Funds 2055 Trgt Date Retire R6	RFKTX	Target Date	21.40	4.65	11.35	8.73	✔	15.65	-	12.01	✔	-	✔	0.38	✔	2	-	Low Risk
<i>percentile rank</i>			9	59	17	1												
<i># of funds in category</i>			262	232	208	109									11-30-2023	-	12-31-2022	
American Funds 2060 Trgt Date Retire R6	RFUTX	Target Date	21.61	4.62	11.32	-	✔	15.68	-	8.77	✔	-	✔	0.39	✔	2	-	Low Risk
<i>percentile rank</i>			10	64	25	-												
<i># of funds in category</i>			257	224	190	10									11-30-2023	-	12-31-2022	
American Funds 2065 Trgt Date Retire R6	RFV TX	Target Date	21.55	4.65	-	-	✔	15.68	-	4.00	✔	-	✔	0.39	✔	2	-	Low Risk
<i>percentile rank</i>			11	63	-	-												
<i># of funds in category</i>			229	152	11	-									11-30-2023	-	12-31-2022	

Balanced

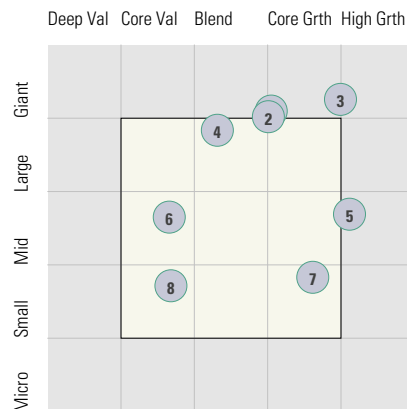
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔	12.00	-	25.01	✔	-	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

CALVARY CHURCH 403B

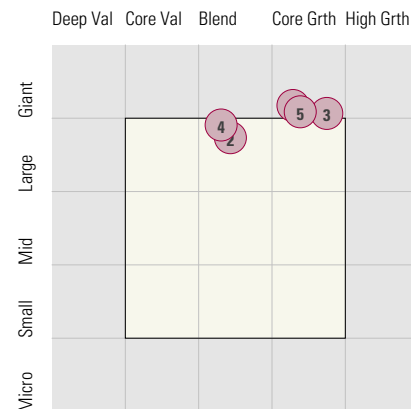
Style Analysis (Data as of 12-31-2023)

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	28.34	21.50	50.15	2.23	94.39	3.38	255.52
2	Vanguard 500 Index Admiral	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	JPMorgan Large Cap Growth R6	21.91	11.77	66.31	2.93	93.58	3.49	362.67
4	American Funds Washington Mutual R6	26.43	29.26	44.31	3.12	90.30	6.55	145.74
5	Neuberger Berman Mid Cap Growth R6	24.83	20.42	54.77	2.65	94.56	2.80	25.61
6	Vanguard Mid-Cap Value Index Admiral	42.70	26.97	30.33	0.16	98.41	1.43	25.28
7	Vanguard Small Cap Growth Index Admiral	25.70	22.19	52.12	2.21	96.83	0.96	6.54
8	Vanguard Small Cap Value Index Admiral	50.27	14.16	35.57	1.06	98.06	0.88	5.62

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	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2	Vanguard Developed Markets Index Admiral	41.06	21.35	37.60	10.38	36.03	53.58	99.41	0.59	31.81
3	Vanguard International Growth Adm	33.48	23.16	43.35	23.74	29.19	47.08	79.91	20.09	54.71
4	Vanguard International Value Inv	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5	American Funds New Perspective R6	29.33	24.49	46.18	59.28	10.42	30.29	96.07	3.93	117.31

Fixed Income Funds

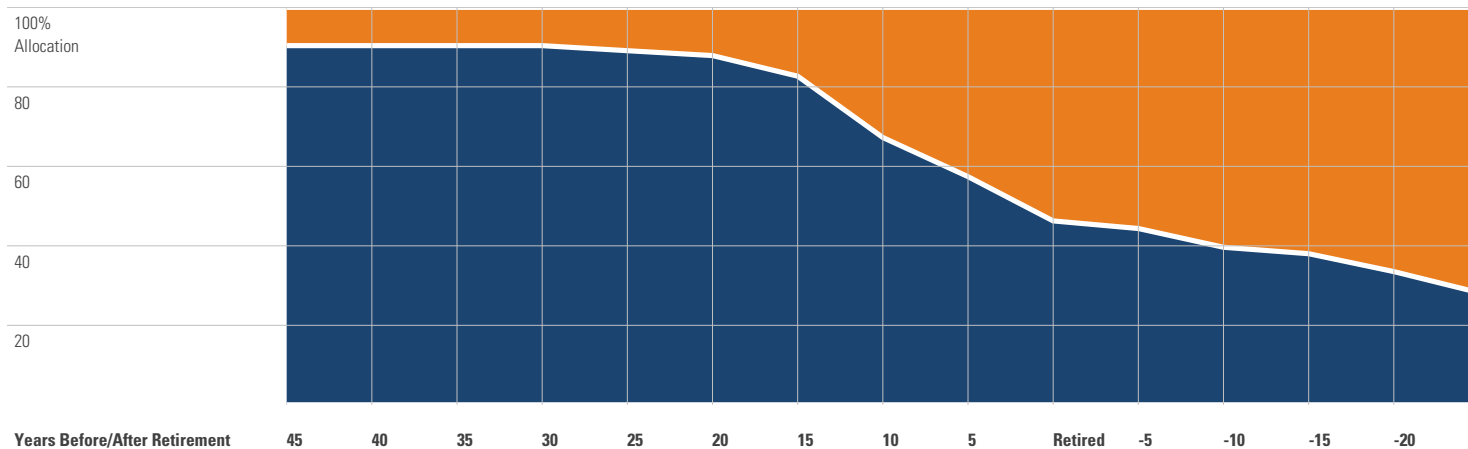
	Category	Super Sectors %				Avg Eff Duration	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA
1	Baird Core Plus Bond Inst	19.25	20.83	53.79	0.00	5.91	97.00	2.60	0.40
2	AB Global Bond Z	34.96	7.11	16.82	0.00	6.72	106.61	1.92	-8.53
3	BlackRock High Yield Bond K	0.55	0.00	84.55	0.00	3.32	7.34	90.52	2.14
4	Vanguard Inflation-Protected Secs Adm	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09
5	PIMCO Income Instl	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00
6	Lincoln Stable Value Account -L7NGPA	-	-	-	0.00	-	0.00	0.00	-
7	PIMCO Short-Term Instl	20.84	1.35	45.07	0.00	0.10	99.45	0.55	0.00

CALVARY CHURCH 403B

Target Date Analysis (Data as of 12-31-2023)

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	38.42	28.43	9.99	55.71	12.36	3.83	5.32	0.54	102.59
American Funds 2015 Trgt Date Retire R6	40.30	29.65	10.65	53.78	13.82	5.46	5.34	0.57	105.00
American Funds 2020 Trgt Date Retire R6	44.04	32.31	11.73	50.21	14.92	5.15	5.15	0.58	106.17
American Funds 2025 Trgt Date Retire R6	49.08	35.42	13.66	45.23	15.08	3.87	5.11	0.58	103.12
American Funds 2030 Trgt Date Retire R6	58.18	41.94	16.24	36.16	14.63	1.90	5.08	0.59	95.87
American Funds 2035 Trgt Date Retire R6	68.58	49.09	19.49	25.57	15.33	1.52	5.24	0.62	90.56
American Funds 2040 Trgt Date Retire R6	80.02	56.31	23.71	13.94	13.70	0.79	5.39	0.65	86.03
American Funds 2045 Trgt Date Retire R6	83.88	58.70	25.18	10.13	4.66	0.32	5.33	0.65	84.16
American Funds 2050 Trgt Date Retire R6	84.87	59.34	25.53	9.22	4.71	0.20	5.31	0.59	82.58
American Funds 2055 Trgt Date Retire R6	85.59	59.52	26.07	8.62	4.81	0.13	5.23	0.55	80.33
American Funds 2060 Trgt Date Retire R6	85.64	59.59	26.05	8.61	4.83	0.13	5.19	0.56	78.71
American Funds 2065 Trgt Date Retire R6	85.69	59.62	26.07	8.55	4.78	0.13	5.18	0.56	78.78