

THE CHIPSTONE FOUNDATION RETIREMENT

Screens Summary (Data as of 09-30-2021)

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																		
DFA US Core Equity 1 I	DFFOX	Large Blend	35.50	14.01	15.75	16.08	✓	21.00	1.10	9.59	✓	☐	✓	0.15	✓	2	-	Low Risk
percentile rank			14	61	50	36												
# of funds in category			1,391	1,267	1,112	819												
Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	29.44	-	-	-	—	-	-	5.78	✓	☐	✖	0.14	✓	4	2-Basic	Low Risk
percentile rank			60	-	-	-												
# of funds in category			1,391	1,267	1,112	819												
State St Russell Lg Cap Gr® Indx NL Cl C		Large Growth	27.23	21.95	22.76	19.63	✓	20.18	1.00	22.26	✓	☐	✓	0.04	✓	3	-	Low Risk
percentile rank			46	24	23	19												
# of funds in category			1,240	1,138	1,033	766												
State St Russell Lg Cp Val® Indx NL Cl C		Large Value	34.98	10.14	10.99	13.53	✓	20.15	1.00	22.61	✓	☐	✓	0.04	✓	3	-	Low Risk
percentile rank			48	40	55	28												
# of funds in category			1,210	1,149	1,027	751												
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	31.82	19.21	18.17	16.73	✓	21.52	0.97	8.61	✓	☐	✓	0.07	✓	4	1-Low	Low Risk
percentile rank			47	37	52	47												
# of funds in category			586	551	497	388												
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	40.57	9.88	10.82	14.15	✓	23.22	0.99	15.13	✓	☐	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			76	42	43	15												
# of funds in category			410	393	350	252												
State St Russell Sm Cap® Gr Indx NL Cl C		Small Growth	33.19	11.51	15.19	15.64	✓	25.65	1.00	12.08	✓	☐	✓	0.05	✓	2	-	-
percentile rank			73	78	77	70												
# of funds in category			613	577	513	390												
State St Russell Sm Cp® Val Indx NL Cl C		Small Value	63.61	8.66	11.09	13.22	✓	26.78	0.99	12.08	✓	☐	✓	0.05	✓	2	-	-
percentile rank			45	36	32	32												
# of funds in category			434	406	383	290												
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	18.39	9.58	8.67	6.02	✓	18.90	0.96	13.10	✓	☐	✓	0.14	✓	2	1-Low	Medium Risk
percentile rank			59	41	53	53												
# of funds in category			786	708	598	319												
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	26.51	8.18	9.18	8.62	✓	18.64	1.04	8.61	✓	☐	✓	0.07	✓	2	1-Low	Low Risk
percentile rank			26	40	30	28												
# of funds in category			769	696	596	402												
Vanguard International Growth Adm	VWILX	Foreign Large Growth	24.80	22.26	20.14	14.95	✓	21.51	1.05	18.66	✓	☐	✓	0.33	✓	3	-	Low Risk
percentile rank			21	3	2	3												
# of funds in category			439	383	322	225												
Vanguard International Value Inv	VTRIX	Foreign Large Value	30.88	6.94	8.49	7.89	✓	20.03	1.10	11.35	✓	☐	✓	0.35	✓	2	-	Medium Risk
percentile rank			41	12	4	13												
# of funds in category			349	319	271	181												
Vanguard Total World Stock Index Admiral	VTWAX	World Stock	28.38	-	-	-	—	-	-	8.61	✓	—	✓	0.10	✓	2	1-Low	Low Risk
percentile rank			31	-	-	-												
# of funds in category			339	288	254	147												

THE CHIPSTONE FOUNDATION RETIREMENT

Screens Summary (Data as of 09-30-2021)

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 <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>	
Alternative																			
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	34.55	6.45	3.69	-		16.68	0.97	10.84		-	-	1.15		-	-	-	
<i>percentile rank</i>			94	59	76	-													
<i># of funds in category</i>			113	108	85	52													
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	33.51	12.01	7.54	11.54		18.88	0.94	25.40		-		0.12		3	1-Low	Medium Risk	
<i>percentile rank</i>			47	40	46	31													
<i># of funds in category</i>			247	232	200	148										08-31-2021	10-08-2021	06-30-2021	
Fixed Income																			
Lord Abbett Total Return R6	LTRHX	Core Plus Bond	2.21	5.65	3.39	-		4.30	0.98	21.10		-	-	0.36		-	-	-	
<i>percentile rank</i>			24	53	56	-													
<i># of funds in category</i>			614	571	498	357													
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	8.02	6.45	5.75	6.73		8.34	0.87	13.64		-	-	0.13		-	-	-	
<i>percentile rank</i>			81	31	39	35													
<i># of funds in category</i>			680	633	555	361													
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.09	7.29	4.16	3.02		3.86	0.94	10.12		-	-	0.10		-	-	-	
<i>percentile rank</i>			62	34	42	24													
<i># of funds in category</i>			206	202	176	125													
Vanguard Total Bond Market Index Adm	VBTLX	Intermediate-Term Bond	-0.92	5.41	2.93	2.96		3.71	1.05	8.61			-	0.05		-	1-Low	-	
<i>percentile rank</i>			69	42	52	59													
<i># of funds in category</i>			411	378	333	249											10-08-2021	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	-	-	-	38.44		-	-	-	-	-	-	-	
<i>percentile rank</i>			-	-	-	-													
<i># of funds in category</i>			30	-	-	-													
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.10	1.41	1.34	-		0.53	0.05	24.24		-	-	0.24		-	-	-	
<i>percentile rank</i>			76	69	73	-													
<i># of funds in category</i>			241	213	169	88													
Templeton Global Bond R6	FBNRX	World Bond	-3.50	-1.90	0.97	-		5.19	-0.40	19.76		-		0.54		-	-	-	
<i>percentile rank</i>			95	93	90	-													
<i># of funds in category</i>			348	307	280	120													
Balanced																			
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	10.28	8.47	7.31	7.33		7.95	1.01	27.02		-		0.12		-	1-Low	-	
<i>percentile rank</i>			83	33	36	34													
<i># of funds in category</i>			516	481	429	276											10-08-2021	-	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	22.47	11.54	11.60	11.42		15.04	1.02	27.02		-		0.14		3	1-Low	Low Risk	
<i>percentile rank</i>			66	24	25	26													
<i># of funds in category</i>			312	289	263	189											08-31-2021	10-08-2021	06-30-2021
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	4.52	6.73	5.06	5.17		4.87	0.96	27.02		-		0.11		-	1-Low	-	
<i>percentile rank</i>			82	29	50	51													
<i># of funds in category</i>			196	180	165	108											10-08-2021	-	

THE CHIPSTONE FOUNDATION RETIREMENT

Screens Summary (Data as of 09-30-2021)

⊖ 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
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	16.25	10.04	9.47	9.39	✔	11.44	0.99	27.02	✔	—	✔	0.13	✔	3	1-Low	Low Risk
<i>percentile rank</i>			<i>82</i>	<i>46</i>	<i>53</i>	<i>56</i>												
<i># of funds in category</i>			<i>690</i>	<i>654</i>	<i>597</i>	<i>428</i>												
															Updated	Updated	Updated	
															08-31-2021	10-08-2021	06-30-2021	