

THE CHIPSTONE FOUNDATION 457B PLAN

Screens Summary (Data as of 03-31-2023)

🚫 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
US Stock																		
Vanguard FTSE Social Index Admiral	VFTAX	Large Blend Index	-10.04	17.66	-	-	✔️	20.39	1.05	7.28	✔️	🏠	❌	0.14	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			88	62	-	-												
<i># of funds in category</i>			1,372	1,240	1,130	835									02-28-2023	02-15-2022	12-31-2022	
Vanguard Growth Index Admiral	VIGAX	Large Growth	-12.62	17.47	12.89	13.59	✔️	24.16	1.04	28.27	✔️	🏠	✔️	0.05	✔️	4	1-Low	Low Risk
<i>percentile rank</i>			57	28	15	21												
<i># of funds in category</i>			1,253	1,142	1,056	813									02-28-2023	02-15-2022	12-31-2022	
Vanguard Value Index Adm	VVIAX	Large Value	-3.99	18.69	8.85	10.52	✔️	17.20	0.95	28.27	✔️	🏠	✔️	0.05	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			37	51	32	14												
<i># of funds in category</i>			1,241	1,159	1,107	825									02-28-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	-11.75	16.18	9.28	10.55	✔️	23.16	1.00	10.11	✔️	🏠	✔️	0.07	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			56	37	31	47												
<i># of funds in category</i>			582	534	503	392									02-28-2023	02-15-2022	12-31-2022	
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	-8.26	20.86	6.61	9.46	✔️	19.20	0.95	16.63	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			75	66	52	19												
<i># of funds in category</i>			400	386	366	268									02-28-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-12.03	13.49	6.32	8.85	✔️	23.61	0.96	18.26	✔️	🏠	❌	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			54	70	61	67												
<i># of funds in category</i>			608	578	540	406									02-28-2023	02-15-2022	12-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-7.63	23.85	6.37	8.98	✔️	21.66	0.93	6.93	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk
<i>percentile rank</i>			60	54	33	18												
<i># of funds in category</i>			482	453	430	323									02-28-2023	02-15-2022	12-31-2022	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	-9.13	9.48	-0.06	2.18	✔️	17.60	0.92	14.59	✔️	🏠	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			47	42	35	41												
<i># of funds in category</i>			835	746	657	398									02-28-2023	02-15-2022	12-31-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-2.91	13.85	3.42	5.24	✔️	19.22	1.09	10.11	✔️	🏠	✔️	0.07	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			58	25	34	23												
<i># of funds in category</i>			749	697	630	425									02-28-2023	02-15-2022	12-31-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	-6.81	13.48	6.54	8.79	✔️	25.16	1.20	13.26	✔️	🏠	✔️	0.34	✔️	3	-	Low Risk
<i>percentile rank</i>			67	12	13	5												
<i># of funds in category</i>			449	404	350	235									02-28-2023	-	12-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	1.16	15.30	3.19	4.96	✔️	19.28	1.02	12.85	✔️	🏠	❌	0.38	✔️	2	-	Medium Risk
<i>percentile rank</i>			30	41	25	20												
<i># of funds in category</i>			365	334	311	195									02-28-2023	-	12-31-2022	
Vanguard Total World Stock Index Admiral	VTWAX	Global Stock	-6.97	15.92	-	-	✔️	18.31	1.01	10.11	✔️	-	✔️	0.10	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			73	37	-	-												
<i># of funds in category</i>			369	335	289	182									02-28-2023	02-15-2022	12-31-2022	

THE CHIPSTONE FOUNDATION 457B PLAN

Screens Summary (Data as of 03-31-2023)

⊖ 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
Alternative																		
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-20.10	9.83	5.82	5.79	✓	20.41	1.00	26.90	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			54	64	45	43												
<i># of funds in category</i>			261	237	213	156									02-28-2023	02-15-2022	12-31-2022	
Fixed Income																		
Lord Abbett Total Return R6	LTRHX	Core Plus Bond	-5.64	-0.99	1.01	—	✓	6.47	1.01	22.59	✓	—	—	0.35	✓	2	—	—
<i>percentile rank</i>			61	43	48	—												
<i># of funds in category</i>			615	556	510	367									02-28-2023	—	—	
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-1.95	4.74	3.25	3.89	✓	8.64	0.94	15.13	✓	—	—	0.13	✓	—	—	—
<i>percentile rank</i>			23	71	20	18												
<i># of funds in category</i>			689	622	580	415									—	—	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-6.22	1.67	2.85	1.39	✓	7.02	0.99	1.39	✗	—	—	0.10	✓	3	—	—
<i>percentile rank</i>			63	65	39	32												
<i># of funds in category</i>			215	202	195	137									02-28-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.67	-1.98	1.16	1.75	✓	6.54	1.04	22.52	✓	☒	—	0.30	✓	3	1-Low	—
<i>percentile rank</i>			29	34	20	9												
<i># of funds in category</i>			465	418	382	286									02-28-2023	02-15-2022	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.94	✓	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			—	—	—	—									—	—	—	
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	2.12	1.01	1.38	—	✓	0.64	0.05	25.74	✓	—	—	0.24	✓	—	—	—
<i>percentile rank</i>			48	72	63	—												
<i># of funds in category</i>			237	216	180	106									—	—	—	
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-5.55	4.62	3.55	4.59	✓	10.13	1.02	1.09	✗	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			50	80	38	24												
<i># of funds in category</i>			479	441	417	302									02-28-2023	02-15-2022	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-6.60	12.16	6.03	7.54	✓	15.48	1.02	1.09	✗	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			48	56	35	27												
<i># of funds in category</i>			333	297	282	224									02-28-2023	02-15-2022	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-5.11	0.89	2.17	3.00	✓	7.72	1.00	1.09	✗	—	✓	0.11	✓	3	1-Low	—
<i>percentile rank</i>			63	84	54	41												
<i># of funds in category</i>			145	132	130	93									02-28-2023	02-15-2022	—	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-6.05	8.35	4.82	6.09	✓	12.76	0.99	1.09	✗	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			40	82	57	49												
<i># of funds in category</i>			750	683	656	485									02-28-2023	02-15-2022	12-31-2022	