

Catholic Foundation of Northeast Kansas Portfolio Construction as of 09/30/2020

Equity

Strategy/Fund Name	Asset Allocation % of Portfolio	Performance						USCCB Non- Compliance	Fees
		QTD	YTD	1-Year	3-Year	5-Year	Since Inception*		
TWM USCCB Equity Income	13.7%	4.12%	-14.39%	-9.29%	1.35%	—	2.45%	0.0%	0.00%
<i>Russell 1000 Value</i>		5.59%	-11.58%	-5.01%	2.64%	—	3.55%		
<i>FTSE High Dividend</i>		3.59%	-11.33%	-5.50%	3.31%	—	4.23%		
TWM USCCB Socially Responsible	37.9%	11.80%	12.01%	21.97%	16.05%	—	16.52%	0.0%	0.00%
<i>S&P 500</i>		8.93%	5.57%	15.08%	12.30%	—	12.71%		
Russell 1000 Growth (IWF)	9.1%	13.30%	24.06%	36.89%	21.42%	—	21.29%	10.7%	0.19%
<i>Russell 1000 Growth</i>		13.22%	24.33%	37.36%	21.71%	—	21.60%		
DFA US Social Core Equity (DFUEX)	1.0%	7.67%	-2.85%	6.24%	6.82%	—	8.05%	3.9%	0.27%
<i>Russell 3000</i>		9.21%	5.41%	14.94%	11.66%	—	12.22%		
US Large Cap	61.7%	10.15%	4.42%	12.85%	10.83%	—	11.59%	1.0%	0.02%
iShares Russell 2000 (IWM)**	4.0%	4.94%	-6.01%	3.15%	—	—	—	2.8%	0.19%
<i>Russell 2000</i>		4.93%	-8.69%	0.39%	—	—	—		
iShares Russell 2000 Growth (IWO)***	4.0%	7.25%	4.18%	15.99%	—	—	—	3.4%	0.24%
<i>Russell 2000 Growth</i>		7.16%	3.88%	15.65%	—	—	—		
Nuance Mid-Cap Value (NMVLX)****	2.6%	0.07%	—	—	—	—	—	0.5%	0.93%
<i>Russell Mid-Cap Value</i>		5.84%	—	—	—	—	—		
iShares Russell Mid-Cap Growth (IWP)***	1.5%	9.46%	13.65%	22.77%	—	—	—	3.0%	0.24%
<i>Russell Mid-Cap Growth</i>		9.37%	13.92%	23.13%	—	—	—		
TWM USCCB Small & Mid-Cap Value Strategy	1.5%	3.37%	-20.81%	-15.70%	-1.75%	—	-0.37%	0.0%	0.00%
<i>S&P 1000 Value</i>		2.03%	-20.44%	-14.40%	-2.71%	—	-0.87%		
US Mid/Small Cap	13.6%	5.03%	-7.39%	1.00%	2.74%	—	3.89%	0.3%	0.05%
DFA International Social Core (DSLCLX)	8.1%	6.83%	-9.23%	0.01%	-1.75%	—	-0.81%	0.9%	0.33%
<i>MSCI World ex USA</i>		6.25%	-5.44%	2.99%	1.16%	—	1.91%		
iShares MSCI EAFE (EFA)	5.1%	4.56%	-7.15%	-0.03%	0.32%	—	1.07%	15.5%	0.32%
<i>MSCI EAFE (Net)</i>		4.88%	-6.73%	0.93%	1.11%	—	1.90%		
iShares MSCI EAFE Growth (EFG)***	2.2%	8.17%	4.61%	12.93%	—	—	—	17.1%	0.40%
<i>MSCI EAFE Growth (Net)</i>		8.43%	4.60%	13.38%	—	—	—		
DFA Emerging Markets Social Core (DFESX)	2.6%	8.16%	-6.45%	5.02%	-0.13%	—	-0.36%	0.3%	0.53%
<i>MSCI Emerging Markets (Net)</i>		9.70%	-0.91%	10.86%	2.80%	—	3.35%		
iShares MSCI Emerging Markets (EEM)**	4.1%	10.33%	-1.09%	10.85%	—	—	—	4.3%	0.68%
<i>MSCI Emerging Markets (Net)</i>		9.70%	-0.91%	10.86%	—	—	—		
JPMorgan Emerging Markets Equity (JEMSX)*****	1.0%	—	—	—	—	—	—	4.8%	0.99%
<i>MSCI Emerging Markets (Net)</i>		—	—	—	—	—	—		
International Equity	23.0%	7.40%	-5.80%	3.60%	-0.12%	—	0.44%	1.5%	0.10%
Cash	1.7%								
<i>Benchmark Blend: 70% Russell 3000, 30% ACWI ex-U.S.</i>		8.32%	2.09%	11.34%	8.46%	—	9.02%		
TWM Equity Net of Fees (Inception 8/31/17)	100%	8.58%	-0.01%	8.46%	6.67%	—	7.30%	2.78%	0.17%
TWM Equity Net of Fees ex Alts (Inception 8/31/17)	100%	8.58%	-0.05%	8.44%	7.15%	—	7.63%	2.78%	0.17%
Total Equity including Pre-TWM* (Inception 9/30/98)	100%	8.58%	-0.01%	8.46%	6.67%	9.19%	5.48%	2.78%	0.17%

*The inception date is as of 8/31/17 unless otherwise indicated

****Inception date as of 04/16/2020

**Inception date as of 07/31/2018

*****Inception date as of 07/10/2020

***Inception date as of 08/28/2019

Please see important disclosure information at the bottom of page 2

Catholic Foundation of Northeast Kansas Portfolio Construction as of 09/30/2020

Fixed Income

Strategy/Fund Name	Asset Allocation % of Portfolio (Actual)						Since Inception*	USCCB Non- Compliance	Fees
		QTD	YTD	1-Year	3-Year	5-Year			
TWM US Government/Agency	35.2%	0.19%	4.23%	4.49%	2.74%	—	2.60%	0.0%	0.00%
TWM USCCB Fixed Income	55.4%	0.65%	4.64%	5.20%	3.54%	—	3.40%	0.0%	0.00%
Investment Grade	90.5%	4.40%	4.46%	4.88%	2.86%	—	2.72%	0.0%	0.00%
Wells Fargo Short-Term High Yield	1.5%	2.76%	2.24%	3.50%	3.09%	—	3.27%	5.5%	0.50%
<i>BAML US HY Corp C Pay B 1-5Y TR</i>		3.84%	-3.93%	-1.64%	2.90%	—	3.04%		
DoubleLine Total Return (DBLTX)**	2.9%	1.06%	3.72%	—	—	—	—	0.0%	0.48%
iShares TIPS BOND ETF (TIP)**	2.9%	2.85%	8.72%	—	—	—	—	0.0%	0.19%
Other Fixed Income	7.3%	2.10%	3.02%	3.81%	2.65%	—	2.62%	0.1%	0.03%
Cash	2.2%								
<i>Barclays Intermediate Government/Credit</i>		0.62%	5.92%	6.32%	4.44%	—	4.16%		
TWM Fixed Income Net of Fees (Inception 8/31/17)	100%	0.55%	4.20%	4.63%	2.77%	—	2.65%	0.1%	0.03%
Total Fixed Income including Pre-TWM (Inception 5/31/11)	100%	0.55%	4.20%	4.63%	2.77%	—	2.55%		
TWM Hypothetical 60/40 Net of Fees (Inception 8/31/17)	100%	5.48%	2.42%	7.84%	5.50%	—	5.82%		
<i>Benchmark Blend: 42% Russell 3000, 18% ACWI ex-US, 40% Barclays Int. Gov/Credit</i>		5.26%	4.23%	9.99%	7.23%	—	7.44%		
Total including Pre-TWM (Inception 9/30/98)	100%	5.48%	2.42%	7.84%	5.50%	6.62%	5.30%		

*The inception date is as of 8/31/17 unless otherwise indicated

**The inception date is as of 10/10/2019

Equity and Fixed Income Disclosures: The performance data presented reflects past performance which is no guarantee of future results as investing involves risk of loss. TWM performance is calculated as a total return, which includes the impact of varying levels of cash held in the strategy. Pre-TWM performance is calculated by: using information provided to TWM by CFNEK from inception of their portfolio through 06/30/2017 (net of fees) and an internal rate of return for the months of July and August 2017. Performance is calculated net of fees unless otherwise indicated. Some information provided above may be from an outside source believed to be reliable, but no representation is made as to its accuracy or completeness.