

EPWORTH CHILDREN AND FAMILY

Screens Summary (Data as of 12-31-2019)

⊖ Fund Removed from Approved List ⚠ Fund on Watch List

Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			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	
US Stock																
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	31.46	15.23	11.66	13.52	✔	12.10	1.00	3.68	✔	☐	✔	0.04	✔	
<i>percentile rank</i>			24	18	10	8										
<i># of funds in category</i>			1,394	1,210	1,065	815										
Vanguard Growth Index Admiral	VIGAX	Large Growth	37.23	19.24	13.20	14.59	✔	13.19	0.99	25.02	✔	☐	✔	0.05	✔	
<i>percentile rank</i>			12	40	37	23										
<i># of funds in category</i>			1,363	1,230	1,098	822										
Vanguard Value Index Adm	VVIAX	Large Value	25.82	11.70	10.06	12.48	✔	11.92	0.99	25.02	✔	☐	✔	0.05	✔	
<i>percentile rank</i>			44	21	9	13										
<i># of funds in category</i>			1,215	1,097	951	697										
Vanguard Mid-Cap Growth Index Admiral	VMGMX	Mid-Cap Growth	33.86	15.46	10.23	–	✔	13.24	0.93	6.86	✔	☐	✔	0.07	✔	
<i>percentile rank</i>			42	54	55	–										
<i># of funds in category</i>			619	566	502	386										
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	32.76	15.14	10.51	–	✔	15.56	0.92	15.01	✔	☐	✖	0.07	✔	
<i>percentile rank</i>			27	39	42	–										
<i># of funds in category</i>			642	574	509	383										
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	22.76	6.40	7.46	–	✔	15.00	0.93	3.68	✔	☐	✖	0.07	✔	
<i>percentile rank</i>			35	15	18	–										
<i># of funds in category</i>			419	387	346	237										
Non-US Stock																
JPMorgan Emerging Markets Equity R5	JEMOX	Diversified Emerging Mkts	32.11	16.60	–	–	✔	14.55	0.97	14.34	✔	☐	✔	0.89	✔	
<i>percentile rank</i>			3	3	–	–										
<i># of funds in category</i>			832	711	577	243										
American Funds Europacific Growth R6	REGGX	Foreign Large Blend	27.40	12.45	7.41	6.73	✔	12.25	1.07	18.59	✔	☐	✔	0.49	✔	
<i>percentile rank</i>			59	47	44	55										
<i># of funds in category</i>			469	405	338	249										
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	22.05	9.69	6.18	5.74	✔	11.40	0.98	6.86	✔	☐	✔	0.07	✔	
<i>percentile rank</i>			42	38	21	26										
<i># of funds in category</i>			736	632	498	377										
Alternative																
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	28.94	8.37	7.17	11.97	✔	12.06	0.98	23.65	✔	—	✔	0.11	✔	
<i>percentile rank</i>			29	46	38	29										
<i># of funds in category</i>			259	224	200	138										
Fixed Income																
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	8.26	3.08	2.22	2.95	✔	2.96	0.98	2.88	✖	—	—	0.50	✔	
<i>percentile rank</i>			41	38	47	45										
<i># of funds in category</i>			221	194	163	104										

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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
Vanguard Interm-Term Bond Index Adm	VBILX	Intermediate-Term Bond	10.18	4.53	3.53	4.77		3.40	1.15	11.69			—	0.07	
<i>percentile rank</i>			<i>2</i>	<i>4</i>	<i>4</i>	<i>4</i>									
<i># of funds in category</i>			<i>431</i>	<i>383</i>	<i>328</i>	<i>252</i>									
PIMCO Income I2	PONPX	Multisector Bond	7.94	5.57	5.55	8.66		1.92	0.21	12.76		—	—	1.15	
<i>percentile rank</i>			<i>79</i>	<i>22</i>	<i>7</i>	<i>1</i>									
<i># of funds in category</i>			<i>302</i>	<i>265</i>	<i>223</i>	<i>120</i>									
Federated Government Ultrashrt Dur Instl	FGUSX	Ultrashort Bond	2.14	1.69	1.11	0.76		0.25	0.03	22.49		—	—	0.26	
<i>percentile rank</i>			<i>94</i>	<i>86</i>	<i>87</i>	<i>79</i>									
<i># of funds in category</i>			<i>201</i>	<i>161</i>	<i>130</i>	<i>62</i>									

Balanced

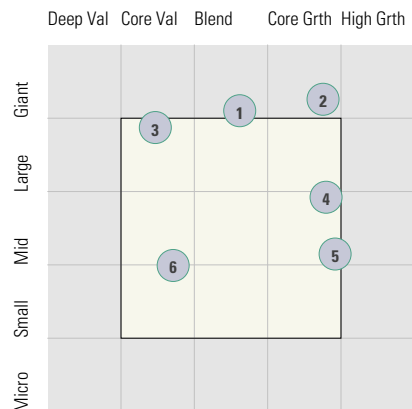
BlackRock Global Allocation Instl	MALOX	World Allocation	17.54	7.35	5.01	5.79		6.93	0.99	16.01				0.80	
<i>percentile rank</i>			<i>40</i>	<i>51</i>	<i>40</i>	<i>62</i>									
<i># of funds in category</i>			<i>469</i>	<i>389</i>	<i>331</i>	<i>193</i>									

EPWORTH CHILDREN AND FAMILY

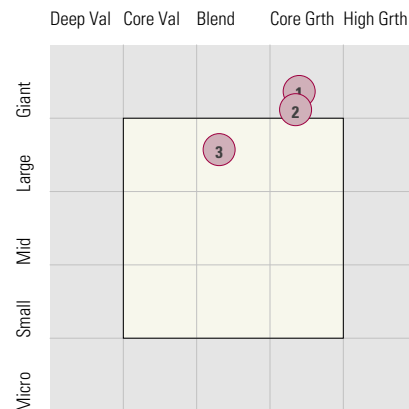
Style Analysis (Data as of 12-31-2019)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 Vanguard 500 Index Admiral	Large Blend Index	30.69	25.24	44.08	0.35	98.70	0.95	71.43
2 Vanguard Growth Index Admiral	Large Growth	32.31	12.10	55.60	0.30	98.66	1.02	52.79
3 Vanguard Value Index Adm	Large Value	29.84	37.53	32.63	0.15	99.02	0.83	74.71
4 Vanguard Mid-Cap Growth Index Admiral	Mid-Cap Growth	30.13	20.10	49.76	0.38	98.54	1.08	11.59
5 Vanguard Small Cap Growth Index Admiral	Small Growth	28.02	24.72	47.27	2.08	97.21	0.71	2.95
6 Vanguard Small Cap Value Index Admiral	Small Value	52.45	15.12	32.43	1.38	97.50	1.11	2.79

Non-US Stock Funds

Fund	Category	Super Sectors %			Regional Exposure %			Market Maturity %		
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1 JPMorgan Emerging Markets Equity R5	Diversified Emerging Mkts	54.17	18.93	26.90	16.34	72.63	11.03	28.63	71.37	—
2 American Funds Europacific Growth R6	Foreign Large Blend	40.93	20.70	38.37	11.55	47.62	40.81	71.76	28.24	39.57
3 Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.27	23.69	36.05	9.63	36.45	53.91	98.88	1.12	30.79

Fixed Income Funds

Fund	Category	Super Sectors %				Other Stats	Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US		Avg Eff Duration	Inv Grade	Below Inv Grade
1 BlackRock Inflation Protected Bond Instl	Inflation-Protected Bond	92.27	3.09	0.17	0.00	7.74	99.78	0.22	0.00
2 Vanguard Inter-Term Bond Index Adm	Intermediate-Term Bond	58.53	0.00	40.93	0.00	6.33	100.00	0.00	0.00
3 PIMCO Income I2	Multisector Bond	23.47	13.75	18.66	0.00	0.41	81.00	19.00	0.00
4 Federated Government Ultrashrt Dur Instl	Ultrashort Bond	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00