

OPTIMUS INDUSTRIES

Screens Summary (Data as of 12-31-2020)

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 | | | | | | | | | | | | | | | | |
| T. Rowe Price Dividend Growth <i>percentile rank</i> <i># of funds in category</i> | PRDGX | Large Blend | 13.93 66 1,369 | 13.88 32 1,237 | 14.49 37 1,078 | 13.37 30 817 | | 16.29 | 0.85 | 20.77 | | | | 0.63 | | |
| Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VFIAX | Large Blend Index | 18.37 38 1,369 | 14.14 24 1,237 | 15.18 20 1,078 | 13.85 12 817 | | 18.80 | 1.00 | 4.68 | | | | 0.04 | | |
| Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i> | FCNTX | Large Growth | 32.50 54 1,291 | 19.01 60 1,204 | 18.16 51 1,081 | 15.39 47 796 | | 19.60 | 0.97 | 30.31 | | | | 0.85 | | |
| American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i> | RWMGX | Large Value | 8.08 90 1,369 | 9.83 80 1,237 | 12.68 70 1,078 | 12.51 52 817 | | 17.19 | 0.90 | 23.52 | | | | 0.27 | | |
| Neuberger Berman Mid Cap Growth Inst <i>percentile rank</i> <i># of funds in category</i> | NBMLX | Mid-Cap Growth | 39.71 36 604 | 20.77 38 564 | 18.33 37 504 | 14.43 42 383 | | 21.74 | 0.99 | 17.93 | | | | 0.70 | | |
| American Century Mid Cap Value I <i>percentile rank</i> <i># of funds in category</i> | AVUAX | Mid-Cap Value | 1.88 60 415 | 4.66 42 396 | 9.55 32 349 | 10.61 13 247 | | 20.65 | 0.89 | 16.76 | | | | 0.78 | | |
| Carillon Eagle Small Cap Growth I <i>percentile rank</i> <i># of funds in category</i> | HSIIX | Small Growth | 37.61 45 616 | 15.84 61 576 | 16.15 62 505 | 12.89 66 383 | | 25.17 | 0.98 | 25.02 | | | | 0.76 | | |
| Delaware Small Cap Value Instl <i>percentile rank</i> <i># of funds in category</i> | DEVIX | Small Value | -1.23 75 416 | 1.52 58 386 | 9.00 29 358 | 8.54 34 259 | | 27.06 | 1.01 | 23.68 | | | | 0.90 | | |
| Non-US Stock | | | | | | | | | | | | | | | | |
| JPMorgan Emerging Markets Equity R5 <i>percentile rank</i> <i># of funds in category</i> | JEMOX | Diversified Emerging Mkts | 34.83 8 797 | 14.41 4 697 | – – 597 | – – 279 | | 20.82 | 1.01 | 15.34 | | | | 0.89 | | |
| Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VTMGX | Foreign Large Blend Index | 10.26 40 780 | 4.81 41 674 | 8.31 34 584 | 5.92 27 383 | | 18.86 | 1.02 | 7.86 | | | | 0.07 | | |
| Invesco Oppenheimer International Gr Y <i>percentile rank</i> <i># of funds in category</i> | OIGYX | Foreign Large Growth | 22.18 47 452 | 8.32 72 388 | 9.57 81 318 | 7.99 40 234 | | 18.62 | 0.97 | 24.79 | | | | 0.85 | | |
| Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i> | VTRIX | Foreign Large Value | 8.99 5 353 | 3.90 5 323 | 8.43 3 281 | 5.08 13 184 | | 20.05 | 1.09 | 10.60 | | | | 0.38 | | |
| American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i> | RNPGX | World Stock | 33.81 14 869 | 18.14 10 762 | 16.85 11 636 | 13.04 9 390 | | 19.35 | 1.06 | 20.10 | | | | 0.42 | | |

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Screens Summary (Data as of 12-31-2020)

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 |
| Alternative | | | | | | | | | | | | | | | |
| PIMCO Commodity Real Return Strat I2 | PCRPX | Commodities Broad Basket | 0.76 | -0.89 | 2.72 | -5.40 | | 17.68 | 1.23 | 6.00 | | — | — | 1.43 | |
| <i>percentile rank</i> | | | 31 | 25 | 26 | 36 | | | | | | | | | |
| <i># of funds in category</i> | | | 124 | 106 | 95 | 55 | | | | | | | | | |
| Vanguard Real Estate Index Admiral | VGSLX | Real Estate | -4.65 | 4.96 | 5.65 | 8.68 | | 18.90 | 0.94 | 24.65 | | — | | 0.12 | |
| <i>percentile rank</i> | | | 44 | 41 | 38 | 31 | | | | | | | | | |
| <i># of funds in category</i> | | | 248 | 225 | 199 | 144 | | | | | | | | | |
| Fixed Income | | | | | | | | | | | | | | | |
| Eaton Vance Income Fund of Boston I | EIBIX | High Yield Bond | 5.09 | 5.15 | 6.89 | 6.09 | | 8.65 | 0.91 | 6.16 | | — | — | 0.75 | |
| <i>percentile rank</i> | | | 54 | 46 | 53 | 26 | | | | | | | | | |
| <i># of funds in category</i> | | | 678 | 629 | 556 | 352 | | | | | | | | | |
| BlackRock Inflation Protected Bond Instl | BPRIX | Inflation- Protected Bond | 11.75 | 5.89 | 4.97 | 3.48 | | 4.12 | 1.05 | 3.88 | | — | — | 0.65 | |
| <i>percentile rank</i> | | | 15 | 24 | 33 | 37 | | | | | | | | | |
| <i># of funds in category</i> | | | 207 | 197 | 173 | 117 | | | | | | | | | |
| Baird Aggregate Bond Inst | BAGIX | Intermediate- Term Bond | 8.63 | 5.84 | 5.04 | 4.68 | | 3.81 | 1.07 | 20.27 | | | — | 0.30 | |
| <i>percentile rank</i> | | | 22 | 14 | 11 | 5 | | | | | | | | | |
| <i># of funds in category</i> | | | 416 | 381 | 331 | 253 | | | | | | | | | |
| PIMCO Income I2 | PONPX | Multisector Bond | 5.69 | 4.66 | 6.20 | 7.26 | | 5.78 | 0.88 | 13.77 | | — | — | 1.19 | |
| <i>percentile rank</i> | | | 50 | 49 | 23 | 1 | | | | | | | | | |
| <i># of funds in category</i> | | | 340 | 299 | 262 | 138 | | | | | | | | | |
| Federated Hermes Govt Ultrashort IS | FGUSX | Ultrashort Bond | 1.48 | 1.83 | 1.39 | 0.84 | | 0.47 | 0.05 | 23.49 | | — | — | 0.26 | |
| <i>percentile rank</i> | | | 50 | 65 | 81 | 78 | | | | | | | | | |
| <i># of funds in category</i> | | | 212 | 172 | 134 | 67 | | | | | | | | | |
| Templeton Global Bond Adv | TGBAX | World Bond | -4.19 | -0.65 | 1.41 | 2.00 | | 6.10 | -0.49 | 19.01 | | — | — | 0.67 | |
| <i>percentile rank</i> | | | 88 | 94 | 89 | 80 | | | | | | | | | |
| <i># of funds in category</i> | | | 316 | 269 | 240 | 96 | | | | | | | | | |
| Target Date | | | | | | | | | | | | | | | |
| Vanguard Target Retirement 2015 Inv | VTXVX | Target Date | 10.32 | 7.11 | 7.78 | 7.04 | | 7.44 | 0.84 | 7.86 | | — | | 0.13 | |
| <i>percentile rank</i> | | | 75 | 63 | 70 | 45 | | | | | | | | | |
| <i># of funds in category</i> | | | 118 | 97 | 74 | 44 | | | | | | | | | |
| Vanguard Target Retirement 2020 Inv | VTWNX | Target Date | 12.04 | 8.07 | 9.02 | 7.93 | | 9.85 | 1.00 | 7.86 | | — | | 0.13 | |
| <i>percentile rank</i> | | | 46 | 29 | 27 | 15 | | | | | | | | | |
| <i># of funds in category</i> | | | 178 | 157 | 118 | 72 | | | | | | | | | |
| Vanguard Target Retirement 2025 Inv | VTTVX | Target Date | 13.30 | 8.73 | 9.88 | 8.54 | | 11.60 | 1.04 | 7.86 | | — | | 0.13 | |
| <i>percentile rank</i> | | | 40 | 27 | 27 | 13 | | | | | | | | | |
| <i># of funds in category</i> | | | 214 | 187 | 151 | 87 | | | | | | | | | |
| Vanguard Target Retirement 2030 Inv | VTHRX | Target Date | 14.10 | 9.16 | 10.51 | 9.04 | | 12.98 | 1.00 | 7.86 | | — | | 0.14 | |
| <i>percentile rank</i> | | | 38 | 29 | 33 | 18 | | | | | | | | | |
| <i># of funds in category</i> | | | 224 | 197 | 158 | 89 | | | | | | | | | |

OPTIMUS INDUSTRIES

Screens Summary (Data as of 12-31-2020)

⊖ 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 |
| Vanguard Target Retirement 2035 Inv | VTTHX | Target Date | 14.79 | 9.50 | 11.11 | 9.51 | ✔ | 14.36 | 0.96 | 7.86 | ✔ | — | ✔ | 0.14 | ✔ |
| <i>percentile rank</i> | | | 43 | 37 | 34 | 17 | | | | | | | | | |
| <i># of funds in category</i> | | | 207 | 184 | 148 | 84 | | | | | | | | | |
| Vanguard Target Retirement 2040 Inv | VFORX | Target Date | 15.47 | 9.85 | 11.71 | 9.90 | ✔ | 15.74 | 0.95 | 7.86 | ✔ | — | ✔ | 0.14 | ✔ |
| <i>percentile rank</i> | | | 40 | 36 | 30 | 18 | | | | | | | | | |
| <i># of funds in category</i> | | | 218 | 197 | 158 | 89 | | | | | | | | | |
| Vanguard Target Retirement 2045 Inv | VTIVX | Target Date | 16.30 | 10.20 | 12.09 | 10.09 | ✔ | 16.98 | 0.97 | 7.86 | ✔ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 36 | 32 | 28 | 17 | | | | | | | | | |
| <i># of funds in category</i> | | | 207 | 184 | 148 | 83 | | | | | | | | | |
| Vanguard Target Retirement 2050 Inv | VFIFX | Target Date | 16.39 | 10.24 | 12.10 | 10.09 | ✔ | 16.99 | 0.96 | 7.86 | ✔ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 37 | 35 | 30 | 24 | | | | | | | | | |
| <i># of funds in category</i> | | | 217 | 196 | 157 | 78 | | | | | | | | | |
| Vanguard Target Retirement 2055 Inv | VFFVX | Target Date | 16.32 | 10.22 | 12.09 | 10.10 | ✔ | 16.98 | 0.95 | 7.86 | ✔ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 41 | 36 | 36 | 24 | | | | | | | | | |
| <i># of funds in category</i> | | | 207 | 184 | 145 | 44 | | | | | | | | | |
| Vanguard Target Retirement 2060 Inv | VTTSX | Target Date | 16.32 | 10.22 | 12.08 | — | ✔ | 16.97 | 0.95 | 7.86 | ✔ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 42 | 40 | 46 | — | | | | | | | | | |
| <i># of funds in category</i> | | | 257 | 181 | 93 | — | | | | | | | | | |
| Vanguard Target Retirement 2065 Inv | VLXVX | Target Date | 16.17 | 10.15 | — | — | ✔ | 16.99 | 0.95 | 3.47 | ✔ | — | ✔ | 0.15 | ✔ |
| <i>percentile rank</i> | | | 47 | 43 | — | — | | | | | | | | | |
| <i># of funds in category</i> | | | 257 | 181 | 93 | — | | | | | | | | | |
| Vanguard Target Retirement Income Inv | VTINX | Target Date | 10.02 | 6.86 | 6.86 | 5.88 | ✔ | 6.22 | 0.84 | 7.86 | ✔ | — | ✔ | 0.12 | ✔ |
| <i>percentile rank</i> | | | 36 | 25 | 35 | 20 | | | | | | | | | |
| <i># of funds in category</i> | | | 168 | 148 | 126 | 84 | | | | | | | | | |

Balanced

| | | | | | | | | | | | | | | | |
|-----------------------------------|-------|------------------|-------|------|------|------|---|-------|------|------|---|---|---|------|---|
| BlackRock Global Allocation Instl | MALOX | World Allocation | 21.12 | 9.66 | 9.29 | 6.80 | ✔ | 12.39 | 1.04 | 4.00 | ✔ | 📅 | ✔ | 0.80 | ✔ |
| <i>percentile rank</i> | | | 3 | 3 | 9 | 23 | | | | | | | | | |
| <i># of funds in category</i> | | | 475 | 415 | 362 | 220 | | | | | | | | | |

OPTIMUS INDUSTRIES

Style Analysis (Data as of 12-31-2020)

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 | T. Rowe Price Dividend Growth | Large Blend | 30.97 | 33.13 | 35.90 | 3.98 | 89.46 | 6.56 | 47.20 |
| 2 | Vanguard 500 Index Admiral | Large Blend Index | 28.52 | 27.38 | 44.10 | 0.70 | 98.04 | 1.26 | 71.43 |
| 3 | Fidelity® Contrafund® | Large Growth | 34.92 | 17.09 | 47.99 | 0.87 | 91.05 | 7.18 | 72.75 |
| 4 | American Funds Washington Mutual R6 | Large Value | 25.88 | 30.98 | 43.14 | 5.07 | 86.70 | 7.96 | 92.42 |
| 5 | Neuberger Berman Mid Cap Growth Inst | Mid-Cap Growth | 20.43 | 22.28 | 57.28 | 1.44 | 94.53 | 4.03 | 8.18 |
| 6 | American Century Mid Cap Value I | Mid-Cap Value | 37.38 | 32.74 | 29.88 | 3.36 | 84.34 | 12.30 | 11.80 |
| 7 | Carillon Eagle Small Cap Growth I | Small Growth | 16.75 | 39.98 | 43.27 | 0.33 | 97.31 | 2.36 | 2.67 |
| 8 | Delaware Small Cap Value Instl | Small Value | 53.48 | 10.44 | 36.08 | 3.65 | 93.39 | 2.07 | 2.27 |

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 | JPMorgan Emerging Markets Equity R5 | Diversified Emerging Mkts | 50.82 | 20.07 | 29.10 | 16.84 | 74.58 | 8.58 | 31.23 | 68.77 | — |
| 2 | Vanguard Developed Markets Index Admiral | Foreign Large Blend Index | 37.18 | 27.61 | 35.23 | 9.09 | 37.90 | 53.02 | 99.07 | 0.93 | 30.79 |
| 3 | Invesco Oppenheimer International Gr Y | Foreign Large Growth | 23.21 | 31.00 | 45.78 | 13.26 | 25.86 | 60.87 | 94.66 | 5.34 | 15.13 |
| 4 | Vanguard International Value Inv | Foreign Large Value | 33.27 | 21.85 | 44.88 | 7.63 | 37.88 | 54.50 | 89.21 | 10.79 | 33.22 |
| 5 | American Funds New Perspective R6 | World Stock | 35.61 | 24.35 | 40.04 | 59.55 | 13.28 | 27.16 | 95.76 | 4.24 | 55.05 |

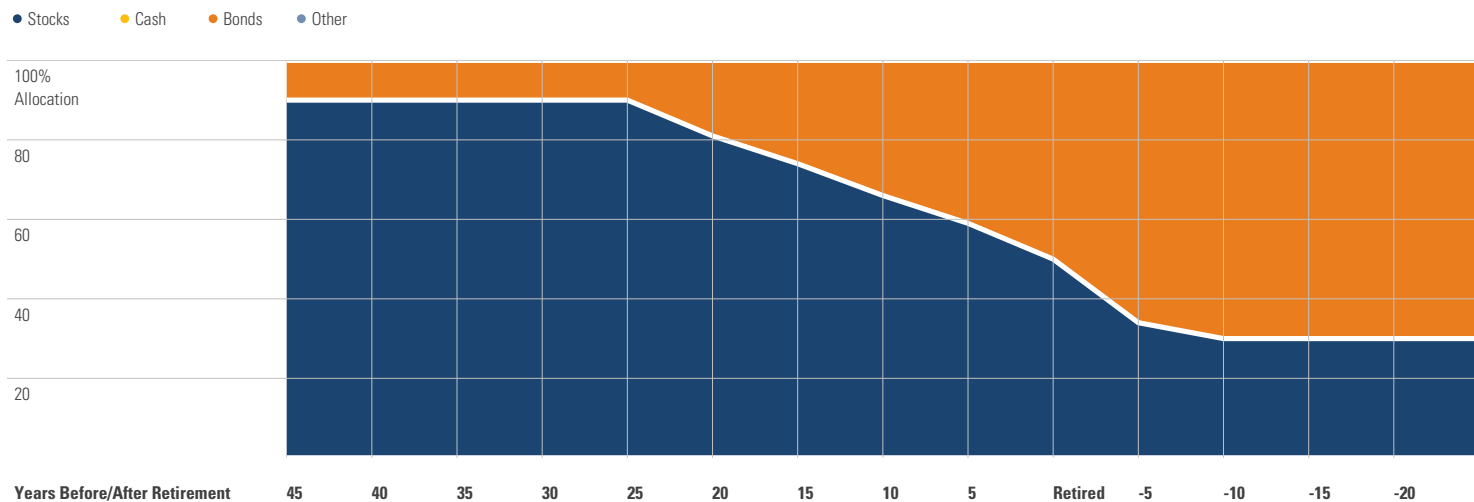
Fixed Income Funds

| | Category | Super Sectors % | | | | Other Stats | | Credit Quality % | | |
|---|--|--------------------------|-------|-----------|--------|------------------|-----------|------------------|-------|-------|
| | | US Govt Debt | Mtg | US Credit | Non US | Avg Eff Duration | Inv Grade | Below Inv Grade | NR/NA | |
| 1 | Eaton Vance Income Fund of Boston I | High Yield Bond | 0.00 | 0.00 | 88.06 | 0.00 | 2.55 | 8.04 | 89.77 | 2.19 |
| 2 | BlackRock Inflation Protected Bond Instl | Inflation-Protected Bond | 95.14 | 0.34 | 1.52 | 0.00 | 6.90 | 99.78 | 0.22 | 0.00 |
| 3 | Baird Aggregate Bond Inst | Intermediate-Term Bond | 22.40 | 26.93 | 42.38 | 0.00 | 5.69 | 99.40 | 0.60 | 0.00 |
| 4 | PIMCO Income I2 | Multisector Bond | 23.42 | 14.10 | 18.31 | 0.00 | 0.91 | 81.00 | 19.00 | 0.00 |
| 5 | Federated Hermes Govt Ultrashort IS | Ultrashort Bond | 15.26 | 56.99 | 0.00 | 0.00 | 0.38 | 100.00 | 0.00 | 0.00 |
| 6 | Templeton Global Bond Adv | World Bond | 82.53 | 0.00 | 0.06 | 0.00 | -1.01 | 85.16 | 17.29 | -2.44 |

OPTIMUS INDUSTRIES

Target Date Analysis (Data as of 12-31-2020)

Target Date Allocation



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 |
| Vanguard Target Retirement 2015 Inv | 35.67 | 21.27 | 14.40 | 61.69 | 19.64 | 0.00 | 2.33 | 0.30 | 33.06 |
| Vanguard Target Retirement 2020 Inv | 49.63 | 29.54 | 20.09 | 48.14 | 13.71 | 0.00 | 1.97 | 0.27 | 33.09 |
| Vanguard Target Retirement 2025 Inv | 59.48 | 35.39 | 24.09 | 38.75 | 0.02 | 0.00 | 1.51 | 0.25 | 33.17 |
| Vanguard Target Retirement 2030 Inv | 66.87 | 39.79 | 27.08 | 31.41 | 0.00 | 0.00 | 1.51 | 0.22 | 33.19 |
| Vanguard Target Retirement 2035 Inv | 74.26 | 44.20 | 30.06 | 24.05 | 0.00 | 0.00 | 1.52 | 0.18 | 33.13 |
| Vanguard Target Retirement 2040 Inv | 81.62 | 48.77 | 32.85 | 16.68 | 0.00 | 0.00 | 1.55 | 0.14 | 33.06 |
| Vanguard Target Retirement 2045 Inv | 88.73 | 53.06 | 35.67 | 9.64 | 0.00 | 0.00 | 1.52 | 0.10 | 33.07 |
| Vanguard Target Retirement 2050 Inv | 88.47 | 52.85 | 35.62 | 9.81 | 0.00 | 0.00 | 1.61 | 0.10 | 33.08 |
| Vanguard Target Retirement 2055 Inv | 88.32 | 52.70 | 35.62 | 9.81 | 0.00 | 0.00 | 1.76 | 0.10 | 33.04 |
| Vanguard Target Retirement 2060 Inv | 88.23 | 52.39 | 35.84 | 9.81 | 0.00 | 0.00 | 1.85 | 0.10 | 33.03 |
| Vanguard Target Retirement 2065 Inv | 88.69 | 52.80 | 35.89 | 9.82 | 0.00 | 0.00 | 1.39 | 0.10 | — |
| Vanguard Target Retirement Income Inv | 29.88 | 17.59 | 12.29 | 67.31 | 21.76 | 0.00 | 2.48 | 0.31 | 33.08 |