

EPIC CONSOLIDATED OPERATIONS LLC

Screens Summary (Data as of 12-31-2021)

⊖ 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																
MFS Massachusetts Investors Tr R6 <i>percentile rank</i> <i># of funds in category</i>	MITJX	Large Blend	27.25 43 1,394	24.47 51 1,256	17.81 36 1,121	– – 831	✔	17.17	0.98	9.76	✔	☒	✖	0.38	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	28.66 23 1,394	26.03 24 1,256	18.43 18 1,121	16.51 11 831	✔	17.42	1.00	5.68	✔	☒	✔	0.04	✔	
MFS Growth R6 <i>percentile rank</i> <i># of funds in category</i>	MFEKX	Large Growth	23.76 40 1,241	30.98 37 1,120	24.76 27 1,020	19.26 19 772	✔	16.73	0.89	19.76	✔	☒	✔	0.53	✔	
! Invesco Diversified Dividend R6 <i>percentile rank</i> <i># of funds in category</i>	LCEFX	Large Value	19.38 94 1,212	14.66 85 1,148	8.67 92 1,041	– – 759	✔	16.64	0.84	7.84	✔	☒	✔	0.44	✔	
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	14.17 46 591	28.84 35 541	22.30 20 494	– – 383	✔	17.84	0.84	13.12	✔	☒	✔	0.66	✔	
Vanguard Selected Value Inv <i>percentile rank</i> <i># of funds in category</i>	VASVX	Mid-Cap Value	27.75 66 415	20.54 26 393	10.94 41 353	12.59 50 267	✔	26.96	1.20	16.86	✔	☒	✔	0.31	✔	
PGIM Jennison Small Company R6 <i>percentile rank</i> <i># of funds in category</i>	PJSQX	Small Growth	29.54 7 617	28.75 27 582	17.37 52 520	15.06 53 394	✔	25.96	1.04	8.10	✔	☒	✖	0.69	✔	
DFA US Small Cap Value I <i>percentile rank</i> <i># of funds in category</i>	DFSVX	Small Value	39.84 12 447	19.08 36 419	8.97 49 393	12.54 26 301	✔	28.18	1.10	9.85	✔	☒	✔	0.39	✔	
Non-US Stock																
Vanguard Emerging Mkts Stock Idx Adm <i>percentile rank</i> <i># of funds in category</i>	VEMAX	Diversified Emerging Mkts	0.86 42 794	11.82 45 721	9.43 53 616	5.36 54 344	✔	18.13	0.96	13.35	✔	☒	✔	0.14	✔	
American Funds Intl Gr and Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RIGGX	Foreign Large Blend	10.12 54 771	14.97 27 704	10.55 21 607	7.90 49 415	✔	18.84	1.09	13.26	✔	☒	✔	0.54	✔	
Invesco Oppenheimer International Gr R6 <i>percentile rank</i> <i># of funds in category</i>	OIGIX	Foreign Large Growth	10.99 39 452	20.62 40 387	12.50 72 333	– – 225	✔	17.28	0.95	25.79	✔	☒	✔	0.69	✔	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	7.97 87 350	12.31 19 326	9.16 4 286	7.57 16 180	✔	19.55	1.11	11.60	✔	☒	✔	0.35	✔	
American Funds Capital World Gr&Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RWIGX	World Stock	15.15 78 328	18.79 56 284	13.55 49 237	11.96 36 145	✔	16.15	0.94	15.92	✔	—	✔	0.42	✔	

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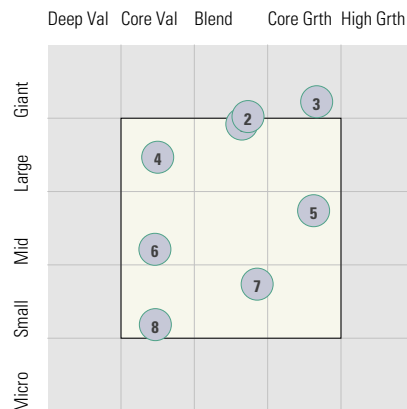
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense			
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail
Alternative															
PIMCO Commodity Real Ret Strat Instl <i>percentile rank</i> <i># of funds in category</i>	PCRIX	Commodities Broad Basket	33.48 25 114	14.74 7 109	5.99 21 86	-1.76 42 55	✔	18.67	1.19	7.00	✔	—	—	0.82	✔
Vanguard Real Estate Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VGSLX	Real Estate	40.40 59 255	19.95 42 235	11.24 49 202	11.51 31 151	✔	18.85	0.94	25.65	✔	—	✔	0.12	✔
Fixed Income															
Eaton Vance Income Fund of Boston R6 <i>percentile rank</i> <i># of funds in category</i>	EIBRX	High Yield Bond	5.89 20 680	8.17 40 636	5.60 36 560	— — 373	✔	8.42	0.90	7.16	✔	—	—	0.66	✔
Vanguard Inflation-Protected Secs Adm <i>percentile rank</i> <i># of funds in category</i>	VAIPX	Inflation- Protected Bond	5.68 33 210	8.24 35 203	5.18 33 180	2.98 24 125	✔	3.69	0.94	10.38	✔	—	—	0.10	✔
Baird Aggregate Bond Instl <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate- Term Bond	-1.46 40 426	5.43 20 389	4.01 13 351	3.74 9 256	✔	3.86	1.09	21.27	✔	☒	—	0.30	✔
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	2.61 45 339	5.46 58 277	5.08 25 238	6.97 1 134	✔	5.79	0.83	14.77	✔	—	—	0.62	✔
Lincoln Stable Value Account -LNGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 41	— — —	— — —	— — —	—	—	—	38.69	✔	—	—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	0.06 53 239	1.20 73 214	1.32 72 175	— — 94	✔	0.54	0.05	24.49	✔	—	—	0.24	✔
PIMCO International Bond (USD-Hdg) Instl <i>percentile rank</i> <i># of funds in category</i>	PFORX	World Bond	-1.67 41 125	3.86 61 110	3.55 28 81	4.78 4 48	✔	3.60	0.71	7.27	✔	—	—	0.52	✔
Balanced															
American Funds American Balanced R6 <i>percentile rank</i> <i># of funds in category</i>	RLBGX	Moderate Allocation	16.11 28 711	15.58 41 666	11.78 24 602	11.47 10 434	✔	10.34	0.95	23.01	✔	—	✔	0.26	✔

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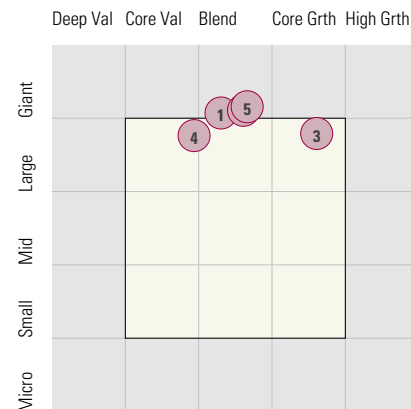
Style Analysis (Data as of 12-31-2021)

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	MFS Massachusetts Investors Tr R6	Large Blend	31.06	28.11	40.82	0.87	90.85	8.27	178.08
2	Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
3	MFS Growth R6	Large Growth	26.15	14.82	59.04	0.62	95.29	4.09	309.75
4	Invesco Diversified Dividend R6	Large Value	28.61	36.90	34.48	2.49	89.00	8.50	80.47
5	MFS Mid Cap Growth R6	Mid-Cap Growth	30.38	19.73	49.90	0.97	88.15	10.88	22.87
6	Vanguard Selected Value Inv	Mid-Cap Value	49.53	14.25	36.22	3.59	88.74	7.66	9.02
7	PGIM Jennison Small Company R6	Small Growth	40.38	21.97	37.66	0.30	91.33	4.91	5.10
8	DFA US Small Cap Value I	Small Value	51.08	10.04	38.88	2.62	94.28	2.94	2.89

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	Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	44.59	13.54	41.87	8.05	77.33	14.62	23.32	76.68	26.56
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	38.21	22.80	38.99	12.73	30.07	57.20	83.84	16.16	55.02
3	Invesco Oppenheimer International Gr R6	Foreign Large Growth	26.51	25.10	48.39	14.64	19.39	65.97	95.86	4.14	38.36
4	Vanguard International Value Inv	Foreign Large Value	47.50	14.47	38.04	12.41	36.27	51.31	82.31	17.69	30.20
5	American Funds Capital World Gr&Inc R6	World Stock	34.39	23.26	42.36	54.54	19.07	26.40	89.59	10.41	118.51

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 R6	High Yield Bond	0.00	0.00	88.31	0.00	3.41	0.77	96.03	3.20
2	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.81	0.00	0.00	0.00	7.70	97.79	0.00	2.21
3	Baird Aggregate Bond Inst	Intermediate-Term Bond	30.09	18.36	43.28	0.00	6.78	99.30	0.70	0.00
4	PIMCO Income Instl	Multisector Bond	53.76	6.54	15.92	0.00	1.74	81.00	19.00	0.00
5	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
6	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	12.75	49.06	0.00	0.00	0.40	100.00	0.00	0.00
7	PIMCO International Bond (USD-Hdg) Instl	World Bond	64.24	3.07	7.24	0.00	7.02	93.00	7.00	0.00