

# EPIC CONSOLIDATED OPERATIONS LLC

## Screens Summary (Data as of 12-31-2022)

🚫 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	Sustain. Rating	Commit. Level	Carbon Risk	
<b>US Stock</b>																		
MFS Massachusetts Investors Tr R6	MITJX	Large Blend	-16.06	6.94	8.98	11.91	✔️	20.26	0.95	10.76	✔️	🏠	✔️	0.37	✔️	4	-	Low Risk
<i>percentile rank</i>			36	58	41	43												
<i># of funds in category</i>			1,379	1,247	1,137	837												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-18.15	7.62	9.39	12.52	✔️	21.17	1.00	6.68	✔️	🏠	✔️	0.04	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			52	33	25	13												
<i># of funds in category</i>			1,379	1,247	1,137	837												
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MFS Growth R6	MFEKX	Large Growth	-31.08	3.96	9.72	13.08	✔️	22.34	0.93	20.76	✔️	🏠	✔️	0.49	✔️	4	2-Basic	Low Risk
<i>percentile rank</i>			58	65	32	24												
<i># of funds in category</i>			1,237	1,133	1,056	807												
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Invesco Diversified Dividend R6	LCEFX	Large Value	-1.31	5.81	6.61	9.82	✔️	18.80	0.86	6.85	✔️	🏠	✔️	0.43	✔️	2	-	Medium Risk
<i>percentile rank</i>			18	73	65	68												
<i># of funds in category</i>			1,233	1,161	1,105	825												
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MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-28.29	3.59	9.19	-	✔️	23.07	0.90	14.12	✔️	🏠	✔️	0.66	✔️	5	2-Basic	Low Risk
<i>percentile rank</i>			60	59	20	-												
<i># of funds in category</i>			592	540	505	395												
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Vanguard Selected Value Inv	VASVX	Mid-Cap Value	-7.44	7.77	5.41	10.15	✔️	28.87	1.14	17.86	✔️	🏠	✔️	0.32	✔️	3	-	Medium Risk
<i>percentile rank</i>			45	37	63	37												
<i># of funds in category</i>			407	395	374	274												
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PGIM Jennison Small Company R6	PJSQX	Small Growth	-18.57	10.45	8.60	11.27	✔️	27.92	0.98	9.10	✔️	🏠	❌	0.71	✔️	3	-	Medium Risk
<i>percentile rank</i>			10	6	19	21												
<i># of funds in category</i>			604	576	534	405												
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DFA US Small Cap Value I	DFS VX	Small Value	-3.52	11.32	6.70	9.95	✔️	29.37	1.05	10.85	✔️	🏠	✔️	0.30	✔️	2	-	Medium Risk
<i>percentile rank</i>			10	14	19	22												
<i># of funds in category</i>			483	455	428	324												
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<b>Non-US Stock</b>																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	-17.78	-1.50	-0.36	1.55	✔️	20.04	0.96	14.35	✔️	🏠	✔️	0.14	✔️	2	1-Low	Medium Risk
<i>percentile rank</i>			32	38	30	43												
<i># of funds in category</i>			820	736	652	397												
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American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✔️	21.51	1.08	14.26	✔️	🏠	✔️	0.54	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			44	56	22	48												
<i># of funds in category</i>			763	723	630	440												
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Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	-27.00	-0.28	0.68	4.60	✔️	22.86	1.05	26.79	✔️	🏠	✔️	0.70	✔️	3	-	Low Risk
<i>percentile rank</i>			66	60	74	66												
<i># of funds in category</i>			443	399	346	230												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	-11.66	1.30	1.36	4.31	✔️	21.95	1.04	12.60	✔️	🏠	✔️	0.36	✔️	2	-	Medium Risk
<i>percentile rank</i>			75	40	27	25												
<i># of funds in category</i>			356	326	303	180												
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American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	-17.01	3.43	4.61	7.94	✔️	19.70	0.96	16.92	✔️	—	✔️	0.42	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			44	60	60	54												
<i># of funds in category</i>			370	340	290	180												

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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	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
<b>Alternative</b>																			
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	8.85	13.57	7.23	-1.44	✔	22.31	1.17	4.17	✔	—	—	0.76	✔	3	—	—	
<i>percentile rank</i>			91	49	36	71													
<i># of funds in category</i>			114	109	91	65									12-31-2022	—	—		
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-26.20	-0.41	3.68	6.42	✔	22.84	0.96	26.65	✔	—	✔	0.12	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			61	57	50	34													
<i># of funds in category</i>			257	238	214	155									12-31-2022	02-15-2022	12-31-2022		
<b>Fixed Income</b>																			
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-9.84	-2.00	0.72	2.61	✔	4.88	0.64	8.27	✔	—	—	0.51	✔	3	—	—	
<i>percentile rank</i>			14	13	5	1													
<i># of funds in category</i>			130	112	98	59									12-31-2022	—	—		
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	-7.84	0.88	2.62	—	✔	10.30	0.91	8.16	✔	—	—	0.66	✔	—	—	—	
<i>percentile rank</i>			20	22	17	—													
<i># of funds in category</i>			687	630	584	417									—	—	—		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.89	1.09	1.96	1.00	✔	6.84	0.97	1.15	✖	—	—	0.10	✔	3	—	—	
<i>percentile rank</i>			54	53	52	43													
<i># of funds in category</i>			217	204	195	138									12-31-2022	—	—		
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-13.35	-2.48	0.25	1.49	✔	6.23	1.05	22.27	✔	☒	—	0.30	✔	3	1-Low	—	
<i>percentile rank</i>			49	31	22	9													
<i># of funds in category</i>			471	423	389	289									12-31-2022	02-15-2022	—		
PIMCO Income Instl	PIMIX	Multisector Bond	-7.81	0.03	1.69	4.00	✔	7.35	0.92	15.77	✔	—	—	0.51	✔	—	—	—	
<i>percentile rank</i>			23	25	20	1													
<i># of funds in category</i>			344	295	258	152									—	—	—		
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.69	✔	—	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—													
<i># of funds in category</i>			42	—	—	—									—	—	—		
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	0.45	0.63	1.19	—	✔	0.59	0.06	25.49	✔	—	—	0.24	✔	—	—	—	
<i>percentile rank</i>			38	44	60	—													
<i># of funds in category</i>			237	218	180	107									—	—	—		
<b>Target Date</b>																			
BlackRock LifePath® Index 2025 K	LIBKX	Target Date	-15.77	1.04	3.17	5.57	✔	12.39	0.90	11.59	✔	—	✔	0.09	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			61	71	62	63													
<i># of funds in category</i>			239	214	185	117									12-31-2022	04-07-2022	09-30-2022		
BlackRock LifePath® Index 2030 K	LINKX	Target Date	-16.41	1.73	3.78	6.29	✔	14.42	0.94	11.59	✔	—	✔	0.09	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			48	68	53	62													
<i># of funds in category</i>			241	214	185	110									12-31-2022	04-07-2022	12-31-2022		
BlackRock LifePath® Index 2035 K	LJKX	Target Date	-17.07	2.40	4.35	6.96	✔	16.32	0.96	11.59	✔	—	✔	0.09	✔	4	1-Low	Low Risk	
<i>percentile rank</i>			45	64	46	58													
<i># of funds in category</i>			232	207	182	114									12-31-2022	04-07-2022	12-31-2022		

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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	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
BlackRock LifePath® Index 2040 K	LIKXX	Target Date	-17.65	2.93	4.84	7.56	✔	18.10	0.99	11.59	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			45	63	33	48												
<i># of funds in category</i>			236	208	185	110									12-31-2022	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2045 K	LHKX	Target Date	-18.05	3.44	5.27	8.05	✔	19.51	1.01	11.59	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			45	53	26	36												
<i># of funds in category</i>			232	207	182	113									12-31-2022	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2050 K	LIPX	Target Date	-18.33	3.72	5.45	8.32	✔	20.18	1.03	11.59	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			53	41	19	24												
<i># of funds in category</i>			233	208	185	109									12-31-2022	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2055 K	LIVX	Target Date	-18.33	3.75	5.48	8.49	✔	20.27	1.03	11.59	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			50	40	17	13												
<i># of funds in category</i>			230	205	182	95									12-31-2022	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2060 K	LIZX	Target Date	-18.32	3.74	5.48	—	✔	20.29	1.46	6.84	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			50	46	18	—												
<i># of funds in category</i>			228	198	171	1									12-31-2022	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2065 K	LWKX	Target Date	-18.32	3.89	—	—	✔	19.99	1.44	3.17	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			41	34	—	—												
<i># of funds in category</i>			176	64	15	—									12-31-2022	04-07-2022	12-31-2022	
BlackRock LifePath® Index Retire K	LIRX	Target Date	-15.20	0.58	2.62	4.24	✔	10.68	1.10	11.59	✔	—	✔	0.09	✔	3	1-Low	—
<i>percentile rank</i>			87	22	18	6												
<i># of funds in category</i>			178	161	142	96									12-31-2022	04-07-2022	—	

### Balanced

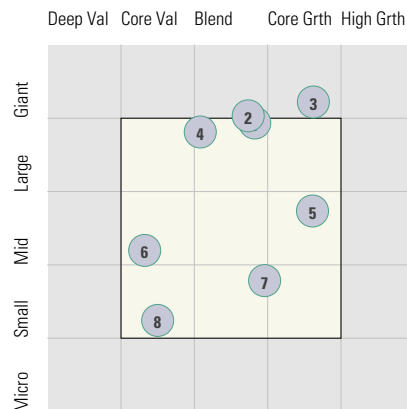
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✔	13.31	0.95	24.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495									12-31-2022	02-15-2022	12-31-2022	

# EPIC CONSOLIDATED OPERATIONS LLC

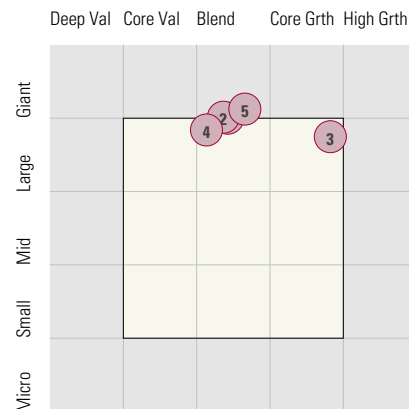
## Style Analysis (Data as of 12-31-2022)

### 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	28.54	29.02	42.45	0.85	90.12	9.03	131.12
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	MFS Growth R6	Large Growth	31.86	20.60	47.54	2.83	92.90	4.27	201.36
4	Invesco Diversified Dividend R6	Large Value	29.50	36.42	34.07	2.27	93.72	4.01	122.00
5	MFS Mid Cap Growth R6	Mid-Cap Growth	34.43	19.92	45.64	2.06	87.01	10.93	20.71
6	Vanguard Selected Value Inv	Mid-Cap Value	50.72	13.53	35.75	3.89	87.24	8.87	8.07
7	PGIM Jennison Small Company R6	Small Growth	37.42	24.02	38.56	4.25	89.43	6.31	4.43
8	DFA US Small Cap Value I	Small Value	50.60	10.08	39.30	0.90	96.50	2.53	2.38

#### 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	47.33	15.11	37.56	9.72	75.93	14.35	21.09	78.91	20.09
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	37.80	26.38	35.82	14.47	28.83	56.70	85.71	14.29	45.50
3	Invesco Oppenheimer International Gr R6	Foreign Large Growth	33.65	28.72	37.63	14.64	18.08	67.29	94.34	5.66	37.31
4	Vanguard International Value Inv	Foreign Large Value	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
5	American Funds Capital World Gr&Inc R6	Global Stock	31.28	27.78	40.94	56.46	18.25	25.29	91.05	8.95	88.68

#### Fixed Income Funds

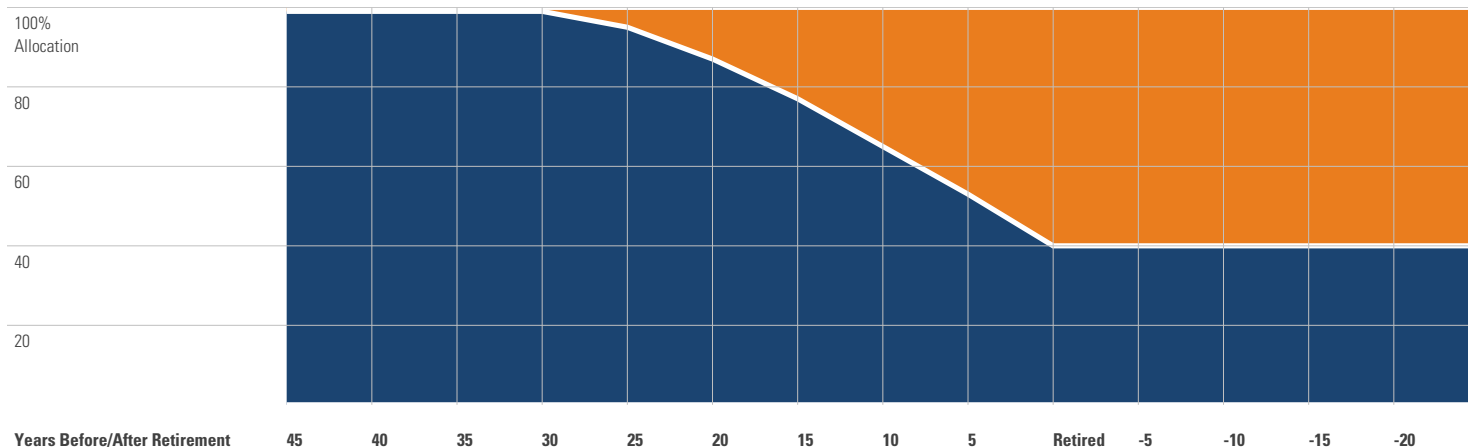
	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) Instl	Global Bond	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00
2	Eaton Vance Income Fund of Boston R6	High Yield Bond	0.00	0.00	92.59	0.00	4.16	3.49	90.82	5.68
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	95.86	0.00	0.00	0.00	6.54	95.88	0.00	4.12
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	25.92	25.01	47.20	0.00	6.17	99.70	0.30	0.00
5	PIMCO Income Instl	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
7	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	7.01	31.43	0.00	0.00	0.30	100.00	0.00	0.00

# EPIC CONSOLIDATED OPERATIONS LLC

## Target Date Analysis (Data as of 12-31-2022)

### Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



### 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
BlackRock LifePath® Index 2025 K	45.57	28.45	17.12	53.07	14.22	1.53	1.32	0.05	49.73
BlackRock LifePath® Index 2030 K	58.01	36.12	21.89	40.84	16.27	0.94	1.08	0.06	54.48
BlackRock LifePath® Index 2035 K	69.62	43.27	26.35	29.47	18.27	0.53	0.85	0.06	57.36
BlackRock LifePath® Index 2040 K	80.43	49.91	30.52	18.39	20.87	0.25	1.11	0.07	59.99
BlackRock LifePath® Index 2045 K	90.66	56.28	34.38	8.77	24.22	0.09	0.48	0.09	60.68
BlackRock LifePath® Index 2050 K	96.82	60.05	36.77	2.74	23.33	0.00	0.36	0.09	60.79
BlackRock LifePath® Index 2055 K	98.44	61.05	37.39	1.00	12.23	0.01	0.47	0.09	60.85
BlackRock LifePath® Index 2060 K	98.50	61.02	37.48	1.01	7.53	0.01	0.40	0.09	60.78
BlackRock LifePath® Index 2065 K	98.21	60.74	37.47	1.04	0.00	0.01	0.68	0.09	60.71
BlackRock LifePath® Index Retire K	39.70	24.94	14.76	58.79	13.37	1.82	1.46	0.05	46.47