

# EPIC CONSOLIDATED OPERATIONS LLC

## Screens Summary (Data as of 12-31-2023)

⊖ 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	
US Stock																		
MFS Massachusetts Investors Tr R6	MITJX	Large Blend	19.55	8.49	14.11	10.78	✓	16.54	-	5.67	✓	☐	✓	0.37	✓	4	-	Low Risk
<i>percentile rank</i>			72	62	61	50												
<i># of funds in category</i>			1,591	1,445	1,323	996												
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✓	17.54	-	6.09	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			27	28	21	10												
<i># of funds in category</i>			1,591	1,445	1,323	996												
MFS Growth R6	MFEKX	Large Growth	36.25	5.14	16.10	13.04	✓	20.18	-	21.76	✓	☐	✓	0.50	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			55	59	47	30												
<i># of funds in category</i>			1,294	1,204	1,115	882												
Invesco Diversified Dividend R6	LCEFX	Large Value	9.15	8.75	10.18	7.97	✓	15.19	-	7.85	✓	☐	✓	0.46	✓	3	-	Medium Risk
<i>percentile rank</i>			67	71	75	65												
<i># of funds in category</i>			1,295	1,209	1,150	888												
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	21.50	-0.18	13.25	11.02	✓	20.09	-	15.12	✓	☐	✓	0.66	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			45	51	40	11												
<i># of funds in category</i>			603	568	537	434												
Vanguard Selected Value Inv	VASVX	Mid-Cap Value	25.33	14.01	15.23	8.78	✓	20.82	-	18.86	✓	☐	✓	0.38	✓	4	-	Medium Risk
<i>percentile rank</i>			6	14	9	21												
<i># of funds in category</i>			421	407	386	295												
PGIM Jennison Small Company R6	PJSQX	Small Growth	12.02	5.72	14.25	9.24	✓	19.55	-	10.10	✓	☐	✖	0.69	✓	3	-	Medium Risk
<i>percentile rank</i>			80	7	11	23												
<i># of funds in category</i>			626	592	555	433												
DFA US Small Cap Value I	DFS VX	Small Value	18.91	17.07	14.14	7.99	✓	22.14	-	11.85	✓	☐	✓	0.30	✓	2	-	Medium Risk
<i>percentile rank</i>			34	11	18	23												
<i># of funds in category</i>			510	475	446	352												
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	9.21	-3.25	4.66	2.98	✓	16.22	-	15.35	✓	☐	✓	0.14	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			70	43	43	38												
<i># of funds in category</i>			847	751	687	428												
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✓	16.69	-	15.26	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			63	53	31	52												
<i># of funds in category</i>			837	782	710	467												
Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	21.20	-0.60	9.20	4.22	✓	21.44	-	27.79	✓	☐	✓	0.69	✓	4	-	Low Risk
<i>percentile rank</i>			9	43	39	68												
<i># of funds in category</i>			450	423	365	255												
Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✓	17.31	-	13.60	✓	☐	✖	0.38	✓	2	-	Medium Risk
<i>percentile rank</i>			71	84	42	37												
<i># of funds in category</i>			403	367	344	223												
American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	21.22	5.03	11.02	7.59	✓	16.60	-	17.92	✓	—	✓	0.42	✓	2	1-Low	Low Risk
<i>percentile rank</i>			33	58	45	47												
<i># of funds in category</i>			375	354	314	212												

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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
<b>Alternative</b>																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✔	18.05	-	5.17	✔	—	—	0.99	✔	3	-	-
<i>percentile rank</i>			60	63	33	55												
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	11.81	5.02	7.33	7.36	✔	21.73	-	27.65	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			52	62	43	44												
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022	
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✔	4.97	-	9.27	✔	—	—	0.63	✔	3	-	-
<i>percentile rank</i>			18	4	13	1												
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	12.15	3.06	5.52	-	✔	7.89	-	9.16	✔	—	—	0.66	✔	-	-	-
<i>percentile rank</i>			55	20	20	-												
<i># of funds in category</i>			706	652	619	465												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✔	7.12	-	2.15	✖	—	—	0.10	✔	3	-	-
<i>percentile rank</i>			52	55	54	20												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	6.43	-3.14	1.56	2.25	✔	7.38	-	23.27	✔	📊	—	0.30	✔	3	1-Low	-
<i>percentile rank</i>			20	31	18	9												
<i># of funds in category</i>			566	510	457	329									11-30-2023	02-15-2022	-	
PIMCO Income Instl	PIMIX	Multisector Bond	9.32	1.12	3.40	4.44	✔	6.26	-	16.77	✔	—	—	0.62	✔	4	-	-
<i>percentile rank</i>			31	25	38	1												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Lincoln Stable Value Account -LNGPA		Stable Value	-	-	-	-	—	-	-	40.69	✔	—	—	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.13	1.85	1.82	-	✔	0.86	-	26.49	✔	—	—	0.24	✔	-	-	-
<i>percentile rank</i>			79	65	77	-												
<i># of funds in category</i>			245	216	195	116												
<b>Target Date</b>																		
BlackRock LifePath® Index 2025 K	LIBKX	Target Date	12.40	1.04	6.65	5.47	✔	11.26	-	5.67	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			64	83	70	52												
<i># of funds in category</i>			278	248	216	126									11-30-2023	04-07-2022	09-30-2022	
BlackRock LifePath® Index 2030 K	LINKX	Target Date	14.57	2.19	7.87	6.21	✔	12.66	-	5.67	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			54	68	62	43												
<i># of funds in category</i>			273	247	213	133									11-30-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2035 K	LJKX	Target Date	16.59	3.25	9.03	6.92	✔	13.94	-	5.67	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			47	55	55	36												
<i># of funds in category</i>			273	236	209	123									11-30-2023	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	18.58	4.26	10.08	7.55	✔	15.13	-	5.67	✔	-	✔	0.09	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			41	41	41	27													
<i># of funds in category</i>			264	236	207	127									11-30-2023	04-07-2022	12-31-2022		
BlackRock LifePath® Index 2045 K	LHKX	Target Date	20.29	5.11	10.95	8.05	✔	16.12	-	5.67	✔	-	✔	0.09	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			19	15	26	15													
<i># of funds in category</i>			267	237	211	123									11-30-2023	04-07-2022	12-31-2022		
BlackRock LifePath® Index 2050 K	LIPX	Target Date	21.36	5.58	11.41	8.30	✔	16.62	-	5.67	✔	-	✔	0.09	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			4	12	6	6													
<i># of funds in category</i>			266	236	210	129									11-30-2023	04-07-2022	12-31-2022		
BlackRock LifePath® Index 2055 K	LIVX	Target Date	21.60	5.69	11.50	8.37	✔	16.71	-	5.67	✔	-	✔	0.09	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			9	12	5	6													
<i># of funds in category</i>			262	232	208	109									11-30-2023	04-07-2022	12-31-2022		
BlackRock LifePath® Index 2060 K	LIZX	Target Date	21.66	5.68	11.51	-	✔	16.73	-	5.67	✔	-	✔	0.09	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			9	14	11	-													
<i># of funds in category</i>			257	224	190	10									11-30-2023	04-07-2022	12-31-2022		
BlackRock LifePath® Index 2065 K	LWXX	Target Date	21.62	5.70	-	-	✔	16.77	-	4.17	✔	-	✔	0.09	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			10	17	-	-													
<i># of funds in category</i>			229	152	11	-									11-30-2023	04-07-2022	12-31-2022		
BlackRock LifePath® Index Retire K	LIRX	Target Date	11.47	0.35	5.62	4.60	✔	10.45	-	5.67	✔	-	✔	0.09	✔	4	1-Low	-	
<i>percentile rank</i>			16	51	10	5													
<i># of funds in category</i>			201	183	160	98									11-30-2023	04-07-2022	-		

### Balanced

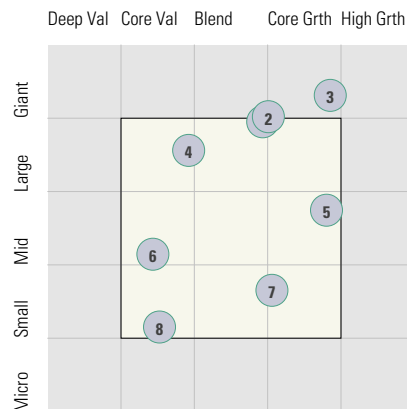
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔	12.00	-	25.01	✔	-	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

# EPIC CONSOLIDATED OPERATIONS LLC

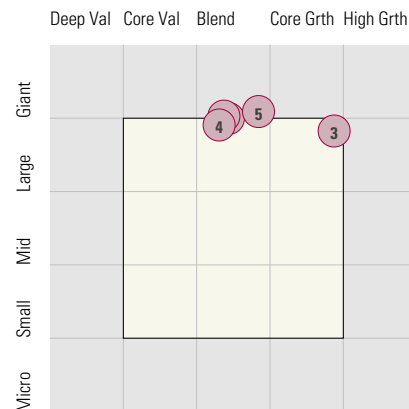
## Style Analysis (Data as of 12-31-2023)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



● US Stock Funds			Super Sectors %			Asset Allocation %			
	Category		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	Avg Mkt Cap M\$
1	MFS Massachusetts Investors Tr R6	Large Blend	27.68	21.94	50.37	0.53	91.61	7.85	203.75
2	Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3	MFS Growth R6	Large Growth	27.42	11.69	60.90	1.15	96.07	2.78	394.18
4	Invesco Diversified Dividend R6	Large Value	31.95	33.74	34.32	1.88	91.90	6.22	105.39
5	MFS Mid Cap Growth R6	Mid-Cap Growth	27.16	18.08	54.77	2.76	88.18	9.07	27.18
6	Vanguard Selected Value Inv	Mid-Cap Value	52.45	13.38	34.17	5.21	85.04	9.74	8.60
7	PGIM Jennison Small Company R6	Small Growth	40.39	18.70	40.93	2.55	92.75	4.71	4.76
8	DFA US Small Cap Value I	Small Value	49.96	9.71	40.32	1.10	96.43	2.43	2.65

● Non-US Stock Funds			Super Sectors %			Regional Exposure %			Market Maturity %		
	Category		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$
1	Vanguard Emerging Mkts Stock Idx Adm	Diversified Emerging Mkts	45.48	14.37	40.14	10.87	75.42	13.72	23.55	76.45	20.55
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3	Invesco Oppenheimer International Gr R6	Foreign Large Growth	31.94	24.80	43.26	12.94	15.41	71.66	95.44	4.56	43.05
4	Vanguard International Value Inv	Foreign Large Value	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5	American Funds Capital World Gr&Inc R6	Global Stock	28.32	25.88	45.79	56.37	16.77	26.85	92.60	7.40	100.23

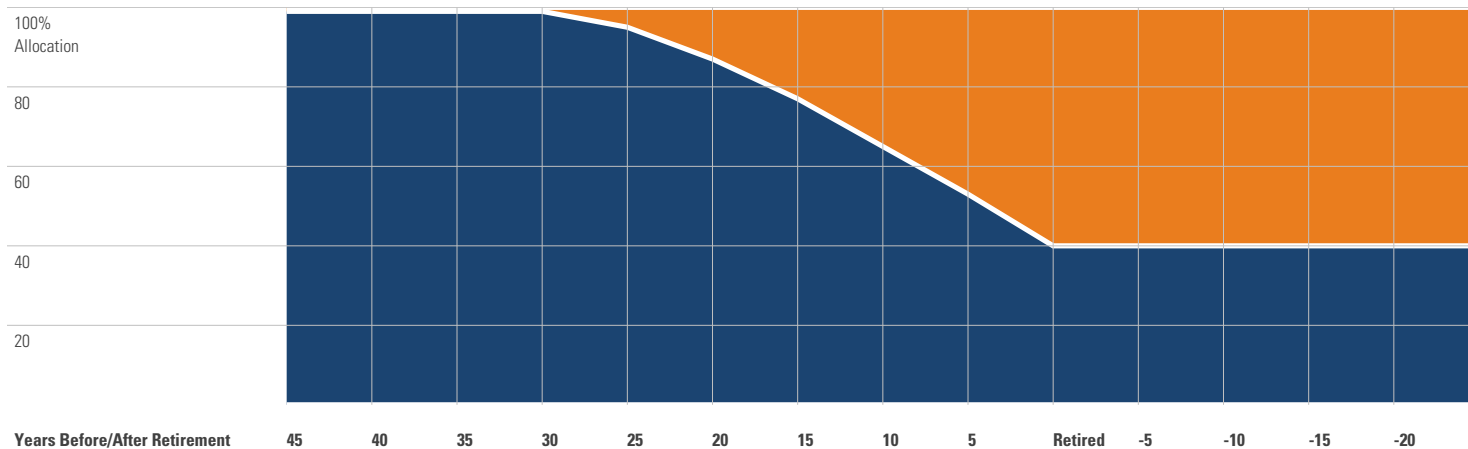
● Fixed Income Funds			Super Sectors %				Other Stats		Credit Quality %		
	Category		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) Instl	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00	
2	Eaton Vance Income Fund of Boston R6	High Yield Bond	0.00	0.00	89.80	0.00	3.66	6.17	91.33	2.50	
3	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09	
4	Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00	
5	PIMCO Income Instl	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00	
6	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-	
7	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00	

# EPIC CONSOLIDATED OPERATIONS LLC

## Target Date Analysis (Data as of 12-31-2023)

### 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	40.83	26.12	14.71	54.60	13.14	1.58	2.01	2.57	83.98
BlackRock LifePath® Index 2030 K	53.58	34.09	19.49	42.25	15.06	0.97	1.60	2.56	84.40
BlackRock LifePath® Index 2035 K	65.10	41.33	23.77	30.94	17.09	0.56	1.39	2.57	83.91
BlackRock LifePath® Index 2040 K	76.17	48.23	27.94	20.10	19.42	0.27	1.13	2.59	83.62
BlackRock LifePath® Index 2045 K	86.23	54.48	31.75	10.23	22.02	0.11	0.89	2.65	83.47
BlackRock LifePath® Index 2050 K	92.86	58.56	34.30	3.77	21.95	0.00	0.66	2.72	83.90
BlackRock LifePath® Index 2055 K	95.48	60.19	35.29	1.06	14.35	0.01	0.69	2.77	84.12
BlackRock LifePath® Index 2060 K	95.53	60.22	35.31	1.03	6.98	0.01	0.65	2.79	84.03
BlackRock LifePath® Index 2065 K	95.27	60.05	35.22	1.02	5.22	0.01	0.92	2.79	83.98
BlackRock LifePath® Index Retire K	37.43	23.98	13.45	58.06	12.65	1.80	2.01	2.51	83.55