

EPIC CONSOLIDATED OPERATIONS LLC

Screens Summary (Data as of 06-30-2022)

🚫 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	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
MFS Massachusetts Investors Tr R6	MITJX	Large Blend	-10.35	9.24	10.61	12.67	✓	17.85	0.95	10.25	✓	🇺🇸	✓	0.37	✓	4	–	Low Risk
<i>percentile rank</i>			35	60	40	25												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	–	03-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92	✓	18.64	1.00	6.18	✓	🇺🇸	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			38	22	20	12												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	02-15-2022	03-31-2022	
MFS Growth R6	MFEKX	Large Growth	-22.60	8.17	12.79	14.20	✓	19.71	0.92	20.26	✓	🇺🇸	✓	0.49	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			54	56	24	14												
<i># of funds in category</i>			1,252	1,142	1,060	793									05-31-2022	02-15-2022	03-31-2022	
⚠️ Invesco Diversified Dividend R6	LCEFX	Large Value	-2.67	6.38	6.22	–	✓	16.89	0.84	6.35	✓	🇺🇸	✓	0.43	✓	2	–	Medium Risk
<i>percentile rank</i>			32	82	84	–												
<i># of funds in category</i>			1,222	1,150	1,082	783									05-31-2022	–	03-31-2022	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-24.39	4.76	10.77	–	✓	20.67	0.89	13.62	✓	🇺🇸	✓	0.65	✓	5	2-Basic	Low Risk
<i>percentile rank</i>			31	54	16	–												
<i># of funds in category</i>			589	535	496	383									05-31-2022	02-15-2022	03-31-2022	
Vanguard Selected Value Inv	VASVX	Mid-Cap Value	-8.68	8.28	5.91	10.24	✓	26.83	1.16	17.35	✓	🇺🇸	✓	0.32	✓	3	–	Medium Risk
<i>percentile rank</i>			58	40	63	43												
<i># of funds in category</i>			407	393	363	270									05-31-2022	–	03-31-2022	
PGIM Jennison Small Company R6	PJSQX	Small Growth	-16.57	10.79	9.40	11.39	✓	26.68	1.00	8.59	✓	🇺🇸	✖️	0.69	✓	3	–	Medium Risk
<i>percentile rank</i>			8	7	28	26												
<i># of funds in category</i>			623	585	539	404									05-31-2022	–	03-31-2022	
DFA US Small Cap Value I	DFS VX	Small Value	-7.21	10.07	6.46	10.15	✓	27.40	1.06	10.34	✓	🇺🇸	✓	0.30	✓	2	–	Medium Risk
<i>percentile rank</i>			11	18	25	24												
<i># of funds in category</i>			466	439	412	315									05-31-2022	–	03-31-2022	
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	-21.14	2.02	3.10	3.23	✓	17.76	0.96	13.84	✓	🇺🇸	✓	0.14	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			26	25	21	37												
<i># of funds in category</i>			821	736	637	366									05-31-2022	02-15-2022	03-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-18.96	2.08	3.08	5.29	✓	19.25	1.08	13.75	✓	🇺🇸	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			54	32	20	41												
<i># of funds in category</i>			757	704	612	418									05-31-2022	02-15-2022	03-31-2022	
Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	-27.78	1.14	1.63	5.61	✓	19.31	0.99	26.28	✓	🇺🇸	✓	0.70	✓	3	–	Low Risk
<i>percentile rank</i>			60	64	82	61												
<i># of funds in category</i>			452	398	348	225									05-31-2022	–	03-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-17.40	2.06	2.66	5.36	✓	19.95	1.06	12.10	✓	🇺🇸	✓	0.36	✓	2	–	Medium Risk
<i>percentile rank</i>			82	40	17	21												
<i># of funds in category</i>			346	318	294	177									05-31-2022	–	03-31-2022	
American Funds Capital World Gr&Inc R6	RWIGX	World Stock	-17.74	4.60	5.65	8.56	✓	17.58	0.96	16.42	✓	—	✓	0.42	✓	2	1-Low	Low Risk
<i>percentile rank</i>			77	70	68	51												
<i># of funds in category</i>			340	305	273	168									05-31-2022	05-18-2022	03-31-2022	

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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
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	22.96	16.88	10.25	-0.36	✔	20.91	1.14	3.66	✔	—	—	0.82	✔	3	—	—
<i>percentile rank</i>			64	22	31	50												
<i># of funds in category</i>			115	110	92	60									05-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-8.05	4.77	5.71	7.48	✔	20.14	0.95	26.15	✔	—	✔	0.12	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			73	49	52	33												
<i># of funds in category</i>			252	232	206	147									05-31-2022	02-15-2022	03-31-2022	
Fixed Income																		
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	-9.77	0.77	2.17	—	✔	9.25	0.90	7.66	✔	—	—	0.66	✔	—	—	—
<i>percentile rank</i>			23	24	23	—												
<i># of funds in category</i>			678	635	581	393												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-5.03	2.99	3.12	1.65	✔	4.75	0.94	0.64	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			44	45	31	21												
<i># of funds in category</i>			208	199	186	126									05-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-11.02	-0.73	1.07	2.13	✔	5.02	1.08	21.76	✔	☒	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			61	28	20	8												
<i># of funds in category</i>			443	399	362	267									05-31-2022	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-8.48	0.33	2.04	5.07	✔	6.55	0.85	15.26	✔	—	—	0.62	✔	—	—	—
<i>percentile rank</i>			30	31	22	1												
<i># of funds in category</i>			342	285	253	146												
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.19	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			—	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.44	0.66	1.12	—	✔	0.55	0.06	24.99	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			20	40	57	—												
<i># of funds in category</i>			237	216	177	97												
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	-8.85	-1.02	1.51	3.47	✔	4.08	0.64	7.76	✔	—	—	0.52	✔	2	—	—
<i>percentile rank</i>			22	23	7	1												
<i># of funds in category</i>			130	112	89	58									04-30-2022	—	—	
Target Date																		
BlackRock LifePath® Index 2025 K	LIBKX	Target Date	-12.70	3.36	4.72	6.29	✔	10.49	0.89	11.09	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			37	59	55	61												
<i># of funds in category</i>			229	203	176	90									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2030 K	LINKX	Target Date	-13.41	4.09	5.39	7.01	✔	12.40	0.93	11.09	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			33	55	50	56												
<i># of funds in category</i>			230	202	175	95									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2035 K	LJJKX	Target Date	-14.05	4.82	6.03	7.68	✔	14.20	0.95	11.09	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			26	45	38	53												
<i># of funds in category</i>			222	200	173	87									05-31-2022	04-07-2022	03-31-2022	

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															Updated	Updated	Updated	
BlackRock LifePath® Index 2040 K	LIKXX	Target Date	-14.68	5.41	6.56	8.26	✔	15.92	0.97	11.09	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			26	35	29	42												
<i># of funds in category</i>			224	202	175	95									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2045 K	LHKX	Target Date	-15.25	5.87	6.97	8.73	✔	17.24	1.00	11.09	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			30	29	16	26												
<i># of funds in category</i>			222	200	173	86									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2050 K	LIPX	Target Date	-15.56	6.11	7.14	9.02	✔	17.87	1.02	11.09	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			33	16	8	15												
<i># of funds in category</i>			224	202	175	91									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2055 K	LIVX	Target Date	-15.70	6.11	7.14	9.22	✔	17.94	1.01	11.09	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			37	16	8	11												
<i># of funds in category</i>			222	200	171	70									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2060 K	LIZX	Target Date	-15.68	6.11	7.16	—	✔	17.95	1.50	6.34	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			36	20	9	—												
<i># of funds in category</i>			222	192	153	1									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index 2065 K	LWKX	Target Date	-15.69	—	—	—	—	—	—	2.67	✖	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			27	—	—	—												
<i># of funds in category</i>			151	37	—	—									05-31-2022	04-07-2022	03-31-2022	
BlackRock LifePath® Index Retire K	LIRX	Target Date	-12.35	2.60	3.85	4.80	✔	8.72	1.08	11.09	✔	—	✔	0.09	✔	3	1-Low	—
<i>percentile rank</i>			82	16	11	5												
<i># of funds in category</i>			168	149	128	79									05-31-2022	04-07-2022	—	

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	-8.19	6.38	7.19	9.06	✔	11.38	0.95	23.51	✔	—	✔	0.25	✔	3	1-Low	Low Risk
<i>percentile rank</i>			20	19	14	5												
<i># of funds in category</i>			756	710	646	481									05-31-2022	02-15-2022	03-31-2022	