

# EPWORTH CHILDREN AND FAMILY

## Screens Summary (Data as of 03-31-2020)

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/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail |  |
| <b>US Stock</b>                          |        |                           |                               |       |       |       |               |                   |                |        |               |              |               |              |               |  |
| Vanguard 500 Index Admiral               | VFIAX  | Large Blend Index         | -7.01                         | 5.07  | 6.69  | 10.49 |               | 15.22             | 1.00           | 3.93   |               |              |               | 0.04         |               |  |
| <i>percentile rank</i>                   |        |                           | 26                            | 20    | 12    | 7     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 1,377                         | 1,220 | 1,054 | 806   |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Growth Index Admiral            | VIGAX  | Large Growth              | 1.28                          | 10.09 | 9.16  | 12.37 |               | 15.41             | 1.00           | 25.27  |               |              |               | 0.05         |               |  |
| <i>percentile rank</i>                   |        |                           | 16                            | 38    | 34    | 26    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 1,359                         | 1,241 | 1,096 | 818   |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Value Index Adm                 | VVIAX  | Large Value               | -14.78                        | 0.42  | 4.03  | 8.64  |               | 16.05             | 0.95           | 25.27  |               |              |               | 0.05         |               |  |
| <i>percentile rank</i>                   |        |                           | 31                            | 21    | 11    | 13    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 1,217                         | 1,112 | 962   | 710   |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Mid-Cap Growth Index Admiral    | VMGMX  | Mid-Cap Growth            | -10.49                        | 4.74  | 4.17  | —     |               | 16.73             | 0.95           | 7.11   |               |              |               | 0.07         |               |  |
| <i>percentile rank</i>                   |        |                           | 49                            | 52    | 56    | —     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 611                           | 567   | 498   | 386   |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Small Cap Growth Index Admiral  | VSGAX  | Small Growth              | -15.81                        | 2.95  | 3.27  | —     |               | 19.66             | 0.94           | 15.26  |               |              |               | 0.07         |               |  |
| <i>percentile rank</i>                   |        |                           | 36                            | 39    | 44    | —     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 635                           | 577   | 503   | 383   |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Small Cap Value Index Admiral   | VSIAX  | Small Value               | -29.46                        | -8.37 | -2.05 | —     |               | 21.84             | 0.97           | 3.93   |               |              |               | 0.07         |               |  |
| <i>percentile rank</i>                   |        |                           | 29                            | 16    | 19    | —     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 432                           | 407   | 356   | 250   |               |                   |                |        |               |              |               |              |               |  |
| <b>Non-US Stock</b>                      |        |                           |                               |       |       |       |               |                   |                |        |               |              |               |              |               |  |
| JPMorgan Emerging Markets Equity R5      | JEMOX  | Diversified Emerging Mkts | -11.57                        | 3.23  | —     | —     |               | 17.95             | 1.00           | 14.59  |               |              |               | 0.89         |               |  |
| <i>percentile rank</i>                   |        |                           | 8                             | 3     | —     | —     |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 825                           | 707   | 580   | 238   |               |                   |                |        |               |              |               |              |               |  |
| American Funds Europacific Growth R6     | REGGX  | Foreign Large Blend       | -12.70                        | 0.28  | 0.91  | 3.97  |               | 15.57             | 1.03           | 18.84  |               |              |               | 0.49         |               |  |
| <i>percentile rank</i>                   |        |                           | 85                            | 69    | 57    | 59    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 466                           | 409   | 340   | 251   |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Developed Markets Index Admiral | VTMGX  | Foreign Large Blend Index | -15.87                        | -2.41 | -0.59 | 2.74  |               | 15.33             | 1.00           | 7.11   |               |              |               | 0.07         |               |  |
| <i>percentile rank</i>                   |        |                           | 57                            | 52    | 32    | 25    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 747                           | 642   | 506   | 374   |               |                   |                |        |               |              |               |              |               |  |
| <b>Alternative</b>                       |        |                           |                               |       |       |       |               |                   |                |        |               |              |               |              |               |  |
| Vanguard Real Estate Index Admiral       | VGSLX  | Real Estate               | -16.55                        | -1.46 | 0.49  | 7.89  |               | 17.06             | 0.94           | 23.90  |               | —            |               | 0.12         |               |  |
| <i>percentile rank</i>                   |        |                           | 40                            | 47    | 45    | 39    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 263                           | 229   | 202   | 138   |               |                   |                |        |               |              |               |              |               |  |
| <b>Fixed Income</b>                      |        |                           |                               |       |       |       |               |                   |                |        |               |              |               |              |               |  |
| BlackRock Inflation Protected Bond Instl | BPRIX  | Inflation-Protected Bond  | 5.59                          | 2.83  | 2.06  | 2.95  |               | 3.40              | 0.97           | 3.13   |               | —            | —             | 0.65         |               |  |
| <i>percentile rank</i>                   |        |                           | 36                            | 38    | 40    | 39    |               |                   |                |        |               |              |               |              |               |  |
| <i># of funds in category</i>            |        |                           | 218                           | 196   | 173   | 115   |               |                   |                |        |               |              |               |              |               |  |

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|--|--------|------------------------|-------------------------------|------------|------------|------------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|
|  |        |                        | 1 Yr                          | 3 Yr       | 5 Yr       | 10 Yr      | Pass/<br>Fail | Std Dev<br>3 Yr % | Beta 3<br>Yr % | Tenure | Pass/<br>Fail | Style<br>Box | Pass/<br>Fail | Exp<br>Ratio | Pass/<br>Fail |
| Vanguard Interm-Term Bond Index Adm      | VBILX  | Intermediate-Term Bond | 9.41                          | 5.16       | 3.66       | 4.86       |               | 3.88              | 1.19           | 11.94  |               |              | —             | 0.07         |               |
| <i>percentile rank</i>                   |        |                        | <i>5</i>                      | <i>2</i>   | <i>3</i>   | <i>1</i>   |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                        | <i>430</i>                    | <i>385</i> | <i>332</i> | <i>254</i> |               |                   |                |        |               |              |               |              |               |
| PIMCO Income I2                          | PONPX  | Multisector Bond       | -3.26                         | 1.84       | 3.49       | 7.24       |               | 5.20              | 0.77           | 13.01  |               | —            | —             | 1.15         |               |
| <i>percentile rank</i>                   |        |                        | <i>43</i>                     | <i>19</i>  | <i>6</i>   | <i>1</i>   |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                        | <i>316</i>                    | <i>274</i> | <i>229</i> | <i>128</i> |               |                   |                |        |               |              |               |              |               |
| Federated Government Ultrashrt Dur Instl | FGUSX  | Ultrashort Bond        | 1.80                          | 1.69       | 1.10       | 0.75       |               | 0.38              | 0.04           | 22.74  |               | —            | —             | 0.26         |               |
| <i>percentile rank</i>                   |        |                        | <i>21</i>                     | <i>28</i>  | <i>65</i>  | <i>75</i>  |               |                   |                |        |               |              |               |              |               |
| <i># of funds in category</i>            |        |                        | <i>204</i>                    | <i>164</i> | <i>131</i> | <i>61</i>  |               |                   |                |        |               |              |               |              |               |

### Balanced

|                                   |       |                  |            |            |            |            |  |      |      |      |  |  |  |      |  |
|-----------------------------------|-------|------------------|------------|------------|------------|------------|--|------|------|------|--|--|--|------|--|
| BlackRock Global Allocation Instl | MALOX | World Allocation | -4.15      | 1.23       | 1.72       | 4.23       |  | 9.07 | 0.96 | 3.25 |  |  |  | 0.80 |  |
| <i>percentile rank</i>            |       |                  | <i>11</i>  | <i>15</i>  | <i>17</i>  | <i>37</i>  |  |      |      |      |  |  |  |      |  |
| <i># of funds in category</i>     |       |                  | <i>476</i> | <i>406</i> | <i>338</i> | <i>210</i> |  |      |      |      |  |  |  |      |  |