

# EPIC CONSOLIDATED OPERATIONS LLC

## Screens Summary (Data as of 03-31-2023)

🚫 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	-7.14	16.74	9.81	11.20	✓	18.20	0.94	11.00	✓	🇺🇸	✓	0.37	✓	4	-	Low Risk
<i>percentile rank</i>			43	75	58	52												
<i># of funds in category</i>			1,372	1,240	1,130	835												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-7.77	18.56	11.15	12.20	✓	19.23	1.00	6.93	✓	🇺🇸	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			53	31	21	11												
<i># of funds in category</i>			1,372	1,240	1,130	835												
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MFS Growth R6	MFEKX	Large Growth	-12.94	12.14	10.85	13.19	✓	21.89	0.94	21.01	✓	🇺🇸	✓	0.50	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			59	80	43	29												
<i># of funds in category</i>			1,253	1,142	1,056	813												
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Invesco Diversified Dividend R6	LCEFX	Large Value	-4.03	16.02	7.37	8.50	✓	15.45	0.84	7.10	✓	🇺🇸	✓	0.46	✓	2	-	Medium Risk
<i>percentile rank</i>			38	82	62	73												
<i># of funds in category</i>			1,241	1,159	1,107	825												
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MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-8.69	12.50	9.62	11.98	✓	21.60	0.91	14.37	✓	🇺🇸	✓	0.66	✓	5	2-Basic	Low Risk
<i>percentile rank</i>			31	76	24	13												
<i># of funds in category</i>			582	534	503	392												
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Vanguard Selected Value Inv	VASVX	Mid-Cap Value	-3.01	28.00	7.28	9.34	✓	22.73	1.10	18.10	✓	🇺🇸	✓	0.38	✓	4	-	Medium Risk
<i>percentile rank</i>			19	11	39	27												
<i># of funds in category</i>			400	386	366	268												
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PGIM Jennison Small Company R6	PJSQX	Small Growth	-9.89	29.34	9.23	10.47	✓	21.83	0.85	9.35	✓	🇺🇸	✖️	0.71	✓	3	-	Medium Risk
<i>percentile rank</i>			35	3	17	25												
<i># of funds in category</i>			608	578	540	406												
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DFA US Small Cap Value I	DFS VX	Small Value	-3.50	31.25	7.19	8.54	✓	23.44	1.00	11.09	✓	🇺🇸	✓	0.30	✓	2	-	Medium Risk
<i>percentile rank</i>			23	19	23	27												
<i># of funds in category</i>			482	453	430	323												
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Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm	VEMAX	Diversified Emerging Mkts	-9.13	9.48	-0.06	2.18	✓	17.60	0.92	14.59	✓	🇺🇸	✓	0.14	✓	2	1-Low	Medium Risk
<i>percentile rank</i>			47	42	35	41												
<i># of funds in category</i>			835	746	657	398												
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American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	0.14	13.55	3.38	4.77	✓	18.68	1.05	14.50	✓	🇺🇸	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			18	30	36	45												
<i># of funds in category</i>			749	697	630	425												
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Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	-2.58	11.10	2.73	5.05	✓	21.70	1.11	27.03	✓	🇺🇸	✓	0.69	✓	3	-	Low Risk
<i>percentile rank</i>			22	51	69	66												
<i># of funds in category</i>			449	404	350	235												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	1.16	15.30	3.19	4.96	✓	19.28	1.02	12.85	✓	🇺🇸	✖️	0.38	✓	2	-	Medium Risk
<i>percentile rank</i>			30	41	25	20												
<i># of funds in category</i>			365	334	311	195												
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American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	-4.64	13.87	5.81	7.92	✓	17.97	0.98	17.17	✓	---	✓	0.42	✓	2	1-Low	Low Risk
<i>percentile rank</i>			34	64	65	50												
<i># of funds in category</i>			369	335	289	182												

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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	-14.75	25.82	6.73	-1.64	✔️	18.26	1.12	4.41	✔️	—	—	0.76	✔️	3	—	—	
<i>percentile rank</i>			86	33	31	67													
<i># of funds in category</i>			114	108	93	65									12-31-2022	—	—		
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-20.10	9.83	5.82	5.79	✔️	20.41	1.00	26.90	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			54	64	45	43													
<i># of funds in category</i>			261	237	213	156									02-28-2023	02-15-2022	12-31-2022		
<b>Fixed Income</b>																			
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-3.68	-0.44	1.02	2.74	✔️	4.61	0.62	8.52	✔️	—	—	0.51	✔️	3	—	—	
<i>percentile rank</i>			19	20	10	1													
<i># of funds in category</i>			130	113	99	59									02-28-2023	—	—		
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	-1.22	6.74	3.63	—	✔️	8.39	0.92	8.41	✔️	—	—	0.66	✔️	—	—	—	
<i>percentile rank</i>			16	22	11	—													
<i># of funds in category</i>			689	622	580	415													
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-6.22	1.67	2.85	1.39	✔️	7.02	0.99	1.39	❌	—	—	0.10	✔️	3	—	—	
<i>percentile rank</i>			63	65	39	32													
<i># of funds in category</i>			215	202	195	137									02-28-2023	—	—		
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.67	-1.98	1.16	1.75	✔️	6.54	1.04	22.52	✔️	📊	—	0.30	✔️	3	1-Low	—	
<i>percentile rank</i>			29	34	20	9													
<i># of funds in category</i>			465	418	382	286									02-28-2023	02-15-2022	—		
PIMCO Income Instl	PIMIX	Multisector Bond	-1.30	3.59	2.26	3.98	✔️	6.04	0.86	16.01	✔️	—	—	0.51	✔️	—	—	—	
<i>percentile rank</i>			17	41	22	1													
<i># of funds in category</i>			346	292	255	158													
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.94	✔️	—	—	—	—	—	—	—	
<i>percentile rank</i>			—	—	—	—													
<i># of funds in category</i>			—	—	—	—													
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	2.12	1.01	1.38	—	✔️	0.64	0.05	25.74	✔️	—	—	0.24	✔️	—	—	—	
<i>percentile rank</i>			48	72	63	—													
<i># of funds in category</i>			237	216	180	106													
<b>Target Date</b>																			
BlackRock LifePath® Index 2025 K	LIBKX	Target Date	-6.43	6.88	4.38	5.57	✔️	11.68	0.90	4.92	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			67	82	58	60													
<i># of funds in category</i>			215	190	170	103									02-28-2023	04-07-2022	09-30-2022		
BlackRock LifePath® Index 2030 K	LINKX	Target Date	-6.79	9.02	5.11	6.29	✔️	13.28	0.94	4.92	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			68	71	47	58													
<i># of funds in category</i>			217	190	170	97									02-28-2023	04-07-2022	12-31-2022		
BlackRock LifePath® Index 2035 K	LJJKX	Target Date	-7.03	11.10	5.80	6.97	✔️	14.79	0.97	4.92	✔️	—	✔️	0.09	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			64	59	36	55													
<i># of funds in category</i>			208	183	167	100									02-28-2023	04-07-2022	12-31-2022		

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															Updated	Updated	Updated	
BlackRock LifePath® Index 2040 K	LIKXX	Target Date	-7.35	12.98	6.38	7.54	✔	16.19	0.99	4.92	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			69	45	25	47												
<i># of funds in category</i>			212	184	170	97									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2045 K	LHKX	Target Date	-7.53	14.48	6.86	8.02	✔	17.34	1.02	4.92	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			72	25	17	31												
<i># of funds in category</i>			208	183	167	100									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2050 K	LIPX	Target Date	-7.64	15.21	7.09	8.28	✔	17.91	1.04	4.92	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			69	6	9	17												
<i># of funds in category</i>			209	184	170	97									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2055 K	LIVX	Target Date	-7.61	15.28	7.13	8.40	✔	17.99	1.04	4.92	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			69	9	10	11												
<i># of funds in category</i>			208	183	167	82									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2060 K	LIZX	Target Date	-7.60	15.28	7.13	—	✔	18.02	1.40	4.92	✔	—	✔	0.09	✔	3	1-Low	Low Risk
<i>percentile rank</i>			67	12	9	—												
<i># of funds in category</i>			208	178	157	8									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index 2065 K	LWKX	Target Date	-7.59	14.99	—	—	✔	17.95	1.39	3.42	✔	—	✔	0.09	✔	4	1-Low	Low Risk
<i>percentile rank</i>			63	29	—	—												
<i># of funds in category</i>			158	66	10	—									02-28-2023	04-07-2022	12-31-2022	
BlackRock LifePath® Index Retire K	LIRX	Target Date	-6.16	4.82	3.75	4.39	✔	10.46	1.13	4.92	✔	—	✔	0.09	✔	3	1-Low	—
<i>percentile rank</i>			88	28	11	7												
<i># of funds in category</i>			157	140	123	82									02-28-2023	04-07-2022	—	

### Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	-5.57	9.83	6.69	8.17	✔	12.44	0.96	24.26	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			28	49	22	6												
<i># of funds in category</i>			750	683	656	485									02-28-2023	02-15-2022	12-31-2022	