

# ROCHESTER DAVIS FETCH CORPORATION

## Screens Summary (Data as of 06-30-2023)

🔴 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	
																Updated	Updated	Updated
<b>US Stock</b>																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	19.54	14.56	12.27	12.82	✔	18.19	1.00	7.18	✔	🇺🇸	✔	0.04	✔	3	1-Low	Low Risk
<i>percentile rank</i>			26	27	19	10												
<i># of funds in category</i>			1,557	1,413	1,305	984												
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MFS Growth R6	MFEKX	Large Growth	21.10	8.26	11.99	14.32	✔	20.70	0.94	21.26	✔	🇺🇸	✔	0.50	✔	4	2-Basic	Low Risk
<i>percentile rank</i>			64	72	45	26												
<i># of funds in category</i>			1,321	1,215	1,126	879												
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Invesco Diversified Dividend R6	LCEFX	Large Value	10.67	12.91	7.78	8.66	✔	15.41	0.86	7.35	✔	🇺🇸	✔	0.46	✔	2	-	Medium Risk
<i>percentile rank</i>			54	75	60	67												
<i># of funds in category</i>			1,309	1,223	1,168	886												
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Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	13.71	11.95	8.59	10.43	✔	19.20	0.99	25.13	✔	🇺🇸	✔	0.05	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			63	74	23	18												
<i># of funds in category</i>			451	418	390	259												
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PGIM Jennison Small Company R6	PJSQX	Small Growth	12.79	18.54	8.67	10.54	✔	20.09	0.82	9.59	✔	🇺🇸	✖	0.71	✔	3	-	Medium Risk
<i>percentile rank</i>			67	3	19	25												
<i># of funds in category</i>			619	588	552	419												
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DFA US Small Cap Value I	DFS VX	Small Value	15.43	24.56	6.54	8.65	✔	22.94	0.99	11.34	✔	🇺🇸	✔	0.30	✔	2	-	Medium Risk
<i>percentile rank</i>			25	14	23	26												
<i># of funds in category</i>			502	468	441	345												
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<b>Non-US Stock</b>																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	14.69	5.95	5.94	6.33	✔	17.16	0.85	24.05	✔	🇺🇸	✔	0.57	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			8	29	4	1												
<i># of funds in category</i>			844	751	672	412												
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American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.56	9.04	4.77	4.99	✔	18.64	1.07	14.75	✔	🇺🇸	✔	0.54	✔	2	1-Low	Low Risk
<i>percentile rank</i>			56	31	25	58												
<i># of funds in category</i>			796	744	680	460												
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Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	16.53	9.01	4.39	5.67	✔	18.92	1.09	10.36	✔	🇺🇸	✔	0.07	✔	2	1-Low	Low Risk
<i>percentile rank</i>			47	33	35	22												
<i># of funds in category</i>			796	744	680	460												
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<b>Alternative</b>																		
Vanguard Real Estate Index Admiral	VGS LX	Real Estate	-3.95	5.87	4.39	6.13	✔	20.22	1.00	27.15	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			62	71	49	49												
<i># of funds in category</i>			268	244	225	162												
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<b>Fixed Income</b>																		
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-1.78	-0.23	2.36	2.00	✔	6.89	0.99	1.64	✖	—	—	0.10	✔	3	-	-
<i>percentile rank</i>			70	58	44	17												
<i># of funds in category</i>			237	221	217	155												

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															Updated	Updated	Updated	
Baird Aggregate Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate-Term Bond	-0.25 17 530	-3.69 34 474	1.09 18 441	1.94 9 330	✔	6.27	1.01	22.76	✔	☒	—	0.30	✔	3	1-Low	—
															05-31-2023	02-15-2022	—	
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	5.34 25 365	1.85 22 325	2.60 19 278	4.24 1 175	✔	5.76	0.83	16.26	✔	—	—	0.51	✔	—	—	—
Lincoln NY Stable Value Account -LYGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 61	— — —	— — —	— — —	—	—	—	26.76	✔	—	—	—	—	—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	3.29 72 245	1.05 57 221	1.49 69 193	— — 112	✔	0.63	0.04	25.99	✔	—	—	0.24	✔	—	—	—

### Balanced

American Funds American Balanced R6 <i>percentile rank</i> <i># of funds in category</i>	RLBGX	Moderate Allocation	8.90 51 888	7.13 31 821	7.06 22 786	8.35 11 581	✔	11.80	0.95	24.51	✔	—	✔	0.25	✔	2	1-Low	Low Risk
															05-31-2023	02-15-2022	12-31-2022	