



# ADRIAN L MERTON INCORPORATED DAVIS

## Screens Summary (Data as of 09-30-2022)

🔴 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	Sustain. Rating Updated	Commit. Level Updated	Carbon Risk Updated	
<b>Alternative</b>																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	4.81	14.52	7.60	-2.37	✔	22.45	1.17	3.92	✔	—	—	0.76	✔	3	—	—
<i>percentile rank</i>			95	36	38	71												
<i># of funds in category</i>			115	109	92	66									08-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-18.71	-1.59	3.09	6.24	✔	22.30	0.96	26.40	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			70	52	54	35												
<i># of funds in category</i>			256	237	209	152									08-31-2022	02-15-2022	06-30-2022	
<b>Fixed Income</b>																		
PGIM Global Total Return R6	PGTQX	Global Bond	-27.15	-8.36	-3.00	0.01	✔	10.69	1.12	20.01	✔	—	—	0.52	✔	—	—	—
<i>percentile rank</i>			90	85	50	17												
<i># of funds in category</i>			204	194	175	139												
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	-10.79	0.21	1.81	—	✔	10.12	0.90	7.91	✔	—	—	0.66	✔	—	—	—
<i>percentile rank</i>			22	26	22	—												
<i># of funds in category</i>			685	637	582	403												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-11.53	0.69	1.84	0.89	✔	6.68	0.97	0.89	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			47	51	49	38												
<i># of funds in category</i>			210	199	190	128									08-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-15.26	-3.07	-0.09	1.36	✔	5.71	1.04	22.02	✔	📊	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			64	33	24	10												
<i># of funds in category</i>			448	404	366	272									08-31-2022	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-10.70	-0.26	1.24	4.05	✔	7.14	0.95	15.52	✔	—	—	0.51	✔	—	—	—
<i>percentile rank</i>			30	21	23	1												
<i># of funds in category</i>			345	289	255	152												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.38	0.50	1.08	—	✔	0.56	0.07	25.24	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			30	46	61	—												
<i># of funds in category</i>			237	216	178	99												
<b>Target Date</b>																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-15.83	1.17	2.91	5.46	✔	10.98	0.90	9.61	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			36	48	35	24												
<i># of funds in category</i>			157	147	120	57									08-31-2022	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	-17.53	1.40	3.15	5.96	✔	12.78	0.96	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			58	46	34	21												
<i># of funds in category</i>			226	202	172	94									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-18.42	1.82	3.43	6.46	✔	14.11	0.96	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			50	50	44	27												
<i># of funds in category</i>			226	202	170	97									08-31-2022	02-15-2022	06-30-2022	
Vanguard Target Retirement 2035 Fund	VTTX	Target Date	-18.87	2.39	3.78	6.99	✔	15.35	0.94	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			39	49	44	28												
<i># of funds in category</i>			219	195	169	91									08-31-2022	02-15-2022	06-30-2022	

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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
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-19.42	2.91	4.11	7.40	✔	16.61	0.94	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			33	46	39	22													
<i># of funds in category</i>			220	196	170	97									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-19.93	3.46	4.42	7.61	✔	17.88	0.96	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			36	34	31	20													
<i># of funds in category</i>			219	195	169	90									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	-20.18	3.41	4.39	7.60	✔	18.01	0.95	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			38	35	33	20													
<i># of funds in category</i>			220	196	170	95									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-20.17	3.40	4.38	7.58	✔	18.02	0.95	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			37	35	38	26													
<i># of funds in category</i>			219	195	169	72									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2060 Fund	VTTX	Target Date	-20.16	3.40	4.38	7.58	✔	17.99	1.35	9.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			37	42	41	1													
<i># of funds in category</i>			218	186	150	1									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	-20.10	3.38	4.36	—	✖	18.01	1.36	5.22	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			24	55	68	—													
<i># of funds in category</i>			161	37	8	—									08-31-2022	02-15-2022	06-30-2022		
Vanguard Target Retirement Income Fund	VTINX	Target Date	-14.19	-0.02	1.96	3.31	✔	8.10	0.87	9.61	✔	—	✔	0.08	✔	3	1-Low	—	
<i>percentile rank</i>			49	31	27	36													
<i># of funds in category</i>			162	146	123	81									08-31-2022	02-15-2022	—		
<b>Balanced</b>																			
Vanguard LifeStrategy Cnsv Gr Inv	VSCGX	Target Risk	-16.75	-0.25	2.05	4.07	✔	9.85	1.00	0.59	✖	—	✔	0.12	✔	3	1-Low	—	
<i>percentile rank</i>			83	62	38	30													
<i># of funds in category</i>			465	429	401	290									08-31-2022	02-15-2022	—		
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-19.55	2.69	3.95	6.93	✔	16.32	1.01	0.59	✖	—	✔	0.14	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			73	55	43	34													
<i># of funds in category</i>			332	309	286	226									08-31-2022	02-15-2022	06-30-2022		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-15.38	-1.88	0.95	2.53	✔	6.98	0.98	0.59	✖	—	✔	0.11	✔	3	1-Low	—	
<i>percentile rank</i>			75	85	60	42													
<i># of funds in category</i>			143	132	128	89									08-31-2022	02-15-2022	—		
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-18.16	1.24	3.02	5.52	✔	13.03	0.98	0.59	✖	—	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			82	77	62	54													
<i># of funds in category</i>			766	708	658	487									08-31-2022	02-15-2022	06-30-2022		