



ADRIAN L MERTON INCORPORATED DAVIS

Screens Summary (Data as of 09-30-2023)

 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
US Stock																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	10.78	8.22	9.20	10.64	✓	15.88	0.80	17.67	✓	☒	✓	0.30	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			93	75	42	52												
<i># of funds in category</i>			1,562	1,422	1,309	984												
08-31-2023 02-15-2022 12-31-2022																		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	21.57	10.11	9.88	11.87	✓	17.85	1.00	7.43	✓	☒	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			30	32	20	9												
<i># of funds in category</i>			1,562	1,422	1,309	984												
08-31-2023 02-15-2022 12-31-2022																		
MFS Growth R6	MFEKX	Large Growth	25.32	3.59	9.63	12.84	✓	20.06	0.95	21.51	✓	☒	✓	0.50	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			44	67	45	27												
<i># of funds in category</i>			1,321	1,222	1,135	895												
08-31-2023 02-15-2022 12-31-2022																		
Invesco Growth and Income R6	GIFFX	Large Value	15.49	15.30	6.38	8.57	✓	19.61	1.09	20.60	✓	☒	✓	0.41	✓	2	-	Medium Risk
<i>percentile rank</i>			44	12	52	45												
<i># of funds in category</i>			1,291	1,210	1,153	883												
08-31-2023 - 12-31-2022																		
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	15.10	0.42	6.78	10.65	✓	19.90	0.91	14.87	✓	☒	✓	0.66	✓	5	2-Basic	Low Risk
<i>percentile rank</i>			38	66	34	13												
<i># of funds in category</i>			609	568	537	431												
08-31-2023 02-15-2022 12-31-2022																		
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	10.35	11.31	5.41	8.40	✓	19.22	0.96	17.13	✓	☒	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			77	73	56	27												
<i># of funds in category</i>			430	409	393	298												
08-31-2023 02-15-2022 12-31-2022																		
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	10.57	0.42	3.32	7.31	✓	21.75	0.93	18.76	✓	☒	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			39	66	54	61												
<i># of funds in category</i>			617	586	547	420												
08-31-2023 02-15-2022 12-31-2022																		
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	13.93	15.32	4.92	8.14	✓	21.67	0.92	7.43	✓	☒	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			53	55	41	14												
<i># of funds in category</i>			507	469	439	346												
08-31-2023 02-15-2022 12-31-2022																		
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	17.35	1.56	5.29	5.04	✓	17.07	0.85	24.30	✓	☒	✓	0.57	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			26	32	9	3												
<i># of funds in category</i>			853	753	682	417												
08-31-2023 02-15-2022 12-31-2022																		
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	24.55	5.67	3.85	3.69	✓	18.68	1.06	15.01	✓	☒	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			40	29	19	47												
<i># of funds in category</i>			800	746	686	460												
08-31-2023 02-15-2022 12-31-2022																		
Vanguard International Growth Adm	VWILX	Foreign Large Growth	16.10	-4.69	4.86	6.70	✓	23.40	1.12	13.76	✓	☒	✓	0.34	✓	3	-	Low Risk
<i>percentile rank</i>			71	82	19	9												
<i># of funds in category</i>			463	423	370	263												
08-31-2023 - 12-31-2022																		
Vanguard International Value Inv	VTRIX	Foreign Large Value	23.05	7.80	3.20	3.57	✓	19.53	1.03	13.35	✓	☒	✗	0.38	✓	2	-	Medium Risk
<i>percentile rank</i>			80	61	46	34												
<i># of funds in category</i>			401	362	337	218												
08-31-2023 - 12-31-2022																		
American Funds New Perspective R6	RNPGX	Global Stock	21.70	4.92	8.36	9.82	✓	19.33	1.11	22.84	✓	—	✓	0.41	✓	2	2-Basic	Low Risk
<i>percentile rank</i>			35	24	13	10												
<i># of funds in category</i>			369	327	288	193												
08-31-2023 02-15-2022 12-31-2022																		

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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	Sustain. Rating Updated	Commit. Level Updated	Carbon Risk Updated	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-0.88	16.10	6.73	-0.52	✔	18.27	1.12	4.92	✔	—	—	0.99	✔	3	—	—
<i>percentile rank</i>			57	57	43	62												
<i># of funds in category</i>			114	110	105	66									06-30-2023	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-1.27	2.33	2.44	5.51	✔	20.72	1.01	27.40	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			63	74	56	49												
<i># of funds in category</i>			271	248	230	166									08-31-2023	02-15-2022	12-31-2022	
Fixed Income																		
PGIM Global Total Return R6	PGTQX	Global Bond	7.39	-7.93	-1.26	0.83	✔	10.10	1.00	21.01	✔	—	—	0.53	✔	1	—	—
<i>percentile rank</i>			17	86	37	11												
<i># of funds in category</i>			210	201	185	146									09-30-2022	—	—	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	10.23	2.92	3.38	—	✔	7.61	0.93	8.91	✔	—	—	0.66	✔	—	—	—
<i>percentile rank</i>			37	21	18	—												
<i># of funds in category</i>			721	664	621	456												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	1.04	-2.06	2.00	1.64	✔	6.81	0.99	1.89	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			75	59	52	25												
<i># of funds in category</i>			241	224	220	158									08-31-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	1.41	-5.02	0.44	1.55	✔	6.29	1.01	23.02	✔	📊	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			24	36	22	11												
<i># of funds in category</i>			529	477	437	321									08-31-2023	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	6.76	0.67	2.37	4.00	✔	5.77	0.84	16.52	✔	—	—	0.62	✔	4	—	—
<i>percentile rank</i>			26	25	18	1												
<i># of funds in category</i>			364	333	280	178									08-31-2023	—	—	
Lincoln Stable Value Account -Z418		Stable Value	—	—	—	—	—	—	—	40.44	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			73	—	—	—												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	4.00	1.22	1.56	—	✔	0.65	0.04	26.24	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			90	73	77	—												
<i># of funds in category</i>			243	216	192	107												
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	9.36	1.43	3.58	5.24	✔	10.02	0.87	10.61	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			45	48	30	20												
<i># of funds in category</i>			169	153	140	68									08-31-2023	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	11.56	2.17	4.06	5.79	✔	11.65	0.93	10.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			14	32	20	14												
<i># of funds in category</i>			266	243	215	123									08-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	13.14	2.97	4.46	6.28	✔	12.77	0.94	10.61	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			17	42	29	19												
<i># of funds in category</i>			260	239	205	124									08-31-2023	02-15-2022	12-31-2022	

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														Updated	Updated	Updated		
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	14.61	3.89	4.93	6.79	✓	13.72	0.93	10.61	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			37	57	39	28												
<i># of funds in category</i>			258	237	213	120												
															08-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	16.15	4.81	5.37	7.26	✓	14.68	0.93	10.61	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			48	63	39	28												
<i># of funds in category</i>			249	229	204	123												
															08-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	17.67	5.72	5.87	7.61	✓	15.68	0.96	10.61	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			43	43	31	21												
<i># of funds in category</i>			263	243	217	123												
															08-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	18.48	5.92	5.99	7.67	✓	15.99	0.96	10.61	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			33	48	30	22												
<i># of funds in category</i>			247	227	204	121												
															08-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	18.48	5.91	5.99	7.65	✓	15.99	0.95	10.61	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			40	54	30	21												
<i># of funds in category</i>			259	235	212	107												
															08-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	18.49	5.91	5.98	7.65	✓	15.97	1.29	10.61	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	61	35	1												
<i># of funds in category</i>			244	218	190	10												
															08-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	18.47	5.93	5.97	—	✓	15.98	1.29	6.22	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			55	56	50	—												
<i># of funds in category</i>			186	129	10	—												
															08-31-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	18.49	—	—	—	—	—	—	1.26	✗	—	✓	0.08	✓	3	—	Low Risk
<i>percentile rank</i>			52	—	—	—												
<i># of funds in category</i>			186	129	10	—												
															08-31-2023	—	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	7.02	-0.13	2.69	3.60	✓	8.08	0.90	10.61	✓	—	✓	0.08	✓	3	1-Low	—
<i>percentile rank</i>			50	49	30	29												
<i># of funds in category</i>			196	185	163	99												
															08-31-2023	02-15-2022	—	
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	8.53	-0.12	2.89	4.25	✓	9.71	1.03	1.59	✗	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			28	79	40	27												
<i># of funds in category</i>			529	503	468	340												
															08-31-2023	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	16.25	4.63	5.36	7.00	✓	14.69	1.03	1.59	✗	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			19	58	30	28												
<i># of funds in category</i>			380	351	328	252												
															08-31-2023	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	4.72	-2.53	1.50	2.76	✓	7.46	1.00	1.59	✗	—	✓	0.11	✓	3	1-Low	—
<i>percentile rank</i>			53	90	60	46												
<i># of funds in category</i>			178	167	155	113												
															08-31-2023	07-19-2023	—	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	12.37	2.25	4.15	5.66	✓	12.16	1.00	1.59	✗	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			31	79	55	50												
<i># of funds in category</i>			894	831	784	577												
															08-31-2023	07-19-2023	12-31-2022	