

ROCHESTER DAVIS FETCH CORPORATION

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 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 Diversified Dividend R6	LCEFX	Large Value	11.33	10.03	6.12	7.87	✓	15.61	0.86	7.60	✓	☒	✓	0.46	✓	3	-	Medium Risk
<i>percentile rank</i>			79	73	60	69												
<i># of funds in category</i>			1,291	1,210	1,153	883												
																08-31-2023	-	12-31-2022
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	12.61	7.26	6.49	9.05	✓	19.36	0.99	25.38	✓	☒	✓	0.05	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			68	81	28	17												
<i># of funds in category</i>			456	421	392	269												
																08-31-2023	02-15-2022	12-31-2022
PGIM Jennison Small Company R6	PJSQX	Small Growth	7.38	10.88	6.80	8.74	✓	20.29	0.82	9.85	✓	☒	✖	0.71	✓	3	-	Medium Risk
<i>percentile rank</i>			64	7	11	25												
<i># of funds in category</i>			617	586	547	420												
																08-31-2023	-	12-31-2022
DFA US Small Cap Value I	DFS VX	Small Value	17.51	22.85	6.11	7.70	✓	23.11	0.98	11.59	✓	☒	✓	0.30	✓	2	-	Medium Risk
<i>percentile rank</i>			33	14	19	21												
<i># of funds in category</i>			507	469	439	346												
																08-31-2023	-	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 Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	24.01	5.32	3.17	4.01	✓	19.09	1.09	10.61	✓	☒	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			48	38	35	30												
<i># of funds in category</i>			800	746	686	460												
																08-31-2023	02-15-2022	12-31-2022
Alternative																		
Vanguard Real Estate Index Admiral	VGS LX	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																		
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	-	-

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															Updated	Updated	Updated	
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 NY Stable Value Account -LYGPA		Stable Value	—	—	—	—	—	—	—	27.01	✓	—	—	—	—	—	—	
<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												

Balanced

American Funds American Balanced R6	RLBGX	Moderate Allocation	12.47	4.68	5.76	7.63	✓	11.88	0.97	24.76	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			28	24	19	12												
<i># of funds in category</i>			894	831	784	577									08-31-2023	02-15-2022	12-31-2022	