

## ADRIAN L MERTON INCORPORATED PROFIT

## Screens Summary (Data as of 03-31-2022)

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	Commit. Level	Carbon Risk	
<b>US Stock</b>																		
Vanguard Dividend Growth Inv	VDIGX	Large Blend	17.30	16.38	15.17	13.57	✓	15.60	0.82	16.17	✓	🇺🇸	✓	0.26	✓	3	2-Basic	Low Risk
percentile rank			7	64	39	44												
# of funds in category			1,382	1,245	1,129	827												
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Vanguard 500 Index Admiral	VFIAX	Large Blend Index	15.60	18.89	15.95	14.60	✓	17.76	1.00	5.93	✓	🇺🇸	✓	0.04	✓	3	1-Low	Low Risk
percentile rank			17	19	16	9												
# of funds in category			1,382	1,245	1,129	827												
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MFS Growth R6	MFEKX	Large Growth	8.07	18.70	19.28	16.04	✓	18.06	0.91	20.01	✓	🇺🇸	✓	0.49	✓	4	2-Basic	Low Risk
percentile rank			47	51	29	22												
# of funds in category			1,240	1,128	1,033	769												
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Invesco Growth and Income R6	GIFFX	Large Value	14.85	14.45	10.42	-	✓	22.00	1.13	19.10	✓	🇺🇸	✓	0.40	✓	2	-	Medium Risk
percentile rank			26	34	59	-												
# of funds in category			1,220	1,151	1,052	774												
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MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-1.23	14.96	16.65	-	✓	19.67	0.89	13.37	✓	🇺🇸	✓	0.65	✓	5	2-Basic	Low Risk
percentile rank			38	52	23	-												
# of funds in category			595	545	506	389												
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Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	13.28	14.10	10.45	12.37	✓	21.51	0.98	15.63	✓	🇺🇸	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			26	41	32	12												
# of funds in category			410	392	356	265												
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Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-9.25	11.84	12.64	11.92	✓	22.85	0.93	17.26	✓	🇺🇸	✖	0.07	✓	4	1-Low	Low Risk
percentile rank			55	70	57	58												
# of funds in category			617	583	529	400												
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Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	8.35	13.20	9.61	11.87	✓	24.12	0.96	5.93	✓	🇺🇸	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			31	46	26	10												
# of funds in category			446	416	396	301												
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<b>Non-US Stock</b>																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-6.50	9.91	9.86	7.13	✓	17.98	0.91	22.80	✓	🇺🇸	✓	0.57	✓	4	1-Low	Low Risk
percentile rank			31	8	5	2												
# of funds in category			809	732	626	354												
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American Funds Europacific Growth R6	REERG	Foreign Large Growth	-9.35	8.36	8.01	7.32	✓	18.40	1.01	20.84	✓	🇺🇸	✓	0.46	✓	2	1-Low	Low Risk
percentile rank			74	70	63	37												
# of funds in category			454	390	340	228												
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Vanguard International Growth Adm	VWILX	Foreign Large Growth	-16.21	14.87	14.11	10.48	✓	21.28	1.01	19.16	✓	🇺🇸	✓	0.32	✓	3	-	Low Risk
percentile rank			89	6	2	3												
# of funds in category			454	390	340	228												
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Vanguard International Value Inv	VTRIX	Foreign Large Value	-3.09	7.10	6.36	5.78	✓	19.48	1.09	11.85	✓	🇺🇸	✓	0.36	✓	2	-	Medium Risk
percentile rank			85	34	12	26												
# of funds in category			350	327	291	184												
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American Funds New Perspective R6	RNPGX	World Stock	3.98	17.65	15.64	13.13	✓	18.94	1.07	21.34	✓	—	✓	0.41	✓	2	2-Basic	Low Risk
percentile rank			28	10	12	9												
# of funds in category			356	306	265	167												

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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 Updated	Commit. Level Updated	Carbon Risk Updated
<b>Alternative</b>																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	52.80	19.76	11.07	0.09	✔	19.42	1.13	3.41	✔	—	—	0.82	✔	2	—	—
<i>percentile rank</i>			33	9	25	43												
<i># of funds in category</i>			115	109	89	56									02-28-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	21.45	11.44	9.67	9.70	✔	19.08	0.95	25.90	✔	—	✔	0.12	✔	3	1-Low	Medium Risk
<i>percentile rank</i>			70	49	52	32												
<i># of funds in category</i>			258	239	207	151									02-28-2022	02-15-2022	12-31-2021	
<b>Fixed Income</b>																		
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	2.01	4.86	4.55	—	✔	8.35	0.90	7.41	✔	—	—	0.66	✔	—	—	—
<i>percentile rank</i>			9	21	23	—												
<i># of funds in category</i>			682	638	571	378												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	4.21	6.13	4.30	2.61	✔	4.05	0.93	10.62	✔	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			29	29	35	22												
<i># of funds in category</i>			207	199	180	122									02-28-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.46	2.04	2.45	2.90	✔	4.52	1.09	21.52	✔	📊	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			56	23	16	10												
<i># of funds in category</i>			434	394	359	259									02-28-2022	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-1.54	2.93	3.59	5.96	✔	6.06	0.78	15.01	✔	—	—	0.62	✔	—	—	—
<i>percentile rank</i>			41	47	26	1												
<i># of funds in category</i>			337	282	241	140												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.46	0.91	1.19	—	✔	0.57	0.06	24.74	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			38	55	66	—												
<i># of funds in category</i>			236	214	176	92												
PGIM Global Total Return R6	PGTQX	World Bond	-9.30	0.15	2.34	2.70	✔	9.02	1.26	19.51	✔	—	—	0.52	✔	—	—	—
<i>percentile rank</i>			86	62	15	1												
<i># of funds in category</i>			198	190	168	132												
<b>Target Date</b>																		
Vanguard Target Retirement 2015 Fund	VTXVX	Target Date	0.39	6.20	5.95	6.20	✔	6.99	0.80	9.11	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			74	81	78	67												
<i># of funds in category</i>			127	118	90	46									02-28-2022	02-15-2022	—	
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	1.39	7.87	7.27	7.31	✔	9.18	0.95	9.11	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			50	47	39	29												
<i># of funds in category</i>			169	160	128	65									02-28-2022	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	1.86	8.92	8.14	8.04	✔	10.84	1.01	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			42	38	32	19												
<i># of funds in category</i>			228	204	170	89									02-28-2022	02-15-2022	12-31-2021	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	2.53	9.84	8.85	8.68	✔	12.10	0.99	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			47	46	42	23												
<i># of funds in category</i>			229	203	170	94									02-28-2022	02-15-2022	12-31-2021	

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																	Updated	Updated	Updated
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	3.29	10.77	9.57	9.31	✔	13.35	0.95	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			44	50	48	28													
<i># of funds in category</i>			221	201	167	86									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	4.10	11.68	10.28	9.85	✔	14.60	0.94	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			47	50	41	28													
<i># of funds in category</i>			223	203	170	94									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	4.88	12.61	10.89	10.19	✔	15.84	0.96	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			42	36	33	19													
<i># of funds in category</i>			221	201	167	85									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	5.07	12.74	10.96	10.23	✔	15.88	0.95	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			41	38	37	19													
<i># of funds in category</i>			223	203	170	90									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	5.05	12.71	10.95	10.21	✔	15.88	0.94	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			43	42	45	24													
<i># of funds in category</i>			221	201	165	70									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	5.05	12.71	10.95	10.24	✔	15.87	1.43	9.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			42	52	51	1													
<i># of funds in category</i>			220	189	142	1									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	5.12	12.69	—	—	✖	15.89	1.43	4.72	✔	—	✔	0.08	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			40	57	—	—													
<i># of funds in category</i>			149	16	—	—									02-28-2022	02-15-2022	12-31-2021		
Vanguard Target Retirement Income Fund	VTINX	Target Date	0.15	5.75	5.30	4.95	✔	6.15	0.84	9.11	✔	—	✔	0.08	✔	3	1-Low	—	
<i>percentile rank</i>			49	44	41	37													
<i># of funds in category</i>			168	150	124	78									02-28-2022	02-15-2022	—		
<b>Balanced</b>																			
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-0.18	6.52	6.15	5.95	✔	7.74	1.01	0.09	✖	—	✔	0.12	✔	3	1-Low	—	
<i>percentile rank</i>			78	53	37	31													
<i># of funds in category</i>			481	448	419	277									02-28-2022	02-15-2022	—		
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	3.96	11.51	10.01	9.41	✔	14.20	1.02	0.09	✖	—	✔	0.14	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			60	35	29	26													
<i># of funds in category</i>			315	288	265	199									02-28-2022	02-15-2022	12-31-2021		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-2.29	3.90	4.11	4.11	✔	5.05	0.97	0.09	✖	—	✔	0.11	✔	3	1-Low	—	
<i>percentile rank</i>			88	68	49	45													
<i># of funds in category</i>			193	178	167	116									02-28-2022	02-15-2022	—		
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	1.88	9.03	8.10	7.71	✔	10.89	0.99	0.09	✖	—	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			78	69	57	54													
<i># of funds in category</i>			706	661	604	438									02-28-2022	02-15-2022	12-31-2021		