

ADRIAN L MERTON INCORPORATED DAVIS

Screens Summary (Data as of 03-31-2023)

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	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
Vanguard Dividend Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VDIGX	Large Blend	-2.78 8 1,372	17.22 69 1,240	12.05 5 1,130	11.80 28 835		16.07	0.77	17.17				0.27		4	2-Basic	Low Risk
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	-7.77 53 1,372	18.56 31 1,240	11.15 21 1,130	12.20 11 835		19.23	1.00	6.93				0.04		3	1-Low	Low Risk
MFS Growth R6 <i>percentile rank</i> <i># of funds in category</i>	MFEKX	Large Growth	-12.94 59 1,253	12.14 80 1,142	10.85 43 1,056	13.19 29 813		21.89	0.94	21.01				0.50		4	2-Basic	Low Risk
Invesco Growth and Income R6 <i>percentile rank</i> <i># of funds in category</i>	GIFFX	Large Value	-7.21 83 1,241	21.98 17 1,159	6.94 71 1,107	9.22 48 825		20.00	1.09	20.10				0.41		2	–	Medium Risk
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	-8.69 31 582	12.50 76 534	9.62 24 503	11.98 13 392		21.60	0.91	14.37				0.66		5	2-Basic	Low Risk
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	-8.26 75 400	20.86 66 386	6.61 52 366	9.46 19 268		19.20	0.95	16.63				0.07		4	1-Low	Medium Risk
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	-12.03 54 608	13.49 70 578	6.32 61 540	8.85 67 406		23.61	0.96	18.26				0.07		4	1-Low	Medium Risk
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	-7.63 60 482	23.85 54 453	6.37 33 430	8.98 18 323		21.66	0.93	6.93				0.07		4	1-Low	Medium Risk
Non-US Stock																		
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWGX	Diversified Emerging Mkts	-6.90 24 835	12.18 22 746	4.10 3 657	5.50 1 398		18.28	0.86	23.80				0.57		3	1-Low	Medium Risk
American Funds Intl Gr and Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RIGGX	Foreign Large Blend	0.14 18 749	13.55 30 697	3.38 36 630	4.77 45 425		18.68	1.05	14.50				0.54		2	1-Low	Low Risk
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	-6.81 67 449	13.48 12 404	6.54 13 350	8.79 5 235		25.16	1.20	13.26				0.34		3	–	Low Risk
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	1.16 30 365	15.30 41 334	3.19 25 311	4.96 20 195		19.28	1.02	12.85				0.38		2	–	Medium Risk
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	Global Stock	-8.85 53 365	16.61 14 306	9.35 16 269	10.70 9 180		21.06	1.14	22.34		–		0.41		2	2-Basic	Low Risk

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															Updated	Updated	Updated	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-14.75	25.82	6.73	-1.64	✔	18.26	1.12	4.41	✔	—	—	0.76	✔	3	—	—
<i>percentile rank</i>			86	33	31	67												
<i># of funds in category</i>			114	108	93	65									12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-20.10	9.83	5.82	5.79	✔	20.41	1.00	26.90	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			54	64	45	43												
<i># of funds in category</i>			261	237	213	156									02-28-2023	02-15-2022	12-31-2022	
Fixed Income																		
PGIM Global Total Return R6	PGTQX	Global Bond	-10.03	-3.47	-1.92	0.91	✔	10.76	1.04	20.51	✔	—	—	0.53	✔	1	—	—
<i>percentile rank</i>			78	79	51	14												
<i># of funds in category</i>			204	197	174	140									09-30-2022	—	—	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	-1.22	6.74	3.63	—	✔	8.39	0.92	8.41	✔	—	—	0.66	✔	—	—	—
<i>percentile rank</i>			16	22	11	—												
<i># of funds in category</i>			689	622	580	415												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-6.22	1.67	2.85	1.39	✔	7.02	0.99	1.39	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			63	65	39	32												
<i># of funds in category</i>			215	202	195	137									02-28-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.67	-1.98	1.16	1.75	✔	6.54	1.04	22.52	✔	📊	—	0.30	✔	3	1-Low	—
<i>percentile rank</i>			29	34	20	9												
<i># of funds in category</i>			465	418	382	286									02-28-2023	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-1.30	3.59	2.26	3.98	✔	6.04	0.86	16.01	✔	—	—	0.51	✔	—	—	—
<i>percentile rank</i>			17	41	22	1												
<i># of funds in category</i>			346	292	255	158												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	2.12	1.01	1.38	—	✔	0.64	0.05	25.74	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			48	72	63	—												
<i># of funds in category</i>			237	216	180	106												
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	-5.26	6.90	4.30	5.77	✔	10.66	0.89	10.11	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			29	53	42	25												
<i># of funds in category</i>			146	135	121	56									02-28-2023	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	-5.91	8.31	4.77	6.35	✔	12.34	0.95	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			45	39	37	18												
<i># of funds in category</i>			215	190	170	103									02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	-6.22	9.67	5.21	6.89	✔	13.51	0.96	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			40	50	40	26												
<i># of funds in category</i>			217	190	170	97									02-28-2023	02-15-2022	12-31-2022	
Vanguard Target Retirement 2035 Fund	VTTX	Target Date	-6.36	11.12	5.68	7.43	✔	14.54	0.95	10.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			35	57	45	31												
<i># of funds in category</i>			208	183	167	100									02-28-2023	02-15-2022	12-31-2022	

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														Updated	Updated	Updated		
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	-6.53	12.58	6.12	7.91	✓	15.57	0.96	10.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			33	64	40	25												
# of funds in category			212	184	170	97												
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	-6.70	14.06	6.59	8.22	✓	16.65	0.98	10.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			36	46	32	18												
# of funds in category			208	183	167	100												
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2050 Fund	VFIX	Target Date	-6.71	14.17	6.66	8.26	✓	16.89	0.98	10.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			34	49	34	20												
# of funds in category			209	184	170	97												
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	-6.67	14.17	6.66	8.24	✓	16.88	0.98	10.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			32	60	37	27												
# of funds in category			208	183	167	82												
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2060 Fund	VTTX	Target Date	-6.67	14.16	6.65	8.24	✓	16.86	1.31	10.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			34	64	38	1												
# of funds in category			208	178	157	8												
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2065 Fund	VLVX	Target Date	-6.64	14.17	6.64	—	✖	16.86	1.31	5.72	✓	—	✓	0.08	✓	3	1-Low	Low Risk
percentile rank			24	70	50	—												
# of funds in category			158	66	10	—												
														02-28-2023	02-15-2022	12-31-2022		
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	—	—	—	—	—	—	—	0.76	✖	—	✓	0.08	✓	3	—	Low Risk
percentile rank			—	—	—	—												
# of funds in category			158	66	10	—												
														02-28-2023	—	12-31-2022		
Vanguard Target Retirement Income Fund	VTINX	Target Date	-4.50	3.83	3.26	3.79	✓	8.42	0.90	10.11	✓	—	✓	0.08	✓	3	1-Low	—
percentile rank			39	53	35	39												
# of funds in category			157	140	123	82												
														02-28-2023	02-15-2022	—		
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-5.55	4.62	3.55	4.59	✓	10.13	1.02	1.09	✖	—	✓	0.12	✓	3	1-Low	—
percentile rank			50	80	38	24												
# of funds in category			479	441	417	302												
														02-28-2023	02-15-2022	—		
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-6.60	12.16	6.03	7.54	✓	15.48	1.02	1.09	✖	—	✓	0.14	✓	3	1-Low	Low Risk
percentile rank			48	56	35	27												
# of funds in category			333	297	282	224												
														02-28-2023	02-15-2022	12-31-2022		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-5.11	0.89	2.17	3.00	✓	7.72	1.00	1.09	✖	—	✓	0.11	✓	3	1-Low	—
percentile rank			63	84	54	41												
# of funds in category			145	132	130	93												
														02-28-2023	02-15-2022	—		
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-6.05	8.35	4.82	6.09	✓	12.76	0.99	1.09	✖	—	✓	0.13	✓	3	1-Low	Low Risk
percentile rank			40	82	57	49												
# of funds in category			750	683	656	485												
														02-28-2023	02-15-2022	12-31-2022		