

ADRIAN L MERTON INCORPORATED DAVIS

Screens Summary (Data as of 03-31-2024)

🚫 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	14.46	9.29	11.90	11.20	✔️	14.39	0.74	1.75	❌	🏠	✔️	0.30	✔️	4	2-Basic	Low Risk	
<i>percentile rank</i>			97	69	83	62													
<i># of funds in category</i>			1,591	1,449	1,319	995											02-29-2024	02-15-2022	12-31-2022
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	29.83	11.44	15.01	12.92	✔️	17.60	1.00	6.34	✔️	🏠	✔️	0.04	✔️	3	1-Low	Low Risk	
<i>percentile rank</i>			34	24	23	9													
<i># of funds in category</i>			1,591	1,449	1,319	995											02-29-2024	02-15-2022	12-31-2022
MFS Growth R6	MFEKX	Large Growth	42.99	10.39	15.80	14.77	✔️	20.75	0.97	22.01	✔️	🏠	✔️	0.51	✔️	4	2-Basic	Low Risk	
<i>percentile rank</i>			21	32	39	22													
<i># of funds in category</i>			1,293	1,207	1,129	887											02-29-2024	02-15-2022	12-31-2022
Invesco Growth and Income R6	GIFFX	Large Value	25.56	10.20	11.80	9.50	✔️	17.18	1.02	21.10	✔️	🏠	✔️	0.42	✔️	2	–	Medium Risk	
<i>percentile rank</i>			19	28	33	36													
<i># of funds in category</i>			1,284	1,197	1,134	887											02-29-2024	–	12-31-2022
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	25.17	4.13	11.67	12.09	✔️	20.49	0.91	15.37	✔️	🏠	✔️	0.66	✔️	4	2-Basic	Low Risk	
<i>percentile rank</i>			37	30	33	9													
<i># of funds in category</i>			599	566	534	431											02-29-2024	02-15-2022	12-31-2022
Vanguard Mid-Cap Value Index Admiral	VMVAX	Mid-Cap Value	19.10	7.37	10.17	8.93	✔️	18.46	0.95	2.70	❌	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			62	61	54	32													
<i># of funds in category</i>			428	408	389	307											02-29-2024	02-15-2022	12-31-2022
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	21.19	-1.09	8.32	8.52	✔️	22.18	0.98	19.26	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			32	51	57	55													
<i># of funds in category</i>			617	583	548	429											02-29-2024	02-15-2022	12-31-2022
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	23.47	7.31	10.60	8.87	✔️	20.22	0.92	7.93	✔️	🏠	✔️	0.07	✔️	4	1-Low	Medium Risk	
<i>percentile rank</i>			27	31	37	14													
<i># of funds in category</i>			510	476	443	352											02-29-2024	02-15-2022	12-31-2022
Non-US Stock																			
American Funds New World R6	RNWGX	Diversified Emerging Mkts	14.64	-0.07	7.22	5.99	✔️	16.28	0.81	24.81	✔️	🏠	✔️	0.57	✔️	3	1-Low	Medium Risk	
<i>percentile rank</i>			24	25	10	2													
<i># of funds in category</i>			840	743	680	450											02-29-2024	02-15-2022	12-31-2022
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	13.88	2.99	7.28	4.44	✔️	16.82	1.00	15.51	✔️	🏠	✔️	0.54	✔️	2	1-Low	Low Risk	
<i>percentile rank</i>			49	55	35	53													
<i># of funds in category</i>			839	780	714	468											02-29-2024	02-15-2022	12-31-2022
Vanguard International Growth Adm	VWILX	Foreign Large Growth	7.46	-5.68	8.70	7.73	✔️	22.89	1.21	14.27	✔️	🏠	✔️	0.31	✔️	3	–	Low Risk	
<i>percentile rank</i>			84	91	28	11													
<i># of funds in category</i>			441	413	355	248											02-29-2024	–	12-31-2022
Vanguard International Value Inv	VTRIX	Foreign Large Value	11.17	2.91	6.68	4.20	✔️	17.22	0.97	13.85	✔️	🏠	❌	0.39	✔️	3	–	Medium Risk	
<i>percentile rank</i>			74	80	46	32													
<i># of funds in category</i>			391	356	331	216											02-29-2024	–	12-31-2022
American Funds New Perspective R6	RNPGX	Global Stock	22.92	5.22	12.78	10.96	✔️	18.68	1.10	23.35	✔️	—	✔️	0.42	✔️	3	2-Basic	Low Risk	
<i>percentile rank</i>			51	40	24	16													
<i># of funds in category</i>			364	330	287	194											02-29-2024	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	Commit. Level	Carbon Risk	
																Updated	Updated	Updated
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-1.16	8.24	7.35	-1.11	✔	17.75	1.10	5.42	✔	—	—	0.99	✔	3	—	—
<i>percentile rank</i>			72	76	46	58												
<i># of funds in category</i>			114	108	103	67									02-29-2024	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	8.54	1.74	3.71	6.22	✔	21.76	1.02	27.90	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			49	68	48	48												
<i># of funds in category</i>			276	261	240	180									02-29-2024	02-15-2022	12-31-2022	
Fixed Income																		
PGIM Global Total Return R6	PGTQX	Global Bond	5.68	-4.81	-0.91	1.15	✔	10.59	0.97	21.52	✔	—	—	0.54	✔	1	—	—
<i>percentile rank</i>			14	60	48	12												
<i># of funds in category</i>			178	171	155	131									02-29-2024	—	—	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	9.52	3.34	4.52	—	✔	7.91	0.93	9.41	✔	—	—	0.66	✔	—	—	—
<i>percentile rank</i>			71	17	21	—												
<i># of funds in category</i>			696	633	601	457									—	—	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	0.14	-0.72	2.34	2.11	✔	7.08	0.99	2.39	✖	—	—	0.10	✔	3	—	—
<i>percentile rank</i>			68	61	61	21												
<i># of funds in category</i>			236	222	214	156									02-29-2024	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	2.80	-2.17	0.81	1.97	✔	7.37	1.01	23.52	✔	⊠	—	0.30	✔	4	1-Low	—
<i>percentile rank</i>			21	26	22	10												
<i># of funds in category</i>			557	503	452	322									02-29-2024	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	8.05	1.64	3.07	4.27	✔	6.30	0.81	17.02	✔	—	—	0.62	✔	4	—	—
<i>percentile rank</i>			36	20	25	1												
<i># of funds in category</i>			362	325	279	184									02-29-2024	—	—	
Lincoln Stable Value Account -Z418		Stable Value	—	—	—	—	—	—	—	40.94	✔	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			43	—	—	—									—	—	—	
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.36	2.31	2.03	—	✔	0.93	0.06	26.74	✔	—	—	0.24	✔	—	—	—
<i>percentile rank</i>			74	63	69	—												
<i># of funds in category</i>			249	214	194	122									—	—	—	
Target Date																		
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	10.42	1.98	5.60	5.63	✔	10.08	0.86	11.11	✔	—	✔	0.08	✔	3	1-Low	—
<i>percentile rank</i>			65	53	42	30												
<i># of funds in category</i>			172	158	138	77									02-29-2024	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTVX	Target Date	12.95	2.68	6.55	6.31	✔	11.66	0.92	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			19	27	31	14												
<i># of funds in category</i>			275	258	212	131									02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	14.78	3.34	7.36	6.87	✔	12.72	0.94	11.11	✔	—	✔	0.08	✔	3	1-Low	Low Risk
<i>percentile rank</i>			24	33	36	23												
<i># of funds in category</i>			267	251	206	136									02-29-2024	02-15-2022	12-31-2022	

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														Updated	Updated	Updated		
Vanguard Target Retirement 2035 Fund	VTHX	Target Date	16.37	4.02	8.17	7.43	✓	13.56	0.93	11.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			52	43	48	33												
<i># of funds in category</i>			269	241	206	129												
															02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	17.94	4.69	8.96	7.95	✓	14.38	0.94	11.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			70	55	50	41												
<i># of funds in category</i>			261	245	206	133												
															02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	19.45	5.34	9.74	8.40	✓	15.24	0.95	11.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			71	51	44	35												
<i># of funds in category</i>			262	244	208	126												
															02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	20.42	5.68	9.99	8.53	✓	15.64	0.96	11.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			70	38	39	30												
<i># of funds in category</i>			258	243	209	134												
															02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	20.43	5.69	9.98	8.51	✓	15.64	0.96	11.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			69	43	47	37												
<i># of funds in category</i>			257	240	207	122												
															02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	20.44	5.70	9.99	8.51	✓	15.63	1.24	11.11	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			72	46	52	1												
<i># of funds in category</i>			254	236	187	11												
															02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	20.41	5.72	9.98	—	✓	15.62	1.24	6.72	✓	—	✓	0.08	✓	3	1-Low	Low Risk
<i>percentile rank</i>			76	45	78	—												
<i># of funds in category</i>			246	170	11	—												
															02-29-2024	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	20.51	—	—	—	—	—	—	1.76	✗	—	✓	0.08	✓	3	—	Low Risk
<i>percentile rank</i>			73	—	—	—												
<i># of funds in category</i>			246	170	11	—												
															02-29-2024	—	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	8.47	1.23	4.14	4.14	✓	8.51	0.93	11.11	✓	—	✓	0.08	✓	4	1-Low	—
<i>percentile rank</i>			64	48	47	30												
<i># of funds in category</i>			201	190	162	102												
															02-29-2024	02-15-2022	—	
Balanced																		
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	10.23	1.29	4.70	4.85	✓	10.14	1.03	2.10	✗	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			43	62	51	25												
<i># of funds in category</i>			530	506	473	350												
															02-29-2024	07-19-2023	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	18.37	4.75	8.92	7.81	✓	14.51	1.02	2.10	✗	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	51	33	26												
<i># of funds in category</i>			362	350	320	262												
															02-29-2024	07-19-2023	12-31-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	6.26	-0.49	2.49	3.25	✓	8.20	1.02	2.10	✗	—	✓	0.11	✓	4	1-Low	—
<i>percentile rank</i>			68	83	68	46												
<i># of funds in category</i>			180	162	155	119												
															02-29-2024	07-19-2023	—	
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	14.24	3.02	6.83	6.36	✓	12.29	1.00	2.10	✗	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			57	71	64	51												
<i># of funds in category</i>			881	828	781	581												
															02-29-2024	07-19-2023	12-31-2022	