

ROCHESTER DAVIS FETCH CORPORATION

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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
US Stock																		
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												
<hr/>																		
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												
<hr/>																		
Invesco Diversified Dividend R6	LCEFX	Large Value	17.95	8.52	9.44	8.39	✔	14.82	0.89	8.10	✔	📊	✔	0.47	✔	3	-	Medium Risk
<i>percentile rank</i>			72	58	79	73												
<i># of funds in category</i>			1,284	1,197	1,134	887												
<hr/>																		
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	20.44	5.71	10.93	9.88	✔	19.30	0.99	2.70	✖	📊	✔	0.05	✔	4	1-Low	Medium Risk
<i>percentile rank</i>			70	66	53	22												
<i># of funds in category</i>			476	439	403	279												
<hr/>																		
PGIM Jennison Small Company R6	PJSQX	Small Growth	16.08	4.25	12.48	9.76	✔	19.44	0.81	10.35	✔	📊	✖	0.69	✔	4	-	Medium Risk
<i>percentile rank</i>			63	8	11	28												
<i># of funds in category</i>			617	583	548	429												
<hr/>																		
DFA US Small Cap Value I	DFS VX	Small Value	24.90	10.01	12.79	8.39	✔	21.07	0.96	12.10	✔	📊	✔	0.31	✔	2	-	Medium Risk
<i>percentile rank</i>			20	11	17	20												
<i># of funds in category</i>			510	476	443	352												
<hr/>																		
Non-US Stock																		
American Funds New World R6	RNWXG	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												
<hr/>																		
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												
<hr/>																		
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	14.87	3.94	7.36	5.01	✔	17.90	1.08	11.11	✔	📊	✔	0.07	✔	2	1-Low	Low Risk
<i>percentile rank</i>			35	37	33	24												
<i># of funds in category</i>			839	780	714	468												
<hr/>																		
Alternative																		
Vanguard Real Estate Index Admiral	VGS LX	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												
<hr/>																		
Fixed Income																		
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												

ROCHESTER DAVIS FETCH CORPORATION

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			
Baird Aggregate Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate-Term Bond	2.80 21 557	-2.17 26 503	0.81 22 452	1.97 10 322	✔	7.37	1.01	23.52	✔	☒	—	0.30	✔	4	1-Low	—
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	8.05 36 362	1.64 20 325	3.07 25 279	4.27 1 184	✔	6.30	0.81	17.02	✔	—	—	0.62	✔	4	—	—
Lincoln NY Stable Value Account -LYGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 43	— — —	— — —	— — —	—	—	—	27.52	✔	—	—	—	—	—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	5.36 74 249	2.31 63 214	2.03 69 194	— — 122	✔	0.93	0.06	26.74	✔	—	—	0.24	✔	—	—	—

Balanced

American Funds American Balanced R6 <i>percentile rank</i> <i># of funds in category</i>	RLBGX	Moderate Allocation	18.11 18 881	6.21 12 828	8.91 21 781	8.37 11 581	✔	12.03	0.97	25.26	✔	—	✔	0.25	✔	2	1-Low	Low Risk
													02-29-2024	02-15-2022	12-31-2022			