

ADRIAN L MERTON INCORPORATED DAVIS

Screens Summary (Data as of 03-31-2025)

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	
																	Updated	Updated	Updated
US Stock																			
Vanguard Dividend Growth Inv percentile rank # of funds in category	VDIGX	Large Blend	2.94 81 1,457	4.63 93 1,331	13.67 96 1,218	10.40 72 912	✖	13.72	0.70	2.75	✖	📊	✔	0.29	✔	4	2-Basic	Low Risk	
Vanguard 500 Index Admiral percentile rank # of funds in category	VFIAX	Large Blend Index	8.21 20 1,457	9.02 24 1,331	18.55 24 1,218	12.46 8 912	✔	17.31	1.00	7.34	✔	📊	✔	0.04	✔	3	1-Low	Low Risk	
MFS Growth R6 percentile rank # of funds in category	MFEKX	Large Growth	3.32 68 1,103	8.75 41 1,052	15.81 70 972	13.76 25 759	✔	20.03	0.96	23.01	✔	📊	✔	0.49	✔	3	2-Basic	Low Risk	
Invesco Growth and Income R6 percentile rank # of funds in category	GIFFX	Large Value	5.08 69 1,175	6.98 51 1,109	19.08 14 1,049	9.26 42 824	✔	18.02	1.04	22.10	✔	📊	✔	0.42	✔	2	—	Medium Risk	
MFS Mid Cap Growth R6 percentile rank # of funds in category	OTCKX	Mid-Cap Growth	-2.61 45 509	3.64 26 493	11.66 59 459	10.29 13 369	✔	19.77	0.87	16.37	✔	📊	✔	0.66	✔	4	2-Basic	Low Risk	
Vanguard Mid-Cap Value Index Admiral percentile rank # of funds in category	VMVAX	Mid-Cap Value	5.37 19 424	4.81 45 397	17.24 52 373	8.21 35 285	✔	19.09	0.94	2.12	✖	📊	✔	0.07	✔	4	1-Low	Medium Risk	
Vanguard Small Cap Growth Index Admiral percentile rank # of funds in category	VSGAX	Small Growth	-2.83 32 559	1.18 37 543	11.47 58 528	7.30 50 398	✔	23.14	0.95	20.26	✔	📊	✔	0.07	✔	4	1-Low	Medium Risk	
Vanguard Small Cap Value Index Admiral percentile rank # of funds in category	VSIAX	Small Value	-0.78 28 503	4.21 32 482	18.41 38 456	7.70 19 365	✔	22.00	0.90	8.93	✔	📊	✔	0.07	✔	4	1-Low	Medium Risk	
Non-US Stock																			
American Funds New World R6 percentile rank # of funds in category	RNWXG	Diversified Emerging Mkts	3.31 68 787	3.31 25 724	10.83 24 646	6.44 3 439	✔	15.36	0.78	25.81	✔	📊	✔	0.57	✔	3	1-Low	Medium Risk	
American Funds Intl Gr and Inc R6 percentile rank # of funds in category	RIGGX	Foreign Large Blend	5.25 66 761	6.28 34 706	11.90 44 662	5.30 50 445	✔	16.15	0.97	16.51	✔	📊	✔	0.54	✔	3	1-Low	Low Risk	
Vanguard International Growth Adm percentile rank # of funds in category	VWILX	Foreign Large Growth	5.46 20 392	1.83 60 372	10.61 36 338	8.25 6 218	✔	22.22	1.21	15.27	✔	📊	✔	0.25	✔	3	—	Low Risk	
Vanguard International Value Inv percentile rank # of funds in category	VTRIX	Foreign Large Value	1.59 97 369	4.54 89 347	11.60 81 323	4.65 67 230	✔	17.13	0.99	14.85	✔	📊	✖	0.36	✔	3	—	Medium Risk	
American Funds New Perspective R6 percentile rank # of funds in category	RNPGX	Global Stock	5.96 22 342	5.89 36 328	15.61 16 280	10.74 14 196	✔	17.66	1.07	24.35	✔	—	✔	0.41	✔	3	2-Basic	Low Risk	

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			Trailing Performance and Risk							Management			Style		Expense		ESG Metrics		
Name	Ticker	Asset Class	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	
Alternative																			
Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	5.77	0.79	15.18	3.48	🟢	10.67	0.75	14.34	🟢	—	—	1.15	🟢	—	—	—	
percentile rank			70	24	56	50													
# of funds in category			110	101	95	67										—	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	9.00	-1.86	9.41	4.85	🟢	21.07	1.02	28.90	🟢	—	🟢	0.13	🟢	2	1-Low	Low Risk	
percentile rank			47	52	61	50													
# of funds in category			229	221	204	152										02-28-2025	02-15-2022	12-31-2022	
Fixed Income																			
PGIM Global Total Return R6	PGTQX	Global Bond	4.83	-0.11	-0.07	1.60	🟢	10.52	0.95	22.52	🟢	—	—	0.53	🟢	2	—	—	
percentile rank			24	48	55	20													
# of funds in category			162	160	153	127										02-28-2025	—	—	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	6.47	4.82	7.24	4.75	🟢	7.77	0.92	10.41	🟢	—	—	0.64	🟢	—	—	—	
percentile rank			60	31	36	19													
# of funds in category			632	600	551	434										—	—	—	
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation- Protected Bond	6.24	-0.08	2.25	2.41	🟢	7.24	1.00	3.39	🟢	—	—	0.10	🟢	3	—	—	
percentile rank			36	50	53	35													
# of funds in category			158	150	141	117										02-28-2025	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate- Term Bond	5.22	1.03	0.37	1.86	🟢	7.75	1.01	24.52	🟢	🟡	—	0.30	🟢	4	1-Low	—	
percentile rank			28	21	27	16													
# of funds in category			529	470	423	294										02-28-2025	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	7.41	4.63	5.23	4.41	🟢	6.54	0.83	18.02	🟢	—	—	0.83	🟢	4	—	—	
percentile rank			29	17	40	3													
# of funds in category			375	346	295	204										02-28-2025	—	—	
Lincoln Stable Value Account -Z418		Stable Value	—	—	—	—	—	—	—	41.94	🟢	—	—	—	—	—	—	—	
percentile rank			—	—	—	—													
# of funds in category			10	—	—	—										—	—	—	
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.45	4.30	2.75	—	🟢	0.83	0.07	27.74	🟢	—	—	0.24	🟢	—	—	—	
percentile rank			52	68	72	—													
# of funds in category			255	201	183	113										—	—	—	
Target Date																			
Vanguard Target Retirement 2020 Fund	VTWNX	Target Date	5.97	3.50	7.40	5.47	🟢	10.09	0.86	12.11	🟢	—	🟢	0.08	🟢	4	1-Low	—	
percentile rank			20	42	59	37													
# of funds in category			151	135	119	70										02-28-2025	02-15-2022	—	
Vanguard Target Retirement 2025 Fund	VTTVX	Target Date	6.10	4.08	8.77	6.16	🟢	11.63	0.92	12.11	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk	
percentile rank			20	18	36	19													
# of funds in category			202	185	158	102										02-28-2025	02-15-2022	12-31-2022	
Vanguard Target Retirement 2030 Fund	VTHRX	Target Date	6.03	4.51	9.94	6.70	🟢	12.69	0.94	12.11	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk	
percentile rank			22	26	40	32													
# of funds in category			237	220	187	124										02-28-2025	02-15-2022	12-31-2022	

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																Updated	Updated	Updated	
Vanguard Target Retirement 2035 Fund	VTTHX	Target Date	6.26	5.01	11.15	7.26	🟢	13.46	0.93	12.11	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk	
percentile rank			18	29	56	34													
# of funds in category			234	211	180	123										02-28-2025	02-15-2022	12-31-2022	
Vanguard Target Retirement 2040 Fund	VFORX	Target Date	6.42	5.47	12.36	7.80	🟢	14.23	0.94	12.11	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk	
percentile rank			19	40	59	37													
# of funds in category			233	215	182	124										02-28-2025	02-15-2022	12-31-2022	
Vanguard Target Retirement 2045 Fund	VTIVX	Target Date	6.57	5.90	13.56	8.27	🟢	15.03	0.95	12.11	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk	
percentile rank			19	35	44	27													
# of funds in category			228	211	180	123										02-28-2025	02-15-2022	12-31-2022	
Vanguard Target Retirement 2050 Fund	VFIFX	Target Date	6.65	6.22	13.84	8.40	🟢	15.46	0.96	12.11	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk	
percentile rank			15	28	40	24													
# of funds in category			231	213	182	124										02-28-2025	02-15-2022	12-31-2022	
Vanguard Target Retirement 2055 Fund	VFFVX	Target Date	6.67	6.23	13.84	8.38	🟢	15.47	0.96	12.11	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk	
percentile rank			18	30	51	32													
# of funds in category			228	211	180	118										02-28-2025	02-15-2022	12-31-2022	
Vanguard Target Retirement 2060 Fund	VTTSX	Target Date	6.65	6.23	13.83	8.38	🟢	15.46	1.21	12.11	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk	
percentile rank			17	31	59	48													
# of funds in category			224	207	171	63										02-28-2025	02-15-2022	12-31-2022	
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	6.67	6.24	13.84	—	🟢	15.44	1.21	7.72	🟢	—	🟢	0.08	🟢	3	1-Low	Low Risk	
percentile rank			15	37	64	—													
# of funds in category			234	176	82	—										02-28-2025	02-15-2022	12-31-2022	
Vanguard Target Retirement 2070 Fund	VSVNX	Target Date	6.61	—	—	—	—	—	—	2.76	🔴	—	🟢	0.53	🟢	3	—	Low Risk	
percentile rank			19	—	—	—													
# of funds in category			234	176	82	—										02-28-2025	—	12-31-2022	
Vanguard Target Retirement Income Fund	VTINX	Target Date	5.82	3.11	5.14	4.15	🟢	8.69	0.94	12.11	🟢	—	🟢	0.08	🟢	4	1-Low	—	
percentile rank			27	32	61	38													
# of funds in category			172	157	134	93										02-28-2025	02-15-2022	—	

Balanced

Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	5.53	3.19	5.90	4.69		10.32	1.03	3.10		—		0.12		3	1-Low	—
percentile rank			41	40	72	30												
# of funds in category			447	435	399	293										02-28-2025	07-19-2023	—
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	6.37	5.55	12.18	7.67		14.41	1.03	3.10		—		0.14		3	1-Low	Low Risk
percentile rank			20	28	41	29												
# of funds in category			306	297	267	220										02-28-2025	07-19-2023	12-31-2022
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	5.11	1.95	2.78	3.10		8.45	1.03	3.10		—		0.11		4	1-Low	—
percentile rank			55	68	90	62												
# of funds in category			158	148	142	111										02-28-2025	07-19-2023	—
Vanguard LifeStrategy Mod Gr Inv Shrs	VSMGX	Target Risk	5.93	4.37	9.01	6.20		12.34	1.01	3.10		—		0.13		3	1-Low	Low Risk
percentile rank			33	45	74	52												
# of funds in category			715	690	638	496										02-28-2025	07-19-2023	12-31-2022