

DENVILLE 457B PLAN


Screens Summary (Data as of 12-31-2021)

⊖ Fund Removed from Approved List
 ! Fund on Watch List

| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | Expense | | | | |
|--|--------|---------------------------|-------------------------------|----------------------|----------------------|--------------------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|--|
| | | | 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 | |
| US Stock | | | | | | | | | | | | | | | | |
| T. Rowe Price Dividend Growth <i>percentile rank</i> <i># of funds in category</i> | PRDGX | Large Blend | 26.04 59 1,394 | 23.45 63 1,256 | 17.30 46 1,121 | 15.62 42 831 | ✓ | 15.78 | 0.88 | 21.77 | ✓ | ☐ | ✓ | 0.63 | ✓ | |
| Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VFIAX | Large Blend Index | 28.66 23 1,394 | 26.03 24 1,256 | 18.43 18 1,121 | 16.51 11 831 | ✓ | 17.42 | 1.00 | 5.68 | ✓ | ☐ | ✓ | 0.04 | ✓ | |
| Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i> | FCNTX | Large Growth | 24.36 37 1,241 | 28.93 56 1,120 | 22.63 50 1,020 | 17.96 46 772 | ✓ | 17.67 | 0.95 | 31.31 | ✓ | ☐ | ✓ | 0.86 | ✓ | |
| American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i> | RWMGX | Large Value | 28.90 21 1,394 | 20.61 87 1,256 | 15.53 74 1,121 | 14.59 69 831 | ✓ | 16.72 | 0.93 | 24.52 | ✓ | ☐ | ✖ | 0.27 | ✓ | |
| Neuberger Berman Mid Cap Growth Inst <i>percentile rank</i> <i># of funds in category</i> | NBMLX | Mid-Cap Growth | 12.89 52 591 | 28.27 40 541 | 20.06 39 494 | 15.63 56 383 | ✓ | 20.28 | 0.97 | 18.93 | ✓ | ☐ | ✓ | 0.67 | ✓ | |
| American Century Mid Cap Value I <i>percentile rank</i> <i># of funds in category</i> | AVUAX | Mid-Cap Value | 23.30 92 415 | 17.49 73 393 | 9.59 75 353 | 13.01 31 267 | ✓ | 19.57 | 0.87 | 17.76 | ✓ | ☐ | ✓ | 0.78 | ✓ | |
| ! Carillon Eagle Small Cap Growth I <i>percentile rank</i> <i># of funds in category</i> | HSIIX | Small Growth | 1.72 83 617 | 20.74 85 582 | 14.28 79 520 | 13.27 85 394 | ✓ | 23.35 | 0.97 | 26.02 | ✓ | ☐ | ✓ | 0.78 | ✓ | |
| Delaware Small Cap Value Instl <i>percentile rank</i> <i># of funds in category</i> | DEVIX | Small Value | 34.24 33 447 | 19.33 32 419 | 9.48 40 393 | 11.89 44 301 | ✓ | 25.94 | 1.00 | 24.68 | ✓ | ☐ | ✓ | 0.89 | ✓ | |
| Non-US Stock | | | | | | | | | | | | | | | | |
| American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i> | RNWGX | Diversified Emerging Mkts | 5.13 27 794 | 19.03 9 721 | 14.59 8 616 | 9.58 3 344 | ✓ | 17.60 | 0.88 | 22.56 | ✓ | ☐ | ✓ | 0.57 | ✓ | |
| Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i> | VTMGX | Foreign Large Blend Index | 11.43 34 771 | 14.46 33 704 | 10.15 28 607 | 8.51 24 415 | ✓ | 17.89 | 1.03 | 8.86 | ✓ | ☐ | ✓ | 0.07 | ✓ | |
| Invesco Oppenheimer International Gr Y <i>percentile rank</i> <i># of funds in category</i> | OIGYX | Foreign Large Growth | 10.86 40 452 | 20.44 42 387 | 12.32 75 333 | 9.94 48 225 | ✓ | 17.28 | 0.95 | 25.79 | ✓ | ☐ | ✓ | 0.88 | ✓ | |
| Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i> | VTRIX | Foreign Large Value | 7.97 87 350 | 12.31 19 326 | 9.16 4 286 | 7.57 16 180 | ✓ | 19.55 | 1.11 | 11.60 | ✓ | ☐ | ✓ | 0.35 | ✓ | |
| American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i> | RNPGX | World Stock | 18.10 28 355 | 27.28 28 306 | 20.28 22 261 | 15.81 15 166 | ✓ | 18.04 | 1.04 | 21.10 | ✓ | — | ✓ | 0.41 | ✓ | |

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  Fund on Watch List

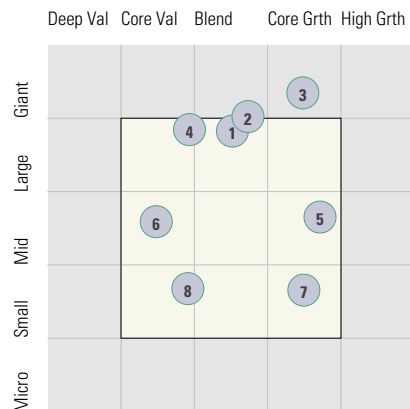
| Name | Ticker | Asset Class | Trailing Performance and Risk | | | | Management | | | Style | | Expense | | | |
|--|--------|------------------------------|-------------------------------|-------|-------|-------|---------------|-------------------|----------------|--------|---------------|--------------|---------------|--------------|---------------|
| | | | 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 |
| Alternative | | | | | | | | | | | | | | | |
| PIMCO Commodity Real Return Strat I2 | PCRPX | Commodities Broad Basket | 33.15 | 14.61 | 5.87 | -1.87 | ✓ | 18.74 | 1.19 | 7.00 | ✓ | — | — | 0.92 | ✓ |
| <i>percentile rank</i> | | | 28 | 8 | 29 | 45 | | | | | | | | | |
| <i># of funds in category</i> | | | 114 | 109 | 86 | 55 | | | | | | | | | |
| Vanguard Real Estate Index Admiral | VGSLX | Real Estate | 40.40 | 19.95 | 11.24 | 11.51 | ✓ | 18.85 | 0.94 | 25.65 | ✓ | — | ✓ | 0.12 | ✓ |
| <i>percentile rank</i> | | | 59 | 42 | 49 | 31 | | | | | | | | | |
| <i># of funds in category</i> | | | 255 | 235 | 202 | 151 | | | | | | | | | |
| Fixed Income | | | | | | | | | | | | | | | |
| Eaton Vance Income Fund of Boston I | EIBIX | High Yield Bond | 5.80 | 8.08 | 5.50 | 6.18 | ✓ | 8.44 | 0.91 | 7.16 | ✓ | — | — | 0.75 | ✓ |
| <i>percentile rank</i> | | | 22 | 41 | 40 | 35 | | | | | | | | | |
| <i># of funds in category</i> | | | 680 | 636 | 560 | 373 | | | | | | | | | |
| BlackRock Inflation Protected Bond Instl | BPRIX | Inflation- Protected Bond | 5.74 | 8.56 | 5.29 | 2.90 | ✓ | 4.05 | 1.02 | 4.88 | ✓ | — | — | 0.44 | ✓ |
| <i>percentile rank</i> | | | 30 | 16 | 23 | 34 | | | | | | | | | |
| <i># of funds in category</i> | | | 210 | 203 | 180 | 125 | | | | | | | | | |
| Baird Aggregate Bond Inst | BAGIX | Intermediate- Term Bond | -1.46 | 5.43 | 4.01 | 3.74 | ✓ | 3.86 | 1.09 | 21.27 | ✓ | ☒ | — | 0.30 | ✓ |
| <i>percentile rank</i> | | | 40 | 20 | 13 | 9 | | | | | | | | | |
| <i># of funds in category</i> | | | 426 | 389 | 351 | 256 | | | | | | | | | |
| PIMCO Income I2 | PONPX | Multisector Bond | 2.50 | 5.36 | 4.98 | 6.87 | ✓ | 5.79 | 0.83 | 14.77 | ✓ | — | — | 0.72 | ✓ |
| <i>percentile rank</i> | | | 48 | 60 | 28 | 1 | | | | | | | | | |
| <i># of funds in category</i> | | | 339 | 277 | 238 | 134 | | | | | | | | | |
| Federated Hermes Govt Ultrashort IS | FGUSX | Ultrashort Bond | -0.06 | 1.18 | 1.30 | 0.80 | ✘ | 0.54 | 0.05 | 24.49 | ✓ | — | — | 0.26 | ✓ |
| <i>percentile rank</i> | | | 76 | 73 | 74 | 80 | | | | | | | | | |
| <i># of funds in category</i> | | | 239 | 214 | 175 | 94 | | | | | | | | | |
| PIMCO International Bond (USD-Hdg) I-2 | PFBPX | World Bond | -1.76 | 3.76 | 3.44 | 4.68 | ✓ | 3.60 | 0.71 | 7.27 | ✓ | — | — | 0.62 | ✓ |
| <i>percentile rank</i> | | | 48 | 65 | 30 | 8 | | | | | | | | | |
| <i># of funds in category</i> | | | 125 | 110 | 81 | 48 | | | | | | | | | |
| Balanced | | | | | | | | | | | | | | | |
| BlackRock Global Allocation Instl | MALOX | World Allocation | 6.73 | 14.97 | 9.84 | 7.88 | ✓ | 11.71 | 1.04 | 5.00 | ✓ | ☒ | ✓ | 0.82 | ✓ |
| <i>percentile rank</i> | | | 81 | 10 | 18 | 29 | | | | | | | | | |
| <i># of funds in category</i> | | | 433 | 412 | 358 | 245 | | | | | | | | | |

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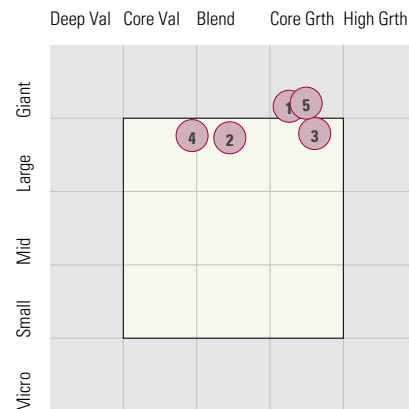
Style Analysis (Data as of 12-31-2021)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



US Stock Funds

| | Category | Super Sectors % | | | Asset Allocation % | | | Avg Mkt Cap M\$ | |
|---|--------------------------------------|-------------------|-----------|-----------|--------------------|----------|---------|-----------------|--------|
| | | Cyclical | Defensive | Sensitive | Cash | US Stock | Foreign | | |
| 1 | T. Rowe Price Dividend Growth | Large Blend | 31.60 | 30.01 | 38.40 | 3.47 | 90.59 | 5.93 | 155.85 |
| 2 | Vanguard 500 Index Admiral | Large Blend Index | 30.22 | 22.16 | 47.62 | 0.47 | 98.51 | 1.02 | 230.90 |
| 3 | Fidelity® Contrafund® | Large Growth | 31.81 | 13.47 | 54.73 | 2.02 | 91.01 | 5.91 | 342.06 |
| 4 | American Funds Washington Mutual R6 | Large Value | 30.97 | 27.31 | 41.72 | 2.69 | 88.66 | 7.86 | 157.45 |
| 5 | Neuberger Berman Mid Cap Growth Inst | Mid-Cap Growth | 26.82 | 18.14 | 55.03 | 2.00 | 95.74 | 2.25 | 23.24 |
| 6 | American Century Mid Cap Value I | Mid-Cap Value | 37.92 | 34.83 | 27.25 | 1.40 | 86.80 | 11.80 | 18.73 |
| 7 | Carillon Eagle Small Cap Growth I | Small Growth | 26.79 | 28.54 | 44.67 | 1.45 | 96.28 | 2.28 | 4.99 |
| 8 | Delaware Small Cap Value Instl | Small Value | 52.55 | 9.99 | 37.45 | 1.33 | 96.28 | 2.35 | 4.80 |

Non-US Stock Funds

| | Category | Super Sectors % | | | Regional Exposure % | | | Market Maturity % | | | |
|---|--|---------------------------|-----------|-----------|---------------------|--------------|----------------|-------------------|-------|-----------------|--------|
| | | Cyclical | Defensive | Sensitive | Americas | Greater Asia | Greater Europe | Developed | EM% | Avg Mkt Cap M\$ | |
| 1 | American Funds New World R6 | Diversified Emerging Mkts | 37.47 | 21.32 | 41.22 | 37.45 | 39.39 | 23.15 | 61.07 | 38.93 | 66.76 |
| 2 | Vanguard Developed Markets Index Admiral | Foreign Large Blend Index | 40.39 | 22.20 | 37.42 | 10.54 | 35.47 | 53.99 | 99.21 | 0.79 | 31.48 |
| 3 | Invesco Oppenheimer International Gr Y | Foreign Large Growth | 26.51 | 25.10 | 48.39 | 14.64 | 19.39 | 65.97 | 95.86 | 4.14 | 38.36 |
| 4 | Vanguard International Value Inv | Foreign Large Value | 47.50 | 14.47 | 38.04 | 12.41 | 36.27 | 51.31 | 82.31 | 17.69 | 30.20 |
| 5 | American Funds New Perspective R6 | World Stock | 38.03 | 18.33 | 43.63 | 61.53 | 12.23 | 26.24 | 95.76 | 4.24 | 157.93 |

Fixed Income Funds

| | Category | Super Sectors % | | | | Other Stats | | Credit Quality % | | |
|---|--|--------------------------|-------|-----------|--------|------------------|-----------|------------------|-------|------|
| | | US Govt Debt | Mtg | US Credit | Non US | Avg Eff Duration | Inv Grade | Below Inv Grade | NR/NA | |
| 1 | Eaton Vance Income Fund of Boston I | High Yield Bond | 0.00 | 0.00 | 88.31 | 0.00 | 3.41 | 0.77 | 96.03 | 3.20 |
| 2 | BlackRock Inflation Protected Bond Instl | Inflation-Protected Bond | 95.96 | 0.00 | 1.91 | 0.00 | 6.91 | 98.70 | 0.15 | 1.15 |
| 3 | Baird Aggregate Bond Inst | Intermediate-Term Bond | 30.09 | 18.36 | 43.28 | 0.00 | 6.78 | 99.30 | 0.70 | 0.00 |
| 4 | PIMCO Income I2 | Multisector Bond | 53.76 | 6.54 | 15.92 | 0.00 | 1.74 | 81.00 | 19.00 | 0.00 |
| 5 | Federated Hermes Govt Ultrashort IS | Ultrashort Bond | 12.75 | 49.06 | 0.00 | 0.00 | 0.40 | 100.00 | 0.00 | 0.00 |
| 6 | PIMCO International Bond (USD-Hdg) I-2 | World Bond | 64.24 | 3.07 | 7.24 | 0.00 | 7.02 | 93.00 | 7.00 | 0.00 |