

# BOROUGH OF FAR HILLS 457B PLAN

## Screens Summary (Data as of 12-31-2022)

🚫 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 |             |
|  |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
|  |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| <b>US Stock</b>                          |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| T. Rowe Price Dividend Growth            | PRDGX  | Large Blend               | -10.23                        | 8.83  | 10.81 | 12.80 | ✔️         | 18.95          | 0.88        | 22.77  | ✔️         | 🇺🇸        | ✔️         | 0.62        | ✔️              | 4             | -           | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 10                            | 13    | 4     | 7     |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 1,379                         | 1,247 | 1,137 | 837   |            |                |             |        |            |           |            |             | 11-30-2022      | -             | 09-30-2022  |             |
| Vanguard 500 Index Admiral               | VFIAX  | Large Blend Index         | -18.15                        | 7.62  | 9.39  | 12.52 | ✔️         | 21.17          | 1.00        | 6.68   | ✔️         | 🇺🇸        | ✔️         | 0.04        | ✔️              | 3             | 1-Low       | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 52                            | 33    | 25    | 13    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 1,379                         | 1,247 | 1,137 | 837   |            |                |             |        |            |           |            |             | 11-30-2022      | 02-15-2022    | 09-30-2022  |             |
| Fidelity® Contrafund®                    | FCNTX  | Large Growth              | -28.26                        | 5.76  | 8.52  | 12.40 | ✔️         | 21.91          | 0.91        | 32.31  | ✔️         | 🇺🇸        | ✔️         | 0.81        | ✔️              | 2             | 1-Low       | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 42                            | 48    | 52    | 38    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 1,237                         | 1,133 | 1,056 | 807   |            |                |             |        |            |           |            |             | 11-30-2022      | 02-15-2022    | 09-30-2022  |             |
| American Funds Washington Mutual R6      | RWMGX  | Large Value               | -8.18                         | 8.55  | 9.41  | 12.25 | ✔️         | 19.43          | 0.89        | 25.52  | ✔️         | 🇺🇸        | ✖️         | 0.26        | ✔️              | 2             | 1-Low       | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 5                             | 16    | 22    | 26    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 1,379                         | 1,247 | 1,137 | 837   |            |                |             |        |            |           |            |             | 11-30-2022      | 02-15-2022    | 09-30-2022  |             |
| Neuberger Berman Mid Cap Growth Inst     | NBMLX  | Mid-Cap Growth            | -28.65                        | 4.01  | 7.24  | 10.48 | ✔️         | 24.40          | 0.96        | 19.93  | ✔️         | 🇺🇸        | ✔️         | 0.70        | ✔️              | 3             | -           | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 62                            | 52    | 48    | 54    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 592                           | 540   | 505   | 395   |            |                |             |        |            |           |            |             | 11-30-2022      | -             | 09-30-2022  |             |
| American Century Mid Cap Value I         | AVUAX  | Mid-Cap Value             | -1.22                         | 7.46  | 6.91  | 11.15 | ✔️         | 21.24          | 0.84        | 18.76  | ✔️         | 🇺🇸        | ✔️         | 0.77        | ✔️              | 4             | 1-Low       | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 8                             | 43    | 30    | 10    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 407                           | 395   | 374   | 274   |            |                |             |        |            |           |            |             | 11-30-2022      | 02-15-2022    | 09-30-2022  |             |
| MFS New Discovery R4                     | MNDJX  | Small Growth              | -29.64                        | 1.17  | 7.58  | 9.80  | ✔️         | 25.48          | 0.93        | 9.01   | ✔️         | 🇺🇸        | ✔️         | 0.99        | ✔️              | 4             | -           | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 65                            | 75    | 34    | 58    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 604                           | 576   | 534   | 405   |            |                |             |        |            |           |            |             | 11-30-2022      | -             | 09-30-2022  |             |
| Delaware Small Cap Value Instl           | DEVIX  | Small Value               | -12.20                        | 5.20  | 4.28  | 9.06  | ✔️         | 27.97          | 0.99        | 10.51  | ✔️         | 🇺🇸        | ✔️         | 0.86        | ✔️              | 3             | -           | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 64                            | 70    | 60    | 43    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 483                           | 455   | 428   | 324   |            |                |             |        |            |           |            |             | 11-30-2022      | -             | 09-30-2022  |             |
| <b>Non-US Stock</b>                      |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| American Funds New World R6              | RNWGX  | Diversified Emerging Mkts | -21.75                        | 1.01  | 3.04  | 4.98  | ✔️         | 20.37          | 0.90        | 23.56  | ✔️         | 🇺🇸        | ✔️         | 0.57        | ✔️              | 3             | 1-Low       | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 58                            | 17    | 3     | 2     |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 820                           | 736   | 652   | 397   |            |                |             |        |            |           |            |             | 11-30-2022      | 02-15-2022    | 09-30-2022  |             |
| Vanguard Developed Markets Index Admiral | VTMGX  | Foreign Large Blend Index | -15.32                        | 1.33  | 1.67  | 4.92  | ✔️         | 21.45          | 1.08        | 9.86   | ✔️         | 🇺🇸        | ✔️         | 0.07        | ✔️              | 2             | 1-Low       | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 47                            | 28    | 35    | 20    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 763                           | 723   | 630   | 440   |            |                |             |        |            |           |            |             | 11-30-2022      | 02-15-2022    | 09-30-2022  |             |
| Invesco Oppenheimer International Gr Y   | OIGYX  | Foreign Large Growth      | -27.12                        | -0.43 | 0.53  | 4.41  | ✔️         | 22.86          | 1.05        | 26.79  | ✔️         | 🇺🇸        | ✔️         | 0.85        | ✔️              | 3             | -           | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 66                            | 63    | 78    | 74    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 443                           | 399   | 346   | 230   |            |                |             |        |            |           |            |             | 11-30-2022      | -             | 09-30-2022  |             |
| Vanguard International Value Inv         | VTRIX  | Foreign Large Value       | -11.66                        | 1.30  | 1.36  | 4.31  | ✔️         | 21.95          | 1.04        | 12.60  | ✔️         | 🇺🇸        | ✔️         | 0.36        | ✔️              | 2             | -           | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 75                            | 40    | 27    | 25    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 356                           | 326   | 303   | 180   |            |                |             |        |            |           |            |             | 11-30-2022      | -             | 09-30-2022  |             |
| American Funds New Perspective R6        | RNPGX  | Global Stock              | -25.61                        | 5.54  | 7.69  | 10.29 | ✔️         | 22.44          | 1.09        | 22.10  | ✔️         | —         | ✔️         | 0.41        | ✔️              | 2             | 2-Basic     | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 46                            | 17    | 17    | 11    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 366                           | 309   | 272   | 179   |            |                |             |        |            |           |            |             | 11-30-2022      | 02-15-2022    | 09-30-2022  |             |

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# BOROUGH OF FAR HILLS 457B PLAN

## Screens Summary (Data as of 12-31-2022)

⊖ 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  |
| <b>Alternative</b>                       |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| PIMCO Commodity Real Return Strat I2     | PCRPX  | Commodities Broad Basket | 9.02                          | 13.51 | 7.16 | -1.52 | ✓          | 22.32          | 1.17        | 4.17   | ✓          | —         | —          | 0.86        | ✓               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 90                            | 51    | 41   | 73    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 114                           | 109   | 91   | 65    |            |                |             |        |            |           |            |             | 11-30-2022      | —             | —           |          |
| Vanguard Real Estate Index Admiral       | VGSLX  | Real Estate              | -26.20                        | -0.41 | 3.68 | 6.42  | ✓          | 22.84          | 0.96        | 26.65  | ✓          | —         | ✓          | 0.12        | ✓               | 3             | 1-Low       | Low Risk |
| <i>percentile rank</i>                   |        |                          | 61                            | 57    | 50   | 34    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 257                           | 238   | 214  | 155   |            |                |             |        |            |           |            |             | 11-30-2022      | 02-15-2022    | 09-30-2022  |          |
| <b>Fixed Income</b>                      |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| PIMCO International Bond (USD-Hdg) I-2   | PFBPX  | Global Bond              | -9.93                         | -2.10 | 0.62 | 2.50  | ✓          | 4.88           | 0.64        | 8.27   | ✓          | —         | —          | 0.61        | ✓               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 14                            | 14    | 6    | 3     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 130                           | 112   | 98   | 59    |            |                |             |        |            |           |            |             | 11-30-2022      | —             | —           |          |
| Eaton Vance Income Fund of Boston I      | EIBIX  | High Yield Bond          | -7.93                         | 0.78  | 2.52 | 3.95  | ✓          | 10.30          | 0.91        | 8.16   | ✓          | —         | —          | 0.75        | ✓               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 21                            | 24    | 20   | 15    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 687                           | 630   | 584  | 417   |            |                |             |        |            |           |            |             | —               | —             | —           |          |
| BlackRock Inflation Protected Bond Instl | BPRIX  | Inflation-Protected Bond | -11.49                        | 1.51  | 2.13 | 0.97  | ✓          | 7.28           | 1.03        | 5.88   | ✓          | —         | —          | 0.35        | ✓               | 3             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 47                            | 37    | 37   | 48    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 217                           | 204   | 195  | 138   |            |                |             |        |            |           |            |             | 09-30-2022      | —             | —           |          |
| Baird Aggregate Bond Inst                | BAGIX  | Intermediate-Term Bond   | -13.35                        | -2.48 | 0.25 | 1.49  | ✓          | 6.23           | 1.05        | 22.27  | ✓          | ⊠         | —          | 0.30        | ✓               | 3             | 1-Low       | —        |
| <i>percentile rank</i>                   |        |                          | 49                            | 31    | 22   | 9     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 471                           | 423   | 389  | 289   |            |                |             |        |            |           |            |             | 11-30-2022      | 02-15-2022    | —           |          |
| PIMCO Income I2                          | PONPX  | Multisector Bond         | -7.90                         | -0.07 | 1.59 | 3.90  | ✓          | 7.35           | 0.92        | 15.77  | ✓          | —         | —          | 0.61        | ✓               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 23                            | 26    | 23   | 1     |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 344                           | 295   | 258  | 152   |            |                |             |        |            |           |            |             | —               | —             | —           |          |
| Federated Hermes Govt Ultrashort IS      | FGUSX  | Ultrashort Bond          | 0.43                          | 0.61  | 1.17 | 0.77  | ⊕          | 0.60           | 0.06        | 25.49  | ✓          | —         | —          | 0.26        | ✓               | —             | —           | —        |
| <i>percentile rank</i>                   |        |                          | 39                            | 47    | 63   | 67    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 237                           | 218   | 180  | 107   |            |                |             |        |            |           |            |             | —               | —             | —           |          |
| <b>Balanced</b>                          |        |                          |                               |       |      |       |            |                |             |        |            |           |            |             |                 |               |             |          |
| BlackRock Global Allocation Instl        | MALOX  | Global Allocation        | -15.83                        | 2.85  | 3.45 | 4.99  | ✓          | 14.32          | 0.99        | 6.00   | ✓          | ⊠         | ✓          | 0.84        | ✓               | 3             | —           | Low Risk |
| <i>percentile rank</i>                   |        |                          | 63                            | 29    | 24   | 28    |            |                |             |        |            |           |            |             |                 |               |             |          |
| <i># of funds in category</i>            |        |                          | 430                           | 408   | 375  | 269   |            |                |             |        |            |           |            |             | 11-30-2022      | —             | 09-30-2022  |          |

# BOROUGH OF FAR HILLS 457B PLAN

## Style Analysis (Data as of 12-31-2022)

### 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       | 30.33     | 34.24     | 35.43              | 4.04     | 88.28   | 7.68            | 117.21 |
| 2 | Vanguard 500 Index Admiral           | Large Blend Index | 28.67     | 26.71     | 44.61              | 0.33     | 98.54   | 1.12            | 161.35 |
| 3 | Fidelity® Contrafund®                | Large Growth      | 32.21     | 21.88     | 45.92              | 2.73     | 89.77   | 5.61            | 255.82 |
| 4 | American Funds Washington Mutual R6  | Large Value       | 26.94     | 33.10     | 39.96              | 4.63     | 87.39   | 7.73            | 121.35 |
| 5 | Neuberger Berman Mid Cap Growth Inst | Mid-Cap Growth    | 24.75     | 18.74     | 56.50              | 4.42     | 91.99   | 3.59            | 21.04  |
| 6 | American Century Mid Cap Value I     | Mid-Cap Value     | 39.35     | 31.49     | 29.17              | 3.20     | 85.80   | 11.01           | 14.52  |
| 7 | MFS New Discovery R4                 | Small Growth      | 32.46     | 20.28     | 47.25              | 5.38     | 80.84   | 13.78           | 3.47   |
| 8 | Delaware Small Cap Value Instl       | Small Value       | 51.60     | 9.80      | 38.60              | 2.63     | 94.78   | 2.59            | 4.60   |

#### 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 | 38.94     | 24.45     | 36.60               | 39.27        | 39.96          | 20.78             | 59.14 | 40.86           | 49.35  |
| 2 | Vanguard Developed Markets Index Admiral | Foreign Large Blend Index | 41.13     | 22.49     | 36.38               | 11.13        | 36.20          | 52.68             | 99.44 | 0.56            | 27.54  |
| 3 | Invesco Oppenheimer International Gr Y   | Foreign Large Growth      | 34.57     | 27.76     | 37.67               | 14.63        | 18.33          | 67.04             | 93.98 | 6.02            | 39.74  |
| 4 | Vanguard International Value Inv         | Foreign Large Value       | 43.14     | 16.58     | 40.29               | 12.02        | 37.77          | 50.23             | 79.69 | 20.31           | 25.32  |
| 5 | American Funds New Perspective R6        | Global Stock              | 36.38     | 25.93     | 37.69               | 62.73        | 11.29          | 25.97             | 95.40 | 4.60            | 100.40 |

#### Fixed Income Funds

|   | Category                                 | Super Sectors %          |       |           |        | Avg Eff Duration | Credit Quality % |                 |       |      |
|---|--|--------------------------|-------|-----------|--------|------------------|------------------|-----------------|-------|------|
|   |  | US Govt Debt             | Mtg   | US Credit | Non US |                  | Inv Grade        | Below Inv Grade | NR/NA |      |
| 1 | PIMCO International Bond (USD-Hdg) I-2   | Global Bond              | 40.62 | 2.82      | 6.35   | 0.00             | 6.67             | 94.31           | 5.70  | 0.00 |
| 2 | Eaton Vance Income Fund of Boston I      | High Yield Bond          | 0.00  | 0.00      | 92.59  | 0.00             | 4.16             | 3.49            | 90.82 | 5.68 |
| 3 | BlackRock Inflation Protected Bond Instl | Inflation-Protected Bond | 81.46 | 0.00      | 1.87   | 0.00             | 6.74             | 97.38           | 0.58  | 2.04 |
| 4 | Baird Aggregate Bond Inst                | Intermediate-Term Bond   | 24.00 | 23.55     | 44.16  | 0.00             | 6.20             | 99.70           | 0.30  | 0.00 |
| 5 | PIMCO Income I2                          | Multisector Bond         | 27.36 | 2.53      | 12.71  | 0.00             | 3.22             | 71.23           | 28.78 | 0.00 |
| 6 | Federated Hermes Govt Ultrashort IS      | Ultrashort Bond          | 6.41  | 29.59     | 0.00   | 0.00             | 0.36             | 100.00          | 0.00  | 0.00 |