

BOROUGH OF FAIR HAVEN 457B PLAN

Screens Summary (Data as of 09-30-2022)

⊖ 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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
US Stock																		
T. Rowe Price Dividend Growth	PRDGX	Large Blend	-9.75	7.48	9.81	11.72	✓	17.98	0.87	22.52	✓	☐	✓	0.62	✓	4	-	Low Risk
<i>percentile rank</i>			10	45	8	10												
<i># of funds in category</i>			1,376	1,250	1,131	828									08-31-2022	-	06-30-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-15.51	8.12	9.20	11.66	✓	20.30	1.00	6.43	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	23	20	13												
<i># of funds in category</i>			1,376	1,250	1,131	828									08-31-2022	02-15-2022	06-30-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	-25.24	7.89	9.10	11.79	✓	21.47	0.92	32.06	✓	☐	✓	0.81	✓	2	1-Low	Low Risk
<i>percentile rank</i>			49	41	51	42												
<i># of funds in category</i>			1,256	1,146	1,067	795									08-31-2022	02-15-2022	06-30-2022	
Neuberger Berman Mid Cap Growth Inst	NBMLX	Mid-Cap Growth	-28.51	5.49	8.15	10.15	✓	24.06	0.98	19.68	✓	☐	✓	0.67	✓	3	-	Low Risk
<i>percentile rank</i>			50	41	34	47												
<i># of funds in category</i>			585	535	494	382									08-31-2022	-	06-30-2022	
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	-6.81	5.23	5.17	10.12	✓	20.19	0.83	18.51	✓	☐	✓	0.77	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			11	47	37	11												
<i># of funds in category</i>			407	393	366	272									08-31-2022	02-15-2022	06-30-2022	
Delaware Small Cap Value Instl	DEVIX	Small Value	-13.92	4.21	2.99	8.14	✓	26.65	0.98	10.25	✓	☐	✓	0.86	✓	3	-	Medium Risk
<i>percentile rank</i>			43	76	53	43												
<i># of funds in category</i>			473	445	419	318									08-31-2022	-	06-30-2022	
Non-US Stock																		
JPMorgan Emerging Markets Equity R5	JEMOX	Diversified Emerging Mkts	-36.40	-3.47	-0.70	-	✓	20.93	1.04	17.09	✓	☐	✓	0.89	✓	4	2-Basic	Low Risk
<i>percentile rank</i>			91	71	29	-												
<i># of funds in category</i>			808	726	644	373									08-31-2022	02-15-2022	06-30-2022	
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-34.42	-0.98	-1.42	3.68	✓	21.46	1.04	26.53	✓	☐	✓	0.85	✓	3	-	Low Risk
<i>percentile rank</i>			65	50	80	69												
<i># of funds in category</i>			449	390	350	227									08-31-2022	-	06-30-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-22.20	-0.78	-0.62	3.62	✓	20.65	1.04	12.35	✓	☐	✓	0.36	✓	2	-	Medium Risk
<i>percentile rank</i>			59	31	14	16												
<i># of funds in category</i>			343	316	294	177									08-31-2022	-	06-30-2022	
Alternative																		
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	4.77	14.46	7.52	-2.44	✓	22.47	1.17	3.92	✓	—	—	0.86	✓	3	-	-
<i>percentile rank</i>			96	37	40	72												
<i># of funds in category</i>			115	109	92	66									08-31-2022	-	-	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-18.71	-1.59	3.09	6.24	✓	22.30	0.96	26.40	✓	—	✓	0.12	✓	3	1-Low	Low Risk
<i>percentile rank</i>			70	52	54	35												
<i># of funds in category</i>			256	237	209	152									08-31-2022	02-15-2022	06-30-2022	

BOROUGH OF FAIR HAVEN 457B PLAN

Screens Summary (Data as of 09-30-2022)

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	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
Fixed Income																		
Templeton Global Bond Adv	TGBAX	Global Bond	-13.74	-7.06	-4.50	-0.83		5.70	0.51	20.76		—	—	0.72		2	—	—
percentile rank			20	70	74	34												
# of funds in category			204	194	175	139												
															08-31-2022	—	—	
Eaton Vance Income Fund of Boston I	EBIX	High Yield Bond	-10.87	0.12	1.71	3.86		10.14	0.91	7.91		—	—	0.75		—	—	—
percentile rank			22	28	25	16												
# of funds in category			685	637	582	403												
															—	—	—	
BlackRock Inflation Protected Bond Instl	BPRIX	Inflation-Protected Bond	-11.67	1.18	1.98	0.84		7.13	1.03	5.63		—	—	0.35		3	—	—
percentile rank			53	33	30	42												
# of funds in category			210	199	190	128												
															08-31-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-15.26	-3.07	-0.09	1.36		5.71	1.04	22.02			—	0.30		3	1-Low	—
percentile rank			64	33	24	10												
# of funds in category			448	404	366	272												
															08-31-2022	02-15-2022	—	
PIMCO Income I2	PONPX	Multisector Bond	-10.79	-0.36	1.13	3.95		7.14	0.95	15.52		—	—	0.61		—	—	—
percentile rank			32	23	26	1												
# of funds in category			345	289	255	152												
															—	—	—	
Lincoln Stable Value Account -LNGPA		Stable Value	—	—	—	—	—	—	—	39.44		—	—	—	—	—	—	—
percentile rank			—	—	—	—												
# of funds in category			40	—	—	—												
															—	—	—	
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	-0.40	0.48	1.06	0.70		0.55	0.07	25.24		—	—	0.26		—	—	—
percentile rank			30	48	61	64												
# of funds in category			237	216	178	99												
															—	—	—	
Balanced																		
BlackRock Global Allocation Instl	MALOX	Global Allocation	-18.85	2.76	2.70	4.51		13.84	1.00	5.75				0.84		3	—	Medium Risk
percentile rank			66	18	20	21												
# of funds in category			426	409	368	263												
															07-31-2022	—	06-30-2022	