

SARPY COUNTY 401A PLAN

Screens Summary (Data as of 12-31-2020)

⊖ 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																
JPMorgan US Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JUEMX	Large Blend	26.74 3 1,369	16.43 3 1,237	16.33 4 1,078	14.48 3 817	✔	19.62	1.04	6.38	✔	⊠	✖	0.44	✔	
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	18.37 38 1,369	14.14 24 1,237	15.18 20 1,078	13.85 12 817	✔	18.80	1.00	4.68	✔	⊠	✔	0.04	✔	
Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i>	FCNTX	Large Growth	32.50 54 1,291	19.01 60 1,204	18.16 51 1,081	15.39 47 796	✔	19.60	0.97	30.31	✔	⊠	✔	0.85	✔	
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	8.08 90 1,369	9.83 80 1,237	12.68 70 1,078	12.51 52 817	✔	17.19	0.90	23.52	✔	⊠	✔	0.27	✔	
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	35.80 40 604	23.77 24 564	20.21 23 504	– – 383	✔	19.29	0.87	12.12	✔	⊠	✔	0.70	✔	
American Century Mid Cap Value I <i>percentile rank</i> <i># of funds in category</i>	AVUAX	Mid-Cap Value	1.88 60 415	4.66 42 396	9.55 32 349	10.61 13 247	✔	20.65	0.89	16.76	✔	⊠	✔	0.78	✔	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	35.28 52 616	19.21 44 576	17.99 45 505	– – 383	✔	24.16	0.94	16.01	✔	⊠	✖	0.07	✔	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	5.85 32 416	4.48 20 386	9.73 20 358	– – 259	✔	25.82	0.97	4.68	✔	⊠	✖	0.07	✔	
Non-US Stock																
JPMorgan Emerging Markets Equity R5 <i>percentile rank</i> <i># of funds in category</i>	JEMOX	Diversified Emerging Mkts	34.83 8 797	14.41 4 697	– – 597	– – 279	✔	20.82	1.01	15.34	✔	⊠	✔	0.89	✔	
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGX	Foreign Large Blend	25.27 33 452	10.74 43 388	12.47 38 318	8.14 36 234	✔	19.13	1.02	19.60	✔	⊠	✔	0.46	✔	
⚠ Invesco Oppenheimer International Gr Y <i>percentile rank</i> <i># of funds in category</i>	OIGYX	Foreign Large Growth	22.18 47 452	8.32 72 388	9.57 81 318	7.99 40 234	✔	18.62	0.97	24.79	✔	⊠	✔	0.85	✔	
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	8.99 5 353	3.90 5 323	8.43 3 281	5.08 13 184	✔	20.05	1.09	10.60	✔	⊠	✖	0.38	✔	
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	33.81 14 869	18.14 10 762	16.85 11 636	13.04 9 390	✔	19.35	1.06	20.10	✔	⊠	✔	0.42	✔	

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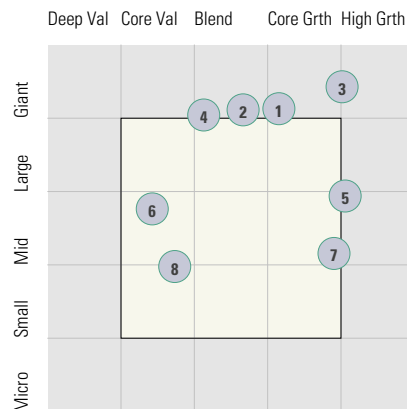
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	
Alternative																
PIMCO Commodity Real Return Strat I2 <i>percentile rank</i> <i># of funds in category</i>	PCRPX	Commodities Broad Basket	0.76 31 124	-0.89 25 106	2.72 26 95	-5.40 36 55	✔	17.68	1.23	6.00	✔	—	—	1.43	✖	
Vanguard Real Estate Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VGSLX	Real Estate	-4.65 44 248	4.96 41 225	5.65 38 199	8.68 31 144	✔	18.90	0.94	24.65	✔	—	✔	0.12	✔	
Fixed Income																
BlackRock High Yield Bond Instl <i>percentile rank</i> <i># of funds in category</i>	BHYIX	High Yield Bond	5.82 38 678	5.83 20 629	7.88 16 556	6.71 7 352	✔	9.79	1.02	13.01	✔	—	—	0.62	✔	
American Century Inflation Adjs Bond R5 <i>percentile rank</i> <i># of funds in category</i>	AIANX	Inflation- Protected Bond	10.51 46 207	5.30 51 197	4.81 42 173	3.46 38 117	✔	4.18	1.05	19.10	✔	—	—	0.27	✔	
Vanguard Interm-Term Bond Index Adm <i>percentile rank</i> <i># of funds in category</i>	VBILX	Intermediate- Term Bond	9.79 6 416	6.49 2 381	5.22 7 331	4.80 2 253	✔	4.03	1.16	12.69	✔	☒	—	0.07	✔	
PIMCO Income I2 <i>percentile rank</i> <i># of funds in category</i>	PONPX	Multisector Bond	5.69 50 340	4.66 49 299	6.20 23 262	7.26 1 138	✔	5.78	0.88	13.77	✔	—	—	1.19	✔	
Federated Hermes Govt Ultrashort IS <i>percentile rank</i> <i># of funds in category</i>	FGUSX	Ultrashort Bond	1.48 50 212	1.83 65 172	1.39 81 134	0.84 78 67	✖	0.47	0.05	23.49	✔	—	—	0.26	✔	
PIMCO International Bond (USD-Hdg) I-2 <i>percentile rank</i> <i># of funds in category</i>	PFBPX	World Bond	6.05 51 108	5.25 36 94	5.21 20 62	5.54 2 38	✔	3.27	0.56	6.27	✔	—	—	0.70	✔	
Balanced																
Vanguard LifeStrategy Cnsvr Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSCGX	Target Risk	11.51 27 549	7.78 17 524	8.03 17 462	6.65 25 280	✔	7.92	1.01	26.27	✔	—	✔	0.12	✔	
Vanguard LifeStrategy Growth Inv <i>percentile rank</i> <i># of funds in category</i>	VASGX	Target Risk	15.45 27 325	9.79 23 308	11.32 18 279	9.38 20 188	✔	15.14	1.03	26.27	✔	—	✔	0.14	✔	
Vanguard LifeStrategy Income Inv <i>percentile rank</i> <i># of funds in category</i>	VASIX	Target Risk	9.13 27 177	6.56 14 166	6.24 30 149	5.17 34 93	✔	4.74	0.96	26.27	✔	—	✔	0.11	✔	
Vanguard LifeStrategy Moderate Gr Inv <i>percentile rank</i> <i># of funds in category</i>	VSMGX	Target Risk	13.59 36 673	8.84 36 636	9.71 36 576	8.11 45 414	✔	11.49	0.99	26.27	✔	—	✔	0.13	✔	

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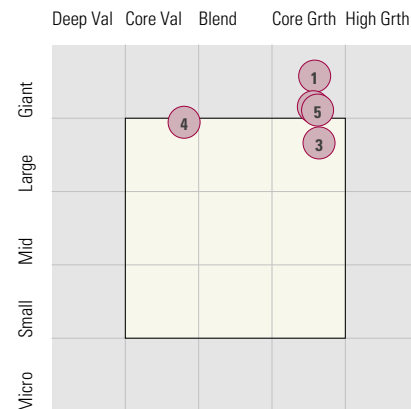
Style Analysis (Data as of 12-31-2020)

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	JPMorgan US Equity R6	29.84	23.73	46.45	0.57	96.01	3.42	66.96
2	Vanguard 500 Index Admiral	28.52	27.38	44.10	0.70	98.04	1.26	71.43
3	Fidelity® Contrafund®	34.92	17.09	47.99	0.87	91.05	7.18	72.75
4	American Funds Washington Mutual R6	25.88	30.98	43.14	5.07	86.70	7.96	92.42
5	MFS Mid Cap Growth R6	28.52	16.60	54.89	1.86	91.03	7.11	10.33
6	American Century Mid Cap Value I	37.38	32.74	29.88	3.36	84.34	12.30	11.80
7	Vanguard Small Cap Growth Index Admiral	27.21	25.30	47.51	1.87	97.57	0.56	2.95
8	Vanguard Small Cap Value Index Admiral	52.21	15.83	31.94	1.59	97.41	1.00	2.79

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	JPMorgan Emerging Markets Equity R5	50.82	20.07	29.10	16.84	74.58	8.58	31.23	68.77	—
2	American Funds Europacific Growth R6	38.16	26.01	35.83	9.53	46.78	43.69	72.93	27.07	39.57
3	Invesco Oppenheimer International Gr Y	23.21	31.00	45.78	13.26	25.86	60.87	94.66	5.34	15.13
4	Vanguard International Value Inv	33.27	21.85	44.88	7.63	37.88	54.50	89.21	10.79	33.22
5	American Funds New Perspective R6	35.61	24.35	40.04	59.55	13.28	27.16	95.76	4.24	55.05

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
1	BlackRock High Yield Bond Instl	0.02	0.00	82.93	0.00	2.83	4.65	95.10	0.25
2	American Century Inflation Adjs Bond R5	86.76	0.52	3.04	0.00	7.85	101.19	0.48	-1.67
3	Vanguard Inter-Term Bond Index Adm	60.57	0.00	39.02	0.00	6.28	100.00	0.00	0.00
4	PIMCO Income I2	23.42	14.10	18.31	0.00	0.91	81.00	19.00	0.00
5	Federated Hermes Govt Ultrashort IS	15.26	56.99	0.00	0.00	0.38	100.00	0.00	0.00
6	PIMCO International Bond (USD-Hdg) I-2	34.33	8.25	8.29	0.00	7.96	93.00	7.00	0.00