

SARPY COUNTY 401A 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																
JPMorgan US Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JUEMX	Large Blend	28.80 22 1,394	29.25 3 1,256	19.86 5 1,121	17.57 1 831	✔	17.93	1.02	7.38	✔	☒	✖	0.44	✔	
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	✔	
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	14.17 46 591	28.84 35 541	22.30 20 494	– – 383	✔	17.84	0.84	13.12	✔	☒	✔	0.66	✔	
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	✔	
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	5.70 69 617	23.82 59 582	16.90 56 520	14.83 59 394	✔	22.36	0.94	17.01	✔	☒	✖	0.07	✔	
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	28.09 68 447	18.51 45 419	10.31 23 393	13.30 14 301	✔	24.66	0.96	5.68	✔	☒	✔	0.07	✔	
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	✔	
American Funds Intl Gr and Inc R6 <i>percentile rank</i> <i># of funds in category</i>	RIGGX	Foreign Large Blend	10.12 54 771	14.97 27 704	10.55 21 607	7.90 49 415	✔	18.84	1.09	13.26	✔	☒	✔	0.54	✔	
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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			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																
BlackRock High Yield Bond Instl	BHYIX	High Yield Bond	5.90	8.92	6.31	6.98	✔	9.50	1.02	14.01	✔	—	—	0.62	✔	
<i>percentile rank</i>			20	19	13	7										
<i># of funds in category</i>			680	636	560	373										
American Century Inflation Adjs Bond R5	AIANX	Inflation-Protected Bond	6.59	8.38	5.15	2.85	✔	4.18	1.05	20.10	✔	—	—	0.27	✔	
<i>percentile rank</i>			13	25	33	39										
<i># of funds in category</i>			210	203	180	125										
Vanguard Interm-Term Bond Index Adm	VBILX	Intermediate-Term Bond	-2.36	5.71	4.13	3.49	✔	4.26	1.23	13.69	✔	☐	—	0.07	✔	
<i>percentile rank</i>			94	11	8	16										
<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																
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	6.05	11.01	8.05	7.09	✔	7.46	1.01	27.27	✔	—	✔	0.12	✔	
<i>percentile rank</i>			85	48	31	33										
<i># of funds in category</i>			504	466	428	284										
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	14.35	17.58	12.53	11.12	✔	14.06	1.03	27.27	✔	—	✔	0.14	✔	
<i>percentile rank</i>			70	37	22	25										
<i># of funds in category</i>			321	294	265	196										
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	1.92	7.61	5.70	4.98	✔	4.63	0.97	27.27	✔	—	✔	0.11	✔	
<i>percentile rank</i>			90	61	39	47										
<i># of funds in category</i>			195	182	168	110										
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	10.08	14.28	10.30	9.12	✔	10.70	0.99	27.27	✔	—	✔	0.13	✔	
<i>percentile rank</i>			88	62	52	58										
<i># of funds in category</i>			711	666	602	434										

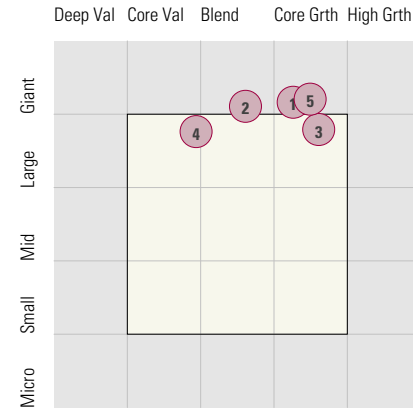
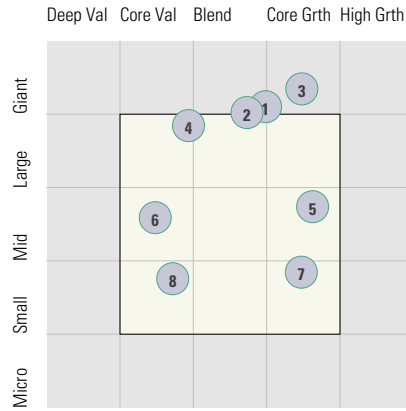
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Style Analysis (Data as of 12-31-2021)

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	JPMorgan US Equity R6	Large Blend	39.68	17.25	43.07	0.63	95.77	3.60	237.46
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	MFS Mid Cap Growth R6	Mid-Cap Growth	30.38	19.73	49.90	0.97	88.15	10.88	22.87
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	Vanguard Small Cap Growth Index Admiral	Small Growth	28.18	24.76	47.06	1.57	97.72	0.72	6.32
8	Vanguard Small Cap Value Index Admiral	Small Value	51.47	13.98	34.56	0.31	99.00	0.68	5.77

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	American Funds Intl Gr and Inc R6	Foreign Large Blend	38.21	22.80	38.99	12.73	30.07	57.20	83.84	16.16	55.02
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	BlackRock High Yield Bond Instl	High Yield Bond	0.04	0.00	85.01	0.00	1.45	3.29	93.68	3.02
2	American Century Inflation Adjs Bond R5	Inflation-Protected Bond	86.41	0.04	8.09	0.00	7.37	96.98	0.09	2.93
3	Vanguard Inter-Term Bond Index Adm	Intermediate-Term Bond	59.26	0.00	40.62	0.00	6.62	99.92	0.03	0.05
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