

SARPY COUNTY 401A 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		
US Stock																		
JPMorgan US Equity R6	JUEMX	Large Blend	-18.77	9.86	10.55	13.32	✓	21.34	1.00	8.38	✓	☒	✓	0.44	✓	3	2-Basic	Low Risk
percentile rank			63	5	5	1												
# of funds in category			1,379	1,247	1,137	837												
																11-30-2022	03-11-2022	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
percentile rank			52	33	25	13												
# of funds in category			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
percentile rank			42	48	52	38												
# of funds in category			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
percentile rank			5	16	22	26												
# of funds in category			1,379	1,247	1,137	837												
																11-30-2022	02-15-2022	09-30-2022
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-28.29	3.59	9.19	-	✓	23.07	0.90	14.12	✓	☒	✓	0.66	✓	5	2-Basic	Low Risk
percentile rank			60	59	20	-												
# of funds in category			592	540	505	395												
																11-30-2022	02-15-2022	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
percentile rank			8	43	30	10												
# of funds in category			407	395	374	274												
																11-30-2022	02-15-2022	09-30-2022
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-28.39	0.79	5.10	9.27	✓	25.67	0.95	18.01	✓	☒	✘	0.07	✓	4	1-Low	Medium Risk
percentile rank			55	80	71	72												
# of funds in category			604	576	534	405												
																11-30-2022	02-15-2022	09-30-2022
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-9.31	7.13	5.79	10.28	✓	26.84	0.96	6.68	✓	☒	✓	0.07	✓	4	1-Low	Medium Risk
percentile rank			37	41	28	13												
# of funds in category			483	455	428	324												
																11-30-2022	02-15-2022	09-30-2022
Non-US Stock																		
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
percentile rank			58	17	3	2												
# of funds in category			820	736	652	397												
																11-30-2022	02-15-2022	09-30-2022
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-15.16	0.36	2.06	4.28	✓	21.51	1.08	14.26	✓	☒	✓	0.54	✓	2	1-Low	Low Risk
percentile rank			44	56	22	48												
# of funds in category			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
percentile rank			66	63	78	74												
# of funds in category			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
percentile rank			75	40	27	25												
# of funds in category			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
percentile rank			46	17	17	11												
# of funds in category			366	309	272	179												
																11-30-2022	02-15-2022	09-30-2022

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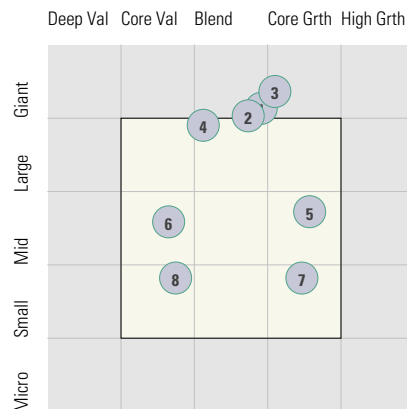
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style			Expense			ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk
			Updated	Updated	Updated													
Alternative																		
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	
Fixed Income																		
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	—	—	
BlackRock High Yield Bond Instl	BHYIX	High Yield Bond	-10.43	0.12	2.37	4.15	✓	11.42	1.01	15.01	✓	—	—	0.58	✓	—	2-Basic	—
<i>percentile rank</i>			42	37	24	12												
<i># of funds in category</i>			687	630	584	417									—	02-15-2022	—	
American Century Inflation Adjs Bond R5	AIANX	Inflation- Protected Bond	-12.21	1.12	1.79	0.84	✓	7.22	1.02	21.10	✓	—	—	0.26	✓	3	—	—
<i>percentile rank</i>			68	48	65	58												
<i># of funds in category</i>			217	204	195	138									11-30-2022	—	—	
Vanguard Interm-Term Bond Index Adm	VBILX	Intermediate- Term Bond	-13.27	-2.40	0.45	1.34	✓	6.51	1.09	14.69	✓	■	—	0.07	✓	3	1-Low	—
<i>percentile rank</i>			46	25	11	15												
<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									—	—	—	
Balanced																		
Vanguard LifeStrategy Cnsrv Gr Inv	VSCGX	Target Risk	-14.99	0.18	2.45	4.44	✓	10.44	1.02	0.85	✖	—	✓	0.12	✓	3	1-Low	—
<i>percentile rank</i>			78	68	45	31												
<i># of funds in category</i>			467	433	406	300									11-30-2022	02-15-2022	—	
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-17.09	3.06	4.64	7.60	✓	17.09	1.02	0.85	✖	—	✓	0.14	✓	3	1-Low	Low Risk
<i>percentile rank</i>			63	60	43	34												
<i># of funds in category</i>			322	296	279	224									11-30-2022	02-15-2022	09-30-2022	
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-13.93	-1.45	1.20	2.77	✓	7.50	0.99	0.85	✖	—	✓	0.11	✓	3	1-Low	—
<i>percentile rank</i>			85	84	64	42												
<i># of funds in category</i>			142	128	125	90									11-30-2022	02-15-2022	—	
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-16.00	1.65	3.58	6.05	✓	13.71	0.99	0.85	✖	—	✓	0.13	✓	3	1-Low	Low Risk
<i>percentile rank</i>			66	79	64	55												
<i># of funds in category</i>			758	698	658	495									11-30-2022	02-15-2022	09-30-2022	

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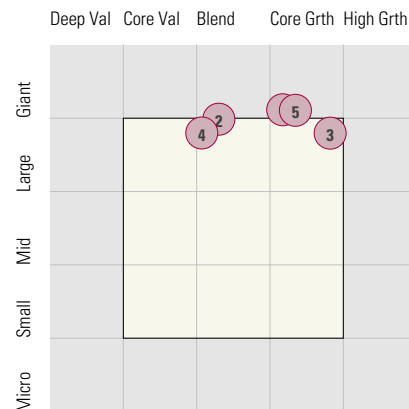
Style Analysis (Data as of 12-31-2022)

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	JPMorgan US Equity R6	Large Blend	32.33	24.78	42.90	1.16	95.00	3.84	194.14
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	MFS Mid Cap Growth R6	Mid-Cap Growth	34.78	20.06	45.15	2.08	86.80	11.12	21.43
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	Vanguard Small Cap Growth Index Admiral	Small Growth	24.85	25.72	49.44	1.98	97.36	0.66	4.85
8	Vanguard Small Cap Value Index Admiral	Small Value	50.02	15.31	34.67	0.65	98.65	0.70	4.90

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	American Funds Intl Gr and Inc R6	Foreign Large Blend	36.70	27.75	35.55	15.73	28.28	55.98	84.41	15.59	39.09
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	BlackRock High Yield Bond Instl	High Yield Bond	0.01	0.00	83.79	0.00	3.83	15.22	78.60	6.18
3	American Century Inflation Adjs Bond R5	Inflation-Protected Bond	90.52	0.01	4.92	0.00	7.19	97.17	0.09	2.74
4	Vanguard Inter-Term Bond Index Adm	Intermediate-Term Bond	62.31	0.00	36.78	0.00	6.33	100.03	0.00	-0.03
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