

**SARPY COUNTY 401A PLAN**

## Screens Summary (Data as of 06-30-2020)

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	
<b>US Stock</b>																
JPMorgan US Equity R6 <i>percentile rank</i> <i># of funds in category</i>	JUEMX	Large Blend	13.13 3 1,383	12.19 4 1,234	11.02 7 1,062	- - 811		17.75	1.04	19.51				0.44		
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	7.47 23 1,383	10.69 18 1,234	10.69 11 1,062	13.95 8 811		16.96	1.00	4.18				0.04		
Fidelity® Contrafund® <i>percentile rank</i> <i># of funds in category</i>	FCNTX	Large Growth	17.91 48 1,346	16.42 47 1,249	14.05 39 1,096	15.57 46 817		17.82	1.00	29.81				0.85		
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	0.24 77 1,383	8.09 58 1,234	9.20 46 1,062	12.87 44 811		15.69	0.91	23.01				0.27		
MFS Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	OTCKX	Mid-Cap Growth	12.50 34 603	17.73 17 559	13.93 12 501	- - 382		18.13	0.88	11.62				0.74		
American Century Mid Cap Value I <i>percentile rank</i> <i># of funds in category</i>	AVUAX	Mid-Cap Value	-7.81 14 420	0.40 18 386	4.88 10 346	10.58 8 245		19.17	0.89	16.26				0.78		
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	7.78 36 627	11.80 38 579	9.26 37 510	- - 381		22.50	0.97	15.51				0.07		
Vanguard Small Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSIAX	Small Value	-16.48 34 436	-2.56 18 412	2.00 16 372	- - 258		23.30	0.98	4.18				0.07		
<b>Non-US Stock</b>																
JPMorgan Emerging Markets Equity R5 <i>percentile rank</i> <i># of funds in category</i>	JEMOX	Diversified Emerging Mkts	5.60 12 812	7.93 5 701	- - 591	- - 247		19.26	1.00	14.84				0.89		
American Funds Europacific Growth R6 <i>percentile rank</i> <i># of funds in category</i>	REGX	Foreign Large Blend	3.17 62 477	4.76 58 421	4.90 52 344	7.48 51 249		16.90	1.08	19.09				0.46		
Invesco Oppenheimer International Gr Y <i>percentile rank</i> <i># of funds in category</i>	OIGYX	Foreign Large Growth	5.41 46 477	3.25 82 421	3.85 71 344	7.84 39 249		16.65	1.04	24.28				0.85		
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	-8.90 26 331	-0.77 11 303	0.69 13 259	4.85 20 171		16.78	1.09	12.13				0.37		
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	World Stock	11.14 17 866	11.30 15 765	10.52 13 630	12.37 12 372		16.50	0.98	19.59				0.42		

# SARPY COUNTY 401A PLAN

## Screens Summary (Data as of 06-30-2020)

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
<b>Alternative</b>															
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	-17.33	-5.58	-7.41	-4.93	✓	15.86	1.23	5.50	✓	—	—	1.56	✘
<i>percentile rank</i>			53	40	60	30									
<i># of funds in category</i>			130	112	97	49									
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-6.93	2.23	5.36	9.71	✓	17.83	0.94	24.15	✓	—	✓	0.12	✓
<i>percentile rank</i>			28	37	31	31									
<i># of funds in category</i>			253	225	199	140									
<b>Fixed Income</b>															
BlackRock High Yield Bond Instl	BHYIX	High Yield Bond	-0.61	3.20	4.22	6.66	✓	9.14	1.03	12.51	✓	—	—	0.62	✓
<i>percentile rank</i>			35	17	18	6									
<i># of funds in category</i>			703	641	550	347									
American Century Inflation Adjs Bond R5	AIANX	Inflation- Protected Bond	7.04	4.34	3.42	3.12	✓	3.95	1.05	18.59	✓	—	—	0.27	✓
<i>percentile rank</i>			46	49	35	41									
<i># of funds in category</i>			212	196	170	115									
Vanguard Interm-Term Bond Index Adm	VBILX	Intermediate- Term Bond	10.40	6.19	5.02	4.79	✓	4.00	1.20	12.19	✓	☒	—	0.07	✓
<i>percentile rank</i>			4	2	3	2									
<i># of funds in category</i>			421	380	331	249									
PIMCO Income I2	PONPX	Multisector Bond	0.59	3.21	4.58	7.41	✓	5.52	0.87	13.26	✓	—	—	1.15	✓
<i>percentile rank</i>			56	36	7	1									
<i># of funds in category</i>			321	283	235	128									
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	2.16	1.88	1.26	0.83	✘	0.46	0.07	22.99	✓	—	—	0.26	✓
<i>percentile rank</i>			36	69	85	77									
<i># of funds in category</i>			205	164	127	60									
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	3.16	4.60	4.74	5.24	✓	3.27	0.59	5.76	✓	—	—	0.65	✓
<i>percentile rank</i>			74	30	9	3									
<i># of funds in category</i>			105	80	58	37									
<b>Balanced</b>															
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	5.95	6.01	5.65	6.70	✓	7.07	1.00	25.77	✓	—	✓	0.12	✓
<i>percentile rank</i>			17	10	7	23									
<i># of funds in category</i>			552	514	428	277									
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	3.65	6.37	6.61	9.44	✓	13.50	1.00	25.77	✓	—	✓	0.14	✓
<i>percentile rank</i>			21	22	17	24									
<i># of funds in category</i>			335	309	279	194									
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	6.74	5.64	4.99	5.21	✓	4.30	0.36	25.77	✓	—	✓	0.11	✓
<i>percentile rank</i>			9	5	10	34									
<i># of funds in category</i>			193	179	160	96									
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	4.87	6.23	6.18	8.16	✓	10.25	1.00	25.77	✓	—	✓	0.13	✓
<i>percentile rank</i>			32	33	31	44									
<i># of funds in category</i>			685	636	559	412									