

# SARPY COUNTY 401A PLAN

## Screens Summary (Data as of 06-30-2022)

⊖ 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 Yr %	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
<b>US Stock</b>																		
JPMorgan US Equity R6	JUEMX	Large Blend	-9.56	13.25	12.64	13.97	✓	19.02	1.01	7.87	✓	☒	✖	0.44	✓	3	2-Basic	Low Risk
<i>percentile rank</i>			28	2	3	1												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	03-11-2022	03-31-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-10.66	10.56	11.27	12.92	✓	18.64	1.00	6.18	✓	☒	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			38	22	20	12												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	02-15-2022	03-31-2022	
Fidelity® Contrafund®	FCNTX	Large Growth	-21.97	8.41	11.26	12.94	✓	20.15	0.95	31.81	✓	☒	✓	0.81	✓	2	1-Low	Low Risk
<i>percentile rank</i>			51	54	49	42												
<i># of funds in category</i>			1,252	1,142	1,060	793									05-31-2022	02-15-2022	03-31-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	-2.80	9.95	10.87	12.23	✓	17.42	0.91	25.01	✓	☒	✖	0.26	✓	2	1-Low	Low Risk
<i>percentile rank</i>			4	42	34	45												
<i># of funds in category</i>			1,369	1,236	1,119	819									05-31-2022	02-15-2022	03-31-2022	
MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-24.39	4.76	10.77	–	✓	20.67	0.89	13.62	✓	☒	✓	0.65	✓	5	2-Basic	Low Risk
<i>percentile rank</i>			31	54	16	–												
<i># of funds in category</i>			589	535	496	383									05-31-2022	02-15-2022	03-31-2022	
American Century Mid Cap Value I	AVUAX	Mid-Cap Value	-1.97	8.37	6.92	11.28	✓	19.33	0.83	18.26	✓	☒	✓	0.78	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			6	37	41	13												
<i># of funds in category</i>			407	393	363	270									05-31-2022	02-15-2022	03-31-2022	
Vanguard Small Cap Growth Index Admiral	VSGAX	Small Growth	-31.76	2.34	6.80	9.81	✓	23.80	0.94	17.51	✓	☒	✖	0.07	✓	4	1-Low	Low Risk
<i>percentile rank</i>			62	72	66	64												
<i># of funds in category</i>			623	585	539	404									05-31-2022	02-15-2022	03-31-2022	
Vanguard Small Cap Value Index Admiral	VSIAX	Small Value	-12.07	6.76	6.15	10.49	✓	24.54	0.95	6.18	✓	☒	✓	0.07	✓	4	1-Low	Medium Risk
<i>percentile rank</i>			55	55	29	17												
<i># of funds in category</i>			466	439	412	315									05-31-2022	02-15-2022	03-31-2022	
<b>Non-US Stock</b>																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-27.15	2.89	5.15	6.03	✓	18.74	0.95	23.05	✓	☒	✓	0.57	✓	3	1-Low	Medium Risk
<i>percentile rank</i>			58	16	5	4												
<i># of funds in category</i>			821	736	637	366									05-31-2022	02-15-2022	03-31-2022	
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-18.96	2.08	3.08	5.29	✓	19.25	1.08	13.75	✓	☒	✓	0.54	✓	2	1-Low	Low Risk
<i>percentile rank</i>			54	32	20	41												
<i># of funds in category</i>			757	704	612	418									05-31-2022	02-15-2022	03-31-2022	
Invesco Oppenheimer International Gr Y	OIGYX	Foreign Large Growth	-27.88	0.99	1.47	5.42	✓	19.31	0.99	26.28	✓	☒	✓	0.85	✓	3	–	Low Risk
<i>percentile rank</i>			61	66	85	73												
<i># of funds in category</i>			452	398	348	225									05-31-2022	–	03-31-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-17.40	2.06	2.66	5.36	✓	19.95	1.06	12.10	✓	☒	✓	0.36	✓	2	–	Medium Risk
<i>percentile rank</i>			82	40	17	21												
<i># of funds in category</i>			346	318	294	177									05-31-2022	–	03-31-2022	
American Funds New Perspective R6	RNPGX	World Stock	-22.19	8.14	9.43	11.23	✓	20.23	1.10	21.59	✓	–	✓	0.41	✓	2	2-Basic	Low Risk
<i>percentile rank</i>			41	17	20	13												
<i># of funds in category</i>			363	307	268	176									05-31-2022	02-15-2022	03-31-2022	

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																	Updated	Updated	Updated
<b>Alternative</b>																			
PIMCO Commodity Real Return Strat I2	PCRPX	Commodities Broad Basket	22.80	16.77	10.14	-0.45	✔	20.97	1.14	3.66	✔	—	—	0.92	✔	3	—	—	
<i>percentile rank</i>			65	22	35	51													
<i># of funds in category</i>			115	110	92	60									05-31-2022	—	—		
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-8.05	4.77	5.71	7.48	✔	20.14	0.95	26.15	✔	—	✔	0.12	✔	3	1-Low	Medium Risk	
<i>percentile rank</i>			73	49	52	33													
<i># of funds in category</i>			252	232	206	147									05-31-2022	02-15-2022	03-31-2022		
<b>Fixed Income</b>																			
BlackRock High Yield Bond Instl	BHYIX	High Yield Bond	-12.18	0.43	2.29	4.65	✔	10.37	1.01	14.51	✔	—	—	0.58	✔	—	2-Basic	—	
<i>percentile rank</i>			46	30	19	10													
<i># of funds in category</i>			678	635	581	393										02-15-2022	—		
American Century Inflation Adjs Bond R5	AIANX	Inflation-Protected Bond	-4.98	2.94	2.97	1.48	✔	5.25	1.03	20.59	✔	—	—	0.27	✔	—	—	—	
<i>percentile rank</i>			43	52	45	51													
<i># of funds in category</i>			208	199	186	126													
Vanguard Interm-Term Bond Index Adm	VBILX	Intermediate-Term Bond	-11.03	-0.65	1.24	1.94	✔	5.29	1.14	14.19	✔	☒	—	0.07	✔	3	1-Low	—	
<i>percentile rank</i>			62	25	12	14													
<i># of funds in category</i>			443	399	362	267									05-31-2022	02-15-2022	—		
PIMCO Income I2	PONPX	Multisector Bond	-8.57	0.23	1.93	4.97	✔	6.55	0.85	15.26	✔	—	—	0.72	✔	—	—	—	
<i>percentile rank</i>			31	33	27	1													
<i># of funds in category</i>			342	285	253	146													
Federated Hermes Govt Ultrashort IS	FGUSX	Ultrashort Bond	-0.46	0.67	1.10	0.71	✖	0.55	0.06	24.99	✔	—	—	0.26	✔	—	—	—	
<i>percentile rank</i>			21	37	60	70													
<i># of funds in category</i>			237	216	177	97													
PIMCO International Bond (USD-Hdg) I-2	PFBPX	World Bond	-8.94	-1.12	1.41	3.36	✔	4.08	0.63	7.76	✔	—	—	0.62	✔	2	—	—	
<i>percentile rank</i>			23	25	10	4													
<i># of funds in category</i>			130	112	89	58									04-30-2022	—	—		
<b>Balanced</b>																			
Vanguard LifeStrategy Cnsvr Gr Inv	VSCGX	Target Risk	-12.51	2.13	3.68	5.00	✔	8.58	1.00	0.34	✖	—	✔	0.12	✔	3	1-Low	—	
<i>percentile rank</i>			76	53	34	28													
<i># of funds in category</i>			466	428	395	284									05-31-2022	02-15-2022	—		
Vanguard LifeStrategy Growth Inv	VASGX	Target Risk	-14.91	5.16	6.19	8.21	✔	14.98	1.01	0.34	✖	—	✔	0.14	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			68	44	31	29													
<i># of funds in category</i>			330	306	280	223									05-31-2022	02-15-2022	03-31-2022		
Vanguard LifeStrategy Income Inv	VASIX	Target Risk	-11.33	0.43	2.27	3.28	✔	5.85	0.97	0.34	✖	—	✔	0.11	✔	3	1-Low	—	
<i>percentile rank</i>			69	71	47	40													
<i># of funds in category</i>			141	132	126	89									05-31-2022	02-15-2022	—		
Vanguard LifeStrategy Moderate Gr Inv	VSMGX	Target Risk	-13.73	3.66	4.95	6.63	✔	11.71	0.98	0.34	✖	—	✔	0.13	✔	3	1-Low	Low Risk	
<i>percentile rank</i>			79	70	58	52													
<i># of funds in category</i>			756	710	646	481									05-31-2022	02-15-2022	03-31-2022		