SST BENEFITS CONSULTING

# COUNTY OF SAN BERNARDINO PORTFOLIO STATISTICS 9/30/2014

| | | | M | MGR | BETA | ALPHA | SHARPE | 3 YR STD DEV | 5 YR STD DEV |
|---|---|---|---|---|---|---|---|---|---|
| | | ***LARGE GROWTH*** | | | | | | | |
| 1 | **RGAGX** | AmFunds Growth Fund of America | 3 | 25.9 | 0.85 | 3.69 | 1.93 | 11.32 | 13.88 |
| 2 | **TIGRX** | TIAA-CREF Growth & Income | 4 | 9.6 | 1.00 | 0.51 | 1.91 | 11.20 | 13.59 |
| 3 | **SGRNX** | Wells Fargo Adv Growth | 4 | 12.4 | 1.16 | -5.74 | 1.27 | 15.08 | 16.18 |
| | | **LARGE GROWTH AVERAGE** | | | **1.09** | **-3.07** | **1.62** | **12.48** | **14.86** |
| | | ***LARGE BLEND*** | | | | | | | |
| 4 | **PRILX** | Parnassus Core Equity | 5 | 13.4 | 0.82 | 3.62 | 2.27 | 9.33 | 12.11 |
| | | **LARGE BLEND AVERAGE** | | | **1.03** | **-1.83** | **1.80** | **11.28** | **13.83** |
| 5 | **VINIX** | Vanguard Institutional Index | 4 | 13.8 | 1.00 | -0.03 | 2.02 | 10.57 | 13.21 |
| | | **S&P 500 AVERAGE** | | | **1.00** | **0.00** | **2.17** | **10.57** | **13.20** |
| | | ***LARGE VALUE*** | | | | | | | |
| 6 | **CDEYX** | Columbia Diversified Equity Inc | 3 | 1.3 | N/A | N/A | 1.87 | 10.82 | 14.17 |
| 7 | **ICSLX** | MainStay ICAP Sel Equity | 4 | 16.8 | 1.00 | -2.73 | 1.72 | 11.27 | 13.65 |
| | | **LARGE VALUE AVERAGE** | | | **1.00** | **-1.29** | **1.83** | **11.05** | **13.56** |
| | | ***MID CAP GROWTH*** | | | | | | | |
| 8 | **BGRIX** | Baron Growth | 4 | 19.8 | 0.82 | 2.43 | 1.59 | 12.52 | 14.92 |
| 9 | **IMOZX** | Voya Mid Cap Opportunities | 4 | 9.3 | N/A | N/A | 1.40 | 13.18 | 15.70 |
| | | **MID CAP GROWTH AVERAGE** | | | **1.16** | **-5.42** | **1.42** | **13.80** | **16.17** |
| | | ***MID CAP BLEND*** | | | | | | | |
| 10 | **FLVIX** | Fidelity Adv Leveraged Co Stock | 3 | 11.3 | 1.08 | 2.33 | 1.84 | 14.46 | 18.98 |
| | | **MID CAP BLEND AVERAGE** | | | **1.14** | **-3.64** | **1.59** | **13.18** | **16.1** |
| 11 | **VMCIX** | Vanguard Mid Cap Index | 5 | 16.4 | 0.98 | -0.01 | 1.75 | 12.49 | 15.45 |
| | | **INDEX AVERAGE** | | | **1.00** | **N/A** | **1.54** | **13.45** | **N/A** |
| | | ***MID CAP VALUE*** | | | | | | | |
| 12 | **RSCMX** | Columbia Sm/Mid Cap Value | 3 | 1.1 | 0.95 | 0.56 | 1.60 | 12.98 | 16.28 |
| | | **MID CAP VALUE AVERAGE** | | | **1.12** | **-2.46** | **1.69** | **12.74** | **15.72** |
| | | ***SMALL GROWTH*** | | | | | | | |
| 13 | **LSSIX** | Loomis Sayles Small Cap Growth | 5 | 9.8 | 0.89 | 0.49 | 1.28 | 15.12 | 17.40 |
| | | **SMALL GROWTH AVERAGE** | | | **1.25** | **-7.12** | **1.26** | **15.61** | **18.23** |
| | | ***SMALL BLEND*** | | | | | | | |
| 14 | **VSCIX** | Vanguard Small Cap Index | 4 | 22.8 | 0.99 | 1.20 | 1.55 | 14.37 | 17.80 |
| | | **INDEX AVERAGE** | | | **1.00** | **N/A** | **1.37** | **15.44** | **N/A** |

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|---|---|---|---|---|---|---|---|---|---|
| | | ***SMALL VALUE*** | | | | | | | |
| 15 | VSMIX | Invesco Small Cap Value | 4 | 4.3 | 1.21 | 0.83 | 1.45 | 18.51 | 20.27 |
| 16 | JDSNX | Perkins Small Cap Value | 4 | 29.7 | N/A | N/A | 1.40 | 11.80 | 13.71 |
| | | **SMALL VALUE AVERAGE** | | | **1.24** | **-6.23** | **1.38** | **14.65** | **17.72** |
| | | ***INTERNATIONAL STOCK*** | | | | | | | |
| 17 | RWIGX | AmFunds Capital World G/I | 3 | 21.6 | 0.93 | 1.78 | 1.61 | 11.03 | 14.55 |
| | | **WORLD STOCK AVERAGE** | | | **0.78** | **6.73** | **1.32** | **12.49** | **15.19** |
| 18 | DFISX | DFA International Small Company | 3 | 15.8 | 0.96 | 1.71 | 1.02 | 14.29 | 16.93 |
| | | **FOREIGN SMALL MID BLEND AVERAGE** | | | **0.87** | **4.30** | **1.13** | **13.46** | **16.09** |
| 19 | DODFX | Dodge & Cox International Stock | 5 | 13.4 | 1.02 | 4.66 | 1.24 | 14.77 | 17.79 |
| | | **FOREIGN LARGE BLEND AVERAGE** | | | **0.93** | **1.92** | **0.96** | **13.89** | **16.74** |
| 20 | OIGIX | Oppenheimer International Growth | 5 | 18.6 | N/A | N/A | 1.08 | 13.66 | 16.29 |
| | | **FOREIGN LARGE GROWTH AVERAGE** | | | **1.08** | **-9.88** | **1.00** | **13.23** | **15.91** |
| | | ***BONDS*** | | | | | | | |
| 21 | LSIIX | Loomis Sayles Investment Grade Bond | 5 | 17.8 | 0.90 | -2.75 | 1.22 | 5.29 | 5.07 |
| | | **MULTISECTOR BOND AVERAGE** | | | **0.24** | **1.41** | **1.62** | **3.98** | **4.15** |
| 22 | OIBIX | Oppenheimer International Bond | 3 | 5.5 | N/A | N/A | 0.54 | 5.92 | 7.87 |
| | | **WORLD BOND AVERAGE** | | | **0.22** | **-1.42** | **0.73** | **4.47** | **5.09** |
| 23 | GHYYX | Pioneer Global High Yield | 3 | 13.2 | 1.02 | -1.41 | 1.52 | 6.15 | 7.39 |
| | | **HIGH YIELD BOND AVERAGE** | | | **0.86** | **7.58** | **1.77** | **5.57** | **6.33** |
| | | ***BALANCED ALLOCATION*** | | | | | | | |
| 24 | RIDGX | AmFunds Inc Fund of America | 5 | 22.8 | 0.92 | 4.05 | 2.06 | 7.13 | 8.63 |
| | | **MODERATE ALLOCATION AVERAGE** | | | **1.02** | **0.92** | **1.66** | **7.73** | **9.24** |
| | | ***TARGET FUNDS*** | | | | | | | |
| 25 | VTINX | Vanguard Target Retirement Inc | 4 | 1.7 | 0.83 | 1.04 | 1.77 | 4.05 | 4.43 |
| | | **SPLICED INDEX** | | | **1.00** | **N/A** | **1.86** | **4.04** | **N/A** |
| 26 | VTWNX | Vanguard Target Retirement 2020 | 5 | 1.7 | 0.77 | 1.25 | 1.71 | 7.46 | 9.19 |
| | | **SPLICED INDEX** | | | **0.99** | **N/A** | **1.81** | **7.49** | **N/A** |
| 27 | VTHRX | Vanguard Target Retirement 2030 | 4 | 1.7 | 0.88 | 1.21 | 1.66 | 9.15 | 11.42 |
| | | **SPLICED INDEX** | | | **1.00** | **N/A** | **1.75** | **9.18** | **N/A** |

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|---|---|---|---|---|---|---|---|---|---|
| **28** | **VFORX** | Vanguard Target Retirement 2040 | 4 | 1.7 | 0.96 | 1.31 | 1.64 | 10.40 | 12.80 |
| | | **SPLICED INDEX** | | | **0.99** | **N/A** | **1.73** | **10.44** | **N/A** |
| **29** | **VFIFX** | Vanguard Target Retirement 2050 | 4 | 1.7 | 0.96 | 1.34 | 1.64 | 10.39 | 12.80 |
| | | **SPLICED INDEX** | | | **0.99** | **N/A** | **1.73** | **10.44** | **N/A** |
| | | ***SPECIALTY*** | | | | | | | |
| **30** | **IGLIX** | Voya Global Real Estate | 3 | 12.9 | 0.95 | 0.34 | 0.99 | 14.28 | 16.07 |
| | | **GLOBAL REAL ESTATE AVERAGE** | | | **0.97** | **-0.58** | **1.05** | **14.46** | **16.43** |