SST BENEFITS CONSULTING

# COUNTY OF SAN BERNARDINO PORTFOLIO STATISTICS 9/30/2017

| | | | M | MGR | BETA | ALPHA | SHARPE | 3 YR STD DEV | 5 YR STD DEV |
|---|---|---|---|---|---|---|---|---|---|
| | | ***LARGE GROWTH*** | | | | | | | |
| **1** | **RGAGX** | AmFunds Growth Fund of America | 4 | 23.9 | 0.94 | 0.00 | 1.08 | 10.56 | 10.01 |
| | | **LARGE GROWTH AVERAGE** | | **7.5** | **1.02** | **-0.49** | **0.90** | **11.40** | **10.99** |
| | | ***LARGE BLEND*** | | | | | | | |
| **2** | **VINIX** | Vanguard Institutional Index | 4 | 16.8 | 1.00 | -0.02 | 1.04 | 10.07 | 9.55 |
| | | **S&P 500 AVERAGE** | | **N/A** | **1.00** | **0.00** | **1.04** | **10.07** | **9.55** |
| | | ***MID CAP GROWTH*** | | | | | | | |
| **3** | **BGRIX** | Baron Growth | 3 | 22.8 | 0.87 | 1.43 | 0.88 | 10.95 | 11.17 |
| | | **MID CAP GROWTH AVERAGE** | | **7.5** | **1.01** | **-1.47** | **0.78** | **11.90** | **11.66** |
| | | ***MID CAP BLEND*** | | | | | | | |
| **4** | **VMCIX** | Vanguard Mid Cap Index | 4 | 19.4 | 1.00 | -0.32 | 0.89 | 10.66 | 10.43 |
| | | **CRSP US MID CAP INDEX AVERAGE** | | **N/A** | **1.00** | **N/A** | **0.69** | **10.88** | **N/A** |
| | | ***SMALL BLEND*** | | | | | | | |
| **5** | **VSCIX** | Vanguard Small Cap Index | 4 | 1.5 | 0.92 | 0.51 | 0.84 | 12.33 | 12.22 |
| | | **CRUSP US SMALL CAP INDEX AVERAGE** | | **N/A** | **1.00** | **N/A** | **0.52** | **12.65** | **N/A** |
| | | ***SMALL VALUE*** | | | | | | | |
| **6** | **VSMIX** | Invesco Small Cap Value | 3 | 7.3 | 1.20 | -2.63 | 0.52 | 18.71 | 17.00 |
| | | **SMALL VALUE AVERAGE** | | **7.5** | **1.01** | **-1.01** | **0.66** | **14.86** | **14.20** |
| | | ***INTERNATIONAL STOCK*** | | | | | | | |
| **7** | **RWIGX** | AmFunds Capital World G/I | 4 | 24.6 | 0.93 | 0.66 | 0.75 | 10.05 | 9.53 |
| | | **WORLD LARGE STOCK AVERAGE** | | **5.1** | **0.76** | **3.37** | **0.68** | **10.67** | **10.40** |
| **8** | **DODFX** | Dodge & Cox International Stock | 4 | 16.4 | 1.07 | 0.91 | 0.31 | 14.62 | 13.51 |
| | | **FOREIGN LARGE BLEND AVERAGE** | | **5.0** | **0.90** | **0.78** | **0.46** | **11.65** | **11.26** |
| **9** | **VTSNX** | Vanguard Total International Stock Index | 3 | 9.2 | 0.93 | 0.85 | 0.48 | 11.51 | 11.21 |
| | | **FTSE GLOBAL ALL CAP EX US INDEX** | | **N/A** | **0.95** | **N/A** | **0.21** | **12.43** | **N/A** |
| | | ***BONDS*** | | | | | | | |
| **10** | **LSIIX** | Loomis Sayles Inv Grade Bond | 4 | 20.8 | 1.32 | -1.54 | 0.55 | 4.08 | 4.45 |
| | | **MULTISECTOR BOND AVERAGE** | | **5.0** | **0.49** | **2.02** | **1.02** | **3.49** | **3.60** |
| **11** | **OIBIX** | Oppenheimer International Bond | 4 | 4.8 | 1.60 | -0.92 | 0.74 | 5.01 | 5.25 |
| | | **WORLD BOND AVERAGE** | | **6.2** | **0.84** | **-0.74** | **0.38** | **5.01** | **4.96** |
| **12** | **GHYYX** | Pioneer Global High Yield | 2 | 16.2 | 0.99 | -2.22 | 0.53 | 6.15 | 5.51 |
| | | **HIGH YIELD BOND AVERAGE** | | **6.6** | **0.15** | **3.53** | **0.84** | **5.30** | **5.08** |

SST BENEFITS CONSULTING

# COUNTY OF SAN BERNARDINO PORTFOLIO STATISTICS 9/30/2017

| | | | M | MGR | BETA | ALPHA | SHARPE | 3 YR STD DEV | 5 YR STD DEV |
|---|---|---|---|---|---|---|---|---|---|
| | | ***TARGET FUNDS*** | | | | | | | |
| **13** | **VTINX** | Vanguard Target Retirement Inc | 4 | 4.7 | 0.74 | 0.91 | 1.16 | 3.38 | 3.48 |
| | | **Target Retirement Income Composite Index** | | **N/A** | **0.99** | **N/A** | **1.02** | **3.55** | **N/A** |
| **14** | **VTWNX** | Vanguard Target Retirement 2020 | 5 | 4.7 | 0.92 | 0.75 | 0.99 | 5.94 | 5.92 |
| | | **Target Retirement 2020 Composite Index** | | **N/A** | **0.98** | **N/A** | **1.01** | **6.06** | **N/A** |
| **15** | **VTHRX** | Vanguard Target Retirement 2030 | 4 | 4.7 | 0.99 | 0.70 | 0.93 | 7.42 | 7.29 |
| | | **Target Retirement 2030 Composite Index** | | **N/A** | **0.97** | **N/A** | **0.93** | **7.61** | **N/A** |
| **16** | **VFORX** | Vanguard Target Retirement 2040 | 4 | 4.7 | 0.92 | 0.38 | 0.87 | 8.95 | 8.65 |
| | | **Target Retirement 2040 Composite Index** | | **N/A** | **0.98** | **N/A** | **0.86** | **9.16** | **N/A** |
| **17** | **VFIFX** | Vanguard Target Retirement 2050 | 4 | 4.7 | 0.93 | 0.48 | 0.88 | 9.04 | 8.69 |
| | | **Target Retirement 2050 Composite Index** | | **N/A** | **0.97** | **N/A** | **0.88** | **9.26** | **N/A** |
| | | ***SPECIALTY*** | | | | | | | |
| **18** | **IGLIX** | Voya Global Real Estate | 3 | 15.9 | 0.97 | -3.35 | 0.34 | 11.91 | 12.19 |
| | | **GLOBAL REAL ESTATE AVERAGE** | | **6.5** | **0.72** | **0.45** | **0.51** | **11.41** | **11.75** |