

# Wisconsin Deferred Compensation Plan - Large Cap Value Finalist Interviews

September 8, 2021

Comparison Data

## Performance - Rolling as of 8/31/21

	<u>YTD</u>	<u>Peer %ile</u>	<u>1 Year</u>	<u>Peer %ile</u>	<u>3 Years</u>	<u>Peer %ile</u>	<u>5 Years</u>	<u>Peer %ile</u>	<u>10 Years</u>	<u>Peer %ile</u>
T. Rowe Price Large Cap Val I	21.04	45	41.33	23	11.43	42	12.06	47	13.29	23
MFS Large Cap Val CIT	20.71	48	33.74	61	13.27	22	12.49	37	13.78	13
JP Morgan U.S. Value R6	22.36	33	37.50	41	12.98	25	14.10	17	14.50	5

## Calendar Year Performance

	<u>2020</u>	<u>Peer %ile</u>	<u>2019</u>	<u>Peer %ile</u>	<u>2018</u>	<u>Peer %ile</u>	<u>2017</u>	<u>Peer %ile</u>	<u>2016</u>	<u>Peer %ile</u>
T. Rowe Price Large Cap Val I	3.03	45	26.69	34	-9.35	61	16.83	41	16.20	31
MFS Large Cap Val CIT	4.14	37	30.25	8	-9.76	67	18.02	28	14.50	48
JP Morgan U.S. Value R6	4.80	33	28.48	19	-7.25	33	17.71	31	15.35	37

## Risk/Volatility Measures - as of 8/31/21

	<u>Standard</u>	<u>Sharpe</u>	<u>Sortino</u>	<u>Alpha</u>			<u>Upside*</u>	<u>Downside*</u>
	<u>Dev (5 Yr)</u>	<u>Ratio (5 Yr)</u>	<u>Ratio (5 Yr)</u>	<u>(5 Yr)</u>	<u>Beta (5 Yr)</u>	<u>R2 (5 Yr)</u>	<u>Capture (5 yr)</u>	<u>Capture (5 yr)</u>
T. Rowe Price Large Cap Val I	16.72	0.70	1.01	-5.64	1.04	87.05	87.7%	112.9%
MFS Large Cap Val CIT	15.31	0.77	1.15	-4.40	0.98	91.19	85.6%	112.9%
JP Morgan U.S. Value R6	16.36	0.82	1.23	-3.89	1.04	91.04	93.0%	110.7%

## Portfolio Data

	<u>U.S. Equity</u>	<u>Non-U.S. Equity</u>	<u>Fixed Income</u>	<u>Other</u>	<u>Cash</u>	<u># of Holdings</u>	<u>% of Assets in Top 10</u>	<u>Turnover</u>	<u>Active Share</u>
T. Rowe Price Large Cap Val I	91.7%	6.9%	0.0%	0.0%	1.1%	89	26.0%	31.5%	72.1%
MFS Large Cap Val CIT	91.7%	7.5%	0.0%	0.0%	0.8%	78	28.3%	26.0%	73.0%
JP Morgan U.S. Value R6	95.5%	2.0%	0.0%	0.0%	2.6%	99	21.0%	22.0%	65.1%

## Sector Weights

	<u>T. Rowe Price Lg Val</u>	<u>MFS Large Val</u>	<u>JP Morgan U.S. Value</u>	<u>Large Value Category</u>	<u>Other Data</u>	<u>T. Rowe Price Lg Val</u>	<u>MFS Large Val</u>	<u>JP Morgan U.S. Value</u>
Basic Materials	2.5%	4.0%	4.3%	3.5%	Expense Ratio	0.57%	0.52%	0.44%
Consumer Cyclical	6.4%	1.8%	9.1%	7.3%				
Financial Services	23.1%	27.6%	28.3%	20.2%	Revenue Sharing	0.00%	0.00%	0.00%
Real Estate	3.2%	0.4%	1.2%	3.1%				
Communication Svcs	4.8%	3.4%	5.4%	7.5%	Lead Mgr Tenure	20.5 yrs	11.7 yrs	17.5 yrs
Energy	6.2%	2.3%	5.0%	5.9%				
Industrials	12.1%	18.0%	13.7%	12.1%	Fund Assets	\$4.0 billion	\$1.9 billion	\$1.8 billion
Technology	12.1%	9.9%	8.9%	11.8%				
Consumer Defensive	7.0%	7.1%	5.8%	9.1%				
Healthcare	15.8%	19.0%	15.1%	15.1%				
Utilities	7.0%	6.4%	3.2%	4.5%				

\* Measured vs S&P 500

Portfolio Date 6/30/21 7/31/21 7/31/21 7/31/21