

# CAPITAL CITY PUBLIC CHARTER SCHOOL

## Screens Summary (Data as of 12-31-2021)

⊖ 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>																
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	28.66	26.03	18.43	16.51	✔	17.42	1.00	5.68	✔	☐	✔	0.04	✔	
<i>percentile rank</i>			23	24	18	11										
<i># of funds in category</i>			1,394	1,256	1,121	831										
MFS Growth R6	MFEKX	Large Growth	23.76	30.98	24.76	19.26	✔	16.73	0.89	19.76	✔	☐	✔	0.53	✔	
<i>percentile rank</i>			40	37	27	19										
<i># of funds in category</i>			1,241	1,120	1,020	772										
⚠ Invesco Diversified Dividend R6	LCEFX	Large Value	19.38	14.66	8.67	–	✔	16.64	0.84	7.84	✔	☐	✔	0.44	✔	
<i>percentile rank</i>			94	85	92	–										
<i># of funds in category</i>			1,212	1,148	1,041	759										
Vanguard Mid Cap Index Admiral	VIMAX	Mid-Cap Blend	24.51	24.48	15.86	15.12	✔	20.29	0.97	23.63	✔	☐	✔	0.05	✔	
<i>percentile rank</i>			47	11	6	9										
<i># of funds in category</i>			392	361	314	207										
PGIM Jennison Small Company R6	PJSQX	Small Growth	29.54	28.75	17.37	15.06	✔	25.96	1.04	8.10	✔	☐	✖	0.69	✔	
<i>percentile rank</i>			7	27	52	53										
<i># of funds in category</i>			617	582	520	394										
DFA US Small Cap Value I	DFSVX	Small Value	39.84	19.08	8.97	12.54	✔	28.18	1.10	9.85	✔	☐	✔	0.39	✔	
<i>percentile rank</i>			12	36	49	26										
<i># of funds in category</i>			447	419	393	301										
<b>Non-US Stock</b>																
American Funds New World R6	RNWXG	Diversified Emerging Mkts	5.13	19.03	14.59	9.58	✔	17.60	0.88	22.56	✔	☐	✔	0.57	✔	
<i>percentile rank</i>			27	9	8	3										
<i># of funds in category</i>			794	721	616	344										
American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	10.12	14.97	10.55	7.90	✔	18.84	1.09	13.26	✔	☐	✔	0.54	✔	
<i>percentile rank</i>			54	27	21	49										
<i># of funds in category</i>			771	704	607	415										
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	11.43	14.46	10.15	8.51	✔	17.89	1.03	8.86	✔	☐	✔	0.07	✔	
<i>percentile rank</i>			34	33	28	24										
<i># of funds in category</i>			771	704	607	415										
<b>Alternative</b>																
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	40.40	19.95	11.24	11.51	✔	18.85	0.94	25.65	✔	—	✔	0.12	✔	
<i>percentile rank</i>			59	42	49	31										
<i># of funds in category</i>			255	235	202	151										
<b>Fixed Income</b>																
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	5.68	8.24	5.18	2.98	✔	3.69	0.94	10.38	✔	—	—	0.10	✔	
<i>percentile rank</i>			33	35	33	24										
<i># of funds in category</i>			210	203	180	125										

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			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
Baird Aggregate Bond Inst <i>percentile rank</i> <i># of funds in category</i>	BAGIX	Intermediate-Term Bond	-1.46 40 426	5.43 20 389	4.01 13 351	3.74 9 256	✔	3.86	1.09	21.27	✔	☒	—	0.30	✔
PIMCO Income Instl <i>percentile rank</i> <i># of funds in category</i>	PIMIX	Multisector Bond	2.61 45 339	5.46 58 277	5.08 25 238	6.97 1 134	✔	5.79	0.83	14.77	✔	—	—	0.62	✔
Lincoln Stable Value Account -LNGPA <i>percentile rank</i> <i># of funds in category</i>		Stable Value	— — 41	— — —	— — —	— — —	—	—	—	38.69	✔	—	—	—	—
Federated Hermes Govt Ultrashort R6 <i>percentile rank</i> <i># of funds in category</i>	FGULX	Ultrashort Bond	0.06 53 239	1.20 73 214	1.32 72 175	— — 94	✔	0.54	0.05	24.49	✔	—	—	0.24	✔

### Target Date

Vanguard Target Retirement 2015 Fund <i>percentile rank</i> <i># of funds in category</i>	VTXVX	Target Date	5.78 97 123	10.24 85 118	7.71 78 89	7.46 68 45	✔	6.82	0.81	8.86	✔	—	✔	0.12	✔
Vanguard Target Retirement 2020 Fund <i>percentile rank</i> <i># of funds in category</i>	VTWNX	Target Date	8.17 68 172	12.55 49 161	9.26 37 127	8.71 32 65	✔	9.04	0.97	8.86	✔	—	✔	0.13	✔
Vanguard Target Retirement 2025 Fund <i>percentile rank</i> <i># of funds in category</i>	VTTVX	Target Date	9.80 57 222	14.17 39 205	10.35 30 169	9.60 20 89	✔	10.69	1.02	8.86	✔	—	✔	0.13	✔
Vanguard Target Retirement 2030 Fund <i>percentile rank</i> <i># of funds in category</i>	VTHRX	Target Date	11.38 61 223	15.45 50 204	11.23 42 169	10.36 24 94	✔	11.97	0.99	8.86	✔	—	✔	0.14	✔
Vanguard Target Retirement 2035 Fund <i>percentile rank</i> <i># of funds in category</i>	VTTX	Target Date	12.96 79 215	16.66 57 202	12.06 47 166	11.10 31 86	✔	13.24	0.95	8.86	✔	—	✔	0.14	✔
Vanguard Target Retirement 2040 Fund <i>percentile rank</i> <i># of funds in category</i>	VFORX	Target Date	14.56 81 217	17.89 53 204	12.88 40 169	11.69 31 94	✔	14.51	0.94	8.86	✔	—	✔	0.14	✔
Vanguard Target Retirement 2045 Fund <i>percentile rank</i> <i># of funds in category</i>	VTIVX	Target Date	16.16 68 215	19.06 49 202	13.55 38 166	12.04 25 85	✔	15.74	0.96	8.86	✔	—	✔	0.15	✔
Vanguard Target Retirement 2050 Fund <i>percentile rank</i> <i># of funds in category</i>	VFIFX	Target Date	16.41 74 217	19.19 56 204	13.62 43 169	12.07 28 86	✔	15.77	0.94	8.86	✔	—	✔	0.15	✔
Vanguard Target Retirement 2055 Fund <i>percentile rank</i> <i># of funds in category</i>	VFFVX	Target Date	16.44 78 215	19.18 62 202	13.61 51 164	12.05 34 65	✔	15.77	0.94	8.86	✔	—	✔	0.15	✔
Vanguard Target Retirement 2060 Fund <i>percentile rank</i> <i># of funds in category</i>	VTTX	Target Date	16.44 81 209	19.17 67 189	13.61 57 140	— — —	✔	15.75	1.44	8.86	✔	—	✔	0.15	✔

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			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
Vanguard Target Retirement 2065 Fund	VLXVX	Target Date	16.46	19.13	—	—	✖️	15.79	1.44	4.47	✔️	—	✔️	0.15	✔️
<i>percentile rank</i>			76	79	—	—									
<i># of funds in category</i>			135	17	—	—									
Vanguard Target Retirement Income Fund	VTINX	Target Date	5.25	9.43	6.85	5.88	✔️	5.87	0.83	8.86	✔️	—	✔️	0.12	✔️
<i>percentile rank</i>			65	47	46	38									
<i># of funds in category</i>			169	153	128	79									

### Balanced

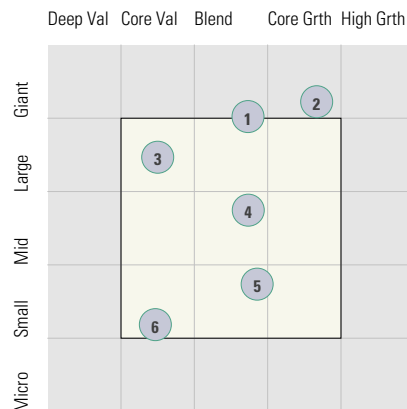
American Funds American Balanced R6	RLBGX	Moderate Allocation	16.11	15.58	11.78	11.47	✔️	10.34	0.95	23.01	✔️	—	✔️	0.26	✔️
<i>percentile rank</i>			28	41	24	10									
<i># of funds in category</i>			711	666	602	434									

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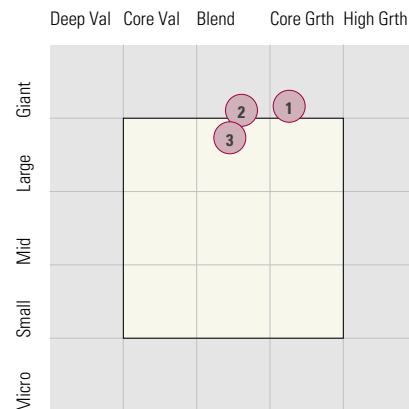
## Style Analysis (Data as of 12-31-2021)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



#### US Stock Funds

	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$	
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign		
1	Vanguard 500 Index Admiral	Large Blend Index	30.22	22.16	47.62	0.47	98.51	1.02	230.90
2	MFS Growth R6	Large Growth	26.15	14.82	59.04	0.62	95.29	4.09	309.75
3	Invesco Diversified Dividend R6	Large Value	28.61	36.90	34.48	2.49	89.00	8.50	80.47
4	Vanguard Mid Cap Index Admiral	Mid-Cap Blend	35.40	20.87	43.74	0.90	97.64	1.46	27.29
5	PGIM Jennison Small Company R6	Small Growth	40.38	21.97	37.66	0.30	91.33	4.91	5.10
6	DFA US Small Cap Value I	Small Value	51.08	10.04	38.88	2.62	94.28	2.94	2.89

#### Non-US Stock Funds

	Category	Super Sectors %			Regional Exposure %			Market Maturity %			
		Cyclical	Defensive	Sensitive	Americas	Greater Asia	Greater Europe	Developed	EM%	Avg Mkt Cap M\$	
1	American Funds New World R6	Diversified Emerging Mkts	37.47	21.32	41.22	37.45	39.39	23.15	61.07	38.93	66.76
2	American Funds Intl Gr and Inc R6	Foreign Large Blend	38.21	22.80	38.99	12.73	30.07	57.20	83.84	16.16	55.02
3	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	40.39	22.20	37.42	10.54	35.47	53.99	99.21	0.79	31.48

#### Fixed Income Funds

	Category	Super Sectors %				Other Stats		Credit Quality %		
		US Govt Debt	Mtg	US Credit	Non US	Avg Eff Duration	Inv Grade	Below Inv Grade	NR/NA	
1	Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	97.81	0.00	0.00	0.00	7.70	97.79	0.00	2.21
2	Baird Aggregate Bond Inst	Intermediate-Term Bond	30.09	18.36	43.28	0.00	6.78	99.30	0.70	0.00
3	PIMCO Income Instl	Multisector Bond	53.76	6.54	15.92	0.00	1.74	81.00	19.00	0.00
4	Lincoln Stable Value Account -LNGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-
5	Federated Hermes Govt Ultrashort R6	Ultrashort Bond	12.75	49.06	0.00	0.00	0.40	100.00	0.00	0.00

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## Target Date Analysis (Data as of 12-31-2021)

### Target Date Allocation

● Stocks ● Cash ● Bonds ● Other



### Target Date Portfolio Data

#### Asset Allocation %

	Total Stock	US Stock	Non-US Stock	Total Bond	Infl Prot Bond	HY Bond	Cash	Other	Avg Mkt Cap \$M
Vanguard Target Retirement 2015 Fund	30.36	18.11	12.25	65.78	19.08	0.24	3.36	0.50	73.70
Vanguard Target Retirement 2020 Fund	44.76	26.98	17.78	51.87	14.46	0.20	2.95	0.42	74.41
Vanguard Target Retirement 2025 Fund	56.19	33.94	22.25	40.74	2.58	0.19	2.67	0.39	74.55
Vanguard Target Retirement 2030 Fund	64.47	38.93	25.54	32.65	0.00	0.16	2.54	0.33	74.53
Vanguard Target Retirement 2035 Fund	71.81	43.33	28.48	25.31	0.00	0.12	2.62	0.26	74.47
Vanguard Target Retirement 2040 Fund	79.01	47.60	31.41	18.29	0.00	0.09	2.51	0.19	74.37
Vanguard Target Retirement 2045 Fund	86.30	52.07	34.23	10.88	0.00	0.05	2.70	0.13	74.47
Vanguard Target Retirement 2050 Fund	88.31	53.29	35.02	8.97	0.00	0.04	2.61	0.11	74.48
Vanguard Target Retirement 2055 Fund	88.15	53.35	34.80	9.05	0.00	0.04	2.70	0.11	74.69
Vanguard Target Retirement 2060 Fund	88.01	53.55	34.46	9.09	0.00	0.04	2.78	0.11	75.05
Vanguard Target Retirement 2065 Fund	87.90	52.71	35.19	9.12	0.00	0.04	2.87	0.11	74.06
Vanguard Target Retirement Income Fund	29.11	17.36	11.75	66.98	19.63	0.24	3.40	0.50	73.68