

CHEROKEE METROPOLITAN DISTRICT 457

Screens Summary (Data as of 12-31-2023)

⊖ 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	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Sustain. Rating	Commit. Level	Carbon Risk	
US Stock																		
MFS Massachusetts Investors Tr R6	MITJX	Large Blend	19.55	8.49	14.11	10.78	✓	16.54	-	5.67	✓	☐	✓	0.37	✓	4	-	Low Risk
percentile rank			72	62	61	50												
# of funds in category			1,591	1,445	1,323	996												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	26.24	9.96	15.65	11.99	✓	17.54	-	6.09	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
percentile rank			27	28	21	10												
# of funds in category			1,591	1,445	1,323	996												

MFS Growth R6	MFEKX	Large Growth	36.25	5.14	16.10	13.04	✓	20.18	-	21.76	✓	☐	✓	0.50	✓	4	2-Basic	Low Risk
percentile rank			55	59	47	30												
# of funds in category			1,294	1,204	1,115	882												

Invesco Diversified Dividend R6	LCEFX	Large Value	9.15	8.75	10.18	7.97	✓	15.19	-	7.85	✓	☐	✓	0.46	✓	3	-	Medium Risk
percentile rank			67	71	75	65												
# of funds in category			1,295	1,209	1,150	888												

MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	21.50	-0.18	13.25	11.02	✓	20.09	-	15.12	✓	☐	✓	0.66	✓	4	2-Basic	Low Risk
percentile rank			45	51	40	11												
# of funds in category			603	568	537	434												

Vanguard Selected Value Inv	VASVX	Mid-Cap Value	25.33	14.01	15.23	8.78	✓	20.82	-	18.86	✓	☐	✓	0.38	✓	4	-	Medium Risk
percentile rank			6	14	9	21												
# of funds in category			421	407	386	295												

PGIM Jennison Small Company R6	PJSQX	Small Growth	12.02	5.72	14.25	9.24	✓	19.55	-	10.10	✓	☐	✗	0.69	✓	3	-	Medium Risk
percentile rank			80	7	11	23												
# of funds in category			626	592	555	433												

DFA US Small Cap Value I	DFS VX	Small Value	18.91	17.07	14.14	7.99	✓	22.14	-	11.85	✓	☐	✓	0.30	✓	2	-	Medium Risk
percentile rank			34	11	18	23												
# of funds in category			510	475	446	352												

Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	16.22	-1.49	8.93	5.51	✓	16.09	-	24.56	✓	☐	✓	0.57	✓	3	1-Low	Medium Risk
percentile rank			24	34	9	4												
# of funds in category			847	751	687	428												

American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	15.72	2.64	8.33	4.04	✓	16.69	-	15.26	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
percentile rank			63	53	31	52												
# of funds in category			837	782	710	467												

Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	21.20	-0.60	9.20	4.22	✓	21.44	-	27.79	✓	☐	✓	0.69	✓	4	-	Low Risk
percentile rank			9	43	39	68												
# of funds in category			450	423	365	255												

Vanguard International Value Inv	VTRIX	Foreign Large Value	16.15	3.47	7.77	3.78	✓	17.31	-	13.60	✓	☐	✗	0.38	✓	2	-	Medium Risk
percentile rank			71	84	42	37												
# of funds in category			403	367	344	223												

American Funds Capital World Gr&Inc R6	RWIGX	Global Stock	21.22	5.03	11.02	7.59	✓	16.60	-	17.92	✓	—	✓	0.42	✓	2	1-Low	Low Risk
percentile rank			33	58	45	47												
# of funds in category			375	354	314	212												

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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	Sustain. Rating	Commit. Level	Carbon Risk	
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-7.36	10.41	8.78	-0.61	✔	18.05	-	5.17	✔	—	—	0.99	✔	3	-	-
<i>percentile rank</i>			60	63	33	55												
<i># of funds in category</i>			114	109	104	67									06-30-2023	-	-	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	11.81	5.02	7.33	7.36	✔	21.73	-	27.65	✔	—	✔	0.12	✔	3	1-Low	Low Risk
<i>percentile rank</i>			52	62	43	44												
<i># of funds in category</i>			265	249	227	166									11-30-2023	02-15-2022	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	9.49	-0.99	2.04	3.45	✔	4.97	-	9.27	✔	—	—	0.63	✔	3	-	-
<i>percentile rank</i>			18	4	13	1												
<i># of funds in category</i>			114	107	101	63									11-30-2023	-	-	
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	12.15	3.06	5.52	-	✔	7.89	-	9.16	✔	—	—	0.66	✔	-	-	-
<i>percentile rank</i>			55	20	20	-												
<i># of funds in category</i>			706	652	619	465												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	3.79	-1.12	3.02	2.33	✔	7.12	-	2.15	✘	—	—	0.10	✔	3	-	-
<i>percentile rank</i>			52	55	54	20												
<i># of funds in category</i>			234	221	214	152									11-30-2023	-	-	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	6.43	-3.14	1.56	2.25	✔	7.38	-	23.27	✔	☒	—	0.30	✔	3	1-Low	-
<i>percentile rank</i>			20	31	18	9												
<i># of funds in category</i>			566	510	457	329									11-30-2023	02-15-2022	-	
PIMCO Income Instl	PIMIX	Multisector Bond	9.32	1.12	3.40	4.44	✔	6.26	-	16.77	✔	—	—	0.62	✔	4	-	-
<i>percentile rank</i>			31	25	38	1												
<i># of funds in category</i>			371	335	284	177									11-30-2023	-	-	
Lincoln Stable Value Account -L7NGPA		Stable Value	-	-	-	-	—	-	-	40.69	✔	—	—	-	-	-	-	-
<i>percentile rank</i>			-	-	-	-												
<i># of funds in category</i>			75	-	-	-												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	5.13	1.85	1.82	-	✔	0.86	-	26.49	✔	—	—	0.24	✔	-	-	-
<i>percentile rank</i>			79	65	77	-												
<i># of funds in category</i>			245	216	195	116												
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	14.37	5.40	9.26	7.88	✔	12.00	-	25.01	✔	—	✔	0.25	✔	2	1-Low	Low Risk
<i>percentile rank</i>			41	14	26	12												
<i># of funds in category</i>			905	850	795	591									11-30-2023	02-15-2022	12-31-2022	

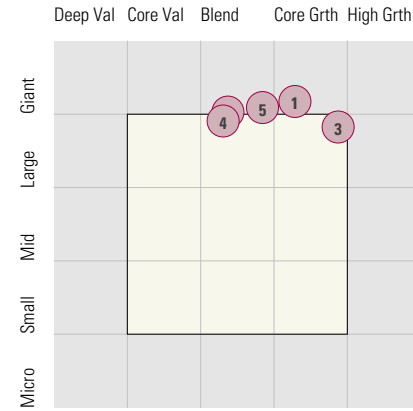
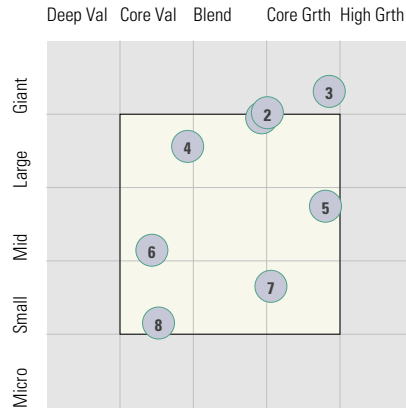
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Style Analysis (Data as of 12-31-2023)

Style Analysis

Morningstar Style Box US Stock

Morningstar Style Box Non-US Stock



US Stock Funds

Fund	Category	Super Sectors %			Asset Allocation %			Avg Mkt Cap M\$
		Cyclical	Defensive	Sensitive	Cash	US Stock	Foreign	
1 MFS Massachusetts Investors Tr R6	Large Blend	27.68	21.94	50.37	0.53	91.61	7.85	203.75
2 Vanguard 500 Index Admiral	Large Blend Index	28.24	21.13	50.64	0.27	99.17	0.56	241.88
3 MFS Growth R6	Large Growth	27.42	11.69	60.90	1.15	96.07	2.78	394.18
4 Invesco Diversified Dividend R6	Large Value	31.95	33.74	34.32	1.88	91.90	6.22	105.39
5 MFS Mid Cap Growth R6	Mid-Cap Growth	27.16	18.08	54.77	2.76	88.18	9.07	27.18
6 Vanguard Selected Value Inv	Mid-Cap Value	52.45	13.38	34.17	5.21	85.04	9.74	8.60
7 PGIM Jennison Small Company R6	Small Growth	40.39	18.70	40.93	2.55	92.75	4.71	4.76
8 DFA US Small Cap Value I	Small Value	49.96	9.71	40.32	1.10	96.43	2.43	2.65

Non-US Stock Funds

Fund	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	38.31	22.24	39.44	35.96	39.10	24.94	57.94	42.06	60.60
2 American Funds Intl Gr and Inc R6	Foreign Large Blend	35.54	24.92	39.53	15.01	27.74	57.25	86.52	13.48	48.53
3 Invesco Oppenheimer International Gr R6	Foreign Large Growth	31.94	24.80	43.26	12.94	15.41	71.66	95.44	4.56	43.05
4 Vanguard International Value Inv	Foreign Large Value	43.43	16.49	40.07	11.72	37.96	50.32	81.26	18.74	32.73
5 American Funds Capital World Gr&Inc R6	Global Stock	28.32	25.88	45.79	56.37	16.77	26.85	92.60	7.40	100.23

Fixed Income Funds

Fund	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 PIMCO International Bond (USD-Hdg) Instl	Global Bond	43.73	6.71	3.44	0.00	5.91	97.21	2.79	0.00	
2 Eaton Vance Income Fund of Boston R6	High Yield Bond	0.00	0.00	89.80	0.00	3.66	6.17	91.33	2.50	
3 Vanguard Inflation-Protected Secs Adm	Inflation-Protected Bond	99.62	0.00	0.00	0.00	6.48	99.91	0.00	0.09	
4 Baird Aggregate Bond Inst	Intermediate-Term Bond	22.55	25.51	45.75	0.00	6.15	99.90	0.10	0.00	
5 PIMCO Income Instl	Multisector Bond	39.78	12.74	8.62	0.00	4.74	82.84	17.16	0.00	
6 Lincoln Stable Value Account -L7NGPA	Stable Value	-	-	-	0.00	-	0.00	0.00	-	
7 Federated Hermes Govt Ultrashort R6	Ultrashort Bond	3.96	68.84	0.00	0.00	0.57	100.00	0.00	0.00	