

CHEROKEE METROPOLITAN DISTRICT 457

Screens Summary (Data as of 03-31-2022)

⊖ 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	12.05	16.30	14.69	—	✓	17.41	0.97	10.00	✓	☐	✓	0.38	✓	4	—	Low Risk
percentile rank			59	66	49	—												
# of funds in category			1,382	1,245	1,129	827												

Vanguard 500 Index Admiral	VFIAX	Large Blend Index	15.60	18.89	15.95	14.60	✓	17.76	1.00	5.93	✓	☐	✓	0.04	✓	3	1-Low	Low Risk
percentile rank			17	19	16	9												
# of funds in category			1,382	1,245	1,129	827												

MFS Growth R6	MFEKX	Large Growth	8.07	18.70	19.28	16.04	✓	18.06	0.91	20.01	✓	☐	✓	0.49	✓	4	2-Basic	Low Risk
percentile rank			47	51	29	22												
# of funds in category			1,240	1,128	1,033	769												

⚠ Invesco Diversified Dividend R6	LCEFX	Large Value	12.90	11.53	8.74	—	✓	16.34	0.83	6.10	✓	☐	✓	0.43	✓	2	—	Medium Risk
percentile rank			52	81	86	—												
# of funds in category			1,220	1,151	1,052	774												

MFS Mid Cap Growth R6	OTCKX	Mid-Cap Growth	-1.23	14.96	16.65	—	✓	19.67	0.89	13.37	✓	☐	✓	0.65	✓	5	2-Basic	Low Risk
percentile rank			38	52	23	—												
# of funds in category			595	545	506	389												

Vanguard Selected Value Inv	VASVX	Mid-Cap Value	9.87	15.61	9.63	11.46	✓	26.28	1.18	17.10	✓	☐	✓	0.32	✓	3	—	Medium Risk
percentile rank			61	20	50	38												
# of funds in category			410	392	356	265												

PGIM Jennison Small Company R6	PJSQX	Small Growth	8.32	19.85	14.40	13.12	✓	26.09	1.01	8.35	✓	☐	✖	0.69	✓	3	—	Medium Risk
percentile rank			3	10	43	31												
# of funds in category			617	583	529	400												

DFA US Small Cap Value I	DFS VX	Small Value	10.46	14.83	9.25	11.13	✓	27.46	1.09	10.09	✓	☐	✓	0.30	✓	2	—	Medium Risk
percentile rank			18	26	32	24												
# of funds in category			446	416	396	301												

Non-US Stock																		
American Funds New World R6	RNWGX	Diversified Emerging Mkts	-6.50	9.91	9.86	7.13	✓	17.98	0.91	22.80	✓	☐	✓	0.57	✓	4	1-Low	Low Risk
percentile rank			31	8	5	2												
# of funds in category			809	732	626	354												

American Funds Intl Gr and Inc R6	RIGGX	Foreign Large Blend	-4.21	7.60	6.84	6.02	✓	18.94	1.11	13.50	✓	☐	✓	0.54	✓	2	1-Low	Low Risk
percentile rank			79	45	36	44												
# of funds in category			772	712	616	413												

Invesco Oppenheimer International Gr R6	OIGIX	Foreign Large Growth	-7.93	9.33	6.78	6.73	✓	18.92	1.00	26.03	✓	☐	✓	0.70	✓	3	—	Low Risk
percentile rank			66	56	85	64												
# of funds in category			454	390	340	228												

Vanguard International Value Inv	VTRIX	Foreign Large Value	-3.09	7.10	6.36	5.78	✓	19.48	1.09	11.85	✓	☐	✓	0.36	✓	2	—	Medium Risk
percentile rank			85	34	12	26												
# of funds in category			350	327	291	184												

American Funds Capital World Gr&Inc R6	RWIGX	World Stock	2.00	11.38	10.19	9.91	✓	16.38	0.95	16.17	✓	—	✓	0.42	✓	2	—	Low Risk
percentile rank			80	63	58	42												
# of funds in category			323	280	248	146												

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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	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	52.80	19.76	11.07	0.09	✔️	19.42	1.13	3.41	✔️	—	—	0.82	✔️	2	—	—
<i>percentile rank</i>			33	9	25	43												
<i># of funds in category</i>			115	109	89	56									02-28-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	21.45	11.44	9.67	9.70	✔️	19.08	0.95	25.90	✔️	—	✔️	0.12	✔️	3	1-Low	Medium Risk
<i>percentile rank</i>			70	49	52	32												
<i># of funds in category</i>			258	239	207	151									02-28-2022	02-15-2022	12-31-2021	
Fixed Income																		
Eaton Vance Income Fund of Boston R6	EIBRX	High Yield Bond	2.01	4.86	4.55	—	✔️	8.35	0.90	7.41	✔️	—	—	0.66	✔️	—	—	—
<i>percentile rank</i>			9	21	23	—												
<i># of funds in category</i>			682	638	571	378												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	4.21	6.13	4.30	2.61	✔️	4.05	0.93	10.62	✔️	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			29	29	35	22												
<i># of funds in category</i>			207	199	180	122									02-28-2022	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.46	2.04	2.45	2.90	✔️	4.52	1.09	21.52	✔️	📊	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			56	23	16	10												
<i># of funds in category</i>			434	394	359	259									02-28-2022	02-15-2022	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-1.54	2.93	3.59	5.96	✔️	6.06	0.78	15.01	✔️	—	—	0.62	✔️	—	—	—
<i>percentile rank</i>			41	47	26	1												
<i># of funds in category</i>			337	282	241	140												
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	-0.46	0.91	1.19	—	✔️	0.57	0.06	24.74	✔️	—	—	0.24	✔️	—	—	—
<i>percentile rank</i>			38	55	66	—												
<i># of funds in category</i>			236	214	176	92												
PIMCO International Bond (USD-Hdg) Instl	PFORX	World Bond	-4.04	1.56	2.63	4.15	✔️	3.82	0.66	7.52	✔️	—	—	0.52	✔️	2	—	—
<i>percentile rank</i>			29	32	13	3												
<i># of funds in category</i>			129	112	84	53									11-30-2021	—	—	
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	7.43	11.17	9.95	10.09	✔️	10.54	0.94	23.26	✔️	—	✔️	0.25	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			23	29	21	6												
<i># of funds in category</i>			706	661	604	438									02-28-2022	02-15-2022	12-31-2021	