

JEWISH FEDERATION OF ORANGE COUNTY

Screens Summary (Data as of 12-31-2022)

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	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
American Funds Invmt Co of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RICGX	Large Blend	-15.26 31 1,379	6.87 61 1,247	7.41 76 1,137	11.28 63 837		19.53	0.91	30.85				0.27		1	-	Low Risk
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	-18.15 52 1,379	7.62 33 1,247	9.39 25 1,137	12.52 13 837		21.17	1.00	6.68				0.04		3	1-Low	Low Risk
American Funds Growth Fund of Amer R6 <i>percentile rank</i> <i># of funds in category</i>	RGAGX	Large Growth	-30.49 54 1,237	4.78 59 1,133	7.57 66 1,056	11.93 49 807		22.77	0.94	29.18				0.30		1	1-Low	Low Risk
American Funds Washington Mutual R6 <i>percentile rank</i> <i># of funds in category</i>	RWMGX	Large Value	-8.18 5 1,379	8.55 16 1,247	9.41 22 1,137	12.25 26 837		19.43	0.89	25.52				0.26		2	1-Low	Low Risk
Neuberger Berman Mid Cap Growth R6 <i>percentile rank</i> <i># of funds in category</i>	NRMGX	Mid-Cap Growth	-28.58 61 592	4.10 50 540	7.35 46 505	- - 395		24.33	0.96	19.93				0.59		3	-	Medium Risk
Allspring Special Mid Cap Value R6 <i>percentile rank</i> <i># of funds in category</i>	WFPRX	Mid-Cap Value	-4.50 20 407	8.33 24 395	8.45 8 374	- - 274		23.90	0.95	13.95				0.70		3	-	Medium Risk
Allspring Small Company Growth R6 <i>percentile rank</i> <i># of funds in category</i>	WSCRX	Small Growth	-24.21 31 604	4.15 44 576	6.64 48 534	- - 405		25.09	0.91	28.16				0.86		4	-	Low Risk
Delaware Small Cap Value R6 <i>percentile rank</i> <i># of funds in category</i>	DVZRX	Small Value	-12.06 63 483	5.37 68 455	4.46 57 428	- - 324		27.96	0.99	10.51				0.69		3	-	Medium Risk
Non-US Stock																		
American Funds New World R6 <i>percentile rank</i> <i># of funds in category</i>	RNWXG	Diversified Emerging Mkts	-21.75 58 820	1.01 17 736	3.04 3 652	4.98 2 397		20.37	0.90	23.56				0.57		3	1-Low	Medium Risk
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	-15.32 47 763	1.33 28 723	1.67 35 630	4.92 20 440		21.45	1.08	9.86				0.07		2	1-Low	Low Risk
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	-30.79 82 443	3.14 9 399	4.75 13 346	7.84 4 230		24.95	1.05	13.02				0.34		3	-	Low Risk
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	-11.66 75 356	1.30 40 326	1.36 27 303	4.31 25 180		21.95	1.04	12.60				0.36		2	-	Medium Risk
American Funds New Perspective R6 <i>percentile rank</i> <i># of funds in category</i>	RNPGX	Global Stock	-25.61 46 366	5.54 17 309	7.69 17 272	10.29 11 179		22.44	1.09	22.10		-		0.41		2	2-Basic	Low Risk

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JEWISH FEDERATION OF ORANGE COUNTY

Screens Summary (Data as of 12-31-2022)

🚫 Fund Removed from Approved List ⚠️ Fund on Watch List

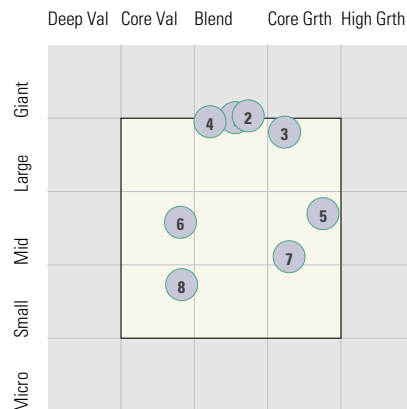
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
Alternative																		
⚠️ Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	8.13	11.63	5.07	-0.89	✖️	18.02	0.86	12.09	✔️	—	—	1.11	✔️	—	—	—
<i>percentile rank</i>			93	76	83	55												
<i># of funds in category</i>			114	109	91	65												
Neuberger Berman Real Estate R6	NRREX	Real Estate	-26.98	0.88	5.21	—	✔️	20.89	0.86	17.01	✔️	—	✔️	0.75	✔️	4	—	Low Risk
<i>percentile rank</i>			70	21	11	—												
<i># of funds in category</i>			257	238	214	155									12-31-2022	—	12-31-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-9.84	-2.00	0.72	2.61	✔️	4.88	0.64	8.27	✔️	—	—	0.51	✔️	3	—	—
<i>percentile rank</i>			14	13	5	1												
<i># of funds in category</i>			130	112	98	59									12-31-2022	—	—	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	-10.34	0.18	2.47	4.25	✔️	11.37	1.01	15.01	✔️	—	—	0.49	✔️	—	2-Basic	—
<i>percentile rank</i>			41	36	22	11												
<i># of funds in category</i>			687	630	584	417									—	02-15-2022	—	
PIMCO Real Return Instl	PRRIX	Inflation- Protected Bond	-11.86	1.44	2.12	1.04	✔️	7.33	1.04	3.98	✔️	—	—	0.47	✔️	3	—	—
<i>percentile rank</i>			53	39	37	38												
<i># of funds in category</i>			217	204	195	138									12-31-2022	—	—	
Western Asset Core Bond IS	WACSX	Intermediate- Term Bond	-16.86	-3.77	-0.44	1.37	✔️	7.53	1.25	16.02	✔️	📊	—	0.43	✔️	3	—	—
<i>percentile rank</i>			97	95	74	14												
<i># of funds in category</i>			471	423	389	289									12-31-2022	—	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-7.81	0.03	1.69	4.00	✔️	7.35	0.92	15.77	✔️	—	—	0.51	✔️	—	—	—
<i>percentile rank</i>			23	25	20	1												
<i># of funds in category</i>			344	295	258	152									—	—	—	
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	-0.33	0.80	1.32	1.48	✔️	2.44	0.10	12.01	✔️	—	—	0.45	✔️	3	—	—
<i>percentile rank</i>			59	27	42	7												
<i># of funds in category</i>			237	218	180	107									12-31-2022	—	—	
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-11.83	4.42	5.84	8.59	✔️	13.31	0.95	24.01	✔️	—	✔️	0.25	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			24	18	17	5												
<i># of funds in category</i>			758	698	658	495									12-31-2022	02-15-2022	12-31-2022	

JEWISH FEDERATION OF ORANGE COUNTY

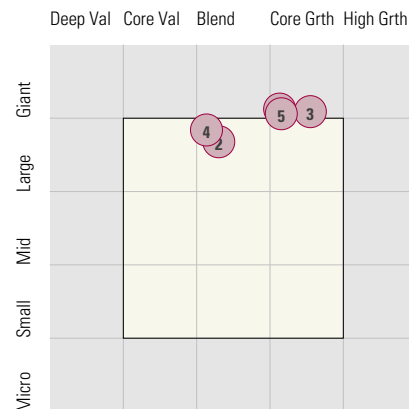
Style Analysis (Data as of 12-31-2022)

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	American Funds Invmt Co of Amer R6	Large Blend	25.76	28.02	46.22	5.72	82.37	11.44	138.42
2	Vanguard 500 Index Admiral	Large Blend Index	28.67	26.71	44.61	0.33	98.54	1.12	161.35
3	American Funds Growth Fund of Amer R6	Large Growth	29.80	22.23	47.96	8.62	79.13	11.64	99.09
4	American Funds Washington Mutual R6	Large Value	26.35	34.24	39.41	4.25	87.59	7.90	134.77
5	Neuberger Berman Mid Cap Growth R6	Mid-Cap Growth	26.20	20.84	52.95	5.03	91.31	3.66	19.47
6	Allspring Special Mid Cap Value R6	Mid-Cap Value	42.80	22.17	35.02	3.77	92.42	3.81	17.62
7	Allspring Small Company Growth R6	Small Growth	22.96	31.11	45.93	2.92	93.64	3.44	3.72
8	Delaware Small Cap Value R6	Small Value	51.11	10.20	38.70	2.23	95.63	2.14	4.23

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	40.45	23.60	35.96	36.28	39.06	24.67	60.61	39.39	52.53
2	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	41.39	22.98	35.64	10.76	36.24	53.00	99.43	0.57	27.03
3	Vanguard International Growth Adm	Foreign Large Growth	35.62	24.85	39.52	19.40	30.58	50.02	79.91	20.09	51.99
4	Vanguard International Value Inv	Foreign Large Value	43.79	16.66	39.54	9.51	40.34	50.14	79.78	20.22	28.83
5	American Funds New Perspective R6	Global Stock	31.85	28.05	40.11	56.45	12.38	31.17	95.03	4.97	91.08

Fixed Income Funds

	Category	Super Sectors %				Avg Eff Duration	Credit Quality %			
		US Govt Debt	Mtg	US Credit	Non US		Inv Grade	Below Inv Grade	NR/NA	
1	PIMCO International Bond (USD-Hdg) Instl	Global Bond	40.62	2.82	6.35	0.00	6.67	94.31	5.70	0.00
2	BlackRock High Yield Bond K	High Yield Bond	0.01	0.00	84.67	0.00	0.02	15.00	80.99	4.00
3	PIMCO Real Return Instl	Inflation-Protected Bond	77.28	0.29	4.62	0.00	6.48	97.21	2.79	0.00
4	Western Asset Core Bond IS	Intermediate-Term Bond	19.96	22.28	49.87	0.00	7.11	104.92	1.10	-6.02
5	PIMCO Income Instl	Multisector Bond	27.36	2.53	12.71	0.00	3.22	71.23	28.78	0.00
6	PIMCO Short-Term Instl	Ultrasort Bond	8.85	1.89	38.88	0.00	0.00	98.77	1.23	0.00