

# JEWISH FEDERATION OF SOUTHERN

## 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	Pass/ Fail	Sustain. Rating <small>Updated</small>	Commit. Level <small>Updated</small>	Carbon Risk <small>Updated</small>
<b>US Stock</b>																		
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
<i>percentile rank</i>			72	62	61	50												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	-	12-31-2022	
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
<i>percentile rank</i>			27	28	21	10												
<i># of funds in category</i>			1,591	1,445	1,323	996									11-30-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			55	59	47	30												
<i># of funds in category</i>			1,294	1,204	1,115	882									11-30-2023	02-15-2022	12-31-2022	
Invesco Diversified Dividend R6	LCEFX	Large Value	9.15	8.75	10.18	7.97	✔️	15.19	-	7.85	✔️	🏠	✔️	0.46	✔️	3	-	Medium Risk
<i>percentile rank</i>			67	71	75	65												
<i># of funds in category</i>			1,295	1,209	1,150	888									11-30-2023	-	12-31-2022	
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
<i>percentile rank</i>			45	51	40	11												
<i># of funds in category</i>			603	568	537	434									11-30-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			6	14	9	21												
<i># of funds in category</i>			421	407	386	295									11-30-2023	-	12-31-2022	
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
<i>percentile rank</i>			80	7	11	23												
<i># of funds in category</i>			626	592	555	433									11-30-2023	-	12-31-2022	
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
<i>percentile rank</i>			34	11	18	23												
<i># of funds in category</i>			510	475	446	352									11-30-2023	-	12-31-2022	
<b>Non-US Stock</b>																		
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
<i>percentile rank</i>			24	34	9	4												
<i># of funds in category</i>			847	751	687	428									11-30-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			63	53	31	52												
<i># of funds in category</i>			837	782	710	467									11-30-2023	02-15-2022	12-31-2022	
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
<i>percentile rank</i>			9	43	39	68												
<i># of funds in category</i>			450	423	365	255									11-30-2023	-	12-31-2022	
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
<i>percentile rank</i>			71	84	42	37												
<i># of funds in category</i>			403	367	344	223									11-30-2023	-	12-31-2022	
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
<i>percentile rank</i>			33	58	45	47												
<i># of funds in category</i>			375	354	314	212									11-30-2023	05-18-2022	12-31-2022	

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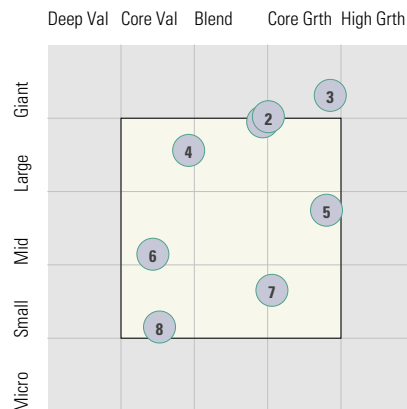
Name	Ticker	Asset Class	Trailing Performance and Risk				Management			Style		Expense		ESG Metrics				
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Sustain. Rating	Commit. Level	Carbon Risk	
																Updated	Updated	Updated
<b>Alternative</b>																		
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	
<b>Fixed Income</b>																		
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												
<b>Balanced</b>																		
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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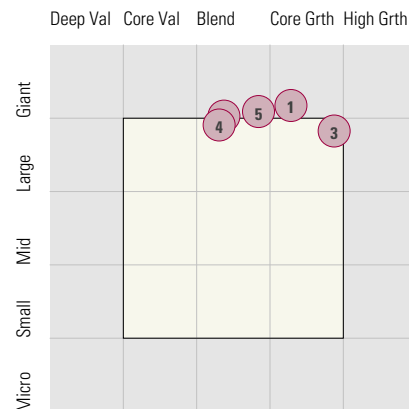
## Style Analysis (Data as of 12-31-2023)

### Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



#### US Stock Funds

	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

	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

	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