

JEWISH FEDERATION OF ORANGE COUNTY

Screens Summary (Data as of 12-31-2024)

🚫 Fund Removed from Approved List ⚠️ Fund on Watch List

			Trailing Performance and Risk							Management			Style		Expense			ESG Metrics		
Name	Ticker	Asset Class	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	Commit. Level	Carbon Risk		
US Stock																				
American Funds Invmt Co of Amer R6	RICGX	Large Blend	25.33	11.03	14.54	12.16	✓	16.08	0.91	32.86	✓	📊	✓	0.27	✓	2	—	Low Risk		
percentile rank			19	5	18	43														
# of funds in category			1,468	1,339	1,232	914										11-30-2024	—	12-31-2022		
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	24.97	8.89	14.48	13.06	✓	17.40	1.00	7.09	✓	📊	✓	0.04	✓	3	1-Low	Low Risk		
percentile rank			24	23	21	8														
# of funds in category			1,468	1,339	1,232	914										11-30-2024	02-15-2022	12-31-2022		
American Funds Growth Fund of Amer R6	RGAGX	Large Growth	28.84	7.22	15.33	14.03	✓	20.07	0.95	23.18	✓	📊	✓	0.30	✓	1	1-Low	Low Risk		
percentile rank			54	54	54	53														
# of funds in category			1,117	1,050	980	762										11-30-2024	04-07-2022	12-31-2022		
American Funds Washington Mutual R6	RWMGX	Large Value	19.34	8.82	12.41	11.69	✓	14.42	0.80	27.52	✓	📊	✓	0.26	✓	2	1-Low	Low Risk		
percentile rank			69	25	65	55														
# of funds in category			1,468	1,339	1,232	914										11-30-2024	02-15-2022	12-31-2022		
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	24.67	1.81	10.76	10.94	✓	21.95	0.96	4.96	✓	📊	✓	0.59	✓	3	—	Medium Risk		
percentile rank			13	28	28	28														
# of funds in category			512	496	457	370										11-30-2024	—	12-31-2022		
Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	12.06	5.47	9.33	9.28	✓	17.41	0.86	15.95	✓	📊	✓	0.70	✓	4	—	Medium Risk		
percentile rank			41	46	44	15														
# of funds in category			436	405	384	293										11-30-2024	—	12-31-2022		
Allspring Small Company Growth R6	WSCRX	Small Growth	8.15	-1.05	7.63	8.17	✓	20.44	0.82	30.16	✓	📊	✓	0.86	✓	4	—	Low Risk		
percentile rank			89	55	58	71														
# of funds in category			565	547	530	401										11-30-2024	—	12-31-2022		
Macquarie Small Cap Value R6	DVZRX	Small Value	11.32	2.40	7.39	—	✓	22.59	0.93	12.51	✓	📊	✓	0.71	✓	3	—	Medium Risk		
percentile rank			26	79	77	—														
# of funds in category			498	474	449	353										11-30-2024	—	12-31-2022		
Non-US Stock																				
American Funds New World R6	RNWXG	Diversified Emerging Mkts	6.88	-0.94	5.07	6.57	✓	15.98	0.79	25.56	✓	📊	✓	0.57	✓	3	1-Low	Medium Risk		
percentile rank			44	39	16	1														
# of funds in category			794	714	639	434										11-30-2024	02-15-2022	12-31-2022		
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	3.04	0.89	4.76	5.47	✓	18.00	1.09	11.86	✓	📊	✓	0.08	✓	3	1-Low	Low Risk		
percentile rank			75	50	42	28														
# of funds in category			771	705	668	442										11-30-2024	02-15-2022	12-31-2022		
Vanguard International Growth Adm	VWILX	Foreign Large Growth	9.48	-4.54	6.64	8.68	✓	22.71	1.23	15.02	✓	📊	✓	0.26	✓	3	—	Low Risk		
percentile rank			17	65	13	8														
# of funds in category			390	371	340	215										11-30-2024	—	12-31-2022		
Vanguard International Value Inv	VTRIX	Foreign Large Value	1.04	1.21	4.06	4.61	✓	17.15	0.97	14.61	✓	📊	✖	0.39	✓	3	—	Medium Risk		
percentile rank			86	83	66	40														
# of funds in category			380	353	326	225										11-30-2024	—	12-31-2022		
American Funds New Perspective R6	RNPGX	Global Stock	17.16	2.90	11.48	11.47	✓	18.20	1.09	24.10	✓	—	✓	0.41	✓	3	2-Basic	Low Risk		
percentile rank			37	31	26	16														
# of funds in category			343	326	279	196										11-30-2024	02-15-2022	12-31-2022		

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Screens Summary (Data as of 12-31-2024)

Fund Removed from Approved List

Fund on Watch List

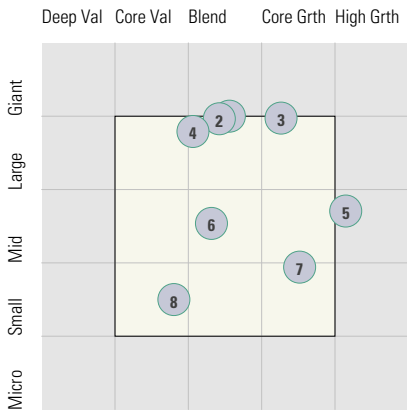
Name	Ticker	Asset Class	Trailing Performance and Risk							Management			Style		Expense		ESG Metrics		
			1 Yr	3 Yr	5 Yr	10 Yr	Pass/ Fail	Std Dev 3 Yr %	Beta 3 Yr %	Tenure	Pass/ Fail	Style Box	Pass/ Fail	Exp Ratio	Pass/ Fail	Sustain. Rating	Commit. Level	Carbon Risk	
																	Updated	Updated	Updated
Alternative																			
Invesco Balanced-Risk Commodity Strat R6 percentile rank	IBRFX	Commodities Broad Basket	5.83 45	3.45 66	7.32 46	2.57 35	🟢	11.28	0.70	14.10	🟢	—	—	1.14	🟢	—	—	—	
# of funds in category			111	103	98	67										—	—	—	
Neuberger Berman Real Estate R6 percentile rank	NRREX	Real Estate	5.30 54	-4.83 67	3.92 33	6.27 12	🟢	21.42	1.00	19.01	🟢	—	🟢	0.75	🟢	3	—	Low Risk	
# of funds in category			229	219	203	150										11-30-2024	—	12-31-2022	
Fixed Income																			
PIMCO International Bond (USD-Hdg) Instl percentile rank	PFORX	Global Bond	5.68 8	1.42 3	1.72 4	2.93 3	🟢	5.15	0.56	10.27	🟢	—	—	0.75	🟢	4	—	—	
# of funds in category			119	114	98	60										11-30-2024	—	—	
BlackRock High Yield K percentile rank	BRHYX	High Yield Bond	8.74 19	3.48 26	4.44 21	5.17 12	🟢	8.53	0.99	15.01	🟢	—	—	0.48	🟢	—	2-Basic	—	
# of funds in category			642	596	555	433										—	02-15-2022	—	
PIMCO Real Return Instl percentile rank	PRRIX	Inflation- Protected Bond	2.59 16	-2.11 26	2.13 16	2.29 13	🟢	7.42	1.02	5.98	🟢	—	—	0.50	🟢	3	—	—	
# of funds in category			158	150	141	104										11-30-2024	—	—	
Western Asset Core Bond IS percentile rank	WACSX	Intermediate- Term Bond	1.22 76	-3.79 98	-0.93 94	1.52 29	🟢	9.61	1.22	18.02	🟢	🇺🇸	—	0.42	🟢	3	—	—	
# of funds in category			542	482	434	294										11-30-2024	—	—	
PIMCO Income Instl percentile rank	PIMIX	Multisector Bond	5.42 62	2.04 25	2.89 29	4.27 5	🟢	6.72	0.82	17.77	🟢	—	—	0.83	🟢	4	—	—	
# of funds in category			372	341	297	204										11-30-2024	—	—	
Lincoln Stable Value Account -L7NGPA percentile rank		Stable Value	— —	— —	— —	— —	—	—	—	41.70	🟢	—	—	—	—	—	—	—	
# of funds in category			11	—	—	—										—	—	—	
PIMCO Short-Term Instl percentile rank	PTSHX	Ultrashort Bond	6.41 20	4.09 30	2.99 17	2.55 10	🟢	1.25	-0.01	14.01	🟢	—	—	0.48	🟢	2	—	—	
# of funds in category			255	203	185	112										10-31-2024	—	—	
Balanced																			
American Funds American Balanced R6 percentile rank	RLBGX	Moderate Allocation	15.30 14	5.15 11	8.47 16	8.47 9	🟢	11.99	0.96	26.02	🟢	—	🟢	0.25	🟢	3	1-Low	Low Risk	
# of funds in category			736	696	652	495										11-30-2024	02-15-2022	12-31-2022	

JEWISH FEDERATION OF ORANGE COUNTY

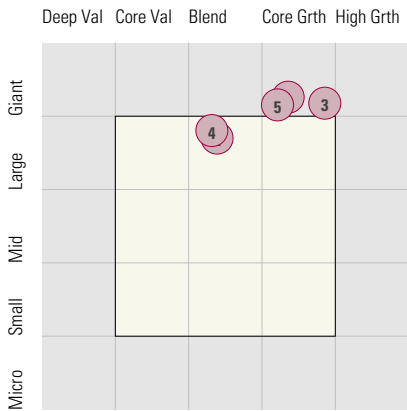
Style Analysis (Data as of 12-31-2024)

Style Analysis

Morningstar Style Box US Stock



Morningstar Style Box Non-US Stock



		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	27.37	20.72	51.90	4.72	86.78	8.40	278.67
2	Vanguard 500 Index Admiral	Large Blend Index	28.32	18.14	53.53	0.10	99.34	0.56	362.38
3	American Funds Growth Fund of Amer R6	Large Growth	25.71	17.37	56.91	3.60	86.78	9.25	257.09
4	American Funds Washington Mutual R6	Large Value	30.04	27.95	42.01	3.20	89.56	7.20	204.89
5	Neuberger Berman Mid Cap Growth R6	Mid-Cap Growth	31.02	13.29	55.70	0.26	94.50	5.24	35.21
6	Allspring Special Mid Cap Value R6	Mid-Cap Value	45.18	21.79	33.04	2.16	94.42	3.42	19.38
7	Allspring Small Company Growth R6	Small Growth	21.54	27.22	51.24	1.37	95.13	3.51	5.13
8	Macquarie Small Cap Value R6	Small Value	54.95	9.76	35.29	1.11	97.68	1.22	5.59

		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	40.46	19.44	40.09	31.83	45.97	22.21	54.30	45.70	80.24
2	Vanguard Developed Markets Index Admiral	Foreign Large Blend Index	42.13	20.07	37.81	11.37	35.62	53.00	99.40	0.60	32.20
3	Vanguard International Growth Adm	Foreign Large Growth	34.16	16.78	49.05	27.29	30.88	41.82	79.44	20.56	82.17
4	Vanguard International Value Inv	Foreign Large Value	43.10	17.61	39.31	10.95	39.95	49.11	80.11	19.89	34.15
5	American Funds New Perspective R6	Global Stock	27.28	22.05	50.66	58.63	11.96	29.38	95.42	4.58	179.18

		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	45.51	10.28	4.38	0.00	6.39		96.17	3.83	0.00
2	BlackRock High Yield K	High Yield Bond	0.34	0.00	82.60	0.00	3.14		5.68	93.09	1.23
3	PIMCO Real Return Instl	Inflation-Protected Bond	63.30	5.92	3.74	0.00	6.92		97.00	3.00	0.00
4	PIMCO Income Instl	Multisector Bond	28.82	16.21	10.66	0.00	3.28		87.20	12.80	0.00
5	Lincoln Stable Value Account -L7NGPA	Stable Value	—	—	—	0.00	—		0.00	0.00	—
6	PIMCO Short-Term Instl	Ultrasort Bond	20.62	3.52	47.65	0.00	0.21		98.70	1.30	0.00