



# JEWISH FEDERATION OF ORANGE COUNTY

## Screens Summary (Data as of 06-30-2023)

⊖ 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	
																Updated	Updated	Updated
<b>Alternative</b>																		
⚠ Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	-8.08	16.11	4.29	0.39	⊕	14.32	0.76	12.59	✓	—	—	1.12	✓	—	—	—
<i>percentile rank</i>			28	87	59	28												
<i># of funds in category</i>			116	111	101	68												
Neuberger Berman Real Estate R6	NRREX	Real Estate	-5.66	4.92	5.89	6.98	✓	19.78	0.97	17.51	✓	—	✓	0.75	✓	4	—	Low Risk
<i>percentile rank</i>			85	88	14	17												
<i># of funds in category</i>			268	244	225	162												
																05-31-2023	—	12-31-2022
<b>Fixed Income</b>																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	1.97	-1.44	1.05	3.12	✓	4.38	0.59	8.76	✓	—	—	0.51	✓	3	—	—
<i>percentile rank</i>			18	14	17	1												
<i># of funds in category</i>			135	124	102	63												
																05-31-2023	—	—
BlackRock High Yield Bond K	BRHYX	High Yield Bond	9.74	3.86	3.53	4.65	✓	8.59	1.00	15.51	✓	—	—	0.51	✓	—	2-Basic	—
<i>percentile rank</i>			13	27	20	9												
<i># of funds in category</i>			725	662	620	451												
																—	02-15-2022	—
PIMCO Real Return Instl	PRRIX	Inflation-Protected Bond	-1.35	-0.05	2.49	2.07	✓	7.13	1.02	4.47	✓	—	—	0.47	✓	3	—	—
<i>percentile rank</i>			54	46	28	10												
<i># of funds in category</i>			237	221	217	155												
																05-31-2023	—	—
Western Asset Core Bond IS	WACXS	Intermediate-Term Bond	-1.36	-4.71	0.40	1.88	✓	7.79	1.25	16.51	✓	⊠	—	0.42	✓	2	—	—
<i>percentile rank</i>			77	94	74	11												
<i># of funds in category</i>			530	474	441	330												
																05-31-2023	—	—
PIMCO Income Instl	PIMIX	Multisector Bond	5.34	1.85	2.60	4.24	✓	5.76	0.83	16.26	✓	—	—	0.51	✓	—	—	—
<i>percentile rank</i>			25	22	19	1												
<i># of funds in category</i>			365	325	278	175												
																—	—	—
Lincoln Stable Value Account -L7NGPA		Stable Value	—	—	—	—	—	—	—	40.19	✓	—	—	—	—	—	—	—
<i>percentile rank</i>			—	—	—	—												
<i># of funds in category</i>			61	—	—	—												
																—	—	—
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	4.30	1.23	1.71	1.79	✓	1.12	0.00	12.50	✓	—	—	0.45	✓	3	—	—
<i>percentile rank</i>			22	42	39	8												
<i># of funds in category</i>			245	221	193	112												
																05-31-2023	—	—
<b>Balanced</b>																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	8.90	7.13	7.06	8.35	✓	11.80	0.95	24.51	✓	—	✓	0.25	✓	2	1-Low	Low Risk
<i>percentile rank</i>			51	31	22	11												
<i># of funds in category</i>			888	821	786	581												
																05-31-2023	02-15-2022	12-31-2022