

# JEWISH FEDERATION OF ORANGE COUNTY

## Screens Summary (Data as of 06-30-2024)

⊖ 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   | Sustain. Rating | Commit. Level | Carbon Risk |             |
|  |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
|  |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| <b>US Stock</b>                          |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| American Funds Invmt Co of Amer R6       | RICGX  | Large Blend               | 27.53                         | 11.20 | 14.62 | 11.57 | ✓          | 16.63          | 0.91        | 32.35  | ✓          | ☒         | ✓          | 0.27        | ✓               | 1             | —           | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 10                            | 7     | 31    | 50    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 1,582                         | 1,450 | 1,331 | 993   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| Vanguard 500 Index Admiral               | VFIAX  | Large Blend Index         | 24.51                         | 9.97  | 15.00 | 12.82 | ✓          | 17.86          | 1.00        | 6.59   | ✓          | ☒         | ✓          | 0.04        | ✓               | 3             | 1-Low       | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 33                            | 22    | 19    | 10    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 1,582                         | 1,450 | 1,331 | 993   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| American Funds Growth Fund of Amer R6    | RGAGX  | Large Growth              | 30.66                         | 6.42  | 15.09 | 13.30 | ✓          | 20.50          | 0.94        | 30.68  | ✓          | ☒         | ✓          | 0.30        | ✓               | 1             | 1-Low       | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 49                            | 59    | 54    | 58    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 1,279                         | 1,200 | 1,122 | 884   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| American Funds Washington Mutual R6      | RWMGX  | Large Value               | 21.53                         | 10.31 | 12.91 | 11.42 | ✓          | 15.20          | 0.82        | 27.02  | ✓          | ☒         | ✓          | 0.26        | ✓               | 2             | 1-Low       | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 60                            | 17    | 65    | 54    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 1,582                         | 1,450 | 1,331 | 993   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| Neuberger Berman Mid Cap Growth R6       | NRMGX  | Mid-Cap Growth            | 17.24                         | -0.81 | 9.67  | 10.38 | ✓          | 20.96          | 0.95        | 4.46   | ✓          | ☒         | ✓          | 0.60        | ✓               | 4             | —           | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 20                            | 42    | 32    | 27    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 580                           | 554   | 516   | 415   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| Allspring Special Mid Cap Value R6       | WFPRX  | Mid-Cap Value             | 10.03                         | 6.82  | 10.51 | 9.07  | ✓          | 17.13          | 0.86        | 15.45  | ✓          | ☒         | ✓          | 0.70        | ✓               | 3             | —           | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 66                            | 18    | 28    | 9     |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 418                           | 400   | 385   | 306   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| Allspring Small Company Growth R6        | WSCRX  | Small Growth              | 11.14                         | -0.74 | 8.50  | —     | ✓          | 19.99          | 0.86        | 29.65  | ✓          | ☒         | ✓          | 0.86        | ✓               | 4             | —           | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 32                            | 25    | 33    | —     |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 610                           | 582   | 544   | 426   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| Delaware Small Cap Value R6              | DVZRX  | Small Value               | 10.99                         | 2.55  | 7.70  | —     | ✓          | 21.16          | 0.94        | 12.01  | ✓          | ☒         | ✓          | 0.71        | ✓               | 3             | —           | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 50                            | 54    | 70    | —     |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 507                           | 474   | 446   | 354   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| <b>Non-US Stock</b>                      |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| American Funds New World R6              | RNWXG  | Diversified Emerging Mkts | 11.04                         | -2.47 | 6.76  | 5.65  | ✓          | 16.06          | 0.79        | 25.05  | ✓          | ☒         | ✓          | 0.57        | ✓               | 3             | 1-Low       | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 61                            | 35    | 15    | 2     |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 845                           | 758   | 681   | 455   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| Vanguard Developed Markets Index Admiral | VTMGX  | Foreign Large Blend Index | 10.59                         | 1.79  | 6.52  | 4.51  | ✓          | 18.07          | 1.09        | 11.36  | ✓          | ☒         | ✓          | 0.08        | ✓               | 2             | 1-Low       | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 58                            | 43    | 37    | 31    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 831                           | 769   | 718   | 473   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| Vanguard International Growth Adm        | VWILX  | Foreign Large Growth      | 9.02                          | -7.21 | 8.52  | 7.64  | ✓          | 23.03          | 1.23        | 14.52  | ✓          | ☒         | ✓          | 0.31        | ✓               | 3             | —           | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 53                            | 88    | 17    | 10    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 429                           | 409   | 358   | 243   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| Vanguard International Value Inv         | VTRIX  | Foreign Large Value       | 6.16                          | 1.14  | 5.89  | 3.56  | ✓          | 17.24          | 0.97        | 14.10  | ✓          | ☒         | ✘          | 0.39        | ✓               | 3             | —           | Medium Risk |
| <i>percentile rank</i>                   |        |                           | 88                            | 81    | 56    | 41    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 376                           | 349   | 319   | 210   |            |                |             |        |            |           |            |             |                 |               |             |             |
| <hr/>                                    |        |                           |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |             |
| American Funds New Perspective R6        | RNPGX  | Global Stock              | 18.99                         | 3.44  | 12.47 | 10.93 | ✓          | 18.76          | 1.10        | 23.59  | ✓          | —         | ✓          | 0.42        | ✓               | 3             | 2-Basic     | Low Risk    |
| <i>percentile rank</i>                   |        |                           | 46                            | 38    | 26    | 16    |            |                |             |        |            |           |            |             |                 |               |             |             |
| <i># of funds in category</i>            |        |                           | 357                           | 334   | 290   | 197   |            |                |             |        |            |           |            |             |                 |               |             |             |

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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>                       |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |            |
| Invesco Balanced-Risk Commodity Strat R6 | IBRFX  | Commodities Broad Basket | 9.59                          | 5.04  | 8.05  | 0.71  | ✔          | 11.77          | 0.69        | 13.59  | ✔          | —         | —          | 1.14        | ✔               | —             | —           | —          |
| <i>percentile rank</i>                   |        |                          | 25                            | 67    | 46    | 18    |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 113                           | 105   | 101   | 66    |            |                |             |        |            |           |            |             |                 |               |             |            |
| Neuberger Berman Real Estate R6          | NRREX  | Real Estate              | 5.01                          | -2.62 | 3.87  | 6.23  | ✔          | 21.65          | 1.00        | 18.51  | ✔          | —         | ✔          | 0.76        | ✔               | 3             | —           | Low Risk   |
| <i>percentile rank</i>                   |        |                          | 58                            | 79    | 29    | 16    |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 253                           | 240   | 220   | 163   |            |                |             |        |            |           |            |             |                 |               |             |            |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | 05-31-2024    | —           | 12-31-2022 |
| <b>Fixed Income</b>                      |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |            |
| PIMCO International Bond (USD-Hdg) Instl | PFORX  | Global Bond              | 7.17                          | -0.13 | 1.17  | 3.10  | ✔          | 5.01           | 0.58        | 9.77   | ✔          | —         | —          | 0.63        | ✔               | 3             | —           | —          |
| <i>percentile rank</i>                   |        |                          | 11                            | 3     | 12    | 1     |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 114                           | 111   | 103   | 63    |            |                |             |        |            |           |            |             |                 |               |             |            |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | 03-31-2024    | —           | —          |
| BlackRock High Yield Bond K              | BRHYX  | High Yield Bond          | 11.28                         | 2.35  | 4.41  | 4.41  | ✔          | 8.48           | 1.00        | 14.51  | ✔          | —         | —          | 0.48        | ✔               | —             | 2-Basic     | —          |
| <i>percentile rank</i>                   |        |                          | 14                            | 28    | 18    | 11    |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 694                           | 628   | 595   | 458   |            |                |             |        |            |           |            |             |                 |               |             |            |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | —             | 02-15-2022  | —          |
| PIMCO Real Return Instl                  | PRRIX  | Inflation-Protected Bond | 3.41                          | -1.33 | 2.28  | 1.86  | ✔          | 7.31           | 1.01        | 5.48   | ✔          | —         | —          | 0.67        | ✔               | 3             | —           | —          |
| <i>percentile rank</i>                   |        |                          | 30                            | 30    | 16    | 19    |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 176                           | 165   | 159   | 120   |            |                |             |        |            |           |            |             |                 |               |             |            |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | 05-31-2024    | —           | —          |
| ⚠ Western Asset Core Bond IS             | WACXS  | Intermediate-Term Bond   | 2.41                          | -4.48 | -0.78 | 1.49  | ✔          | 9.18           | 1.23        | 17.52  | ✔          | ⚠         | —          | 0.42        | ✔               | 3             | —           | —          |
| <i>percentile rank</i>                   |        |                          | 82                            | 98    | 91    | 29    |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 556                           | 507   | 455   | 317   |            |                |             |        |            |           |            |             |                 |               |             |            |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | 05-31-2024    | —           | —          |
| PIMCO Income Instl                       | PIMIX  | Multisector Bond         | 7.24                          | 1.12  | 2.67  | 3.98  | ✔          | 6.44           | 0.81        | 17.27  | ✔          | —         | —          | 0.62        | ✔               | 4             | —           | —          |
| <i>percentile rank</i>                   |        |                          | 59                            | 23    | 27    | 3     |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 364                           | 327   | 277   | 189   |            |                |             |        |            |           |            |             |                 |               |             |            |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | 05-31-2024    | —           | —          |
| Lincoln Stable Value Account -L7NGPA     |        | Stable Value             | —                             | —     | —     | —     | —          | —              | —           | 41.19  | ✔          | —         | —          | —           | —               | —             | —           | —          |
| <i>percentile rank</i>                   |        |                          | —                             | —     | —     | —     |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 41                            | —     | —     | —     |            |                |             |        |            |           |            |             |                 |               |             |            |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | —             | —           | —          |
| PIMCO Short-Term Instl                   | PTSHX  | Ultrashort Bond          | 6.60                          | 2.99  | 2.61  | 2.26  | ✔          | 1.31           | -0.01       | 13.50  | ✔          | —         | —          | 0.47        | ✔               | 3             | —           | —          |
| <i>percentile rank</i>                   |        |                          | 22                            | 38    | 17    | 11    |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 258                           | 212   | 194   | 122   |            |                |             |        |            |           |            |             |                 |               |             |            |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | 01-31-2024    | —           | —          |
| <b>Balanced</b>                          |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 |               |             |            |
| American Funds American Balanced R6      | RLBGX  | Moderate Allocation      | 16.43                         | 5.19  | 8.82  | 8.27  | ✔          | 12.28          | 0.98        | 25.51  | ✔          | —         | ✔          | 0.25        | ✔               | 2             | 1-Low       | Low Risk   |
| <i>percentile rank</i>                   |        |                          | 14                            | 12    | 19    | 11    |            |                |             |        |            |           |            |             |                 |               |             |            |
| <i># of funds in category</i>            |        |                          | 893                           | 843   | 795   | 604   |            |                |             |        |            |           |            |             |                 |               |             |            |
|  |        |                          |                               |       |       |       |            |                |             |        |            |           |            |             |                 | 05-31-2024    | 02-15-2022  | 12-31-2022 |