

JEWISH FEDERATION OF ORANGE COUNTY

Screens Summary (Data as of 09-30-2022)

🚫 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	Commit. Level	Carbon Risk
															Updated	Updated	Updated	
US Stock																		
American Funds Invmt Co of Amer R6	RICGX	Large Blend	-16.96	6.32	6.41	10.19	✓	18.78	0.92	30.60	✓	🇺🇸	✓	0.27	✓	2	–	Low Risk
<i>percentile rank</i>			60	67	84	65												
<i># of funds in category</i>			1,376	1,250	1,131	828												
															08-31-2022	–	06-30-2022	
Vanguard 500 Index Admiral	VFIAX	Large Blend Index	-15.51	8.12	9.20	11.66	✓	20.30	1.00	6.43	✓	🇺🇸	✓	0.04	✓	3	1-Low	Low Risk
<i>percentile rank</i>			42	23	20	13												
<i># of funds in category</i>			1,376	1,250	1,131	828												
															08-31-2022	02-15-2022	06-30-2022	
American Funds Growth Fund of Amer R6	RGAGX	Large Growth	-27.58	7.78	8.54	11.94	✓	22.36	0.95	28.93	✓	🇺🇸	✓	0.30	✓	1	1-Low	Low Risk
<i>percentile rank</i>			61	42	63	38												
<i># of funds in category</i>			1,256	1,146	1,067	795												
															08-31-2022	04-07-2022	06-30-2022	
American Funds Washington Mutual R6	RWMGX	Large Value	-8.29	7.11	8.30	11.03	✓	18.40	0.88	25.27	✓	🇺🇸	✖	0.26	✓	2	1-Low	Low Risk
<i>percentile rank</i>			5	56	49	41												
<i># of funds in category</i>			1,376	1,250	1,131	828												
															08-31-2022	02-15-2022	06-30-2022	
Neuberger Berman Mid Cap Growth R6	NRMGX	Mid-Cap Growth	-28.41	5.60	8.26	–	✓	24.00	0.98	19.68	✓	🇺🇸	✓	0.57	✓	3	–	Low Risk
<i>percentile rank</i>			49	41	31	–												
<i># of funds in category</i>			585	535	494	382												
															08-31-2022	–	06-30-2022	
Allspring Special Mid Cap Value R6	WFPRX	Mid-Cap Value	-7.93	6.40	6.48	–	✓	23.02	0.95	13.70	✓	🇺🇸	✓	0.70	✓	3	–	Medium Risk
<i>percentile rank</i>			16	30	16	–												
<i># of funds in category</i>			407	393	366	272												
															08-31-2022	–	06-30-2022	
Allspring Small Company Growth R6	WSCRX	Small Growth	-23.14	6.46	6.77	–	✓	25.00	0.93	27.90	✓	🇺🇸	✓	0.86	✓	4	–	Low Risk
<i>percentile rank</i>			18	32	47	–												
<i># of funds in category</i>			620	585	542	409												
															08-31-2022	–	06-30-2022	
Delaware Small Cap Value R6	DVZRX	Small Value	-13.77	4.38	3.17	–	✓	26.64	0.98	10.25	✓	🇺🇸	✓	0.69	✓	3	–	Medium Risk
<i>percentile rank</i>			42	75	50	–												
<i># of funds in category</i>			473	445	419	318												
															08-31-2022	–	06-30-2022	
Non-US Stock																		
American Funds New World R6	RNWXG	Diversified Emerging Mkts	-28.75	0.73	2.20	4.56	✓	19.53	0.93	23.30	✓	🇺🇸	✓	0.57	✓	3	1-Low	Low Risk
<i>percentile rank</i>			53	18	4	3												
<i># of funds in category</i>			808	726	644	373												
															08-31-2022	02-15-2022	06-30-2022	
Vanguard Developed Markets Index Admiral	VTMGX	Foreign Large Blend Index	-25.53	-1.26	-0.63	4.04	✓	19.95	1.06	9.61	✓	🇺🇸	✓	0.07	✓	2	1-Low	Low Risk
<i>percentile rank</i>			48	35	36	20												
<i># of funds in category</i>			755	706	617	425												
															08-31-2022	02-15-2022	06-30-2022	
Vanguard International Growth Adm	VWILX	Foreign Large Growth	-40.24	3.65	3.12	7.27	✓	23.42	1.04	12.76	✓	🇺🇸	✓	0.32	✓	3	–	Low Risk
<i>percentile rank</i>			89	5	10	4												
<i># of funds in category</i>			449	390	350	227												
															08-31-2022	–	06-30-2022	
Vanguard International Value Inv	VTRIX	Foreign Large Value	-22.20	-0.78	-0.62	3.62	✓	20.65	1.04	12.35	✓	🇺🇸	✓	0.36	✓	2	–	Medium Risk
<i>percentile rank</i>			59	31	14	16												
<i># of funds in category</i>			343	316	294	177												
															08-31-2022	–	06-30-2022	
American Funds New Perspective R6	RNPGX	Global Stock	-26.83	6.07	6.92	9.85	✓	21.64	1.09	21.84	✓	–	✓	0.41	✓	2	2-Basic	Low Risk
<i>percentile rank</i>			36	15	18	14												
<i># of funds in category</i>			367	308	272	179												
															08-31-2022	02-15-2022	06-30-2022	

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Alternative																		
⚠️ Invesco Balanced-Risk Commodity Strat R6	IBRFX	Commodities Broad Basket	5.10	11.01	5.31	-2.16	✖️	18.10	0.87	11.84	✔️	—	—	1.11	✔️	—	—	—
<i>percentile rank</i>			94	88	85	66												
<i># of funds in category</i>			115	109	92	66												
Neuberger Berman Real Estate R6	NRREX	Real Estate	-16.97	-0.03	5.50	—	✔️	20.38	0.86	16.76	✔️	—	✖️	0.75	✔️	4	—	Low Risk
<i>percentile rank</i>			40	18	10	—												
<i># of funds in category</i>			256	237	209	152									08-31-2022	—	06-30-2022	
Fixed Income																		
PIMCO International Bond (USD-Hdg) Instl	PFORX	Global Bond	-10.93	-2.49	0.75	2.71	✔️	4.66	0.68	8.02	✔️	—	—	0.51	✔️	2	—	—
<i>percentile rank</i>			15	19	3	1												
<i># of funds in category</i>			131	112	95	58									04-30-2022	—	—	
BlackRock High Yield Bond K	BRHYX	High Yield Bond	-13.09	-0.23	1.84	4.23	✔️	11.24	1.01	14.76	✔️	—	—	0.49	✔️	—	2-Basic	—
<i>percentile rank</i>			41	35	21	9												
<i># of funds in category</i>			685	637	582	403										—	02-15-2022	—
PIMCO Real Return Instl	PRRIX	Inflation-Protected Bond	-12.34	0.86	1.85	0.87	✔️	7.20	1.04	3.73	✔️	—	—	0.47	✔️	3	—	—
<i>percentile rank</i>			73	43	48	38												
<i># of funds in category</i>			210	199	190	128									08-31-2022	—	—	
Western Asset Core Bond IS	WACSX	Intermediate-Term Bond	-18.86	-4.30	-0.75	1.20	✔️	6.85	1.23	15.76	✔️	🏠	—	0.43	✔️	3	—	—
<i>percentile rank</i>			99	95	79	18												
<i># of funds in category</i>			448	404	366	272									08-31-2022	—	—	
PIMCO Income Instl	PIMIX	Multisector Bond	-10.70	-0.26	1.24	4.05	✔️	7.14	0.95	15.52	✔️	—	—	0.51	✔️	—	—	—
<i>percentile rank</i>			30	21	23	1												
<i># of funds in category</i>			345	289	255	152												
PIMCO Short-Term Instl	PTSHX	Ultrashort Bond	-1.32	0.72	1.30	1.46	✔️	2.42	0.12	11.75	✔️	—	—	0.45	✔️	2	—	—
<i>percentile rank</i>			55	21	28	8												
<i># of funds in category</i>			237	216	178	99									08-31-2022	—	—	
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-13.13	3.72	5.14	7.89	✔️	12.60	0.94	23.76	✔️	—	✔️	0.25	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			27	25	22	6												
<i># of funds in category</i>			766	708	658	487									08-31-2022	02-15-2022	06-30-2022	