

JEWISH FEDERATION OF ORANGE COUNTY

Screens Summary (Data as of 09-30-2023)

🚫 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 | |
| | | | | | | | | | | | | | | | | | | |
| US Stock | | | | | | | | | | | | | | | | | | |
| American Funds Invmt Co of Amer R6 | RICGX | Large Blend | 26.11 | 10.27 | 8.62 | 10.62 | ✔️ | 16.58 | 0.91 | 31.60 | ✔️ | 🇺🇸 | ✔️ | 0.27 | ✔️ | 1 | – | Low Risk |
| <i>percentile rank</i> | | | 6 | 28 | 59 | 52 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,562 | 1,422 | 1,309 | 984 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard 500 Index Admiral | VFIAX | Large Blend Index | 21.57 | 10.11 | 9.88 | 11.87 | ✔️ | 17.85 | 1.00 | 7.43 | ✔️ | 🇺🇸 | ✔️ | 0.04 | ✔️ | 3 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 30 | 32 | 20 | 9 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,562 | 1,422 | 1,309 | 984 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| American Funds Growth Fund of Amer R6 | RGAGX | Large Growth | 23.09 | 5.15 | 8.61 | 11.72 | ✔️ | 20.11 | 0.94 | 29.93 | ✔️ | 🇺🇸 | ✔️ | 0.30 | ✔️ | 1 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 59 | 52 | 61 | 53 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,321 | 1,222 | 1,135 | 895 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| American Funds Washington Mutual R6 | RWMGX | Large Value | 18.35 | 11.69 | 9.07 | 10.78 | ✔️ | 15.84 | 0.85 | 26.27 | ✔️ | 🇺🇸 | ✖️ | 0.27 | ✔️ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 67 | 12 | 45 | 48 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 1,562 | 1,422 | 1,309 | 984 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Neuberger Berman Mid Cap Growth R6 | NRMGX | Mid-Cap Growth | 9.22 | 0.89 | 5.67 | 9.01 | ✔️ | 20.57 | 0.95 | 3.71 | ✔️ | 🇺🇸 | ✔️ | 0.59 | ✔️ | 3 | – | Medium Risk |
| <i>percentile rank</i> | | | 82 | 60 | 57 | 54 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 609 | 568 | 537 | 431 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Allspring Special Mid Cap Value R6 | WFPRX | Mid-Cap Value | 14.38 | 13.94 | 8.33 | 9.38 | ✔️ | 18.20 | 0.90 | 14.70 | ✔️ | 🇺🇸 | ✔️ | 0.69 | ✔️ | 3 | – | Medium Risk |
| <i>percentile rank</i> | | | 42 | 49 | 11 | 9 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 430 | 409 | 393 | 298 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Allspring Small Company Growth R6 | WSCRX | Small Growth | 10.73 | 5.68 | 3.71 | – | ✔️ | 19.73 | 0.83 | 28.90 | ✔️ | 🇺🇸 | ✔️ | 0.86 | ✔️ | 4 | – | Low Risk |
| <i>percentile rank</i> | | | 37 | 27 | 49 | – | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 617 | 586 | 547 | 420 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Delaware Small Cap Value R6 | DVZRX | Small Value | 9.89 | 15.35 | 3.56 | – | ✔️ | 23.09 | 0.97 | 11.25 | ✔️ | 🇺🇸 | ✔️ | 0.70 | ✔️ | 3 | – | Medium Risk |
| <i>percentile rank</i> | | | 82 | 54 | 63 | – | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 507 | 469 | 439 | 346 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Non-US Stock | | | | | | | | | | | | | | | | | | |
| American Funds New World R6 | RNWXG | Diversified Emerging Mkts | 17.35 | 1.56 | 5.29 | 5.04 | ✔️ | 17.07 | 0.85 | 24.30 | ✔️ | 🇺🇸 | ✔️ | 0.57 | ✔️ | 3 | 1-Low | Medium Risk |
| <i>percentile rank</i> | | | 26 | 32 | 9 | 3 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 853 | 753 | 682 | 417 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard Developed Markets Index Admiral | VTMGX | Foreign Large Blend Index | 24.01 | 5.32 | 3.17 | 4.01 | ✔️ | 19.09 | 1.09 | 10.61 | ✔️ | 🇺🇸 | ✔️ | 0.07 | ✔️ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 48 | 38 | 35 | 30 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 800 | 746 | 686 | 460 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard International Growth Adm | VWILX | Foreign Large Growth | 16.10 | -4.69 | 4.86 | 6.70 | ✔️ | 23.40 | 1.12 | 13.76 | ✔️ | 🇺🇸 | ✔️ | 0.34 | ✔️ | 3 | – | Low Risk |
| <i>percentile rank</i> | | | 71 | 82 | 19 | 9 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 463 | 423 | 370 | 263 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| Vanguard International Value Inv | VTRIX | Foreign Large Value | 23.05 | 7.80 | 3.20 | 3.57 | ✔️ | 19.53 | 1.03 | 13.35 | ✔️ | 🇺🇸 | ✖️ | 0.38 | ✔️ | 2 | – | Medium Risk |
| <i>percentile rank</i> | | | 80 | 61 | 46 | 34 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 401 | 362 | 337 | 218 | | | | | | | | | | | | |
| ----- | | | | | | | | | | | | | | | | | | |
| American Funds New Perspective R6 | RNPGX | Global Stock | 21.70 | 4.92 | 8.36 | 9.82 | ✔️ | 19.33 | 1.11 | 22.84 | ✔️ | – | ✔️ | 0.41 | ✔️ | 2 | 2-Basic | Low Risk |
| <i>percentile rank</i> | | | 35 | 24 | 13 | 10 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 369 | 327 | 288 | 193 | | | | | | | | | | | | |

JEWISH FEDERATION OF ORANGE COUNTY

Screens Summary (Data as of 09-30-2023)

⊖ 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 | |
| | | | | | | | | | | | | | | | | | | |
| Alternative | | | | | | | | | | | | | | | | | | |
| ⚠ Invesco Balanced-Risk Commodity Strat R6 | IBRFX | Commodities Broad Basket | 7.11 | 14.84 | 6.31 | 0.34 | ✓ | 13.85 | 0.75 | 12.84 | ✓ | — | — | 1.12 | ✓ | — | — | — |
| <i>percentile rank</i> | | | 24 | 79 | 46 | 32 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 114 | 110 | 105 | 66 | | | | | | | | | | | | |
| Neuberger Berman Real Estate R6 | NRREX | Real Estate | -3.30 | 1.41 | 3.93 | 6.28 | ✓ | 20.08 | 0.97 | 17.76 | ✓ | — | ✓ | 0.75 | ✓ | 4 | — | Low Risk |
| <i>percentile rank</i> | | | 85 | 89 | 15 | 20 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 271 | 248 | 230 | 166 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| Fixed Income | | | | | | | | | | | | | | | | | | |
| PIMCO International Bond (USD-Hdg) Instl | PFORX | Global Bond | 4.22 | -2.21 | 1.00 | 2.99 | ✓ | 4.30 | 0.57 | 9.02 | ✓ | — | — | 0.63 | ✓ | 4 | — | — |
| <i>percentile rank</i> | | | 19 | 10 | 17 | 1 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 122 | 114 | 105 | 66 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| BlackRock High Yield Bond K | BRHYX | High Yield Bond | 10.81 | 2.40 | 3.18 | 4.33 | ✓ | 8.15 | 1.00 | 13.76 | ✓ | — | — | 0.51 | ✓ | — | 2-Basic | — |
| <i>percentile rank</i> | | | 22 | 32 | 24 | 11 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 721 | 664 | 621 | 456 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| PIMCO Real Return Instl | PRRIX | Inflation-Protected Bond | 1.89 | -1.94 | 2.17 | 1.71 | ✓ | 7.00 | 1.02 | 4.73 | ✓ | — | — | 0.67 | ✓ | 3 | — | — |
| <i>percentile rank</i> | | | 43 | 48 | 40 | 9 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 241 | 224 | 220 | 158 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| ⚠ Western Asset Core Bond IS | WACXS | Intermediate-Term Bond | 0.33 | -6.53 | -0.55 | 1.38 | ✓ | 7.84 | 1.25 | 16.76 | ✓ | ⊠ | — | 0.42 | ✓ | 2 | — | — |
| <i>percentile rank</i> | | | 76 | 98 | 87 | 20 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 529 | 477 | 437 | 321 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| PIMCO Income Instl | PIMIX | Multisector Bond | 6.76 | 0.67 | 2.37 | 4.00 | ✓ | 5.77 | 0.84 | 16.52 | ✓ | — | — | 0.62 | ✓ | 4 | — | — |
| <i>percentile rank</i> | | | 26 | 25 | 18 | 1 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 364 | 333 | 280 | 178 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| Lincoln Stable Value Account -L7NGPA | | Stable Value | — | — | — | — | — | — | — | 40.44 | ✓ | — | — | — | — | — | — | — |
| <i>percentile rank</i> | | | — | — | — | — | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 73 | — | — | — | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| PIMCO Short-Term Instl | PTSHX | Ultrashort Bond | 5.52 | 1.60 | 1.91 | 1.91 | ✓ | 1.21 | -0.01 | 12.75 | ✓ | — | — | 0.47 | ✓ | 3 | — | — |
| <i>percentile rank</i> | | | 20 | 41 | 36 | 8 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 243 | 216 | 192 | 107 | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| Balanced | | | | | | | | | | | | | | | | | | |
| American Funds American Balanced R6 | RLBGX | Moderate Allocation | 12.47 | 4.68 | 5.76 | 7.63 | ✓ | 11.88 | 0.97 | 24.76 | ✓ | — | ✓ | 0.25 | ✓ | 2 | 1-Low | Low Risk |
| <i>percentile rank</i> | | | 28 | 24 | 19 | 12 | | | | | | | | | | | | |
| <i># of funds in category</i> | | | 894 | 831 | 784 | 577 | | | | | | | | | | | | |