

A J JERSEY INC EMPLOYEES PROFIT

Screens Summary (Data as of 03-31-2023)

○ 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	Pass/ Fail	Sustain. Rating <i>Updated</i>	Commit. Level <i>Updated</i>	Carbon Risk <i>Updated</i>
US Stock																		
DFA US Core Equity 1 I <i>percentile rank</i> <i># of funds in category</i>	DFEOX	Large Blend	-6.13 30 1,372	20.82 8 1,240	10.01 53 1,130	11.47 43 835	✓	19.34	0.99	11.09	✓	☒	✓	0.14	✓	2	-	Medium Risk
Vanguard 500 Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VFIAX	Large Blend Index	-7.77 53 1,372	18.56 31 1,240	11.15 21 1,130	12.20 11 835	✓	19.23	1.00	6.93	✓	☒	✓	0.04	✓	3	1-Low	Low Risk
State St Russell Lg Cap Gr® Indx NL Cl C <i>percentile rank</i> <i># of funds in category</i>		Large Growth	-10.95 41 1,253	18.49 16 1,142	13.60 10 1,056	14.54 8 813	✓	23.05	1.00	23.76	✓	☒	✓	0.04	✓	3	-	Low Risk
Vanguard Value Index Adm <i>percentile rank</i> <i># of funds in category</i>	VVIAX	Large Value	-3.99 37 1,241	18.69 51 1,159	8.85 32 1,107	10.52 14 825	✓	17.20	0.95	28.27	✓	☒	✓	0.05	✓	2	1-Low	Medium Risk
Vanguard Mid-Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMGMX	Mid-Cap Growth	-11.75 56 582	16.18 37 534	9.28 31 503	10.55 47 392	✓	23.16	1.00	10.11	✓	☒	✓	0.07	✓	3	1-Low	Medium Risk
Vanguard Mid-Cap Value Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VMVAX	Mid-Cap Value	-8.26 75 400	20.86 66 386	6.61 52 366	9.46 19 268	✓	19.20	0.95	16.63	✓	☒	✓	0.07	✓	4	1-Low	Medium Risk
Vanguard Small Cap Growth Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VSGAX	Small Growth	-12.03 54 608	13.49 70 578	6.32 61 540	8.85 67 406	✓	23.61	0.96	18.26	✓	☒	✗	0.07	✓	4	1-Low	Medium Risk
State St Russell Sm Cp® Val Indx NL Cl C <i>percentile rank</i> <i># of funds in category</i>		Small Value	-12.97 93 482	20.86 82 453	4.58 68 430	7.22 59 323	✓	23.00	1.00	13.58	✓	☒	✓	0.05	✓	2	-	Medium Risk
Non-US Stock																		
Vanguard Emerging Mkts Stock Idx Adm <i>percentile rank</i> <i># of funds in category</i>	VEMAX	Diversified Emerging Mkts	-9.13 47 835	9.48 42 746	-0.06 35 657	2.18 41 398	✓	17.60	0.92	14.59	✓	☒	✓	0.14	✓	2	1-Low	Medium Risk
Vanguard Developed Markets Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTMGX	Foreign Large Blend Index	-2.91 58 749	13.85 25 697	3.42 34 630	5.24 23 425	✓	19.22	1.09	10.11	✓	☒	✓	0.07	✓	2	1-Low	Low Risk
Vanguard International Growth Adm <i>percentile rank</i> <i># of funds in category</i>	VWILX	Foreign Large Growth	-6.81 67 449	13.48 12 404	6.54 13 350	8.79 5 235	✓	25.16	1.20	13.26	✓	☒	✓	0.34	✓	3	-	Low Risk
Vanguard International Value Inv <i>percentile rank</i> <i># of funds in category</i>	VTRIX	Foreign Large Value	1.16 30 365	15.30 41 334	3.19 25 311	4.96 20 195	✓	19.28	1.02	12.85	✓	☒	✗	0.38	✓	2	-	Medium Risk
Vanguard Total World Stock Index Admiral <i>percentile rank</i> <i># of funds in category</i>	VTWAX	Global Stock	-6.97 73 369	15.92 37 335	- - 289	- - 182	✓	18.31	1.01	10.11	✓	—	✓	0.10	✓	2	1-Low	Low Risk

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Alternative																		
PIMCO Commodity Real Ret Strat Instl	PCRIX	Commodities Broad Basket	-14.75	25.82	6.73	-1.64	✔️	18.26	1.12	4.41	✔️	—	—	0.76	✔️	3	—	—
<i>percentile rank</i>			86	33	31	67												
<i># of funds in category</i>			114	108	93	65									12-31-2022	—	—	
Vanguard Real Estate Index Admiral	VGSLX	Real Estate	-20.10	9.83	5.82	5.79	✔️	20.41	1.00	26.90	✔️	—	✔️	0.12	✔️	3	1-Low	Low Risk
<i>percentile rank</i>			54	64	45	43												
<i># of funds in category</i>			261	237	213	156									02-28-2023	02-15-2022	12-31-2022	
Fixed Income																		
Loomis Sayles Core Plus Bond N	NERNX	Core Plus Bond	-4.15	-0.82	1.60	2.13	✔️	7.03	1.10	26.26	✔️	—	—	0.38	✔️	3	1-Low	—
<i>percentile rank</i>			14	36	13	12												
<i># of funds in category</i>			615	556	510	367									02-28-2023	02-15-2022	—	
AB Global Bond Z	ANAZX	Global Bond	-4.46	-0.80	0.47	—	✔️	5.71	0.87	17.59	✔️	—	—	0.51	✔️	3	—	—
<i>percentile rank</i>			36	27	45	—												
<i># of funds in category</i>			130	113	99	59									02-28-2023	—	—	
Vanguard High-Yield Corporate Adm	VWEAX	High Yield Bond	-1.95	4.74	3.25	3.89	✔️	8.64	0.94	15.13	✔️	—	—	0.13	✔️	—	—	—
<i>percentile rank</i>			23	71	20	18												
<i># of funds in category</i>			689	622	580	415												
Vanguard Inflation-Protected Secs Adm	VAIPX	Inflation-Protected Bond	-6.22	1.67	2.85	1.39	✔️	7.02	0.99	1.39	❌	—	—	0.10	✔️	3	—	—
<i>percentile rank</i>			63	65	39	32												
<i># of funds in category</i>			215	202	195	137									02-28-2023	—	—	
Baird Aggregate Bond Inst	BAGIX	Intermediate-Term Bond	-4.67	-1.98	1.16	1.75	✔️	6.54	1.04	22.52	✔️	📊	—	0.30	✔️	3	1-Low	—
<i>percentile rank</i>			29	34	20	9												
<i># of funds in category</i>			465	418	382	286									02-28-2023	02-15-2022	—	
Federated Hermes Govt Ultrashort R6	FGULX	Ultrashort Bond	2.12	1.01	1.38	—	✔️	0.64	0.05	25.74	✔️	—	—	0.24	✔️	—	—	—
<i>percentile rank</i>			48	72	63	—												
<i># of funds in category</i>			237	216	180	106												
Balanced																		
American Funds American Balanced R6	RLBGX	Moderate Allocation	-5.57	9.83	6.69	8.17	✔️	12.44	0.96	24.26	✔️	—	✔️	0.25	✔️	2	1-Low	Low Risk
<i>percentile rank</i>			28	49	22	6												
<i># of funds in category</i>			750	683	656	485									02-28-2023	02-15-2022	12-31-2022	