

Jewish Community Foundation of San Diego - Impact Investment Pool

Asset Allocation & Performance (Net of Fees)

June 30, 2024



| | Allocation | | Performance | | | | | | | | | |
|--|-------------------|--------------|--------------|--------------|--------------|---------------|--------------|--------------|--------------|----------|---------------|-----------------|
| | Asset \$ | % | 1 Month | QTD | CYTD | 1 Year | 3 Year | 5 Year | 7 Year | 10 Year | Inception | Inception Date |
| Impact Investment Pool | 20,583,704 | 100.0 | 1.65 | 2.23 | 8.34 | 12.57 | 3.80 | 8.22 | - | - | 7.88 | Aug-2017 |
| <i>Impact Investment Pool Policy Index</i> | | | 1.58 | 1.89 | 7.41 | 13.30 | 3.78 | 7.73 | - | - | 7.19 | |
| Growth Assets | 15,447,724 | 75.0 | 1.95 | 2.84 | 10.97 | 15.38 | 5.14 | 10.97 | 10.38 | - | 10.38 | Jul-2017 |
| Public Equity Composite | 14,204,952 | 69.0 | 2.13 | 2.96 | 11.54 | 17.55 | 5.82 | 11.59 | 10.85 | - | 11.00 | Aug-2017 |
| <i>MSCI AC World IMI Index (Net)</i> | | | 1.85 | 2.38 | 10.28 | 18.40 | 4.70 | 10.36 | 9.62 | 8.17 | 9.31 | |
| US Public Equity Composite | 8,877,251 | 43.1 | 3.56 | 4.58 | 15.80 | 25.21 | 10.12 | 15.29 | - | - | 14.18 | Aug-2017 |
| <i>S&P 500 Index</i> | | | 3.59 | 4.28 | 15.29 | 24.56 | 10.01 | 15.05 | 14.28 | 12.86 | 14.12 | |
| Jewish Advocacy Strategy | 8,877,251 | 43.1 | 3.56 | 4.58 | 15.80 | 25.21 | 10.12 | 15.29 | 14.31 | 12.73 | 14.18 | Aug-2017 |
| <i>S&P 500 Index</i> | | | 3.59 | 4.28 | 15.29 | 24.56 | 10.01 | 15.05 | 14.28 | 12.86 | 14.12 | |
| International Equity Composite | 2,761,849 | 13.4 | -2.11 | -1.72 | 3.06 | 3.57 | 0.10 | 5.07 | - | - | 4.25 | Aug-2017 |
| <i>MSCI EAFE (Net)</i> | | | -1.61 | -0.42 | 5.34 | 11.54 | 2.89 | 6.46 | 5.73 | 4.33 | 5.37 | |
| Causeway International Value (CIVIX) | 1,405,749 | 6.8 | -2.82 | 1.24 | 3.99 | 10.43 | 7.26 | 9.08 | 6.55 | 4.68 | 13.08 | Feb-2023 |
| <i>MSCI EAFE (Net)</i> | | | -1.61 | -0.42 | 5.34 | 11.54 | 2.89 | 6.46 | 5.73 | 4.33 | 10.52 | |
| <i>MSCI EAFE Value Index (Net)</i> | | | -2.78 | 0.01 | 4.49 | 13.75 | 5.55 | 6.07 | 4.60 | 3.02 | 10.63 | |
| Alliance Bernstein Concentrated International Growth (CIGYX) | 1,356,100 | 6.6 | -1.38 | -4.62 | 2.00 | -3.33 | -10.92 | 0.26 | 2.47 | - | -2.05 | Feb-2023 |
| <i>MSCI EAFE (Net)</i> | | | -1.61 | -0.42 | 5.34 | 11.54 | 2.89 | 6.46 | 5.73 | 4.33 | 10.52 | |
| <i>MSCI EAFE Growth Index (Net)</i> | | | -0.45 | -0.75 | 6.23 | 9.39 | 0.08 | 6.46 | 6.55 | 5.42 | 10.45 | |
| Israeli Equity | 1,058,487 | 5.1 | -0.10 | -4.33 | 2.65 | 3.80 | -7.91 | 3.23 | - | - | 3.51 | Aug-2017 |
| <i>BlueStar Israel Global Index TR Net</i> | | | 0.16 | -4.29 | 2.64 | 4.62 | -7.25 | 3.38 | 3.68 | 3.03 | 3.80 | |
| VanEck Bluestar ETF (ISRA) | 1,058,487 | 5.1 | -0.10 | -4.33 | 2.65 | 3.80 | -7.92 | 3.22 | 3.40 | 2.73 | 3.51 | Aug-2017 |
| <i>BlueStar Israel Global Index TR Net</i> | | | 0.16 | -4.29 | 2.64 | 4.62 | -7.25 | 3.38 | 3.68 | 3.03 | 3.80 | |
| Emerging Markets Equity Composite | 1,507,365 | 7.3 | 3.39 | 7.43 | 12.02 | 17.36 | - | - | - | - | 15.41 | Feb-2023 |
| Ninety One Emerging Markets Eq (ZEMIX) | 762,175 | 3.7 | 3.53 | 6.45 | 10.11 | 14.90 | -5.14 | 2.68 | - | - | 7.81 | Feb-2023 |
| <i>MSCI Emerging Markets (Net)</i> | | | 3.94 | 5.00 | 7.49 | 12.55 | -5.07 | 3.10 | 3.54 | 2.79 | 6.55 | |
| Allspring Emerging Markets Eq (EQIIX) | 745,190 | 3.6 | 3.29 | 6.49 | 11.96 | 17.84 | -0.60 | 4.19 | 3.97 | 3.03 | 10.64 | Feb-2023 |
| <i>MSCI Emerging Markets (Net)</i> | | | 3.94 | 5.00 | 7.49 | 12.55 | -5.07 | 3.10 | 3.54 | 2.79 | 6.55 | |
| Private Equity Composite | 1,142,772 | 5.6 | 0.00 | 1.56 | 4.72 | -10.23 | -7.53 | - | - | - | -10.75 | Jan-2021 |
| <i>Total Private Equity</i> | | | 0.00 | 1.56 | 4.72 | -10.23 | -7.53 | - | - | - | -10.75 | |

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| | Allocation | | Performance | | | | | | | | | |
|--|------------------|-------------|-------------|-------------|-------------|-------------|--------------|-------------|-------------|----------|-------------|-----------------|
| | Asset \$ | % | 1 Month | QTD | CYTD | 1 Year | 3 Year | 5 Year | 7 Year | 10 Year | Inception | Inception Date |
| SJF Ventures V, LP | 210,221 | 1.0 | 0.00 | 8.79 | 8.79 | -2.97 | -4.29 | - | - | - | -8.07 | Jan-2021 |
| Mercer Private Investment Partners VII | 932,551 | 4.5 | 0.00 | 4.50 | 8.47 | -51.75 | - | - | - | - | -44.32 | Jan-2023 |
| Private Debt Composite | 100,000 | 0.5 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | - | 0.00 | Mar-2019 |
| <i>Total Private Debt</i> | | | - | - | - | - | - | - | - | - | - | |
| Mission Driven Finance | 100,000 | 0.5 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | - | - | 0.00 | Feb-2019 |
| Risk Reduction Assets | 5,135,979 | 25.0 | 0.75 | 0.41 | 0.42 | 3.80 | -1.00 | 0.41 | 0.86 | - | 0.87 | Aug-2017 |
| Defensive Fixed Income Composite | 4,079,993 | 19.8 | 0.88 | 0.24 | 0.08 | 3.84 | -1.41 | 0.42 | 1.06 | - | 1.07 | Aug-2017 |
| <i>Blmbg. U.S. Aggregate Index</i> | | | 0.95 | 0.07 | -0.71 | 2.63 | -3.02 | -0.23 | 0.86 | 1.35 | 0.81 | |
| Breckinridge | 1,998,459 | 9.7 | 0.76 | 0.56 | 0.46 | 4.34 | -1.08 | 0.82 | 1.45 | 1.69 | 1.40 | Aug-2017 |
| <i>Blmbg. Intermed. U.S. Government/Credit</i> | | | 0.80 | 0.64 | 0.49 | 4.19 | -1.18 | 0.71 | 1.39 | 1.55 | 1.34 | |
| RBC Impact Bond (RIBIX) | 2,081,534 | 10.1 | 1.02 | -0.08 | -0.28 | 3.32 | -3.20 | -0.32 | - | - | 1.98 | Feb-2023 |
| <i>Blmbg. U.S. Aggregate Index</i> | | | 0.95 | 0.07 | -0.71 | 2.63 | -3.02 | -0.23 | 0.86 | 1.35 | 1.16 | |
| Israeli Debt | 1,000,000 | 4.9 | 0.38 | 1.14 | 2.20 | 4.33 | 2.88 | 1.93 | - | - | 1.36 | Sep-2017 |
| Israel Bonds | 1,000,000 | 4.9 | 0.38 | 1.14 | 2.20 | 4.33 | 2.88 | 1.92 | - | - | 1.36 | Sep-2017 |
| Cash | 55,986 | 0.3 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 | - | - | 0.02 | Oct-2017 |

- Totals might not sum due to rounding.
- Performance for periods longer than one year is annualized.
- Inception period starts with the first full month of available performance.
- Private Equity returns are updated on a quarterly basis. MTD and QTD performance will not be available.
- The Policy Index consists of S&P 500 Index 40%, MSCI EAFE 15%, MSCI World Index 4.4%, Bloomberg U.S. Corporate Investment Grade Index 9.5%, Bloomberg U.S. Agg Index 20%, Bloomberg Global Agg Index (Hedged) 5%, Private Equity Composite 5.6%, Private Debt Composite 0.5%. The Policy allocation will be updated on a monthly basis.