

Jewish Community Foundation of San Diego - Impact Investment Pool

Asset Allocation & Performance (Net of Fees)

December 31, 2023



	Allocation		Performance									
	Asset \$	%	1 Month	QTD	CYTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	Inception Date
Impact Investment Pool	19,721,367	100.0	3.78	7.85	14.29	14.29	3.66	8.91	-	-	7.09	Aug-2017
Impact Investment Pool Policy Index			4.46	9.90	17.76	17.76	4.30	8.97	-	-	6.73	
Blended Public Market Benchmark			4.89	10.07	17.46	17.46	3.34	8.84	7.54	6.26	6.63	
Growth Assets	15,102,892	76.6	4.13	8.79	17.81	17.81	5.35	12.12	-	-	9.46	Jul-2017
Public Equity	13,978,515	70.9	5.00	10.38	19.76	19.76	5.91	12.67	-	-	10.00	Aug-2017
MSCI AC World IMI Index (Net)			5.25	11.14	21.58	21.58	5.46	11.49	9.77	7.77	8.41	
US Public Equities	7,935,196	40.2	4.56	11.63	26.08	26.08	9.56	15.72	-	-	12.74	Aug-2017
S&P 500 Index			4.54	11.69	26.29	26.29	10.00	15.69	13.42	12.03	12.78	
Jewish Advocacy Strategy	7,935,196	40.2	4.56	11.63	26.08	26.08	9.58	15.74	13.35	11.93	12.75	Aug-2017
S&P 500 Index			4.54	11.69	26.29	26.29	10.00	15.69	13.42	12.03	12.78	
International Equities	3,179,115	16.1	5.61	9.58	14.25	14.25	1.26	7.17	-	-	4.10	Aug-2017
MSCI EAFE (Net)			5.31	10.42	18.24	18.24	4.02	8.16	6.91	4.28	4.94	
Causeway International Value (CIVIX)	1,629,305	8.3	5.04	9.93	27.33	27.33	9.00	10.39	7.84	4.48	14.46	Feb-2023
MSCI EAFE (Net)			5.31	10.42	18.24	18.24	4.02	8.16	6.91	4.28	9.38	
MSCI EAFE Value Index (Net)			4.88	8.22	18.95	18.95	7.59	7.08	5.52	3.16	10.43	
Alliance Bernstein Concentrated International Growth (CIGYX)	1,549,810	7.9	6.16	9.13	4.26	4.26	-9.35	4.23	5.13	-	-4.80	Feb-2023
MSCI EAFE (Net)			5.31	10.42	18.24	18.24	4.02	8.16	6.91	4.28	9.38	
MSCI EAFE Growth Index (Net)			5.72	12.72	17.58	17.58	0.26	8.81	7.99	5.15	8.37	
Israeli Equities	1,031,150	5.2	8.11	6.33	-0.10	-0.10	-6.74	5.73	-	-	3.37	Aug-2017
BlueStar Israel Global Index TR Net			8.62	6.98	0.61	0.61	-6.22	5.96	5.37	3.25	3.68	
VanEck Bluestar ETF (ISRA)	1,031,150	5.2	8.11	6.33	-0.10	-0.10	-6.76	5.72	5.04	2.90	3.36	Aug-2017
BlueStar Israel Global Index TR Net			8.62	6.98	0.61	0.61	-6.22	5.96	5.37	3.25	3.68	
Emerging Markets Equity	1,833,053	9.3	4.14	8.82	-	-	-	-	-	-	-	Feb-2023
Ninety One Emerging Markets Eq (ZEMIX)	1,014,959	5.1	3.47	8.39	10.46	10.46	-5.55	3.09	-	-	1.02	Feb-2023
MSCI Emerging Markets (Net)			3.91	7.86	9.83	9.83	-5.08	3.68	4.98	2.66	1.79	
Wells Fargo Advantage Emerging Markets Eq (EQIIX)	818,094	4.1	4.99	9.36	12.25	12.25	-1.69	3.68	4.12	2.55	3.07	Feb-2023
MSCI Emerging Markets (Net)			3.91	7.86	9.83	9.83	-5.08	3.68	4.98	2.66	1.79	

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	Allocation		Performance									
	Asset \$	%	1 Month	QTD	CYTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	Inception Date
Private Equity	1,024,377	5.2	-6.20	-7.99	-15.43	-15.43	-11.03	-	-	-	-11.03	Jan-2021
SJF Ventures V, LP	164,666	0.8	0.00	-10.81	-12.02	-12.02	-11.86	-	-	-	-11.86	Jan-2021
Mercer Private Investment Partners VII	859,711	4.4	-7.30	-7.30	-61.70	-61.70	-	-	-	-	-61.70	Jan-2023
Private Debt	100,000	0.5	0.00	0.00	0.00	0.00	0.00	-	-	-	0.00	Mar-2019
Mission Driven Finance	100,000	0.5	0.00	0.00	0.00	0.00	0.00	-	-	-	0.00	Mar-2019
Risk Reduction Assets	4,618,475	23.4	2.69	4.93	4.31	4.31	-1.78	0.83	-	-	0.67	Aug-2017
Defensive Fixed Income	3,764,832	19.1	3.10	5.75	6.01	6.01	-1.66	1.36	-	-	1.14	Aug-2017
<i>Blmbg. U.S. Aggregate Index</i>			3.83	6.82	5.53	5.53	-3.31	1.10	1.29	1.81	0.99	
Breckinridge	1,838,541	9.3	2.41	4.63	5.88	5.88	-1.53	1.70	1.64	1.92	1.44	Aug-2017
<i>Blmbg. Intermed. U.S. Government/Credit</i>			2.32	4.56	5.24	5.24	-1.63	1.59	1.57	1.72	1.36	
RBC Impact Bond (RIBIX)	1,926,291	9.8	3.77	6.83	6.41	6.41	-3.61	0.78	-	-	3.11	Feb-2023
<i>Blmbg. U.S. Aggregate Index</i>			3.83	6.82	5.53	5.53	-3.31	1.10	1.29	1.81	2.38	
Israeli Debt	833,079	4.2	1.05	1.86	-4.88	-4.88	-2.22	-1.26	-	-	-1.11	Sep-2017
Israel Bonds	833,079	4.2	1.05	1.86	-4.88	-4.88	-2.22	-1.26	-	-	-1.11	Sep-2017
Cash	20,565	0.1	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 20% Bloomberg Barclays US Aggregate Index, 40% S&P 500 Index, 15% MSCI EAFE Index, 10% MSCI World Index, 5% Bloomberg Barclays Global Aggregate Index (Hedged), and 10% Bloomberg Barclays US Corp. IG Index
- Blended Public Market Benchmark consists of 75% MSCI ACWI IMI Index and 25% Bloomberg US Aggregate. Prior to Sept 2020 it was 65% MSCI ACWI IMI Index and 35% Bloomberg US Aggregate

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