

Jewish Community Foundation of San Diego - Impact Investment Pool

Asset Allocation & Performance (Net of Fees)

June 30, 2023



	Allocation		Performance									
	Asset \$	%	1 Month	QTD	CYTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	Inception Date
Impact Investment Pool	16,714,701	100.0	3.99	4.30	10.01	10.64	7.35	7.08	-	-	7.02	Aug-2017
Impact Investment Pool Policy Index			3.90	4.41	10.80	12.43	7.13	6.36	-	-	6.22	
CPI +5%			0.73	2.32	5.34	8.12	11.07	9.09	8.60	7.85	8.98	
Growth Assets	12,763,145	76.4	5.47	5.86	13.31	15.10	11.09	9.45	-	-	9.57	Jul-2017
Public Equity	12,478,515	74.7	5.60	5.99	13.64	15.45	11.31	9.69	-	-	9.92	Aug-2017
MSCI AC World IMI Index (Net)			5.83	5.89	13.25	16.14	10.97	7.65	9.70	8.62	7.85	
US Public Equities	8,006,484	47.9	6.57	8.80	16.61	18.70	14.22	12.20	-	-	12.40	Aug-2017
S&P 500 Index			6.61	8.74	16.89	19.59	14.60	12.31	13.38	12.86	12.45	
Jewish Advocacy Strategy	8,006,484	47.9	6.57	8.80	16.61	18.70	14.24	12.21	13.54	12.79	12.41	Aug-2017
S&P 500 Index			6.61	8.74	16.89	19.59	14.60	12.31	13.38	12.86	12.45	
Jewish Advocacy Strategy Benchmark			6.37	8.08	15.82	18.31	13.78	11.61	12.61	12.29	11.74	
International Equities	2,326,027	13.9	4.23	2.77	13.70	18.38	7.57	4.75	-	-	4.37	Aug-2017
MSCI EAFE ESG Leaders Index			4.10	3.43	13.02	19.22	8.60	5.47	7.35	6.23	5.13	
Causeway International Value (CIVIX)	1,179,083	7.1	4.83	5.06	19.90	30.12	16.18	5.91	7.92	5.71	7.79	Feb-2023
MSCI EAFE (Net)			4.55	2.95	11.67	18.77	8.93	4.39	6.88	5.41	3.30	
Alliance Bernstein Concentrated International Growth (CIGYX)	1,146,944	6.9	3.35	0.00	10.01	13.15	-0.72	1.55	6.31	-	0.45	Feb-2023
MSCI EAFE (Net)			4.55	2.95	11.67	18.77	8.93	4.39	6.88	5.41	3.30	
Israeli Equities	817,827	4.9	1.24	-1.78	-1.21	-4.02	3.08	3.21	-	-	3.47	Aug-2017
BlueStar Israel Global Index TR Net			0.96	-1.84	-1.30	-4.01	3.50	3.61	5.50	-	3.66	
VanEck Bluestar ETF (ISRA)	817,827	4.9	1.24	-1.78	-1.21	-4.06	3.07	3.20	5.22	4.62	3.46	Aug-2017
BlueStar Israel Global Index TR Net			0.96	-1.84	-1.30	-4.01	3.50	3.61	5.50	-	3.66	
Emerging Markets Equity	1,328,177	7.9	5.12	1.05	-	-	-	-	-	-	-	Feb-2023
Ninety One Emerging Markets Eq (ZEMIX)	662,747	4.0	5.74	0.64	5.86	-1.12	1.67	-	-	-	-3.19	Feb-2023
MSCI Emerging Markets (Net)			3.80	0.90	4.89	1.75	2.32	0.93	4.95	2.95	-2.79	
Wells Fargo Advantage Emerging Markets Eq (EQIIX)	665,430	4.0	4.52	1.45	6.65	2.85	5.75	1.80	3.57	2.23	-2.07	Feb-2023
MSCI Emerging Markets (Net)			3.80	0.90	4.89	1.75	2.32	0.93	4.95	2.95	-2.79	

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	Asset \$	%	1 Month	QTD	CYTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	Inception Date
Private Equity	184,630	1.1	0.00	1.04	-1.35	-1.35	-	-	-	-	-7.56	Jan-2021
SJF Ventures V, LP	184,630	1.1	0.00	1.04	-1.35	-7.81	-	-	-	-	-10.03	Jan-2021
Private Debt	100,000	0.6	0.00	0.00	0.00	0.00	0.00	-	-	-	0.00	Mar-2019
Mission Driven Finance	100,000	0.6	0.00	0.00	0.00	0.00	0.00	-	-	-	0.00	Mar-2019
Risk Reduction Assets	3,951,556	23.6	-0.55	-0.49	0.95	-0.96	-2.66	0.50	-	-	0.17	Aug-2017
Defensive Fixed Income	3,072,051	18.4	-0.33	-0.58	2.17	-0.11	-2.57	0.97	-	-	0.61	Aug-2017
<i>Blmbg. U.S. Aggregate Index</i>			-0.36	-0.84	2.09	-0.94	-3.97	0.77	0.44	1.52	0.51	
Breckinridge	1,551,996	9.3	-0.61	-0.61	1.94	0.34	-2.36	1.32	0.82	1.59	0.91	Aug-2017
<i>Blmbg. Intermed. U.S. Government/Credit</i>			-0.68	-0.81	1.50	-0.10	-2.46	1.23	0.76	1.41	0.86	
RBC Impact Bond (RIBIX)	1,520,055	9.1	-0.05	-0.55	2.69	-1.43	-4.28	0.29	-	-	-0.49	Feb-2023
<i>Blmbg. U.S. Aggregate Index</i>			-0.36	-0.84	2.09	-0.94	-3.97	0.77	0.44	1.52	-0.95	
Israeli Debt	816,917	4.9	-1.38	-0.19	-6.73	-6.69	-2.85	-1.19	-	-	-1.54	Sep-2017
Israel Bonds	816,917	4.9	-1.38	-0.19	-6.73	-6.69	-2.85	-1.19	-	-	-1.54	Sep-2017
Cash	62,588	0.4	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
- Jewish Advocacy Benchmark consists of 95% S&P 500 and 5% MSCI Israel Index.

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