

Jewish Community Foundation of San Diego - Impact Investment Pool

Asset Allocation & Performance (Net of Fees)

September 30, 2021

	Allocation		Performance									
	Asset \$	%	1 Month	QTD	CYTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	Inception Date
Impact Investment Pool	13,858,172	100.0	-3.30	0.00	8.27	17.74	10.76	-	-	-	10.38	Aug-2017
<i>Impact Investment Pool Policy Index</i>			-3.04	0.21	8.25	18.16	10.41	-	-	-	9.31	
<i>CPI +5%</i>			0.68	2.20	9.24	10.66	7.95	7.72	7.15	7.01	7.91	
Growth Assets	10,473,697	75.6	-4.18	0.04	11.60	25.60	13.43	-	-	-	13.57	Jul-2017
Public Equity	10,331,216	74.5	-4.23	0.04	11.87	26.09	13.84	-	-	-	14.16	Aug-2017
<i>MSCI AC World IMI (Net)</i>			-3.99	-1.11	11.42	28.92	12.38	13.06	9.97	11.96	11.85	
US Public Equities	7,600,656	54.8	-4.53	0.14	14.19	28.14	15.78	-	-	-	16.28	Aug-2017
<i>S&P 500</i>			-4.65	0.58	15.92	30.00	15.99	16.90	14.01	16.63	16.42	
<i>Jewish Advocacy Strategy</i>	7,600,656	54.8	-4.53	0.14	14.26	28.22	15.80	16.84	13.86	16.65	16.30	Aug-2017
<i>Jewish Advocacy Strategy Benchmark</i>			-4.55	0.69	15.52	29.96	15.46	16.21	13.40	16.02	15.82	
International Equities	1,730,717	12.5	-4.04	0.46	7.18	23.15	8.67	-	-	-	7.20	Aug-2017
<i>MSCI EAFE ESG Leaders Index</i>			-2.94	0.57	8.32	24.77	9.53	9.74	7.12	9.24	8.03	
<i>Pax MSCI EAFE</i>	1,730,717	12.5	-4.03	0.56	7.40	23.37	8.78	8.88	6.10	8.36	7.30	Aug-2017
<i>MSCI EAFE ESG Leaders Index</i>			-2.94	0.57	8.32	24.77	9.53	9.74	7.12	9.24	8.03	
Israeli Equities	999,843	7.2	-2.28	-1.36	5.16	30.88	13.32	-	-	-	12.01	Aug-2017
<i>BlueStar Israel Global Index TR Net</i>			-1.91	-0.67	5.38	32.24	13.43	12.41	7.83	-	12.12	
<i>VanEck Bluestar ETF (ISRA)</i>	999,843	7.2	-2.28	-1.36	5.16	30.88	13.32	12.32	7.63	-	12.01	Aug-2017
<i>BlueStar Israel Global Index TR Net</i>			-1.91	-0.67	5.38	32.24	13.43	12.41	7.83	-	12.12	
Private Equity	42,481	0.3	0.00	0.00	-15.04	-	-	-	-	-	-15.04	Jan-2021
<i>SJF Ventures V, LP[CE]</i>	42,481	0.3	0.00	0.00	-15.04	-	-	-	-	-	-15.04	Jan-2021
Private Debt	100,000	0.7	0.00	0.00	0.00	0.00	-	-	-	-	0.00	Mar-2019
<i>Mission Driven Finance</i>	100,000	0.7	0.00	0.00	0.00	0.00	-	-	-	-	0.00	Mar-2019

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	Asset \$	%	1 Month	QTD	CYTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	Inception Date
Risk Reduction Assets	3,384,474	24.4	-0.44	-0.09	-0.79	-0.71	3.42	-	-	-	2.15	Aug-2017
Defensive Fixed Income	2,965,726	21.4	-0.50	-0.09	-0.79	-0.47	4.27	-	-	-	2.80	Aug-2017
<i>Blmbg. Intermed. U.S. Government/Credit</i>			<i>-0.58</i>	<i>0.02</i>	<i>-0.87</i>	<i>-0.40</i>	<i>4.63</i>	<i>2.60</i>	<i>2.74</i>	<i>2.52</i>	<i>3.11</i>	
Breckinridge	1,408,111	10.2	-0.57	-0.10	-0.98	-0.54	4.66	2.62	2.84	2.62	3.12	Aug-2017
<i>Blmbg. Intermed. U.S. Government/Credit</i>			<i>-0.58</i>	<i>0.02</i>	<i>-0.87</i>	<i>-0.40</i>	<i>4.63</i>	<i>2.60</i>	<i>2.74</i>	<i>2.52</i>	<i>3.11</i>	
CRA Qualified Investment Institutional (CRANX)	1,557,615	11.2	-0.44	-0.08	-0.61	-0.41	3.77	2.05	2.48	2.28	3.77	Oct-2018
<i>Blmbg. Intermed. U.S. Government/Credit</i>			<i>-0.58</i>	<i>0.02</i>	<i>-0.87</i>	<i>-0.40</i>	<i>4.63</i>	<i>2.60</i>	<i>2.74</i>	<i>2.52</i>	<i>4.63</i>	
Israeli Debt	119,773	0.9	-0.05	-0.04	-0.28	-0.20	0.59	-	-	-	-0.15	Sep-2017
Israel Bonds	119,773	0.9	-0.05	-0.04	-0.28	-0.20	0.59	-	-	-	-0.15	Sep-2017
Cash	298,975	2.2	0.00	0.00	0.00	0.00	0.04	-	-	-	0.03	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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