

Jewish Community Foundation of San Diego - Impact Investment Pool

Asset Allocation & Performance (Net of Fees)

December 31, 2022



	Allocation		Performance									
	Asset \$	%	1 Month	QTD	CYTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	Inception Date
Impact Investment Pool	15,519,990	100.0	-3.71	5.92	-15.34	-15.34	3.40	5.25	-	-	5.82	Aug-2017
<i>Impact Investment Pool Policy Index</i>			-2.91	7.43	-15.70	-15.70	2.78	4.07	-	-	4.81	
<i>CPI +5%</i>			0.10	1.22	11.78	11.78	10.17	8.97	8.46	7.73	8.80	
Growth Assets	11,268,797	72.6	-4.98	8.11	-18.15	-18.15	5.20	7.17	-	-	8.00	Jul-2017
Public Equity	11,026,823	71.0	-5.08	8.25	-18.51	-18.51	5.27	7.34	-	-	8.29	Aug-2017
<i>MSCI AC World IMI (Net)</i>			-3.84	9.84	-18.40	-18.40	3.89	4.96	7.98	7.94	6.14	
US Public Equities	8,108,748	52.2	-5.64	7.37	-17.40	-17.40	7.60	9.36	-	-	10.44	Aug-2017
<i>S&P 500</i>			-5.76	7.56	-18.11	-18.11	7.66	9.42	11.48	12.56	10.45	
Jewish Advocacy Strategy	8,108,748	52.2	-5.64	7.37	-17.40	-17.40	7.62	9.38	11.51	12.63	10.45	Aug-2017
<i>S&P 500</i>			-5.76	7.56	-18.11	-18.11	7.66	9.42	11.48	12.56	10.45	
<i>Jewish Advocacy Strategy Benchmark</i>			-5.74	7.21	-18.51	-18.51	7.25	8.98	10.72	12.03	9.88	
International Equities	1,890,133	12.2	-1.75	17.85	-18.09	-18.09	0.19	1.50	-	-	2.33	Aug-2017
<i>MSCI EAFE ESG Leaders Index</i>			0.01	17.52	-16.53	-16.53	1.20	2.38	4.88	5.56	3.26	
Pax MSCI EAFE (PXNIX)	1,890,133	12.2	-1.77	17.98	-17.80	-17.80	0.42	1.64	4.00	4.63	2.47	Aug-2017
<i>MSCI EAFE ESG Leaders Index</i>			0.01	17.52	-16.53	-16.53	1.20	2.38	4.88	5.56	3.26	
Israeli Equities	1,027,942	6.6	-6.55	0.12	-26.17	-26.17	1.34	4.21	-	-	4.02	Aug-2017
<i>BlueStar Israel Global Index TR Net</i>			-5.63	-0.20	-25.61	-25.61	1.43	4.45	4.49	-	4.25	
VanEck Bluestar ETF (ISRA)	1,027,942	6.6	-6.55	0.12	-26.20	-26.20	1.32	4.21	4.24	-	4.02	Aug-2017
<i>BlueStar Israel Global Index TR Net</i>			-5.63	-0.20	-25.61	-25.61	1.43	4.45	4.49	-	4.25	
Private Equity	141,974	0.9	0.00	0.00	9.64	9.64	-	-	-	-	-8.74	Jan-2021
SJF Ventures V, LP	141,974	0.9	0.00	0.00	9.64	9.64	-	-	-	-	-8.74	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

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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	4,251,194	27.4	-0.29	0.96	-7.91	-7.91	-1.72	0.06	-	-	0.01	Aug-2017
Defensive Fixed Income	3,564,967	23.0	-0.36	1.14	-9.00	-9.00	-1.84	0.35	-	-	0.26	Aug-2017
<i>Blmbg. U.S. Aggregate</i>			<i>-0.45</i>	<i>1.87</i>	<i>-13.01</i>	<i>-13.01</i>	<i>-2.71</i>	<i>0.02</i>	<i>0.89</i>	<i>1.06</i>	<i>0.17</i>	
Breckinridge	1,808,131	11.7	-0.30	1.44	-8.36	-8.36	-1.23	0.76	1.10	1.21	0.64	Aug-2017
<i>Blmbg. Intermed. U.S. Government/Credit</i>			<i>-0.18</i>	<i>1.54</i>	<i>-8.24</i>	<i>-8.24</i>	<i>-1.26</i>	<i>0.73</i>	<i>1.12</i>	<i>1.12</i>	<i>0.66</i>	
CRA Qualified Investment Institutional (CRANX)	1,756,836	11.3	-0.43	0.83	-9.72	-9.72	-2.38	-0.19	0.39	0.66	0.05	Oct-2018
<i>Blmbg. Intermed. U.S. Government/Credit</i>			<i>-0.18</i>	<i>1.54</i>	<i>-8.24</i>	<i>-8.24</i>	<i>-1.26</i>	<i>0.73</i>	<i>1.12</i>	<i>1.12</i>	<i>1.04</i>	
Israeli Debt	448,178	2.9	0.17	-0.04	-1.50	-1.50	-0.58	-0.41	-	-	-0.39	Sep-2017
Israel Bonds	448,178	2.9	0.17	-0.04	-1.50	-1.50	-0.58	-0.41	-	-	-0.39	Sep-2017
Cash	238,049	1.5	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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