

# Jewish Community Foundation of San Diego - Impact Investment Pool

Asset Allocation & Performance (Net of Fees)

July 31, 2022



	Allocation		Performance									
	Asset \$	%	1 Month	QTD	CYTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	Inception Date
<b>Impact Investment Pool</b>	<b>15,884,530</b>	<b>100.0</b>	<b>6.31</b>	<b>6.31</b>	<b>-10.51</b>	<b>-6.07</b>	<b>7.76</b>	<b>7.50</b>	<b>-</b>	<b>-</b>	<b>7.50</b>	<b>Aug-2017</b>
<i>Impact Investment Pool Policy Index</i>			6.17	6.17	-11.80	-8.20	6.51	6.18	-	-	6.18	
<i>CPI +5%</i>			0.40	0.40	9.34	13.95	10.16	9.09	8.29	7.73	9.09	
<b>Growth Assets</b>	<b>12,038,462</b>	<b>75.8</b>	<b>8.08</b>	<b>8.08</b>	<b>-12.91</b>	<b>-6.80</b>	<b>10.67</b>	<b>10.20</b>	<b>-</b>	<b>-</b>	<b>10.02</b>	<b>Jul-2017</b>
<b>Public Equity</b>	<b>11,846,042</b>	<b>74.6</b>	<b>8.22</b>	<b>8.22</b>	<b>-13.19</b>	<b>-6.97</b>	<b>10.90</b>	<b>10.40</b>	<b>-</b>	<b>-</b>	<b>10.40</b>	<b>Aug-2017</b>
<i>MSCI AC World IMI (Net)</i>			7.14	7.14	-14.75	-11.01	8.34	7.60	7.75	9.33	7.60	
<b>US Public Equities</b>	<b>8,687,964</b>	<b>54.7</b>	<b>8.97</b>	<b>8.97</b>	<b>-11.58</b>	<b>-4.02</b>	<b>13.62</b>	<b>12.88</b>	<b>-</b>	<b>-</b>	<b>12.88</b>	<b>Aug-2017</b>
<i>S&amp;P 500</i>			9.22	9.22	-12.58	-4.64	13.36	12.83	12.22	13.80	12.83	
Jewish Advocacy Strategy	8,687,964	54.7	8.97	8.97	-11.58	-4.02	13.64	12.90	12.11	14.04	12.90	Aug-2017
<i>S&amp;P 500</i>			9.22	9.22	-12.58	-4.64	13.36	12.83	12.22	13.80	12.83	
<i>Jewish Advocacy Strategy Benchmark</i>			9.07	9.07	-13.00	-5.28	12.80	12.20	11.40	13.23	12.20	
<b>International Equities</b>	<b>1,900,275</b>	<b>12.0</b>	<b>4.68</b>	<b>4.68</b>	<b>-17.65</b>	<b>-15.46</b>	<b>3.87</b>	<b>2.63</b>	<b>-</b>	<b>-</b>	<b>2.63</b>	<b>Aug-2017</b>
<i>MSCI EAFE ESG Leaders Index</i>			5.35	5.35	-16.63	-14.25	4.47	3.51	3.92	6.74	3.51	
Pax MSCI EAFE (PXNIX)	1,900,275	12.0	4.68	4.68	-17.45	-15.09	4.06	2.76	3.05	5.80	2.76	Aug-2017
<i>MSCI EAFE ESG Leaders Index</i>			5.35	5.35	-16.63	-14.25	4.47	3.51	3.92	6.74	3.51	
<b>Israeli Equities</b>	<b>1,257,802</b>	<b>7.9</b>	<b>9.91</b>	<b>9.91</b>	<b>-16.48</b>	<b>-12.88</b>	<b>7.80</b>	<b>6.97</b>	<b>-</b>	<b>-</b>	<b>6.97</b>	<b>Aug-2017</b>
<i>BlueStar Israel Global Index TR Net</i>			9.27	9.27	-16.41	-12.65	7.47	7.08	4.08	-	7.08	
VanEck Bluestar ETF (ISRA)	1,257,802	7.9	9.91	9.91	-16.48	-12.88	7.80	6.97	3.96	-	6.97	Aug-2017
<i>BlueStar Israel Global Index TR Net</i>			9.27	9.27	-16.41	-12.65	7.47	7.08	4.08	-	7.08	
<b>Private Equity</b>	<b>92,420</b>	<b>0.6</b>	<b>0.00</b>	<b>0.00</b>	<b>10.27</b>	<b>-1.41</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-10.59</b>	<b>Jan-2021</b>
SJF Ventures V, LP	92,420	0.6	0.00	0.00	10.27	-1.41	-	-	-	-	-10.59	Jan-2021
<b>Private Debt</b>	<b>100,000</b>	<b>0.6</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>0.00</b>	<b>Mar-2019</b>
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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	Allocation		Performance									Inception Date
	Asset \$	%	1 Month	QTD	CYTD	1 Year	3 Year	5 Year	7 Year	10 Year	Inception	
<b>Risk Reduction Assets</b>	<b>3,846,068</b>	<b>24.2</b>	<b>1.63</b>	<b>1.63</b>	<b>-4.61</b>	<b>-5.70</b>	<b>-0.15</b>	<b>0.72</b>	<b>-</b>	<b>-</b>	<b>0.72</b>	<b>Aug-2017</b>
<b>Defensive Fixed Income</b>	<b>3,714,203</b>	<b>23.4</b>	<b>1.84</b>	<b>1.84</b>	<b>-5.21</b>	<b>-6.45</b>	<b>0.04</b>	<b>1.11</b>	<b>-</b>	<b>-</b>	<b>1.11</b>	<b>Aug-2017</b>
<i>Blmbg. U.S. Aggregate</i>			2.44	2.44	-8.16	-9.12	-0.21	1.28	1.67	1.65	1.28	
Breckinridge	1,869,880	11.8	1.73	1.73	-5.28	-6.56	0.37	1.36	1.64	1.61	1.36	Aug-2017
<i>Blmbg. Intermed. U.S. Government/Credit</i>			1.63	1.63	-5.25	-6.48	0.39	1.37	1.57	1.52	1.37	
CRA Qualified Investment Institutional (CRANX)	1,844,323	11.6	1.93	1.93	-5.22	-6.41	-0.32	0.88	1.15	1.22	1.33	Oct-2018
<i>Blmbg. Intermed. U.S. Government/Credit</i>			1.63	1.63	-5.25	-6.48	0.39	1.37	1.57	1.52	2.01	
<b>Israeli Debt</b>	<b>118,195</b>	<b>0.7</b>	<b>0.18</b>	<b>0.18</b>	<b>-1.37</b>	<b>-1.31</b>	<b>-0.51</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-0.39</b>	<b>Sep-2017</b>
Israel Bonds	118,195	0.7	0.18	0.18	-1.37	-1.31	-0.51	-0.39	-	-	-0.39	Sep-2017
<b>Cash</b>	<b>13,671</b>	<b>0.1</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.03</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>0.02</b>	<b>Oct-2017</b>

- 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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