

# Jewish Community Foundation of San Diego - Impact Investment Pool

Asset Allocation & Performance (Net of Fees)

September 30, 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>15,031,060</b>	<b>100.0</b>	<b>-7.63</b>	<b>-5.04</b>	<b>-20.07</b>	<b>-14.97</b>	<b>3.55</b>	<b>4.88</b>	<b>-</b>	<b>-</b>	<b>4.93</b>	<b>Aug-2017</b>
<i>Impact Investment Pool Policy Index</i>			-7.57	-5.55	-21.53	-17.14	2.29	3.36	-	-	3.61	
<i>CPI +5%</i>			0.62	1.40	10.43	13.61	10.20	8.94	8.37	7.65	8.99	
<b>Growth Assets</b>	<b>10,426,601</b>	<b>69.4</b>	<b>-9.74</b>	<b>-6.04</b>	<b>-24.29</b>	<b>-17.73</b>	<b>5.44</b>	<b>6.78</b>	<b>-</b>	<b>-</b>	<b>6.80</b>	<b>Jul-2017</b>
<b>Public Equity</b>	<b>10,234,627</b>	<b>68.1</b>	<b>-9.90</b>	<b>-6.15</b>	<b>-24.72</b>	<b>-18.08</b>	<b>5.55</b>	<b>6.92</b>	<b>-</b>	<b>-</b>	<b>7.06</b>	<b>Aug-2017</b>
<i>MSCI AC World IMI (Net)</i>			-9.65	-6.64	-25.72	-21.18	3.64	4.16	7.27	7.25	4.53	
<b>US Public Equities</b>	<b>7,555,678</b>	<b>50.3</b>	<b>-9.58</b>	<b>-5.19</b>	<b>-23.07</b>	<b>-14.93</b>	<b>8.29</b>	<b>9.29</b>	<b>-</b>	<b>-</b>	<b>9.45</b>	<b>Aug-2017</b>
<i>S&amp;P 500</i>			-9.21	-4.88	-23.87	-15.47	8.16	9.24	11.40	11.70	9.42	
Jewish Advocacy Strategy	7,555,678	50.3	-9.58	-5.19	-23.07	-14.93	8.31	9.31	11.38	11.91	9.47	Aug-2017
<i>S&amp;P 500</i>			-9.21	-4.88	-23.87	-15.47	8.16	9.24	11.40	11.70	9.42	
<i>Jewish Advocacy Strategy Benchmark</i>			-9.35	-4.71	-23.99	-15.76	7.84	8.84	10.71	11.20	8.90	
<b>International Equities</b>	<b>1,603,823</b>	<b>10.7</b>	<b>-9.51</b>	<b>-11.65</b>	<b>-30.50</b>	<b>-28.06</b>	<b>-2.53</b>	<b>-1.19</b>	<b>-</b>	<b>-</b>	<b>-0.76</b>	<b>Aug-2017</b>
<i>MSCI EAFE ESG Leaders Index</i>			-9.84	-10.24	-28.97	-26.63	-1.41	-0.19	3.35	4.51	0.24	
Pax MSCI EAFE (PXNIX)	1,603,823	10.7	-9.47	-11.64	-30.33	-27.87	-2.34	-1.06	2.26	3.54	-0.64	Aug-2017
<i>MSCI EAFE ESG Leaders Index</i>			-9.84	-10.24	-28.97	-26.63	-1.41	-0.19	3.35	4.51	0.24	
<b>Israeli Equities</b>	<b>1,075,125</b>	<b>7.2</b>	<b>-12.68</b>	<b>-2.97</b>	<b>-26.26</b>	<b>-22.89</b>	<b>3.97</b>	<b>4.93</b>	<b>-</b>	<b>-</b>	<b>4.20</b>	<b>Aug-2017</b>
<i>BlueStar Israel Global Index TR Net</i>			-12.42	-2.55	-25.46	-22.05	4.23	5.29	4.72	-	4.50	
VanEck Bluestar ETF (ISRA)	1,075,125	7.2	-12.68	-3.01	-26.29	-22.92	3.95	4.93	4.43	-	4.19	Aug-2017
<i>BlueStar Israel Global Index TR Net</i>			-12.42	-2.55	-25.46	-22.05	4.23	5.29	4.72	-	4.50	
<b>Private Equity</b>	<b>91,974</b>	<b>0.6</b>	<b>0.00</b>	<b>0.00</b>	<b>9.64</b>	<b>4.64</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-9.93</b>	<b>Jan-2021</b>
SJF Ventures V, LP	91,974	0.6	0.00	0.00	9.64	4.64	-	-	-	-	-9.93	Jan-2021
<b>Private Debt</b>	<b>100,000</b>	<b>0.7</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	0.7	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	
<b>Risk Reduction Assets</b>	<b>4,604,460</b>	<b>30.6</b>	<b>-2.36</b>	<b>-2.83</b>	<b>-8.79</b>	<b>-9.29</b>	<b>-1.96</b>	<b>-0.12</b>	<b>-</b>	<b>-</b>	<b>-0.18</b>	<b>Aug-2017</b>
<b>Defensive Fixed Income</b>	<b>3,525,732</b>	<b>23.5</b>	<b>-3.00</b>	<b>-3.33</b>	<b>-10.02</b>	<b>-10.60</b>	<b>-2.13</b>	<b>0.14</b>	<b>-</b>	<b>-</b>	<b>0.06</b>	<b>Aug-2017</b>
<i>Blmbg. U.S. Aggregate</i>			-4.32	-4.75	-14.61	-14.60	-3.26	-0.27	0.54	0.89	-0.18	
Breckinridge	1,783,399	11.9	-2.75	-2.97	-9.66	-10.21	-1.63	0.48	0.84	1.10	0.39	Aug-2017
<i>Blmbg. Intermed. U.S. Government/Credit</i>			-2.67	-3.06	-9.63	-10.14	-1.64	0.38	0.80	1.00	0.40	
CRA Qualified Investment Institutional (CRANX)	1,742,333	11.6	-3.25	-3.71	-10.46	-11.06	-2.59	-0.34	0.20	0.58	-0.16	Oct-2018
<i>Blmbg. Intermed. U.S. Government/Credit</i>			-2.67	-3.06	-9.63	-10.14	-1.64	0.38	0.80	1.00	0.72	
<b>Israeli Debt</b>	<b>48,130</b>	<b>0.3</b>	<b>-0.08</b>	<b>0.08</b>	<b>-1.46</b>	<b>-1.42</b>	<b>-0.47</b>	<b>-0.40</b>	<b>-</b>	<b>-</b>	<b>-0.40</b>	<b>Sep-2017</b>
Israel Bonds	48,130	0.3	-0.08	0.08	-1.46	-1.42	-0.47	-0.40	-	-	-0.40	Sep-2017
<b>Cash</b>	<b>1,030,598</b>	<b>6.9</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.03</b>	<b>0.02</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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