

Jewish Community Foundation of San Diego - Impact Investment Pool

Asset Allocation & Performance (Net of Fees)

December 31, 2021



| | Allocation | | Performance | | | | | | | | | |
|-------------------------------------|-------------------|--------------|-------------|--------------|---------------|---------------|--------------|----------|----------|----------|---------------|-----------------|
| | Asset \$ | % | 1 Month | QTD | CYTD | 1 Year | 3 Year | 5 Year | 7 Year | 10 Year | Inception | Inception Date |
| Impact Investment Pool | 15,457,676 | 100.0 | 3.09 | 6.40 | 15.14 | 15.14 | 16.57 | - | - | - | 11.30 | Aug-2017 |
| Impact Investment Pool Policy Index | | | 2.91 | 5.59 | 14.31 | 14.31 | 15.68 | - | - | - | 10.11 | |
| CPI +5% | | | 0.72 | 2.88 | 12.39 | 12.39 | 8.71 | 8.07 | 7.61 | 7.24 | 8.14 | |
| Growth Assets | 11,382,351 | 73.6 | 4.17 | 8.70 | 21.28 | 21.28 | 22.50 | - | - | - | 14.87 | Jul-2017 |
| Public Equity | 11,242,558 | 72.7 | 4.22 | 8.82 | 21.74 | 21.74 | 22.99 | - | - | - | 15.49 | Aug-2017 |
| MSCI AC World IMI (Net) | | | 3.97 | 6.10 | 18.22 | 18.22 | 20.20 | 14.12 | 10.81 | 11.84 | 12.65 | |
| US Public Equities | 8,406,515 | 54.4 | 4.23 | 10.59 | 26.28 | 26.28 | 25.84 | - | - | - | 17.95 | Aug-2017 |
| S&P 500 | | | 4.48 | 11.03 | 28.71 | 28.71 | 26.07 | 18.47 | 14.93 | 16.55 | 18.19 | |
| Jewish Advocacy Strategy | 8,406,515 | 54.4 | 4.23 | 10.59 | 26.36 | 26.36 | 25.87 | 18.22 | 14.54 | 16.52 | 17.96 | Aug-2017 |
| S&P 500 | | | 4.48 | 11.03 | 28.71 | 28.71 | 26.07 | 18.47 | 14.93 | 16.55 | 18.19 | |
| Jewish Advocacy Strategy Benchmark | | | 4.48 | 10.82 | 28.02 | 28.02 | 25.43 | 17.92 | 14.31 | 15.95 | 17.57 | |
| International Equities | 1,791,449 | 11.6 | 5.05 | 3.51 | 10.94 | 10.94 | 14.73 | - | - | - | 7.62 | Aug-2017 |
| MSCI EAFE ESG Leaders Index | | | 5.43 | 3.30 | 11.89 | 11.89 | 15.65 | 10.81 | 8.04 | 9.24 | 8.35 | |
| Pax MSCI EAFE (PXNIX) | 1,791,449 | 11.6 | 5.10 | 3.53 | 11.19 | 11.19 | 14.86 | 10.23 | 7.13 | 8.39 | 7.71 | Aug-2017 |
| MSCI EAFE ESG Leaders Index | | | 5.43 | 3.30 | 11.89 | 11.89 | 15.65 | 10.81 | 8.04 | 9.24 | 8.35 | |
| Israeli Equities | 1,044,594 | 6.8 | 2.76 | 4.57 | 9.96 | 9.96 | 21.44 | - | - | - | 12.42 | Aug-2017 |
| BlueStar Israel Global Index TR Net | | | 2.71 | 4.57 | 10.20 | 10.20 | 21.30 | 14.01 | 8.84 | - | 12.53 | |
| VanEck Bluestar ETF (ISRA) | 1,044,594 | 6.8 | 2.76 | 4.57 | 9.96 | 9.96 | 21.44 | 13.87 | 8.67 | - | 12.42 | Aug-2017 |
| BlueStar Israel Global Index TR Net | | | 2.71 | 4.57 | 10.20 | 10.20 | 21.30 | 14.01 | 8.84 | - | 12.53 | |
| Private Equity | 39,793 | 0.3 | 0.00 | 0.00 | -20.41 | -20.41 | - | - | - | - | -20.41 | Jan-2021 |
| SJF Ventures V, LP | 39,793 | 0.3 | 0.00 | 0.00 | -20.41 | -20.41 | - | - | - | - | -20.41 | Jan-2021 |
| Private Debt | 100,000 | 0.6 | 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 | Mar-2019 |

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| | Allocation | | Performance | | | | | | | | | |
|--|------------------|-------------|--------------|--------------|--------------|--------------|-------------|----------|----------|----------|--------------|-----------------|
| | Asset \$ | % | 1 Month | QTD | CYTD | 1 Year | 3 Year | 5 Year | 7 Year | 10 Year | Inception | Inception Date |
| Risk Reduction Assets | 4,075,325 | 26.4 | -0.11 | -0.55 | -1.35 | -1.35 | 2.76 | - | - | - | 1.89 | Aug-2017 |
| Defensive Fixed Income | 2,946,659 | 19.1 | -0.14 | -0.64 | -1.43 | -1.43 | 3.50 | - | - | - | 2.49 | Aug-2017 |
| <i>Blmbg. U.S. Aggregate</i> | | | -0.26 | 0.01 | -1.55 | -1.55 | 4.79 | 3.57 | 3.00 | 2.90 | 3.42 | |
| Breckinridge | 1,399,535 | 9.1 | -0.10 | -0.61 | -1.59 | -1.59 | 3.90 | 2.93 | 2.62 | 2.49 | 2.79 | Aug-2017 |
| <i>Blmbg. Intermed. U.S. Government/Credit</i> | | | -0.13 | -0.57 | -1.44 | -1.44 | 3.86 | 2.91 | 2.53 | 2.38 | 2.80 | |
| CRA Qualified Investment Institutional (CRANX) | 1,547,124 | 10.0 | -0.16 | -0.67 | -1.28 | -1.28 | 2.95 | 2.43 | 2.16 | 2.12 | 3.26 | Oct-2018 |
| <i>Blmbg. Intermed. U.S. Government/Credit</i> | | | -0.13 | -0.57 | -1.44 | -1.44 | 3.86 | 2.91 | 2.53 | 2.38 | 4.08 | |
| Israeli Debt | 119,833 | 0.8 | -0.03 | 0.05 | -0.23 | -0.23 | 0.06 | - | - | - | -0.13 | Sep-2017 |
| Israel Bonds | 119,833 | 0.8 | -0.03 | 0.05 | -0.23 | -0.23 | 0.06 | - | - | - | -0.13 | Sep-2017 |
| Cash | 1,008,833 | 6.5 | 0.00 | 0.00 | 0.00 | 0.00 | 0.04 | - | - | - | 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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