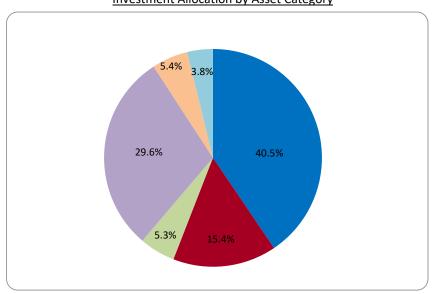


## Investment Allocation & Performance RSFF ESG Pool

as of March 31, 2023

## **Investment Allocation by Asset Category**



	\$TI	nousands	% of Pool
US Equities	\$	148.0	40.5%
Intl. Equities (Dvlpd)	\$	56.2	15.4%
Intl Equities (Emerg)	\$	19.4	5.3%
Bonds	\$	108.1	29.6%
Real Assets/REITS	\$	19.6	5.4%
Cash	\$	13.9	3.8%
Total	\$	365.1	100.0%
Total Equities	\$	223.6	61.2%
Total Fixed Income	\$	122.0	33.4%
Total Real Assets/REITS	\$	19.6	5.4%

2023	Jan	Feb	Mar	1st Qtr	Apr	May	Jun	2nd Qtr	1st Half
Total RSFF Pool Return	5.83%	-2.58%	0.70%	3.82%	0.00%	0.00%	0.00%	0.00%	3.82%
ACWI/Bloomberg Agg/MSCI RE 25/50	5.85%	-2.98%	2.50%	5.26%	0.00%	0.00%	0.00%	0.00%	5.26%
FAOG Same Size Median	N/A	N/A	N/A	6.20%	N/A	N/A	N/A	N/A	N/A
	•								
2023	Jul	Aug	Sep	3rd Qtr	Oct	Nov	Dec	4th Qtr	YTD
Total RSFF Pool Return	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.51%
ACWI/Bloomberg Agg/MSCI RE 25/50	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.81%
FAOG Same Size Median	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
	•								
2022	1st Qtr	2nd Qtr	3rd Qtr*	4th Qtr	YTD				
Total RSFF Pool Return	-5.58%	-10.45%	-5.02%	7.50%	-13.67%				

-5.79%

-6.30%

-12.19%

-11.50%

ACWI/Bloomberg Agg/MSCI RE 25/50\*

FAOG Same Size Median\*

All information provided herein is obtained from sources believed to be reliable, but no guarantee is made with respect to its accuracy, nor does it suggest a guarantee of future performance or constitute a recommendation or investment advice.

-6.49%

-6.00%

-17.59%

-15.70%

6.53%

7.10%

<sup>\*</sup>FAOG reports ESG Pools based on all reported Pools, not by Foundation Asset Size.



	1/1/2023 Beginning	Receipts/	Net Investment	3/31/2023 Ending	Actual Asset	Targeted Asset	RSFF YTD	Fund YTD	Fund Benchmark YTD	Vanguard	2022 RSFF	2022 Fund	2022 Bnchmrk
Fund Name	Value	Disbursements	Return	Value	Allocation	Allocation	ROR	ROR	ROR	Benchmark	Performance	Performance	Performance
Federal MMA (VMFXX)	27,993.58	(14,383.26)	299.85	13,910.17	3.8%	5.0%	1.21%	1.10%	0.98%	US Govt Money Market Funds Average	1.56%	1.55%	1.20
Ultra Short-Term Bond Fund (VUSFX)	6,842.11	970.96	94.38	7,907.45	2.2%	2.0%	1.28%	1.28%	1.07%		0.13%	0.13%	0.21
iShares ESG 1-5 Yr Corp Bond Fund ETF (SUSB)	28,119.91	11,911.72	509.47	40,541.10	11.1%	11.0%	1.46%	1.64%	1.64%	BloomBarc MSCI US Corporate 1-5 Year ESG Focus Index	-5.90%	-5.82%	-5.72
Short-Term Treasury Index Fund (VSBIX)	31,662.47	4,854.78	555.99	37,073.24	10.2%	10.0%	1.62%	1.62%	1.59%	BloomBarc US 1-3 Year Treasury Index	-3.87%	-3.87%	-3.82
iShares ESG USD Corporate Bond Fund ETF (SUSC)	9,303.78	12,544.39	695.11	22,543.28	6.2%	6.0%	3.98%	3.81%	3.44%	Bloomberg MSCI US Corporate ESG Focus Index	-0.43%	-0.42%	0.29
Vanguard ESG US Stock Fund ETF (ESGV)	28,145.79	4,596.15	2,662.43	35,404.37	9.7%	9.5%	9.27%	9.35%	9.38%	FTSE US All Cap Choice Index	-24.13%	-24.02%	-23.99
Invesco ESG S&P 500 Equal Weight ETF (RSPE)	63,027.90	9,594.15	1,590.19	74,212.24	20.3%	20.5%	3.13%	2.59%	2.58%	S&P 500 Equal Weight ESG Leaders Select Index	-6.17%	-7.65%	-7.41
Nuveen ESG Dividend ETF (NUDV)	9,942.81	1,445.75	(116.97)	11,271.59	3.1%	3.0%	-0.47%	0.18%	-0.09%	TIAA ESG USA High Dividend Index MSCI USA Small Cap Extended ESG Focus	-3.30%	-3.44%	-3.78
iShares ESG Aware MSCI USA Small Cap ETF (ESML)	22,804.68	3,610.99	649.41	27,065.08	7.4%	7.5%	3.81%	3.74%	3.74%	Index	-17.21%	-17.18%	-17.59
Vanguard ESG International Stock ETF (VSGX)	62,195.44	9,442.07	3,987.03	75,624.54	20.7%	19.5%	6.69%	6.44%	6.14%	FTSE Global All Cap ex US Choice Index	-18.57%	-18.59%	-18.68
Vanguard Real Estate Index ETF (VNQ)	11,241.94	1,995.29	34.55	13,271.78	3.6%	4.0%	1.71%	1.77%	1.83%	MSCI US IM Real Estate 25/50 Index	-26.23%	-26.20%	-26.12
Vanguard Global ex-U.S. Real Estate ETF (VNQI)	5,488.13	969.43	(179.11)	6,278.45	1.7%	2.0%	-1.83%	-2.00%	-2.43%	S&P Global ex U.S. Property Index	-19.34%	-18.76%	-19.07
Equity Funds Performance	186,116.62	28,689.11	8,772.09	223,577.82	61.2%	60.0%	5.14%	4.91%	4.80%		-18.45%	-18.86%	-18.87
Bond & MMA Funds Performance	103,921.85	15,898.59	2,154.80	121,975.24	33.4%	34.0%	1.96%	1.97%	1.85%		-3.32%	-3.43%	-3.47
Real Asset/REIT Funds Performance	16,730.07	2,964.72	(144.56)	19,550.23	5.4%	6.0%	0.54%	0.54%	0.44%		-27.03%	-26.95%	-26.97
Total Pool Performance	306,768.54	47,552.42	10,782.33	365,103.29	100%	100%	3.82%	3.68%	3.56%		-13.67%	-13.95%	-13.98
OTHER YTD BENCHMARK RETURNS: All Country World Index (ACWI)	Effective Date 3/31/2023	YTD ROR 6.84%									RSFF	<u>Vanguard</u>	FAOG SameSiz
Bloomberg U.S. Aggregate Float Adjusted Index	3/31/2023	3.00%								2021*	-0.05%	0.53%	N/
MSCI US Investable Real Estate 25/50 60/35/5 - ACWI / Bloomberg Agg/MSCI RE 25-50	3/31/2023 3/31/2023	1.83% 5.26%											
***NOTES***  * 2021 ROR Information presented as of September 1, 202													
AQO = Available Quarterly Only NYA = Not Yet Available													



## Period Ending 3/31/2023

