

February 2024
Investment Performance
for
The Community Foundation for Greater New Haven, Inc. *

The externally compiled investment performance results¹ for the periods ended 29 February 2024 for The Community Foundation for Greater New Haven, Inc. (“Corporation”) of its Commingled Fund.

The investment performance figures and benchmarks are expressed as percentages, annualized for periods of one year and longer, and where:

- “**Blue**” highlight denotes the Absolute Benchmark;
- “**Green**” highlight denotes the Market Benchmark; and
- “**Brown**” highlight denotes the Passive Benchmark.

	YTD	Trailing 1 year	Trailing 3 years	Trailing 5 years	Trailing 7 years	Trailing 10 years	Since Inception **
Corporation:	1.8	9.8	2.2	6.9	7.0	6.7	8.2
Corporation (ex-Privates):	2.2	13.7	1.8	6.7	6.7	6.1	7.6
Absolute Benchmark ²	1.6	8.2	10.8	9.3	8.6	7.8	7.5
Market Benchmark ³	2.6	13.7	4.1	7.3	6.8	6.0	7.1
Passive Index ⁴	2.3	15.0	2.9	6.7	6.5	5.8	6.7

* The Community Foundation for Greater New Haven, Inc. is a Connecticut registered investment adviser.

** Inception date is January 1, 1995, or 29.16 years.

¹ Investment data was externally reviewed, calculated and reported on March 21, 2024 by Crewcial Partners, New York, NY. Past performance is no indication of future results. The materials are provided for information purposes only, and do not constitute investment advice or an offer or solicitation to buy or sell any security, service, or investment product. Returns are calculated by Crewcial Partners, New York, NY, and are presented net of expenses. “Net of expenses” means after the payment of all costs incurred in the operation of the Commingled Fund as set forth in the Commingled Fund Information Memorandum.

⁴ The **Absolute Return** is equal to the CPI index plus Five Percent.

³ The **Market benchmark** is equal to the rate of return produced by specific market indices representing the asset classes contained in the asset allocation model (Model), with such market indices weighted in accordance with that Model. The market benchmark for the Model is: 50% MSCI All Country World Index; 15% HFRI Fund of Funds 12.5% Cambridge All Private Equity Index; 7.5% CPI plus 5%; and 15% Fixed Income Benchmark. Fixed Income Benchmark: 31% FTSE World Government Bond Index; 31% Barclays US TIPS 1-10 year; and 38% Barclays long-term Treasury Index.

⁴ The **Passive Index** is equal to a sixty percent (60%) allocation to MSCI AC World Index and a forty percent (40%) allocation to the Bloomberg US Aggregate.

Corporation

Asset Allocation & Performance

	Assets Market Value	% of Total Fund	Target (%)	CYTD %	Annualized Periods Ending - February 29, 2024						SI %	Inception Date
					1 yr %	3 yr %	5 yr %	7 yr %	10 yr %			
Corporation Composite	511,786,435	100.0	100.0	1.8	9.8	2.2	6.9	7.0	6.7	8.2	Jan 1995	
Corporation Benchmark				2.6	13.7	4.1	7.3	6.8	6.0	7.1		
CPI + 5%				1.6	8.2	10.8	9.3	8.6	7.8	7.5		
60% MSCI ACWI / 40% Blmbg US Agg				2.3	15.0	2.9	6.7	6.5	5.8	6.7		
Global Equities	265,307,625	51.8	50.0	3.1	17.0	2.1	8.4	8.2	7.7	7.3	Jul 1997	
MSCI AC World Index (Net)				4.9	23.1	6.8	10.5	9.9	8.4	6.5		
MSCI AC World ex USA (Net)				1.5	12.5	1.3	5.4	5.8	4.0	4.7		
Hedge Strategies	85,685,645	16.7	15.0	3.2	13.2	3.3	5.4	5.4	4.5	7.9	Apr 1999	
HFRI Fund of Funds				2.7	7.5	2.4	4.9	4.2	3.4	4.4		
Real Assets	39,241,787	7.7	7.5	0.0	-3.4	7.6	2.3	1.1	4.6	1.5	Oct 2007	
CPI + 5.0%				1.6	8.2	10.8	9.3	8.6	7.8	7.5		
Private Equity	52,477,809	10.3	12.5	0.0	-8.3	10.8	9.8	10.8	11.8	7.4	Apr 1999	
Cambridge All Private Equity - Actual				0.0	3.3	9.9	13.9	13.8	12.3	12.8		
Fixed Income & Cash	69,073,568	13.5	15.0	-1.8	1.8	-1.8	1.7	1.9	1.5	3.0	Dec 2008	
Fixed Income Benchmark				-2.7	0.9	-5.6	-0.7	0.1	0.9	2.1		