

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

The externally compiled investment performance results<sup>1</sup> for the periods ended 30 June 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, net of expenses, annualized for periods of one year and longer, 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, net	4.2	8.4	0.9	6.7	6.5	6.6	8.2
Corporation, net (ex-privates)	5.3	11.7	1.1	6.8	6.4	6.2	7.6
Absolute Benchmark <sup>2</sup>	3.8	8.0	10.1	9.3	8.7	7.8	7.5
Market Benchmark <sup>3</sup>	6.2	11.7	3.1	7.1	6.9	6.0	7.2
Passive Index <sup>4</sup>	6.4	12.5	2.1	6.5	6.5	5.8	6.8

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

\*\* Inception date is January 1, 1995, or 29.50 years.

<sup>1</sup> Investment data was externally reviewed, calculated and reported on July 24, 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.

<sup>2</sup> The **Absolute Return** is equal to the CPI index plus Five Percent.

<sup>3</sup> 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.

<sup>4</sup> 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 &amp; Performance

	Assets Market Value	% of Total Fund	Target (%)	CYTD %	1 yr %	Annualized Periods Ending - June 30, 2024					SI %	Inception Date
						3 yr %	5 yr %	7 yr %	10 yr %			
Corporation Composite	521,165,056	100.0	100.0	4.2	8.4	0.9	6.7	6.5	6.6	8.2	Jan 1995	
Corporation Benchmark				6.2	11.7	3.1	7.1	6.9	6.0	7.2		
CPI + 5%				3.8	8.0	10.1	9.3	8.7	7.8	7.5		
60% MSCI ACWI / 40% Blmbg US Agg				6.4	12.5	2.1	6.5	6.5	5.8	6.8		
Global Equities	274,512,288	52.7	50.0	6.6	14.9	1.1	8.7	8.0	7.9	7.3	Jul 1997	
MSCI AC World Index (Net)				11.3	19.4	5.4	10.8	10.0	8.4	6.7		
MSCI AC World ex USA (Net)				5.7	11.6	0.5	5.5	5.2	3.8	4.8		
Hedge Strategies	84,648,715	16.2	15.0	6.9	11.7	3.4	5.2	5.3	4.9	8.0	Apr 1999	
HFRI Fund of Funds				4.6	8.5	2.1	4.8	4.3	3.5	4.4		
Real Assets	37,934,144	7.3	7.5	0.6	-2.7	2.7	1.0	2.6	3.4	1.3	Oct 2007	
CPI + 5.0%				3.8	8.0	10.1	9.3	8.7	7.8	7.5		
Private Equity	52,474,052	10.1	12.5	-1.9	-8.0	3.7	8.4	9.4	9.7	7.2	Apr 1999	
Cambridge All Private Equity - Actual				0.0	2.2	3.3	12.6	12.9	11.7	12.8		
Fixed Income & Cash	71,595,857	13.7	15.0	-1.4	0.4	-1.9	0.4	1.5	1.1	3.0	Dec 2008	
Fixed Income Benchmark				-2.7	-0.9	-6.0	-1.9	-0.2	0.5	2.0		

*ADP*  
*7/24/24*