

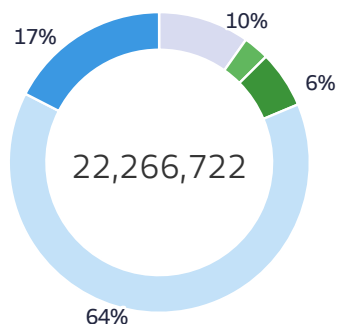
# Community Foundation for Northern Virginia

Third Quarter 2022 Performance Report

# Combined Endowment

# Investment Summary

As of Oct 31, 2022 (USD) | Performance Inception Oct 29, 2021



Investment Results	ITD (Cumul.)
Beginning Investment	\$0
Net Deposit & Withdrawals	\$25,981,371
<b>Investment Results</b>	<b>-\$3,714,649</b>
<b>Ending Investment</b>	<b>\$22,266,722</b>

	Asset Allocation		Performance			
	Value	Percent	QTD	YTD	ITD (Ann.)	Inception Date
Deposits & Money Market Funds	2,177,962	9.78%	0.25%	0.96%	0.97% <sup>1</sup>	11/01/21
Investment Grade Fixed Income	622,407	2.80%	-0.11%	-1.21%	-0.21% <sup>1</sup>	10/29/21
Other Fixed Income	1,363,379	6.12%	2.13%	-14.48%	-13.96%	10/29/21
US Equity	14,216,859	63.85%	8.05%	-17.86%	-15.59%	10/29/21
Non-US Equity	3,886,115	17.45%	4.38%	-21.51%	-21.98%	10/29/21
<b>Total Investment Strategies</b>	<b>\$22,266,722</b>	<b>100.00%</b>	<b>5.98%</b>	<b>-15.93%</b>	<b>-14.63%</b>	<b>10/29/21</b>

Benchmark Performance	Performance			
	QTD	YTD	ITD (Ann.)	Inception Date
Bloomberg Barclays Capital US Aggregate TR Index in USD	-1.30%	-4.11%	--	10/29/21
S&P 500 TR Index in USD	8.10%	-17.70%	-14.54%	10/29/21
MSCI All Country World ex US NTR Index in USD	2.99%	-24.31%	-24.61%	10/29/21

Risk/Volatility (as of October 31, 2022)	ITD (Ann.)
Current Portfolio (net of fees)	16.80%
Bloomberg Barclays Capital US Aggregate TR Index in USD	8.53%
S&P 500 TR Index in USD	21.27%
MSCI All Country World ex US NTR Index in USD	15.63%

# Historical Performance



As of Oct 31, 2022 (USD) | Performance Inception Oct 29, 2021

	Asset Allocation		Performance			Inception Date
	Value	Percent	QTD	YTD	ITD (Ann.)	
<b>Deposits &amp; Money Market Funds</b>	<b>\$2,177,962</b>	<b>9.78%</b>	<b>0.25%</b>	<b>0.96%</b>	<b>0.97%<sup>1</sup></b>	<b>11/01/21</b>
<b>Investment Grade Fixed Income</b>	<b>\$622,407</b>	<b>2.80%</b>	<b>-0.11%</b>	<b>-1.21%</b>	<b>-0.21%<sup>1</sup></b>	<b>10/29/21</b>
GS Short Duration Bond Fund	622,407	2.80%	-0.11%	-1.21%	-1.21% <sup>1</sup>	6/13/22
<i>50% Bloomberg BC 1-5Y US Corp TR / 50% Bloomberg BC 1-5Y US Gov TR Index MR in USD</i>			-0.26%	-1.33%	-1.33% <sup>1</sup>	6/13/22
<b>Other Fixed Income</b>	<b>\$1,363,379</b>	<b>6.12%</b>	<b>2.13%</b>	<b>-14.48%</b>	<b>-13.96%</b>	<b>10/29/21</b>
GS High Yield Fund	1,363,379	6.12%	2.13%	-14.48%	-13.99% <sup>1</sup>	11/03/21
<i>Bloomberg Barclays Capital US Corporate High Yield 2% Issuer Cap TR Index in USD</i>			3.03%	-12.15%	-11.41% <sup>1</sup>	11/03/21
<b>US Equity</b>	<b>\$14,216,859</b>	<b>63.85%</b>	<b>8.05%</b>	<b>-17.86%</b>	<b>-15.59%</b>	<b>10/29/21</b>
Russell 1000 Value Index Fund (Vanguard)	5,998,423	26.94%	10.02%	-9.35%	-8.25% <sup>1</sup>	11/03/21
<i>Russell 1000 Value Net Total Return Index in USD</i>			10.21%	-9.80%	-8.32% <sup>1</sup>	11/03/21
Russell 1000 Growth Index Fund (Vanguard)	5,393,548	24.22%	5.62%	-26.36%	-25.47% <sup>1</sup>	11/03/21
<i>Russell 1000 Growth Net Total Return Index in USD</i>			5.82%	-26.77%	-25.10% <sup>1</sup>	11/03/21
iShares Russell 2000 Small-Cap Index Fund	940,869	4.23%	11.04%	-16.78%	-22.12% <sup>1</sup>	11/03/21
<i>Russell 2000 NTR Index in USD</i>			10.99%	-17.11%	-22.47% <sup>1</sup>	11/03/21
Health Care Select Sector Index Fund (SPDR)	742,471	3.33%	9.61%	-4.50%	-0.08% <sup>1</sup>	11/02/21
S&P Technology Select Sector Index Fund (SPDR)	639,606	2.87%	7.65%	-25.71%	-21.14% <sup>1</sup>	11/02/21
Dow Jones US Select REIT Index Fund (SPDR)	501,942	2.25%	4.51%	-26.06%	-21.76% <sup>1</sup>	11/02/21
<i>Dow Jones US Select REIT Total Return Index in USD</i>			4.49%	-26.15%	-20.47% <sup>1</sup>	11/02/21
<b>Non-US Equity</b>	<b>\$3,886,115</b>	<b>17.45%</b>	<b>4.38%</b>	<b>-21.51%</b>	<b>-21.98%</b>	<b>10/29/21</b>
iShares MSCI EAFE International Index Fund	2,721,244	12.22%	5.91%	-23.02%	-24.21% <sup>1</sup>	11/03/21
<i>MSCI EAFE Net Total Return Index in USD</i>			5.38%	-23.17%	-23.92% <sup>1</sup>	11/03/21
MSCI India Total Return Index Fund (iShares)	694,739	3.12%	3.48%	-7.40%	-9.22% <sup>1</sup>	11/02/21
SSgA Emerging Market Equity Index Fund	470,133	2.11%	-2.53%	-29.59%	-31.09% <sup>1</sup>	11/03/21
<i>MSCI Emerging Markets Net Total Return Index in USD</i>			-3.10%	-29.42%	-30.91% <sup>1</sup>	11/03/21
<b>Total Investment Strategies</b>	<b>\$22,266,722</b>	<b>100.00%</b>	<b>5.98%</b>	<b>-15.93%</b>	<b>-14.63%</b>	<b>10/29/21</b>