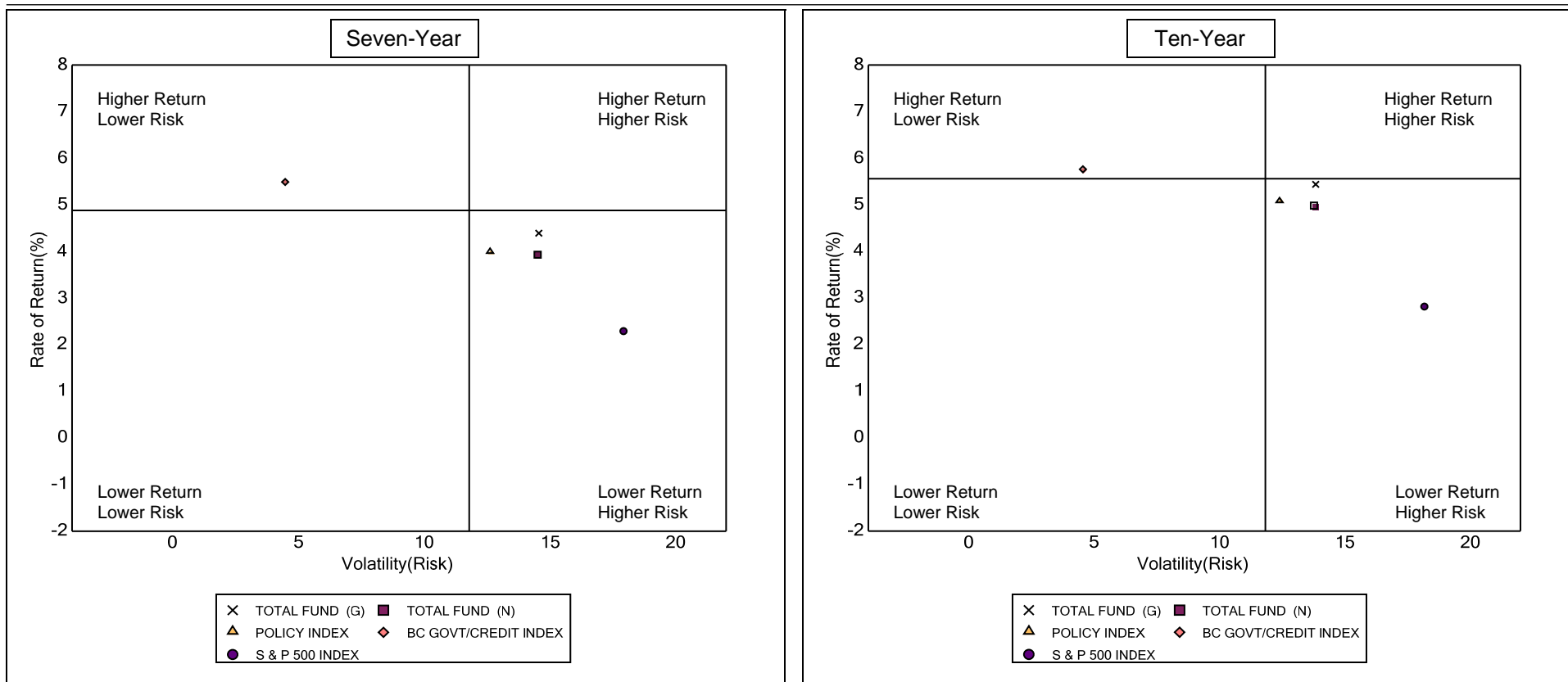


The San Diego Foundation Endowment

Risk vs Return Seven & Ten Year

Period Ending: September 30, 2011



Seven Year Return vs Risk

Ten Year Return vs Risk

Annualized Return %	Standard Deviation %	Sharpe Ratio	Category	Annualized Return %	Standard Deviation %	Sharpe Ratio
4.4	14.6	0.1	TOTAL FUND (G)	5.4	13.8	0.2
3.9	14.5	0.1	TOTAL FUND (N)	5.0	13.8	0.2
4.0	12.7	0.1	POLICY INDEX	5.1	12.4	0.2
5.5	4.5	0.7	BC GOVT/CREDIT INDEX	5.7	4.6	0.8
2.3	17.9	0.0	S & P 500 INDEX	2.8	18.2	0.0
4.9	11.8	0.2	Total Funds - Endowment/Foundation Universe Median	5.6	11.8	0.3