

Investment Return Detail - Socially Responsible Pool

Berkshire Taconic Community Foundation
Socially Responsible Pool

Preliminary as of February 29, 2020

Market Value	% of Portfolio		1 Mo.	Calendar YTD	1 YR	3 YRS	5 YRS	7 YRS	10 YRS	Return Since	Inception Date
\$12,719,458	100.0	Total Fund	-4.8	-4.9	5.9	5.9	5.4	7.7	7.3	8.3	Feb-09
		Policy Index	-5.3	-5.7	5.2	6.1	5.9	8.2	8.8	9.9	Feb-09
		Actual Index	-5.1	-5.5	4.6	5.3	5.1	7.5	6.5	7.4	Jul-09
		60% Spliced Social Index / 40% Blbg Barc Int. U.S. Gov/Credit	-4.2	-3.5	10.4	8.8	7.4	9.3	9.5	11.4	Feb-09
		60% Russell 3000/ 40% Blbg Barc Int. U.S. Gov/Credit	-4.3	-3.9	8.0	7.4	6.6	8.3	8.9	10.3	Feb-09
		Consumer Price Index	0.3	0.7	2.3	2.0	2.0	1.6	1.8	1.8	Feb-09
\$8,207,502	64.5	Total Equity	-7.8	-8.4	5.2	8.2	7.3	11.6	NA	12.5	Jan-13
		MSCI AC World Index (Net)	-8.1	-9.1	3.9	7.0	5.5	7.6	8.1	8.0	
\$4,935,704	38.8	Aperio SRI Account	-7.7	-8.6	4.6	NA	NA	NA	NA	1.3	Sep-18
		MSCI AC World Index (Net)	-8.1	-9.1	3.9	7.0	5.5	7.6	8.1	0.6	
\$600,659	4.7	Generation IM Global Equity Fund	-7.9	-8.4	NA	NA	NA	NA	NA	0.1	Oct-19
		MSCI World Index (Net)	-8.5	-9.0	4.6	7.2	5.9	8.3	8.7	-1.2	
\$1,765,509	13.9	Parnassus Core Equity Instl Fund	-7.7	-7.6	9.2	10.8	NA	NA	NA	11.4	Apr-16
		S&P 500 Index	-8.2	-8.3	8.2	9.9	9.2	12.3	12.7	11.9	
\$905,630	7.1	Kabouter International Mission Offshore Fund, Ltd.	-8.2	-8.8	-0.1	NA	NA	NA	NA	-6.1	Aug-18
		MSCI EAFE Small Cap (Net)	-9.8	-12.4	-0.9	4.1	4.6	6.4	7.6	-6.1	
\$2,519,172	19.8	Total Fixed Income	1.7	3.6	9.5	4.3	2.9	2.7	NA	2.7	Jan-13
		Bllg Barc Intermed. U.S. Government/Credit	1.4	2.9	8.8	4.0	3.0	2.5	3.2	2.5	
\$1,220,503	9.6	Breckinridge Sustainable Fixed Income	1.4	2.8	8.7	4.1	NA	NA	NA	3.3	Oct-16
		Bllg Barc Intermed. U.S. Government/Credit	1.4	2.9	8.8	4.0	3.0	2.5	3.2	3.1	
\$1,298,669	10.2	Vanguard Intermediate-Term Treasury Index Adm	2.1	4.3	10.6	NA	NA	NA	NA	6.5	Feb-18
		Bllg Barc U.S. Treasury 3-10 Year Index (Spliced)	2.2	4.3	10.5	4.3	3.1	2.6	NA	6.5	

Investment Return Detail - Socially Responsible Pool

Berkshire Taconic Community Foundation
Socially Responsible Pool

Preliminary as of February 29, 2020

Market Value	% of Portfolio		1 Mo.	Calendar YTD	1 YR	3 YRS	5 YRS	7 YRS	10 YRS	Return Since	Inception Date
\$854,956	6.7	Total Real Assets	0.4	0.9	4.8	NA	NA	NA	NA	3.0	Sep-18
		Bloomberg Barclays U.S. Treasury: 0-5 Year TIPS	0.5	0.9	4.9	2.2	1.8	1.0	1.5	3.5	
\$854,956	6.7	Vanguard Short-Term Inflation Protected Sec Fund Adm	0.4	0.9	4.8	NA	NA	NA	NA	3.8	Oct-18
		Bloomberg Barclays U.S. Treasury: 0-5 Year TIPS	0.5	0.9	4.9	2.2	1.8	1.0	1.5	3.9	
\$1,137,828	8.9	Total Cash	0.1	0.2	1.7	1.4	0.8	0.6	0.4	0.4	Jul-09
\$1,137,828	8.9	Wilmington U.S. Government Money Market	0.1	0.2	1.8	1.4	0.8	0.6	0.4	0.4	Jul-09
		FTSE 3 Month T-Bill	0.1	0.3	2.1	1.7	1.1	0.8	0.6	0.6	

Please Note:

- Periods greater than one year are annualized
- Since inception returns are calculated from the first full month
- Total Fund performance includes terminated manager
- Performance and market values are subject to change based on statement availability from the investment manager/custodian.
- Returns are net of investment management fees and gross of consulting fees unless otherwise stated
- Actual Index calculated using segment allocations and index returns.
- Policy Index 2/1/2009-12/31/2012: 50% S&P 500/ 50% Bloomberg Barclays Aggregate.
- Policy Index 1/1/2013-7/31/2018: 60% FTSE4Good US Select Index / 40% Bloomberg Barclays Intermediate U.S. Government/Credit.
- Current Policy Index (Effective 8/1/2018): 70% MSCI AC World Index/ 20% Bloomberg Barclays Intermediate U.S. Government/Credit/ 10% Bloomberg Barclays U.S. Treasury: 0-5 Year TIPS.
- Breckinridge: Performance not reconciled, unavailable at time of reporting.
- Generation: Market value estimated using preliminary manager reported performance.