

# Investment Return Detail - Socially Responsible Pool

Berkshire Taconic Community Foundation  
Socially Responsible Pool

Preliminary as of July 31, 2022

Market Value	% of Portfolio		1 Mo.	Calendar YTD	1 YR	3 YRS	5 YRS	7 YRS	10 YRS	Return Since	Inception Date
<b>\$18,636,418</b>	<b>100.0</b>	<b>Total Fund</b>	<b>4.6</b>	<b>-12.2</b>	<b>-10.1</b>	<b>5.9</b>	<b>6.2</b>	<b>6.1</b>	<b>7.5</b>	<b>8.1</b>	<b>Feb-09</b>
		Policy Index	5.5	-11.6	-8.7	6.6	6.7	6.8	8.4	9.6	Feb-09
		Actual Index	4.2	-9.9	-7.2	6.9	6.4	6.4	7.7	7.6	Jul-09
		60% Spliced Social Index / 40% Blbg Barc Int. U.S. Gov/Credit	6.4	-12.0	-7.8	8.3	8.8	8.2	9.7	10.9	Feb-09
		60% Russell 3000/ 40% Blbg Barc Int. U.S. Gov/Credit	6.3	-10.2	-6.6	8.0	8.1	7.8	8.8	10.1	Feb-09
		Consumer Price Index	0.0	6.3	8.5	4.9	3.9	3.1	2.6	2.5	Feb-09
<b>\$10,026,154</b>	<b>53.8</b>	<b>Global Public Equity</b>	<b>7.4</b>	<b>-17.2</b>	<b>-14.1</b>	<b>7.3</b>	<b>8.5</b>	<b>8.3</b>	<b>NA</b>	<b>11.7</b>	<b>Jan-13</b>
		<b>MSCI AC World Index (Net)</b>	<b>7.0</b>	<b>-14.6</b>	<b>-10.5</b>	<b>8.5</b>	<b>7.9</b>	<b>7.9</b>	<b>9.3</b>	<b>8.8</b>	
\$5,130,518	27.5	Aperio SRI Account	6.5	-14.6	-10.7	8.4	NA	NA	NA	7.1	Sep-18
		<b>MSCI AC World Index (Net)</b>	<b>7.0</b>	<b>-14.6</b>	<b>-10.5</b>	<b>8.5</b>	<b>7.9</b>	<b>7.9</b>	<b>9.3</b>	<b>7.0</b>	
\$2,337,724	12.5	Generation IM Global Equity Fund	9.0	-23.5	-20.4	NA	NA	NA	NA	8.0	Oct-19
		<b>MSCI World Index (Net)</b>	<b>7.9</b>	<b>-14.2</b>	<b>-9.2</b>	<b>9.6</b>	<b>8.8</b>	<b>8.4</b>	<b>10.2</b>	<b>10.2</b>	
\$2,557,913	13.7	Parnassus Core Equity Instl Fund	8.0	-13.8	-7.3	12.7	13.5	NA	NA	13.3	Apr-16
		<b>S&amp;P 500 Index</b>	<b>9.2</b>	<b>-12.6</b>	<b>-4.6</b>	<b>13.4</b>	<b>12.8</b>	<b>12.2</b>	<b>13.8</b>	<b>13.7</b>	
<b>\$1,634,642</b>	<b>8.8</b>	<b>Total Flexible Capital</b>	<b>3.7</b>	<b>-17.1</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>-19.5</b>	<b>Sep-21</b>
		<b>HFRI Equity Hedge (Total) Index</b>	<b>2.9</b>	<b>-9.2</b>	<b>-8.3</b>	<b>7.5</b>	<b>5.9</b>	<b>5.5</b>	<b>6.2</b>	<b>-9.3</b>	
\$787,688	4.2	Summit Partners Sustainable Opportunities L/S Fund	7.3	-19.8	NA	NA	NA	NA	NA	-21.2	Sep-21
		<b>HFRI Equity Hedge (Total) Index</b>	<b>2.9</b>	<b>-9.2</b>	<b>-8.3</b>	<b>7.5</b>	<b>5.9</b>	<b>5.5</b>	<b>6.2</b>	<b>-9.3</b>	
\$846,954	4.5	Inherent ESG Opportunity Offshore	0.6	-14.5	NA	NA	NA	NA	NA	-15.2	Oct-21
		<b>HFRI Event-Driven (Total) Index</b>	<b>3.0</b>	<b>-4.6</b>	<b>-2.7</b>	<b>6.0</b>	<b>4.8</b>	<b>4.9</b>	<b>5.5</b>	<b>-3.6</b>	

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Preliminary as of July 31, 2022

Market Value	% of Portfolio		1 Mo.	Calendar YTD	1 YR	3 YRS	5 YRS	7 YRS	10 YRS	Return Since	Inception Date
<b>\$1,419,493</b>	<b>7.6</b>	<b>Fixed Income</b>	<b>1.8</b>	<b>-5.2</b>	<b>-6.5</b>	<b>0.3</b>	<b>1.4</b>	<b>1.6</b>	<b>NA</b>	<b>1.6</b>	<b>Jan-13</b>
		<b>Blbg Intermed. U.S. Government/Credit</b>	<b>1.6</b>	<b>-5.2</b>	<b>-6.5</b>	<b>0.4</b>	<b>1.4</b>	<b>1.6</b>	<b>1.5</b>	<b>1.5</b>	
\$1,419,493	7.6	Breckinridge Sustainable Fixed Income	1.8	-5.2	-6.3	0.5	1.5	NA	NA	1.4	Oct-16
		<b>Blbg Intermed. U.S. Government/Credit</b>	<b>1.6</b>	<b>-5.2</b>	<b>-6.5</b>	<b>0.4</b>	<b>1.4</b>	<b>1.6</b>	<b>1.5</b>	<b>1.2</b>	
<b>\$1,738,879</b>	<b>9.3</b>	<b>Real Assets</b>	<b>1.8</b>	<b>0.3</b>	<b>1.5</b>	<b>4.0</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>3.6</b>	<b>Sep-18</b>
		<b>Bloomberg U.S. Treasury: 0-5 Year TIPS</b>	<b>1.8</b>	<b>0.4</b>	<b>1.6</b>	<b>4.1</b>	<b>3.3</b>	<b>2.7</b>	<b>1.8</b>	<b>3.9</b>	
\$1,738,879	9.3	Vanguard Short-Term Inflation Protected Sec Fund Adm	1.8	0.4	1.5	4.0	NA	NA	NA	3.9	Oct-18
		<b>Bloomberg U.S. Treasury: 0-5 Year TIPS</b>	<b>1.8</b>	<b>0.4</b>	<b>1.6</b>	<b>4.1</b>	<b>3.3</b>	<b>2.7</b>	<b>1.8</b>	<b>4.0</b>	
<b>\$3,817,250</b>	<b>20.5</b>	<b>Cash</b>	<b>0.1</b>	<b>0.2</b>	<b>0.2</b>	<b>0.5</b>	<b>0.9</b>	<b>0.7</b>	<b>0.5</b>	<b>0.4</b>	<b>Jul-09</b>
		<b>FTSE 3 Month T-Bill</b>	<b>0.1</b>	<b>0.3</b>	<b>0.3</b>	<b>0.6</b>	<b>1.1</b>	<b>0.9</b>	<b>0.6</b>	<b>0.5</b>	
\$3,774,209	20.3	Wilmington U.S. Government Money Market	0.1	0.2	0.2	0.5	0.9	0.7	0.5	0.4	Jul-09
		<b>FTSE 3 Month T-Bill</b>	<b>0.1</b>	<b>0.3</b>	<b>0.3</b>	<b>0.6</b>	<b>1.1</b>	<b>0.9</b>	<b>0.6</b>	<b>0.5</b>	
\$43,041	0.2	Kabouter Holdback									

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.
- Generation IM: Market value estimated using preliminary manager reported performance.

# Non-Marketable Strategies - Socially Responsible Pool

As of July 31, 2022

	Capital Commitment	Cmt Date	Paid-in Capital	Capital Contributed	% Funded	Remaining Commitment	Distributed	Capital Returned	Recallable Capital	Market Value	Net Growth of Portfolio	DPI Multiple	TVPI Multiple	IRR (%)	Valuation Date
<b>Private Equity</b>	<b>\$750,000</b>		-	-	<b>0.0</b>	<b>\$750,000</b>	-	-	-	-	-	-	-	-	
Accolade Empowerment Fund II, L.P.	\$750,000	May-2022	-	-	0.0	\$750,000	-	-	-	-	-	-	-	-	Jul-2022

*General Notes:*

-Market value reported one quarter in arrears, adjusted for current capital activity, unless otherwise noted. Valuations subject to availability. Performance may change as updates are processed.

-This report contains information from manager supplied financial reports (audited or unaudited). Content is subject to change without notice. Information obtained from the manager is believed to be reliable; however, accuracy of the data is not guaranteed and has not been independently verified by Prime Buchholz.

*Glossary:*

-Paid-in Capital: Sum of all contributions into the fund.

-Capital Contributed: Paid-in capital (excluding fees/expenses ex. capital commitment) reduced by recallable capital.

-Remaining Commitment: Total amount remaining to be called.

-Distributed: Sum of both recallable and non-recallable distributions.

-Capital Returned: Distributions not subject to recall.

-Recallable Capital: Distributions subject to recall.

-Net Growth of Portfolio: Reduced by any fees paid ex-capital commitment.

-DPI Multiple: Distributions (including recallable capital) to paid-in capital.

-TVPI Multiple: Total Value (market value + distributions including recallable capital) to paid-in capital.

-IRR: Calculated since inception.