

# Investment Return Detail - Socially Responsible Pool

Berkshire Taconic Community Foundation  
Socially Responsible Pool

Preliminary as of November 30, 2021

Market Value	% of Portfolio		1 Mo.	Calendar YTD	1 YR	3 YRS	5 YRS	7 YRS	10 YRS	Return Since	Inception Date
<b>\$20,933,664</b>	<b>100.0</b>	<b>Total Fund</b>	<b>-1.7</b>	<b>9.0</b>	<b>13.4</b>	<b>12.3</b>	<b>10.3</b>	<b>8.2</b>	<b>8.7</b>	<b>9.4</b>	<b>Feb-09</b>
		Policy Index	-1.6	9.9	13.7	12.8	10.8	8.8	10.4	11.0	Feb-09
		Actual Index	-1.9	10.0	13.8	12.2	10.1	8.0	8.6	8.7	Jul-09
		60% Spliced Social Index / 40% Blbg Barc Int. U.S. Gov/Credit	-0.3	13.0	15.9	15.6	13.2	10.4	11.7	12.4	Feb-09
		60% Russell 3000/ 40% Blbg Barc Int. U.S. Gov/Credit	-0.9	11.7	14.8	14.1	11.8	9.5	10.6	11.4	Feb-09
		Consumer Price Index	0.5	6.7	6.8	3.3	2.9	2.4	2.1	2.2	Feb-09
<b>\$12,554,097</b>	<b>60.0</b>	<b>Total Equity</b>	<b>-2.5</b>	<b>12.5</b>	<b>18.6</b>	<b>15.9</b>	<b>14.5</b>	<b>11.4</b>	<b>NA</b>	<b>14.6</b>	<b>Jan-13</b>
		<b>MSCI AC World Index (Net)</b>	<b>-2.4</b>	<b>14.0</b>	<b>19.3</b>	<b>16.0</b>	<b>14.0</b>	<b>10.0</b>	<b>11.4</b>	<b>11.0</b>	
\$5,785,215	27.6	Aperio SRI Account	-2.4	12.6	17.8	16.0	NA	NA	NA	12.7	Sep-18
		<b>MSCI AC World Index (Net)</b>	<b>-2.4</b>	<b>14.0</b>	<b>19.3</b>	<b>16.0</b>	<b>14.0</b>	<b>10.0</b>	<b>11.4</b>	<b>12.6</b>	
\$2,934,615	14.0	Generation IM Global Equity Fund	-4.3	16.5	39.8	NA	NA	NA	NA	22.8	Oct-19
		<b>MSCI World Index (Net)</b>	<b>-2.2</b>	<b>16.8</b>	<b>21.8</b>	<b>16.9</b>	<b>14.6</b>	<b>10.6</b>	<b>12.2</b>	<b>19.5</b>	
\$2,841,696	13.6	Parnassus Core Equity Instl Fund	0.3	22.5	26.5	21.3	18.3	NA	NA	17.2	Apr-16
		<b>S&amp;P 500 Index</b>	<b>-0.7</b>	<b>23.2</b>	<b>27.9</b>	<b>20.4</b>	<b>17.9</b>	<b>14.2</b>	<b>16.2</b>	<b>17.3</b>	
\$992,571	4.7	Kabouter International Mission Offshore Fund, Ltd.	-4.9	-10.6	-5.2	3.1	NA	NA	NA	-0.2	Aug-18
		<b>MSCI EAFE Small Cap (Net)</b>	<b>-5.6</b>	<b>5.5</b>	<b>12.7</b>	<b>11.5</b>	<b>10.7</b>	<b>8.8</b>	<b>10.1</b>	<b>6.3</b>	
<b>\$2,009,124</b>	<b>9.6</b>	<b>Total Flexible Capital</b>	<b>-1.9</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>-1.1</b>	<b>Sep-21</b>
		<b>HFRI Equity Hedge (Total) Index</b>	<b>-2.7</b>	<b>9.9</b>	<b>16.2</b>	<b>12.3</b>	<b>9.3</b>	<b>7.1</b>	<b>7.2</b>	<b>-1.8</b>	
\$1,045,448	5.0	Summit Partners Sustainable Opportunities L/S Fund	-0.4	NA	NA	NA	NA	NA	NA	4.5	Sep-21
		<b>HFRI Equity Hedge (Total) Index</b>	<b>-2.7</b>	<b>9.9</b>	<b>16.2</b>	<b>12.3</b>	<b>9.3</b>	<b>7.1</b>	<b>7.2</b>	<b>-1.8</b>	
\$963,676	4.6	Inherent ESG Opportunity Offshore	-3.4	NA	NA	NA	NA	NA	NA	-3.5	Oct-21
		<b>HFRI Event-Driven (Total) Index</b>	<b>-1.3</b>	<b>11.3</b>	<b>16.1</b>	<b>8.5</b>	<b>7.0</b>	<b>5.6</b>	<b>6.1</b>	<b>0.0</b>	

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<b>\$1,498,055</b>	<b>7.2</b>	<b>Total Fixed Income</b>	<b>0.0</b>	<b>-1.6</b>	<b>-1.4</b>	<b>4.4</b>	<b>3.0</b>	<b>2.5</b>	<b>NA</b>	<b>2.3</b>	<b>Jan-13</b>
		<b>Bibg Intermed. U.S. Government/Credit</b>	<b>0.1</b>	<b>-1.3</b>	<b>-1.1</b>	<b>4.4</b>	<b>3.0</b>	<b>2.5</b>	<b>2.5</b>	<b>2.2</b>	
\$1,498,055	7.2	Breckinridge Sustainable Fixed Income	0.0	-1.2	-0.9	4.4	3.1	NA	NA	2.7	Oct-16
		<b>Bibg Intermed. U.S. Government/Credit</b>	<b>0.1</b>	<b>-1.3</b>	<b>-1.1</b>	<b>4.4</b>	<b>3.0</b>	<b>2.5</b>	<b>2.5</b>	<b>2.4</b>	
<b>\$1,727,937</b>	<b>8.3</b>	<b>Total Real Assets</b>	<b>0.2</b>	<b>4.9</b>	<b>5.9</b>	<b>5.0</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>4.1</b>	<b>Sep-18</b>
		<b>Bloomberg U.S. Treasury: 0-5 Year TIPS</b>	<b>0.2</b>	<b>5.0</b>	<b>6.0</b>	<b>5.0</b>	<b>3.3</b>	<b>2.5</b>	<b>1.8</b>	<b>4.4</b>	
\$1,727,937	8.3	Vanguard Short-Term Inflation Protected Sec Fund Adm	0.2	4.9	5.9	5.0	NA	NA	NA	4.6	Oct-18
		<b>Bloomberg U.S. Treasury: 0-5 Year TIPS</b>	<b>0.2</b>	<b>5.0</b>	<b>6.0</b>	<b>5.0</b>	<b>3.3</b>	<b>2.5</b>	<b>1.8</b>	<b>4.6</b>	
<b>\$3,144,452</b>	<b>15.0</b>	<b>Total Cash</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>0.8</b>	<b>0.9</b>	<b>0.6</b>	<b>0.4</b>	<b>0.4</b>	<b>Jul-09</b>
\$3,144,452	15.0	Wilmington U.S. Government Money Market	0.0	0.0	0.0	0.8	0.9	0.6	0.5	0.4	Jul-09
		<b>FTSE 3 Month T-Bill</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>1.0</b>	<b>1.1</b>	<b>0.8</b>	<b>0.6</b>	<b>0.5</b>	

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.
- Aperio: Performance not reconciled with manager.
- Generation: Market value estimated using preliminary manager reported performance.