

Investment Return Detail - Socially Responsible Pool

Berkshire Taconic Community Foundation
Socially Responsible Pool

Preliminary as of April 30, 2022

Market Value	% of Portfolio		1 Mo.	Calendar YTD	1 YR	3 YRS	5 YRS	7 YRS	10 YRS	Return Since	Inception Date
\$17,827,466	100.0	Total Fund	-6.2	-11.4	-6.5	6.6	6.9	6.5	7.6	8.3	Feb-09
		Policy Index	-6.1	-10.5	-4.7	7.4	7.6	7.2	8.7	9.9	Feb-09
		Actual Index	-5.3	-9.0	-3.5	7.4	7.3	6.7	7.8	7.8	Jul-09
		60% Spliced Social Index / 40% Blbg Barc Int. U.S. Gov/Credit	-6.8	-12.6	-4.5	8.9	9.2	8.4	9.5	11.1	Feb-09
		60% Russell 3000/ 40% Blbg Barc Int. U.S. Gov/Credit	-6.2	-10.8	-4.2	8.5	8.5	7.8	8.7	10.2	Feb-09
		Consumer Price Index	0.6	3.7	8.3	4.2	3.4	2.9	2.3	2.4	Feb-09
\$10,221,963	57.3	Global Public Equity	-9.1	-15.6	-9.1	8.3	9.7	9.0	NA	12.3	Jan-13
		MSCI AC World Index (Net)	-8.0	-12.9	-5.4	9.4	9.5	7.9	9.2	9.3	
\$5,206,647	29.2	Aperio SRI Account	-8.4	-13.3	-6.8	8.9	NA	NA	NA	8.0	Sep-18
		MSCI AC World Index (Net)	-8.0	-12.9	-5.4	9.4	9.5	7.9	9.2	8.1	
\$2,447,714	13.7	Generation IM Global Equity Fund	-11.6	-19.9	-9.5	NA	NA	NA	NA	10.7	Oct-19
		MSCI World Index (Net)	-8.3	-13.0	-3.5	10.4	10.2	8.6	10.1	11.8	
\$2,567,602	14.4	Parnassus Core Equity Instl Fund	-8.2	-13.4	-1.3	14.3	14.3	NA	NA	14.0	Apr-16
		S&P 500 Index	-8.7	-12.9	0.2	13.8	13.7	12.4	13.7	14.2	
\$1,646,367	9.2	Total Flexible Capital	-7.1	-16.5	NA	NA	NA	NA	NA	-19.0	Sep-21
		HFRI Equity Hedge (Total) Index	-3.3	-7.5	-5.8	8.2	6.8	5.6	6.0	-7.7	
\$772,846	4.3	Summit Partners Sustainable Opportunities L/S Fund	-10.1	-21.3	NA	NA	NA	NA	NA	-22.7	Sep-21
		HFRI Equity Hedge (Total) Index	-3.3	-7.5	-5.8	8.2	6.8	5.6	6.0	-7.7	
\$873,521	4.9	Inherent ESG Opportunity Offshore	-4.3	-11.8	NA	NA	NA	NA	NA	-12.5	Oct-21
		HFRI Event-Driven (Total) Index	-2.1	-3.4	-1.0	6.6	5.4	4.8	5.4	-2.4	

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\$1,400,003	7.9	Fixed Income	-2.2	-6.5	-6.4	0.8	1.3	1.4	NA	1.5	Jan-13
		Blbg Intermed. U.S. Government/Credit	-2.0	-6.4	-6.5	0.8	1.3	1.4	1.5	1.4	
\$1,400,003	7.9	Breckinridge Sustainable Fixed Income	-2.2	-6.5	-6.4	0.8	1.4	NA	NA	1.3	Oct-16
		Blbg Intermed. U.S. Government/Credit	-2.0	-6.4	-6.5	0.8	1.3	1.4	1.5	1.0	
\$1,727,433	9.7	Real Assets	-0.1	-0.3	2.9	4.1	NA	NA	NA	3.6	Sep-18
		Bloomberg U.S. Treasury: 0-5 Year TIPS	0.0	-0.3	3.0	4.2	3.1	2.6	1.7	3.9	
\$1,727,433	9.7	Vanguard Short-Term Inflation Protected Sec Fund Adm	-0.1	-0.3	2.9	4.1	NA	NA	NA	4.0	Oct-18
		Bloomberg U.S. Treasury: 0-5 Year TIPS	0.0	-0.3	3.0	4.2	3.1	2.6	1.7	4.1	
\$2,831,701	15.9	Cash	0.0	0.0	0.0	0.6	0.9	0.6	0.4	0.3	Jul-09
		FTSE 3 Month T-Bill	0.0	0.1	0.1	0.7	1.1	0.8	0.6	0.5	
\$2,788,660	15.6	Wilmington U.S. Government Money Market	0.0	0.0	0.0	0.6	0.9	0.6	0.5	0.4	Jul-09
		FTSE 3 Month T-Bill	0.0	0.1	0.1	0.7	1.1	0.8	0.6	0.5	
\$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.
- Aperio: Performance not reconciled with manager.
- Generation: Market value estimated using preliminary manager reported performance.