

Investment Return Detail - Socially Responsible Pool

Berkshire Taconic Community Foundation
Socially Responsible Pool

Preliminary as of September 30, 2021

Market Value	% of Portfolio		1 Mo.	Calendar YTD	1 YR	3 YRS	5 YRS	7 YRS	10 YRS	Return Since	Inception Date
\$18,019,509	100.0	Total Fund	-3.6	7.1	17.3	10.4	9.9	8.6	8.5	9.4	Feb-09
		Policy Index	-3.0	8.0	19.3	10.5	10.5	9.2	10.8	10.9	Feb-09
		Actual Index	-3.1	7.8	19.1	9.9	9.7	8.4	8.4	8.6	Jul-09
		60% Spliced Social Index / 40% Blbg Barc Int. U.S. Gov/Credit	-3.3	8.7	17.0	13.1	12.4	10.5	11.9	12.3	Feb-09
		60% Russell 3000/ 40% Blbg Barc Int. U.S. Gov/Credit	-2.9	8.5	18.2	11.8	11.3	9.6	11.0	11.3	Feb-09
		Consumer Price Index	0.3	5.3	5.4	2.8	2.6	2.0	1.9	2.1	Feb-09
\$12,324,631	68.4	Total Equity	-4.8	10.3	25.0	13.3	14.4	12.1	NA	14.6	Jan-13
		MSCI AC World Index (Net)	-4.1	11.1	27.4	12.6	13.2	9.9	11.9	10.9	
\$5,618,340	31.2	Aperio SRI Account	-4.2	9.4	24.4	12.6	NA	NA	NA	12.4	Sep-18
		MSCI AC World Index (Net)	-4.1	11.1	27.4	12.6	13.2	9.9	11.9	12.4	
\$2,945,583	16.3	Generation IM Global Equity Fund	-4.1	16.9	40.4	NA	NA	NA	NA	25.2	Oct-19
		MSCI World Index (Net)	-4.2	13.0	28.8	13.1	13.7	10.5	12.7	19.3	
\$2,677,038	14.9	Parnassus Core Equity Instl Fund	-5.7	15.4	28.2	18.4	17.0	NA	NA	16.5	Apr-16
		S&P 500 Index	-4.7	15.9	30.0	16.0	16.9	14.0	16.6	16.6	
\$1,083,670	6.0	Kabouter International Mission Offshore Fund, Ltd.	-7.5	-2.3	8.7	3.3	NA	NA	NA	2.6	Aug-18
		MSCI EAFE Small Cap (Net)	-3.6	10.0	29.0	9.0	10.4	9.2	10.7	8.0	
\$1,971,035	10.9	Total Flexible Capital	-2.9	NA	NA	NA	NA	NA	NA	-2.9	Sep-21
		HFRI Equity Hedge (Total) Index	-0.3	11.5	28.1	11.0	9.7	7.3	7.6	-0.3	
\$971,035	5.4	Summit Partners Sustainable Opportunities L/S Fund	-2.9	NA	NA	NA	NA	NA	NA	-2.9	Sep-21
		HFRI Equity Hedge (Total) Index	-0.3	11.5	28.1	11.0	9.7	7.3	7.6	-0.3	
\$1,000,000	5.5	Inherent ESG Opportunity Offshore	NA	NA	NA	NA	NA	NA	NA	NA	Oct-21
		HFRI Event-Driven (Total) Index	0.0	11.2	24.2	7.5	7.3	5.4	6.3	NA	

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\$1,504,980	8.4	Total Fixed Income	-0.5	-1.1	-1.1	4.7	2.7	2.8	NA	2.4	Jan-13
		Bibg Intermed. U.S. Government/Credit	-0.6	-0.9	-0.4	4.6	2.6	2.7	2.5	2.3	
\$1,504,980	8.4	Breckinridge Sustainable Fixed Income	-0.5	-0.7	-0.1	4.7	2.9	NA	NA	2.9	Oct-16
		Bibg Intermed. U.S. Government/Credit	-0.6	-0.9	-0.4	4.6	2.6	2.7	2.5	2.6	
\$1,714,055	9.5	Total Real Assets	-0.1	4.1	5.4	4.5	NA	NA	NA	4.1	Sep-18
		Bloomberg U.S. Treasury: 0-5 Year TIPS	0.0	4.1	5.5	4.6	3.1	2.4	1.8	4.4	
\$1,714,055	9.5	Vanguard Short-Term Inflation Protected Sec Fund Adm	-0.1	4.1	5.4	4.5	NA	NA	NA	4.5	Oct-18
		Bloomberg U.S. Treasury: 0-5 Year TIPS	0.0	4.1	5.5	4.6	3.1	2.4	1.8	4.6	
\$504,808	2.8	Total Cash	0.0	0.0	0.0	0.9	0.9	0.6	0.4	0.4	Jul-09
\$504,808	2.8	Wilmington U.S. Government Money Market	0.0	0.0	0.0	0.9	0.9	0.6	0.5	0.4	Jul-09
		FTSE 3 Month T-Bill	0.0	0.0	0.1	1.1	1.1	0.8	0.6	0.5	

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.