

Essex County Community Foundation ESG Fund

As of 8/31/2020



Trailing Returns						
	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF ESG Fund	2.27	8.81	6.06	13.50		19.47

Trailing Returns						
Equity Funds	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
Vanguard FTSE Social Index Admiral	8.07	18.50	13.61	27.83	17.11	36.32
Calvert Small-Cap I	4.05	9.49	-3.20	0.82	7.92	5.24
iShares ESG Aware MSCI EAFE ETF	5.26	11.56	-4.14	7.12	2.94	8.20
iShares ESG Aware MSCI EM ETF	2.07	20.70	1.05	15.11	3.58	10.22

Trailing Returns						
Fixed Income Funds	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
DFA Social Fixed Income Institutional	-0.39	2.10	8.44	7.65	5.60	17.37
Calvert High Yield Bond I	0.46	5.29	1.30	4.00	4.12	8.86
Vanguard Intmdt-Term Trs Idx Admiral	-0.35	0.27	8.00	6.76	4.66	14.44

Trailing Returns						
Cash Equivalent Fund	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
Fidelity® Treasury Money Market Dly Mny	0.00	0.00	0.19	0.58	1.03	1.47

Trailing Returns						
Indices	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
S&P 500 TR USD	7.19	15.48	9.74	21.94	14.52	29.44
Russell 2000 TR USD	5.63	12.40	-5.53	6.02	5.03	1.32
MSCI ACWI Ex USA NR USD	4.28	13.85	-3.05	8.31	2.63	7.43
BBgBarc Global Aggregate TR USD	-0.15	3.95	6.11	5.54	3.91	12.31
ICE BofA US High Yield TR USD	0.98	6.84	0.75	3.71	4.51	8.38

Trailing Returns						
	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF Composite Benchmark	3.94	10.91	4.50	12.17	7.80	16.40

Cumulative total return, time-weighted. Data for periods greater than one year are annualized.