

Essex County Community Foundation ESG Fund

As of 11/30/2020



Trailing Returns						
	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF ESG Fund	7.98	7.13	13.63	16.02		27.99

Trailing Returns						
Equity Funds	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
Vanguard FTSE Social Index Admiral	10.94	3.59	17.69	21.59	15.43	41.21
Calvert Small-Cap I	11.59	9.66	6.15	7.15	7.91	15.41
iShares ESG Aware MSCI EAFE ETF	15.80	8.13	3.65	7.09	3.86	16.99
iShares ESG Aware MSCI EM ETF	8.99	9.71	10.86	19.12	5.61	20.93

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	0.88	0.51	8.99	8.77	6.14	17.97
Calvert High Yield Bond I	3.02	2.82	4.15	5.58	4.69	11.93
Vanguard Intmdt-Term Trs Idx Admiral	0.23	-0.32	7.65	7.32	5.05	14.07

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	0.27	1.00	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	10.95	3.89	14.02	17.46	13.17	34.47
Russell 2000 TR USD	18.43	16.87	10.41	13.59	7.09	18.42
MSCI ACWI Ex USA NR USD	13.45	8.28	4.98	9.52	3.82	16.33
BBgBarc Global Aggregate TR USD	1.82	1.55	7.75	8.38	4.50	14.05
ICE BofA US High Yield TR USD	4.00	3.40	4.18	6.36	5.32	12.07

Trailing Returns						
	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF Composite Benchmark	9.11	5.41	10.15	12.90	8.08	22.70

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