

Essex County Community Foundation ESG Fund

As of 2/28/2021



Trailing Returns

	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF ESG Fund	1.16	4.28	0.74	23.80		33.47

Trailing Returns

Equity Funds	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
Vanguard FTSE Social Index Admiral	2.00	5.37	1.09	34.38	16.29	48.79
Calvert Small-Cap I	6.18	15.23	6.41	34.15	13.13	32.99
iShares ESG Aware MSCI EAFE ETF	2.34	5.90	1.05	22.89	5.36	23.89
iShares ESG Aware MSCI EM ETF	0.09	11.12	3.33	35.82	6.69	34.37

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	-1.54	-1.85	-2.08	2.74	6.21	15.79
Calvert High Yield Bond I	-0.05	1.48	0.25	6.59	5.25	13.59
Vanguard Intmdt-Term Trs Idx Admiral	-1.42	-1.83	-1.83	1.28	5.06	11.97

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	0.00	0.03	0.94	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	2.76	5.63	1.72	31.29	14.14	42.05
Russell 2000 TR USD	6.23	21.23	11.58	51.00	14.87	43.56
MSCI ACWI Ex USA NR USD	1.98	7.73	2.20	26.18	5.44	25.31
BBgBarc Global Aggregate TR USD	-1.72	-1.28	-2.59	4.33	3.84	12.59
ICE BofA US High Yield TR USD	0.35	2.65	0.73	8.62	6.25	15.04

Trailing Returns

	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF Composite Benchmark	1.49	5.28	1.43	22.90	9.35	29.18

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