

Essex County Community Foundation ESG Fund

As of 4/30/2022



Trailing Returns						
	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF ESG Fund	-6.56	-8.74	-12.66	-7.35	7.49	29.19

Trailing Returns						
Equity Funds	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
Vanguard FTSE Social Index Admiral	-9.98	-10.57	-16.71	-3.88	13.76	56.56
Calvert Small-Cap I	-6.61	-4.54	-11.69	-6.34	8.61	32.38
iShares ESG Aware MSCI EAFE ETF	-6.21	-9.60	-13.10	-9.11	4.65	18.90
iShares ESG Aware MSCI EM ETF	-6.27	-13.38	-13.53	-19.70	2.08	9.32

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	-3.85	-7.96	-9.98	-9.38	0.52	4.12
Calvert High Yield Bond I	-3.54	-5.58	-8.11	-5.91	1.91	7.91
Vanguard Intmdt-Term Trs Idx Admiral	-2.45	-6.11	-7.61	-7.87	0.34	2.64

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	0.01	0.39	1.48

Trailing Returns						
Indices	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
S&P 500 TR USD	-8.72	-8.17	-12.92	0.21	13.85	56.51
Russell 2000 TR USD	-9.91	-7.82	-16.69	-16.87	6.73	23.07
MSCI ACWI Ex USA NR USD	-6.28	-7.99	-11.38	-10.31	4.30	17.16
Bloomberg Global Aggregate TR USD	-5.48	-9.45	-11.30	-12.63	-1.09	-2.31
ICE BofA US High Yield TR USD	-3.64	-5.39	-7.99	-4.96	2.64	10.72

Trailing Returns						
	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF Composite Benchmark	-7.12	-8.29	-12.20	-7.72	6.43	24.52

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