

Essex County Community Foundation ESG Fund

As of 6/30/2022



Trailing Returns

	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF ESG Fund	-5.54	-11.81	-17.56	-14.33	5.00	6.13

Trailing Returns

Equity Funds	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
Vanguard FTSE Social Index Admiral	-7.83	-17.84	-23.99	-15.12	10.27	11.30
Calvert Small-Cap I	-5.77	-14.12	-18.79	-14.00	4.90	6.08
iShares ESG Aware MSCI EAFE ETF	-8.84	-13.21	-19.58	-17.67	1.68	2.91
iShares ESG Aware MSCI EM ETF	-6.11	-11.43	-18.29	-26.33	0.59	0.98

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	-1.81	-5.00	-11.06	-11.58	-0.96	0.85
Calvert High Yield Bond I	-5.80	-9.12	-13.43	-12.53	-0.56	0.50
Vanguard Intmdt-Term Trs Idx Admiral	-0.84	-2.54	-7.70	-8.36	-0.69	0.76

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	0.04	0.04	0.04	0.05	0.30	0.45

Trailing Returns

Indices	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
S&P 500 TR USD	-8.25	-16.10	-19.96	-10.62	10.60	11.53
Russell 2000 TR USD	-8.22	-17.20	-23.43	-25.20	4.21	3.77
MSCI ACWI Ex USA NR USD	-8.60	-13.73	-18.42	-19.42	1.35	2.29
Bloomberg Global Aggregate TR USD	-3.21	-8.26	-13.91	-15.25	-3.22	-1.58
ICE BofA US High Yield TR USD	-6.81	-9.97	-14.04	-12.66	-0.04	1.02

Trailing Returns

	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF Composite Benchmark	-6.73	-13.10	-17.85	-15.25	3.66	4.69

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