

Essex County Community Foundation ESG Fund

As of 3/31/2023



Trailing Returns

	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF ESG Fund	2.68	6.80	6.80	-5.61	10.07	6.74

Trailing Returns

Equity Funds	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
Vanguard FTSE Social Index Admiral	4.20	9.83	9.83	-10.04	17.66	11.58
Calvert Small-Cap I	-2.74	6.50	6.50	-5.28	17.48	7.48
iShares ESG Aware MSCI EAFE ETF	3.12	8.80	8.80	-0.15	13.08	5.94
iShares ESG Aware MSCI EM ETF	3.37	4.31	4.31	-12.18	7.04	0.59

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	2.38	3.19	3.19	-4.19	-2.17	0.91
Calvert High Yield Bond I	1.54	3.43	3.43	-3.11	3.91	1.99
Vanguard Intmdt-Term Trs Idx Admiral	3.06	3.00	3.00	-2.87	-3.44	0.53

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	0.34	0.94	0.94	1.86	0.62	0.81

Trailing Returns

Indices	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
S&P 500 TR USD	3.67	7.50	7.50	-7.73	18.60	11.89
Russell 2000 TR USD	-4.78	2.74	2.74	-11.61	17.51	4.73
MSCI ACWI Ex USA NR USD	2.44	6.87	6.87	-5.07	11.80	4.28
Bloomberg Global Aggregate TR USD	3.16	3.01	3.01	-8.07	-3.43	-1.24
ICE BofA US High Yield TR USD	1.13	3.72	3.72	-3.56	5.84	2.54

Trailing Returns

	1 Month	3 Months	Year to Date	12 Months	36 Months	A/O March 2019
ECCF Composite Benchmark	2.30	5.39	5.39	-7.17	9.84	5.51

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