

Essex County Community Foundation

ESG Fund

as of 10/31/2023



		1 Month	3 Months	Year to Date	12 Months	36 Months	60 Months	A/O March 2019
ECCF ESG Fund		-2.41	-8.23	3.91	6.84	2.27		5.14
Equity Funds		1 Month	3 Months	Year to Date	12 Months	36 Months	60 Months	A/O March 2019
Vanguard FSTE Social Index Admiral	VFTAX	-2.14	-8.64	13.93	12.33	8.44		
Calvert Small-Cap I	CSVIX	-5.86	-15.44	-5.70	-6.85	4.75	4.89	
iShares ESG Aware MSCI EAFE ETF	ESGD	-3.80	-5.20	7.20	26.10	5.70	3.40	
iShares ESG Aware MSCI EM ETF	ESGE	-3.10	-4.30	1.40	12.10	-3.10	0.30	
iShares MSCI Global Sustainable Dev Goals ETF	SDG	-5.10	-5.70	-4.70	7.00	-1.00	6.70	
Fixed Income Funds		1 Month	3 Months	Year to Date	12 Months	36 Months	60 Months	A/O March 2019
DFA Social Fixed Income Institutional	DSFIX	-1.23	-3.54	-0.72	2.74	5.14	0.69	
Calvert High Yield Bond I	CYBIX	-1.20	-2.22	3.30	4.51	-0.12	2.18	
Vanguard Intmdt-Term Trs Idx Admiral	VSIGX	-0.88	-2.69	-1.42	0.28	-4.93	0.19	
Cash Equivalent Fund		1 Month	3 Months	Year to Date	12 Months	36 Months	60 Months	A/O March 2019
Schwab Government Money Fund - Ultra Shares	SGUXX	0.44	1.32	4.06	4.70	1.84		
		1 Month	3 Months	Year to Date	12 Months	36 Months	60 Months	A/O March 2019
S&P 500 TR USD		-2.10	-8.25	10.69	10.14	10.36	11.01	10.76
MSCI ACWI Ex USA NR USD		-4.13	-11.36	1.00	10.26	0.46	2.53	2.37
Russell 2000 TR USD		-6.82	-16.69	-4.45	-8.56	3.95	3.31	3.04
Bloomberg Global Aggregate TR USD		-1.20	-5.39	-3.38	1.72	-7.34	-1.64	-2.74
ICE BofA US High Yield TR USD		-1.24	-2.11	4.66	5.82	1.24	2.88	2.25
		1 Month	3 Months	Year to Date	12 Months	36 Months	60 Months	A/O Jan 2019
ECCF Composite Benchmark		-2.67	-8.59	2.60	5.41	2.34		4.23