

Investment Return Detail - Socially Responsible Pool

Berkshire Taconic Community Foundation
Socially Responsible Pool

Preliminary as of September 30, 2023

Market Value	% of Portfolio		QTR Ended Dec-22	QTR Ended Mar-23	QTR Ended Jun-23	QTR Ended Sep-23	Calendar YTD	1 YR	3 YRS	5 YRS	7 YRS	10 YRS	Return Since	Inception Date
\$15,208,572	100.0	Total Fund	6.2	6.2	4.5	-2.7	7.9	14.6	3.6	5.0	6.2	6.6	7.7	Feb-09
		Policy Index	7.4	5.7	4.3	-2.6	7.4	15.3	4.6	5.4	6.8	7.4	9.2	Feb-09
		Actual Index	6.5	5.7	4.3	-3.0	6.9	13.8	5.5	5.7	6.7	7.1	7.4	Jul-09
		65% MSCI AC World Index/35% Blbg Barc Global Agg	8.0	5.8	3.5	-3.5	5.7	14.1	2.0	3.8	5.2	4.9	6.2	Jan-90
		Consumer Price Index	0.0	1.7	1.1	0.9	3.7	3.7	5.7	4.0	3.5	2.8	2.6	Feb-09
\$10,193,543	67.0	Global Public Equity	9.9	7.5	6.9	-3.9	10.5	21.4	4.4	5.7	8.6	9.3	10.8	Jan-13
		MSCI AC World Index (Net)	9.8	7.3	6.2	-3.4	10.1	20.8	6.9	6.5	8.6	7.6	8.4	
\$5,371,037	35.3	Aperio SRI Account	9.6	7.2	7.2	-3.5	11.0	21.7	6.2	6.6	NA	NA	6.5	Sep-18
		MSCI AC World Index (Net)	9.8	7.3	6.2	-3.4	10.1	20.8	6.9	6.5	8.6	7.6	6.4	
\$2,391,810	15.7	Generation IM Global Equity Fund	11.6	8.9	5.4	-5.4	8.6	21.2	4.4	NA	NA	NA	6.2	Oct-19
		MSCI World Index (Net)	9.8	7.7	6.8	-3.5	11.1	22.0	8.1	7.3	9.3	8.3	8.7	
\$2,430,696	16.0	Parnassus Core Equity Instl Fund	9.6	7.6	7.5	-3.4	11.8	22.6	9.0	10.9	12.0	NA	12.0	Apr-16
		S&P 500 Index	7.6	7.5	8.7	-3.3	13.1	21.6	10.2	9.9	12.2	11.9	12.3	
\$427,284	2.8	Total Flexible Capital	-2.6	5.4	2.2	0.6	8.3	5.5	NA	NA	NA	NA	-8.7	Sep-21
		HFRI Fund of Funds Composite Index	1.7	0.7	1.5	0.5	2.8	4.6	3.8	3.4	3.8	3.3	-1.0	
\$427,284	2.8	Inherent ESG Opportunity Offshore	-0.6	3.6	-0.5	0.7	3.8	3.2	NA	NA	NA	NA	-7.5	Oct-21
		HFRI Event-Driven (Total) Index	3.1	1.4	1.1	2.4	4.9	8.2	7.8	4.6	5.3	4.5	0.4	

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\$3,012,862	19.8	Fixed Income	1.5	2.7	-0.8	-1.5	0.3	1.8	-3.2	1.1	0.7	1.4	1.1	Jan-13
		Blbg U.S. Aggregate	1.9	3.0	-0.8	-3.2	-1.2	0.6	-5.2	0.1	-0.1	1.1	0.9	
\$1,277,419	8.4	Breckinridge Sustainable Fixed Income	1.5	2.7	-0.8	-0.8	1.1	2.6	-2.6	1.2	0.9	NA	0.9	Oct-16
		Blbg Intermed. U.S. Government/Credit	1.5	2.3	-0.8	-0.8	0.7	2.2	-2.9	1.0	0.6	1.3	0.6	
\$1,735,443	11.4	Fidelity Sustainability Bond Index Fund	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	-2.5	Sep-23
		Blbg U.S. Aggregate	1.9	3.0	-0.8	-3.2	-1.2	0.6	-5.2	0.1	-0.1	1.1	-2.5	
\$1,561,926	10.3	Cash	0.8	1.0	1.2	1.3	3.5	4.3	1.6	1.5	1.3	0.9	0.7	Jul-09
		FTSE 3 Month T-Bill	0.9	1.1	1.3	1.4	3.8	4.7	1.8	1.7	1.6	1.1	0.8	
\$1,561,926	10.3	Wilmington U.S. Government Money Market	0.8	1.0	1.2	1.3	3.5	4.3	1.6	1.5	1.3	0.9	0.7	Jul-09
		FTSE 3 Month T-Bill	0.9	1.1	1.3	1.4	3.8	4.7	1.8	1.7	1.6	1.1	0.8	

Please Note:

- Periods greater than one year are annualized
- Since inception returns are calculated from the first full month
- Total Fund performance includes terminated manager
- Performance and market values are subject to change based on statement availability from the investment manager/custodian.
- Returns are net of investment management fees and gross of consulting fees unless otherwise stated
- Actual Index calculated using segment allocations and index returns.
- Policy Index 2/1/2009-12/31/2012: 50% S&P 500/ 50% Bloomberg Barclays Aggregate.
- Policy Index 1/1/2013-7/31/2018: 60% FTSE4Good US Select Index / 40% Bloomberg U.S. Aggregate Index.
- Policy Index(08/01/2018-08/31/2021): 70% MSCI AC World Index/ 20% Bloomberg U.S. Aggregate/ 10% Bloomberg Barclays U.S. Treasury: 0-5 Year TIPS.
- Current Policy Index (As of 09/01/2021): 70% MSCI AC World Index/ 10% Bloomberg U.S. Aggregate/ 10% Bloomberg Barclays U.S. Treasury: 0-5 Year TIPS/ 10% HFRI Fund of Funds Composite Index.
- Inherent and Generation IM: Market values estimated using preliminary manager-reported performance, adjusted for activity.
- Wilmington U.S. Government Money Market: Market value adjusted for 09/30/2023 Inherent ESG estimated redemption, not yet settled.

Non-Marketable Strategies - Socially Responsible Pool

As of September 30, 2023

	Capital Commitment	Cmt Date	Paid-in Capital	Capital Contributed	% Funded	Remaining Commitment	Distributed	Capital Returned	Recallable Capital	Market Value	Net Growth of Portfolio	DPI Multiple	TVPI Multiple	IRR (%)	Valuation Date
Private Equity	\$750,000		\$22,500	\$22,500	3.0	\$727,500	-	-	-	\$12,957	-\$9,543	-	0.6	-48.6	
Accolade Empowerment Fund II, L.P.	\$750,000	May-2022	\$22,500	\$22,500	3.0	\$727,500	-	-	-	\$12,957	-\$9,543	-	0.6	-48.6	Jun-2023

General Notes:

-Market value reported one quarter in arrears, adjusted for current capital activity, unless otherwise noted. Valuations subject to availability. Performance may change as updates are processed.

-This report contains information from manager supplied financial reports (audited or unaudited). Content is subject to change without notice. Information obtained from the manager is believed to be reliable; however, accuracy of the data is not guaranteed and has not been independently verified by Prime Buchholz.

Glossary:

-Paid-in Capital: Sum of all contributions into the fund.

-Capital Contributed: Paid-in capital (excluding fees/expenses ex. capital commitment) reduced by recallable capital.

-Remaining Commitment: Total amount remaining to be called.

-Distributed: Sum of both recallable and non-recallable distributions.

-Capital Returned: Distributions not subject to recall.

-Recallable Capital: Distributions subject to recall.

-Net Growth of Portfolio: Reduced by any fees paid ex-capital commitment.

-DPI Multiple: Distributions (including recallable capital) to paid-in capital.

-TVPI Multiple: Total Value (market value + distributions including recallable capital) to paid-in capital.

-IRR: Calculated since inception.