## The Community Foundation of Herkimer & Oneida Counties, Inc.

## **Total Fund Assets**

#### Investment Performance and Asset Allocation Summary - Period Ending February 28, 2022 Net of Fees

							Annualized							
							ds Ending	- Febru						
Name	Assets	% of	T		3 mon	CYTD	1 yr	3 yr	5 yr	7 yr	10 yr	15 yr	ITD	
Name Total Managed Assets^	Market Value 167,286,433	Total Fund 100.0	100.0	-1.2	% -2.2	% -4.7	3.8	% 8.8	% 7.7	6.6	% 7.5	% 6.4	8.2	
Total Managed Assets + Segregated Annuity Reserve	170,734,244	100.0	100.0	-1.2	-2.2	-4.7	3.8	8.8	7.7	6.6	7.5	6.4	8.3	
Target Allocation <sup>1</sup>	-, - ,			-1.7	-3.1	-5.9	4.1	9.9	8.6	7.2	7.6	6.0	7.7	
60% MSCI ACW/40% Barclays Capital Aggregate				-2.0	-3.6	-5.7	3.6	9.6	8.2	6.6	7.1	5.7	6.9	
CPI +5.0%				1.2	3.3	2.2	13.4	9.2	8.4	8.0	7.4	7.4	7.6	
Large/Mid Cap Equity	39.367.859	23.5	24.0	-2.4	-5.9	-8.7	8.0	15.1	13.2	10.8	12.7	9.8	10.5	
S&P 500	39,307,039	20.0	24.0	-3.0	-3.9	-8.0	16.4	18.2	15.2	13.2	14.6	10.1	9.7	
Eagle Capital Management (1/31/04)	8,288,305	5.0		-3.9	-6.2	-8.8	8.8	15.8	13.9	11.9	14.2	11.0	10.7	
Vanguard Inst Index Fund (11/30/18)	6,727,907	4.0		-3.0	-3.9	-8.0	16.3	18.2	NA	NA	NA	NA	17.2	
Vanguard Lg Cap Index ETF (10/31/08)	976,856	0.6		-3.0	-5.0	-8.8	14.2	18.3	15.2	13.1	14.5	NA	14.4	
American Funds Fundamental Investors (03/31/00)	1,381,809	0.8		-2.2	-3.2	-7.7	9.7	14.3	12.5	11.4	13.0	9.2	8.1	
Focused Investors (1/31/11) Bares Capital Management (4/30/21)	13,075,299 2,551,935	7.8 1.5		-0.7 -5.4	4.1 -25.9	-2.8 -19.6	24.5 NA	18.7 NA	14.6 NA	12.1 NA	13.4 NA	NA NA	13.2 -34.4	
Russell 1000 Value	2,331,333	1.5		-1.2	2.6	-3.5	15.0	12.2	9.5	9.1	11.7	7.3	NA	
American Funds Growth (03/31/00)	800,083	0.5		-3.6	-12.5	-13.3	1.9	17.9	15.9	13.7	15.0	10.3	7.6	
Russell 1000 Growth				-4.2	-10.6	-12.5	12.6	23.2	20.2	16.5	17.0	12.7	6.5	
Artisan Mid Cap Fund Instl (4/30/11)	5,565,664	3.3		-1.3	-16.1	-15.5	-8.3	19.5	17.5	12.9	13.7	NA	13.0	
Russell Mid Cap				-0.7 -1.2	-4.3 -13.7	-8.0 -14.0	7.1	14.3 14.7	12.0 14.9	10.3 11.7	12.8 13.6	9.4 10.3	11.6	
Russell Mid Cap Growth				-1.2	-13.7	-14.0	-4.3	14.7	14.9	11.7	13.0	10.3	12.3	
Small Cap Equity	14,214,393	8.5	7.0	-0.3	-4.0	-7.8	0.9	12.0	10.5	10.6	12.2	8.0	11.7	
Russell 2000				1.1	-6.6	-8.7	-6.0	10.5	9.5	8.9	11.2	8.0	9.3	
Champlain Small Cap (8/31/08)	7,293,040	4.4		-1.8	-7.2	-10.8	-5.2	10.5	10.7	11.6	12.4	NA	10.8	
Russell 2000	4 4 7 0 0 7 0	2.5		1.1	-6.6	-8.7	-6.0	10.5	9.5	8.9	11.2	8.0	9.3	
DFA Targeted Value Portfolio (8/31/00) Russell 2000 Value	4,170,072	2.5		2.5 1.7	4.5 -0.4	-0.7 -4.3	17.6 6.6	14.1 10.9	9.5 8.0	9.2 8.7	11.8 10.7	8.0 6.9	10.9 9.3	
Vanguard Small Cap Index (1/31/12)	1,902,196	1.1		0.9	-3.9	-7.1	0.8	12.3	11.0	9.8	12.2	0.0	12.4	
MSCI US Small Cap Index	_,			1.1	-3.8	-6.9	1.3	13.0	10.9	9.9	12.2	9.2	12.4	
American Funds Small Cap (3/31/00)	849,086	0.5		-2.6	-12.8	-14.2	-9.3	14.3	12.8	10.6	11.4	8.1	6.2	
Russell 2000 Growth				0.4	-12.6	-13.0	-17.4	9.2	10.5	8.7	11.4	8.8	5.5	
International Equity	42,122,790	25.2	22.0	-1.2	2.7	-2.1	5.9	6.9	6.0	5.3	7.0	4.9	7.9	
MSCI EAFE				-1.8	-1.7	-6.5	2.8	7.8	7.2	4.8	6.2	3.0	5.0	
Silchester International (1/31/98)	14,470,142	8.6		0.0	6.0	1.1	7.0							
MSCI EAFE Value	I 1, 11 0, I 12	0.0		0.3		1.1	7.0	6.5	5.8	5.2	7.6	6.1	9.4	
				-1.4	5.6	-0.3	6.3	4.8	4.6	2.7	4.7	1.5	4.9	
Wellington International Contrarian Value (9/30/15)	10,502,986	6.3		-1.4 -2.1	5.6 6.2	-0.3 1.1	6.3 11.1	4.8 7.0	4.6 5.5	2.7 NA	4.7 NA	1.5 NA	4.9 7.9	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value	10,502,986	6.3		-1.4 -2.1 -1.4	5.6 6.2 5.6	-0.3 1.1 -0.3	6.3 11.1 6.3	4.8 7.0 4.8	4.6 5.5 4.6	2.7 NA 2.7	4.7 NA 4.7	1.5 NA 1.5	4.9 7.9 5.3	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14)				-1.4 -2.1 -1.4 -2.5	5.6 6.2 5.6 -1.8	-0.3 1.1 -0.3 -6.3	6.3 11.1 6.3 3.1	4.8 7.0 4.8 8.6	4.6 5.5 4.6 7.7	2.7 NA 2.7 5.5	4.7 NA 4.7 NA	1.5 NA 1.5 NA	4.9 7.9 5.3 6.4	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value	10,502,986	6.3		-1.4 -2.1 -1.4	5.6 6.2 5.6	-0.3 1.1 -0.3	6.3 11.1 6.3	4.8 7.0 4.8	4.6 5.5 4.6	2.7 NA 2.7	4.7 NA 4.7	1.5 NA 1.5	4.9 7.9 5.3	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE	10,502,986	6.3 6.3		-1.4 -2.1 -1.4 -2.5 -1.8	5.6 6.2 5.6 -1.8 -1.7	-0.3 1.1 -0.3 -6.3 -6.5	6.3 11.1 6.3 3.1 2.8	4.8 7.0 4.8 8.6 7.8	4.6 5.5 4.6 7.7 7.2	2.7 NA 2.7 5.5 4.8	4.7 NA 4.7 NA 6.2	1.5 NA 1.5 NA 3.0	4.9 7.9 5.3 6.4 5.6	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)	10,502,986 10,596,264 6,553,398	6.3 6.3 3.9		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3	5.6 6.2 5.6 -1.8 -1.7 NA -4.5	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5	6.3 11.1 6.3 3.1 2.8 NA -1.5	4.8 7.0 4.8 8.6 7.8 NA 8.6	4.6 5.5 4.6 7.7 7.2 NA 7.9	2.7 NA 2.7 5.5 4.8 NA 7.2	4.7 NA 4.7 NA 6.2 NA 8.3	1.5 NA 1.5 NA 3.0 NA 4.7	4.9 7.9 5.3 6.4 5.6 -18.2 5.6	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity	10,502,986	6.3 6.3	6.0	-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3	5.6 6.2 5.6 -1.8 -1.7 NA -4.5	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5	6.3 11.1 6.3 3.1 2.8 NA -1.5	4.8 7.0 4.8 8.6 7.8 NA 8.6	4.6 5.5 4.6 7.7 7.2 NA 7.9	2.7 NA 2.7 5.5 4.8 NA 7.2	4.7 NA 4.7 NA 6.2 NA 8.3	1.5 NA 1.5 NA 3.0 NA 4.7	4.9 7.9 5.3 6.4 5.6 -18.2 5.6	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets	10,502,986 10,596,264 6,553,398 10,334,002	6.3 6.3 3.9	6.0	-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5	6.3 11.1 6.3 3.1 2.8 NA -1.5	4.8 7.0 4.8 8.6 7.8 NA 8.6	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5	2.7 NA 2.7 5.5 4.8 NA 7.2	4.7 NA 4.7 NA 6.2 NA 8.3	1.5 NA 1.5 NA 3.0 NA 4.7	4.9 7.9 5.3 6.4 5.6 -18.2 5.6	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity	10,502,986 10,596,264 6,553,398	6.3 6.3 3.9	6.0	-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3	5.6 6.2 5.6 -1.8 -1.7 NA -4.5	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5	6.3 11.1 6.3 3.1 2.8 NA -1.5	4.8 7.0 4.8 8.6 7.8 NA 8.6	4.6 5.5 4.6 7.7 7.2 NA 7.9	2.7 NA 2.7 5.5 4.8 NA 7.2	4.7 NA 4.7 NA 6.2 NA 8.3	1.5 NA 1.5 NA 3.0 NA 4.7	4.9 7.9 5.3 6.4 5.6 -18.2 5.6	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14)	10,502,986 10,596,264 6,553,398 10,334,002	6.3 6.3 3.9	6.0	-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5	4.8 7.0 4.8 8.6 7.8 NA 8.6 3.8 6.0 7.6	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619	6.3 6.3 3.9 6.2 3.7	6.0	-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7	4.8 7.0 4.8 8.6 7.8 NA 8.6 3.8 6.0 7.6	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383	6.3 6.3 3.9 6.2 3.7 2.5		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA	4.8 7.0 4.8 8.6 7.8 NA 8.6 3.8 6.0 7.6 6.0 NA 6.0	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7 4.8 NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets Specialized Global Equities	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619	6.3 6.3 3.9 6.2 3.7	6.0	-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0	-0.3 1.1 -0.3 -6.3 -6.5 -18.5 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7	4.8 7.0 4.8 8.6 7.8 NA 8.6 3.8 6.0 7.6 6.0 NA 6.0	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7 4.8 NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383	6.3 6.3 3.9 6.2 3.7 2.5		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA	4.8 7.0 4.8 8.6 7.8 NA 8.6 3.8 6.0 7.6 6.0 NA 6.0	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7 4.8 NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets Specialized Global Equities MSCI AC World	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383	6.3 3.9 6.2 3.7 2.5		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7	4.8 7.0 4.8 8.6 7.8 NA 8.6 3.8 6.0 7.6 6.0 NA 6.0	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7 4.8 NA 4.8	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 9.8	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8 17.3	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19)	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383	6.3 3.9 6.2 3.7 2.5		-1.4 -2.1 -1.4 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.1 -3.0 -2.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -3.0 -1.8 -3.0 NA -3.0 -2.2 -3.7 4.7 -2.9 1.3	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8 -4.0 -7.4 -1.7 -4.4 0.1	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7	4.8 7.0 4.8 8.6 7.8 NA 8.6 3.8 6.0 7.6 6.0 NA 6.0 NA 4.3.5 10.1 NA	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0 NA 7.0 NA 7.0 NA	2.7 NA 2.7 5.5 4.8 NA 7.2 4.8 4.7 4.8 NA 4.8 NA 4.8 NA 4.8	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 9.8 NA	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2 NA 4.2	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8 17.3 17.7 -0.9 7.4 12.7	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets  Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19) HFRI Fund of Funds	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383 22,302,305 1,920,016 2,600,013	6.3 6.3 3.9 6.2 3.7 2.5		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.1 -3.0 -2.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0 -2.2 -3.7 4.7 -2.9	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8 -4.0 -7.4 -1.7 -4.4 0.1 -3.3	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7	4.8 7.0 4.8 8.6 7.8 NA 8.6 3.8 6.0 7.6 6.0 NA 6.0 NA 13.4 -3.5 10.1 NA 6.1	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0 NA 7.0 NA 4.7	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7 4.8 NA 4.8 NA 9.1 NA 9.1 NA 6.4 NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 9.8 NA 6.3 NA	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8 17.3 17.7 -0.9 7.4 12.7 6.2	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19) HFRI Fund of Funds Sustainable Capital Africa Alpha Fund (12/31/19)	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383 22,302,305 1,920,016	6.3 6.3 3.9 6.2 3.7 2.5		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0 VA -3.7 4.7 -2.2 -3.7 4.7 -2.9 1.3 -2.9 8.4	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8 -4.0 -7.4 -1.7 -4.4 0.1 -3.3 6.3	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7 10.7 10.7 10.7 10.7 10.7 10.7 10.7	4.8 7.0 4.8 8.6 7.8 8.6 3.8 6.0 7.6 6.0 NA 6.0 13.4 -3.5 10.1 NA	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0 NA 11.4 NA 7.9 NA	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7 4.8 NA 4.8 NA 9.1 NA 6.4 NA NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 9.8 NA 6.3 NA 6.3 NA	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8 17.7 -0.9 7.4 12.7 6.2 9.8	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets  Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19) HFRI Fund of Funds Sustainable Capital Africa Alpha Fund (12/31/19) S&P Pan Africa ex. South Africa	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383 22,302,305 1,920,016 2,600,013 4,101,201	6.3 6.3 3.9 6.2 3.7 2.5 13.3 1.1 1.6 2.5		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.1 -3.0 -2.5 -1.3	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0 -2.2 -3.7 4.7 -2.9 1.3 -2.9 8.4 3.7	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8 -4.0 -7.4 -1.7 -4.4 0.1 -3.3 6.3 0.5	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7	4.8 7.0 4.8 8.6 7.8 NA 8.6 3.8 6.0 7.6 6.0 NA 13.4 -3.5 10.1 NA 6.1 NA 4.0	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA NA NA NA NA NA NA NA NA NA NA NA NA	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7 4.8 NA 9.1 NA 6.4 NA NA 9.4 NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 3.2 NA 3.2 NA 3.2 NA 3.2 NA 3.2	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.7	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8 17.7 -0.9 7.4 12.7 6.2 9.8 5.4	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19) HFRI Fund of Funds Sustainable Capital Africa Alpha Fund (12/31/19)	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383 22,302,305 1,920,016 2,600,013	6.3 6.3 3.9 6.2 3.7 2.5		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0 -3.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0 VA -3.7 4.7 -2.2 -3.7 4.7 -2.9 1.3 -2.9 8.4	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8 -4.0 -7.4 -1.7 -4.4 0.1 -3.3 6.3	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7 10.7 10.7 10.7 10.7 10.7 10.7 10.7	4.8 7.0 4.8 8.6 7.8 8.6 3.8 6.0 7.6 6.0 NA 6.0 13.4 -3.5 10.1 NA	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0 NA 11.4 NA 7.9 NA	2.7 NA 2.7 5.5 4.8 NA 7.2 3.2 4.8 4.7 4.8 NA 4.8 NA 9.1 NA 6.4 NA NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 9.8 NA 6.3 NA 6.3 NA	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8 17.7 -0.9 7.4 12.7 6.2 9.8	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19) HFRI Fund of Funds Sustainable Capital Africa Alpha Fund (12/31/19) S&P Pan Africa ex. South Africa Manager C (10/31/20) MSCI AC World Manager E (10/31/20)	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383 22,302,305 1,920,016 2,600,013 4,101,201	6.3 6.3 3.9 6.2 3.7 2.5 13.3 1.1 1.6 2.5		-1.4 -2.1 -1.4 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.1 -3.0 -2.6 -0.5 1.5 -0.6 4.8 1.3 -8.6 -2.6 -4.2	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -3.0 -1.8 -3.0 NA -3.0 -2.2 -3.7 4.7 -2.9 8.4 3.7 -2.9 8.4 3.7 -2.1.1	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8 -4.0 -7.4 -1.7 -4.4 0.1 -3.3 6.3 0.5 -15.9 -7.4 -6.8	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7 6.2 7.8 0.6 17.4 0.5 11.3 15.5 -22.6 7.8 7.4	4.8 7.0 4.8 8.6 7.8 NA 8.6 6.0 7.6 6.0 NA 6.0 NA 4.0 13.4 NA 4.0 NA 4.0 NA 4.0	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0 NA 7.0 NA 11.4 NA	2.7 NA 2.7 5.5 4.8 NA 7.2 4.8 4.7 4.8 NA 4.8 NA 4.8 NA 9.1 NA 9.1 NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 3.2 NA 9.8 NA 6.3 NA 9.8 NA NA 8.3	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 6.5 NA NA NA NA NA NA NA NA NA NA NA NA NA	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 -18.2 5.6 -18.2 5.6 -18.2 -18.	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19) HFRI Fund of Funds Sustainable Capital Africa Alpha Fund (12/31/19) S&P Pan Africa ex. South Africa Manager C (10/31/20) MSCI AC World Manager E (10/31/20) MSCI AC World Manager E (10/31/20) MSCI Japan	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383 22,302,305 1,920,016 2,600,013 4,101,201 2,217,734 3,005,625	6.3 6.3 3.9 6.2 3.7 2.5 13.3 1.1 1.6 2.5 1.3		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.1 -3.0 -2.6 -2.6 -0.5 -0.5 -0.6 4.8 1.3 -8.6 -2.6 -2.6 -2.6 -2.6 -2.6 -2.6 -2.6 -2	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0 -2.2 -3.7 -2.9 8.4 3.7 -2.1 -2.9 8.4 3.7 -2.1 -3.7 -3.1 -3.7 -3.1 -3.7 -3.1 -3.7 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8 -4.0 -7.4 -1.7 -4.4 0.1 -3.3 6.3 0.5 -15.9 -7.4 -6.8 -6.1	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7 8.2 7.8 0.6 17.4 0.5 11.3 15.5 -22.6 7.8 7.4	4.8 7.0 4.8 8.6 7.8 NA 8.6 6.0 7.6 6.0 NA 6.0 NA 6.1 NA 4.1 1.3 1.4 NA 1.3 1.4 NA 1.3 1.4 NA	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0 NA 7.0 NA 4.7 NA 1.7 NA 1.1 N	2.7 NA 2.7 5.5 4.8 NA 7.2 4.8 4.7 4.8 NA 4.8 NA 4.8 NA 9.1 NA 0.5 NA 9.1 NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 6.3 NA 6.3 NA 6.3 NA 9.8 NA 6.3 NA 6.3 NA 6.2 NA 6.2 NA 6.2 NA 6.2 NA 6.2 NA 6.3 NA 1.3 NA 1.0 NA 1.0 NA 1.0 NA 1.0 NA N	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.6 NA 2.4 NA NA 4.6 NA 2.4 NA NA 2.4 NA NA 2.4 NA 1.4 NA	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8 17.3 17.7 -0.9 7.4 12.7 6.2 9.8 5.4 -8.6 -8.1 14.8 9.0	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets  Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19) HFRI Fund of Funds Sustainable Capital Africa Alpha Fund (12/31/19) S&P Pan Africa ex. South Africa Manager C (10/31/20) MSCI AC World Manager E (10/31/20) MSCI Japan Manager D (10/31/20)	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383 22,302,305 1,920,016 2,600,013 4,101,201 2,217,734	6.3 6.3 3.9 6.2 3.7 2.5 13.3 1.1 1.6 2.5 1.3		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.6 -2.6 -0.5 -0.5 -0.6 4.8 1.3 -8.6 -2.6 -2.6 -2.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0 -2.2 -3.7 4.7 -2.9 8.4 3.7 -2.1 -2.1 -3.7 -2.9 8.4 3.7 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8 -4.0 -7.4 -1.7 -4.4 0.1 -3.3 6.3 0.5 -15.9 -7.4 -6.8 -6.1 0.0	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7 11.3 15.5 -22.6 7.8 7.4 -4.7	4.8 7.0 4.8 8.6 7.8 8.6 3.8 6.0 7.6 6.0 NA 4.0 13.4 -3.5 10.1 NA 6.1 NA 4.0 NA 13.4 13.4 NA	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0 NA 11.4 NA 7.9 NA 4.7 NA 4 NA 4 NA 4 NA 1.7 NA 1.1 NA 1.7 NA 1.7 NA 1.7 NA 1.7 NA 1.7 NA 1.1 NA 1.1 NA 1.1 NA 1.1	2.7 NA 2.7 5.5 4.8 NA 7.2 4.8 4.7 4.8 NA 4.8 NA 9.1 NA 6.4 NA NA 9.1 NA 9.1 NA 9.1 NA NA NA NA NA NA NA NA NA NA NA NA NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 6.3 NA 6.3 NA 6.3 NA 6.3 NA 6.3 NA 6.2 NA 6.2 NA 6.2 NA 6.2 NA 6.2 NA 6.3 NA 6 NA 6 NA 6 NA 6 NA 6 NA 6 NA 6 NA	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4 NA 4 NA 4 NA 4 NA 4 NA 4 NA 4 NA	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8 17.3 17.7 -0.9 8 5.4 -8.6 21.1 14.8 9.0 27.1	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets  Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19) HFRI Fund of Funds Sustainable Capital Africa Alpha Fund (12/31/19) S&P Pan Africa ex. South Africa Manager C (10/31/20) MSCI AC World Manager E (10/31/20) MSCI Japan Manager D (10/31/20) Russell 1000 Value	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383 22,302,305 1,920,016 2,600,013 4,101,201 2,217,734 3,005,625 4,724,314	6.3 6.3 3.9 6.2 3.7 2.5 13.3 1.1 1.6 2.5 1.3 1.8 2.8		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.6 -2.6 -0.5 -0.5 -0.6 4.8 1.3 -8.6 -2.6 -2.6 -2.6 -1.1 -1.1 -1.2	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0 -2.2 -3.7 -2.9 1.3 -2.9 8.4 3.7 -21.1 -3.7 -5.3 -4.3 -2.9 8.4 -2.2 -3.7 -3.7 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0	-0.3 1.1 -0.3 -6.3 -6.3 -6.5 -18.2 -8.5  -5.1 -4.8 -3.3 -4.8 -6.5 -4.8  -4.0 -7.4 -1.7 -4.4 0.1 -3.3 6.3 0.5 -15.9 -7.4 -6.8 -6.1 0.0 -3.5	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7 6.2 7.8 -2.8 0.6 17.4 0.5 11.3 15.5 -22.6 7.8 7.4 11.3	4.8 7.0 4.8 8.6 7.8 8.6 3.8 6.0 7.6 6.0 NA 6.0 NA 13.4 -3.5 10.1 NA 6.1 NA 4.0 NA 13.4 NA 13.4 NA 13.4 NA 13.4 NA 13.4 NA	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0 NA 11.4 NA 7.9 NA 4.7 NA 3.6 NA 11.4 NA 5.5 NA	2.7 NA 2.7 5.5 4.8 NA 7.2 4.8 4.7 4.8 NA 4.8 NA 9.1 NA 6.4 NA 9.1 NA 9.5 NA 9.1 NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 9.8 NA 6.3 NA 1.10 NA 9.8 NA 1.10 NA 9.8	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.2 NA 4.7	4.9 7.9 5.3 6.4 5.6 -18.2 5.6  5.0 4.4 4.1 3.8 -6.5 3.8  17.3 17.7 -0.9 7.4 12.7 6.2 9.8 5.4 -8.6 21.1 14.8 9.0 27.1 30.3	
Wellington International Contrarian Value (9/30/15) MSCI EAFE Value Vanguard Developed Markets Institutional (12/31/14) MSCI EAFE Brown Capital Mgmt Intl Small Co (12/31/21) MSCI EAFE Small Cap (Net)  Emerging Equity MSCI Emerging Markets Vanguard FTSE Emerging Markets (6/30/14) MSCI Emerging Markets EAM Long Only EM Feeder Fund (12/31/21) MSCI Emerging Markets  Specialized Global Equities MSCI AC World Hengistbury Fund Limited Class B (9/30/17) HFRI Equity Hedge Index Manager B (12/31/19) HFRI Fund of Funds Sustainable Capital Africa Alpha Fund (12/31/19) S&P Pan Africa ex. South Africa Manager C (10/31/20) MSCI AC World Manager E (10/31/20) MSCI Japan Manager D (10/31/20)	10,502,986 10,596,264 6,553,398 10,334,002 6,125,619 4,208,383 22,302,305 1,920,016 2,600,013 4,101,201 2,217,734 3,005,625	6.3 6.3 3.9 6.2 3.7 2.5 13.3 1.1 1.6 2.5 1.3		-1.4 -2.1 -1.4 -2.5 -1.8 -2.5 -1.3 -3.4 -3.0 -3.7 -3.0 -2.1 -3.0 -2.6 -2.6 -0.5 -0.5 -0.6 4.8 1.3 -8.6 -2.6 -2.6 -2.1 -3.0	5.6 6.2 5.6 -1.8 -1.7 NA -4.5 -4.0 -3.0 -1.8 -3.0 NA -3.0 -2.2 -3.7 4.7 -2.9 8.4 3.7 -2.1 -2.1 -3.7 -2.9 8.4 3.7 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0 -3.0	-0.3 1.1 -0.3 -6.3 -6.5 -18.2 -8.5 -5.1 -4.8 -3.3 -4.8 -6.5 -4.8 -4.0 -7.4 -1.7 -4.4 0.1 -3.3 6.3 0.5 -15.9 -7.4 -6.8 -6.1 0.0	6.3 11.1 6.3 3.1 2.8 NA -1.5 -6.5 -10.7 -6.5 -10.7 NA -10.7 11.3 15.5 -22.6 7.8 7.4 -4.7	4.8 7.0 4.8 8.6 7.8 8.6 3.8 6.0 7.6 6.0 NA 4.0 13.4 -3.5 10.1 NA 6.1 NA 4.0 NA 13.4 13.4 NA	4.6 5.5 4.6 7.7 7.2 NA 7.9 4.5 7.0 7.1 7.0 NA 7.0 NA 11.4 NA 7.9 NA 4.7 NA 4 NA 4 NA 4 NA 1.7 NA 1.1 NA 1.7 NA 1.7 NA 1.7 NA 1.7 NA 1.7 NA 1.1 NA 1.1 NA 1.1 NA 1.1	2.7 NA 2.7 5.5 4.8 NA 7.2 4.8 4.7 4.8 NA 4.8 NA 9.1 NA 6.4 NA NA 9.1 NA 9.1 NA 9.1 NA NA NA NA NA NA NA NA NA NA NA NA NA	4.7 NA 4.7 NA 6.2 NA 8.3 2.6 3.2 NA 3.2 NA 3.2 NA 6.3 NA 6.3 NA 6.3 NA 6.3 NA 6.3 NA 6.2 NA 6.2 NA 6.2 NA 6.2 NA 6.2 NA 6.3 NA 6 NA 6 NA 6 NA 6 NA 6 NA 6 NA 6 NA	1.5 NA 1.5 NA 3.0 NA 4.7 NA 4.2 NA 4.2 NA 4.2 NA 4.6 NA 2.4 NA NA NA NA NA NA NA NA NA NA NA NA NA	4.9 7.9 5.3 6.4 5.6 -18.2 5.6 5.0 4.4 4.1 3.8 -6.5 3.8 17.3 17.7 -0.9 8 5.4 -8.6 21.1 14.8 9.0 27.1	

## The Community Foundation of Herkimer & Oneida Counties, Inc.

## **Total Fund Assets**

#### Investment Performance and Asset Allocation Summary - Period Ending February 28, 2022 Net of Fees

		0, 5	Pe 1 mon 3 mon CYT					oruary 28, 2022				
Name	Assets Market Value	% of Total Fund Target	1 mon %	3 mon %	CYID %	1 yr %	3 yr %	5 yr %	7 yr %	10 yr %	15 yr %	ITD %
Total Private Equity	963,919	0.6	0.0 -3.0	-0.1 -3.9	0.0 -8.0	30.3 16.4	19.6 18.2	16.5 15.2	14.5 13.2	13.5 14.6	NA 10.1	8.8 14.9
S&P 500			-3.0	-3.9	-8.0	10.4	18.2	15.2	13.2	14.0	10.1	14.9
			Remaining	YTD - C	apital	YTD	-				Valuatio	
TIEF B :	011.070	Commitment	Commitment	Cal		Distribut		IRR	IRR a		of *	
TIFF Private Equity 2010 (7/31/10) TIFF Private Equity 2011 (8/31/11)	311,379 652,540	\$750,000 \$1,000,000	\$105,000 \$70,000	\$0 \$0		\$21,35 \$0	o4	14.1% 11.0%	9/30/2 9/30/2		12/31/2 12/31/2	
Till Tillvate Equity 2011 (0/01/11)	002,040	Ψ1,000,000	Ψ10,000	Ψ		Ψ0		11.070	0/00/2	.021	12/01/2	.021
Fixed Income	17,406,115	10.4 12.0	-0.8	-2.4	-2.2	-2.2	3.4	2.7	2.4	2.6	4.3	4.9
Barclays Capital Aggregate Income Research & Management (3/31/11)	8,027,832	4.8	-1.1 -1.2	-3.5 -3.5	-3.2 -3.2	-2.6 -2.8	3.3	2.7 3.1	2.4 2.6	2.5 2.9	3.8 NA	4.7 3.5
Barclays Capital Aggregate	0,021,032	4.0	-1.1	-3.5	-3.2	-2.6	3.3	2.7	2.4	2.5	3.8	3.0
Vanguard Short Term Bond Index (6/30/12)	8,378,283	5.0	-0.6	-1.7	-1.6	-2.3	2.1	1.8	1.6	NA	NA	1.5
Barclays 1-3 Yr Govt Investment in Holding Corporation (6/30/14)	1 000 000	0.6	-0.4 0.2	-1.3 0.7	-1.1 0.4	-1.7 2.7	1.5 2.7	1.3 2.8	1.2 2.9	1.0 NA	1.9 NA	1.0 2.7
Barclays Govt./Corp. Bond Index	1,000,000	0.6	-1.2	-3.9	-3.6	-2.6	3.9	3.0	2.6	2.7	3.9	2.6
Global Bond Colchester Global Bond (10/31/09)	7,710,004	4.6 5.0	0.6	2.2	2.4	7.0	1.0	2.1	1 =	1 2	NA	2.2
Citigroup World Gov Bond	7,710,004	4.6	-0.6 -1.1	-2.3 -3.7	-2.4 -3.1	-7.0 -6.5	1.9 1.5	2.1	1.5 1.5	1.3 0.6	NA 2.7	2.2
- Chagled World Cov Bond				0	0.1	0.0	2.0	2.0	2.0	0.0		2.0
Treasury Inflation Protected Sec.	8,293,747	5.0 5.0										
Vanguard Inflation Protected Sec. (10/31/09) Barclays US TIPS	8,293,747	5.0	0.8	-1.0 -0.9	-1.1 -1.2	5.8 6.1	7.4 7.5	4.7 4.8	3.7 3.8	2.7 2.8	NA 4.4	3.9 4.0
Daidays 03 Til 3			0.9	-0.9	-1.2	0.1	1.5	4.0	3.0	2.0	4.4	4.0
High Yield	4,551,299	2.7 3.0	-0.7	-0.6	-2.1	2.0	4.9	4.1	4.2	5.7	6.2	6.6
Oaktree Expanded High Yield (10/31/14)	2,465,841	1.5	-1.1 -0.9	-1.4 -1.8	-3.2 -3.6	1.1 0.8	4.5 5.0	3.7 4.7	3.9 5.0	NA 5.8	NA 6.4	3.9 4.9
Merrill Lynch High Yield OHA Diversified Credit Strategies Offshore (10/31/14)	2,085,458	1.2	-0.9	0.4	-0.8	3.2	5.4	4.7	4.7	NA	NA	4.9
50% CSFB Lev Loan/50% Barclays Corp HY	,,		-0.8	-0.7	-1.9	2.0	4.7	4.5	4.6	5.2	5.4	4.6
Program Related Investments	20.000	0.0 3.0										
Bridge Loans	20,000	0.0	0.0	0.0	0.0	0.0	NA	NA	NA	NA	NA	0.0
Outside Managed Assets <sup>2</sup> American Funds	5,035,379 700,544											
Outside Managed Fund 1	153,864		NA	2.7	0.0	10.0	13.6	9.9	8.0	9.1	NA	10.0
Outside Managed Fund 2	104,082		NA	0.8	0.0	8.1	15.3	10.4	7.9	8.2	NA	9.2
Outside Managed Fund 3	442,598		NA	3.5	0.0	11.7	19.6	13.9	11.0	11.4	NA	11.8
Northwestern Mutual	2.134.811											
Outside Managed Fund 4	2,134,811		-1.6	-2.1	-4.9	6.0	NA	NA	NA	NA	NA	10.3
Baird - BEGE	2,200,024											
Outside Managed Fund 5	2,200,024		-2.2	NA	-3.8	NA	NA	NA	NA	NA	NA	-3.8
	,,-											
Cash Composite <sup>3</sup>	3,610,971		0.0	-0.3	-0.3	-0.2	-0.1	0.0	0.0	0.0	0.5	0.7
U.S. Treasury Bills			0.0	0.0	0.0	0.0	0.9	1.1	0.9	0.6	0.9	2.2
Segregated Annuity Reserve Fund	3,447,811											
USCCB Pool	11,497,891											
030001001	11,437,031											
Short-term Pool	1,160,855											
Intermediate - Term Investment Pool	190,587											
Segregated Charitable Remainder Unitrust Fund	681,062											
Grand Total of All Assets	192,910,989											

#### The Community Foundation of Herkimer & Oneida Counties, Inc.

#### **Total Fund Assets**

# Investment Performance and Asset Allocation Summary - Period Ending February 28, 2022 Net of Fees

			Annualized									
			Periods Ending - February 28, 2022									
Asse	ts % of	1	mon	3 mon	CYTD	1 yr	3 yr	5 yr	7 yr	10 yr	15 yr	ITD
Name Market	/alue Total Fund	Target	%	%	%	%	%	%	%	%	%	%

- 1. Target Allocation consists of 24% S&P 500, 12% Barclays Cap Aggregate, 22% MSCI EAFE, 13% MSCI ACWI, 3% Merrill High Yield, 7% Russell 2000, 5% Barclays US TIPS, 6% MSCI Emerging Markets, 5% Citigroup World Bond Index and 3% 0.0% Return.
- ^ Segregated Annuity Reserve Fund, Northwestern Mutual, Cash Composite, and American Funds are not included in Total Managed Assets.
- 2. Outside Managed Assets includes American Funds and Northwestern.
- 3. Cash Composite includes Checking Accounts, Money Market and Other Cash.
- \* Preliminary market value.
- \*\* Market Value includes the latest capital account statement value, including any adjustments for Capital Calls and Distributions.

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