

The Community Foundation of Herkimer & Oneida Counties, Inc.

Total Fund Assets

Investment Performance and Asset Allocation Summary - Period Ending January 31, 2022

Net of Fees

Name	Assets Market Value	% of Total Fund	Target	Periods Ending - January 31, 2022							Annualized			ITD %
				1 mon %	3 mon %	CYTD %	1 yr %	3 yr %	5 yr %	7 yr %	10 yr %	15 yr %		
Total Managed Assets^	166,237,647	100.0	100.0	-3.5	-4.4	-3.5	8.3	9.8	8.3	7.4	7.9	6.5	8.3	
Total Managed Assets + Segregated Annuity Reserve	169,742,824			-3.5	-4.4	-3.5	8.3	9.8	8.3	7.3	7.9	6.5	8.3	
Target Allocation <sup>1</sup>				-4.3	-3.4	-4.3	7.6	11.3	9.4	8.0	8.1	6.1	7.8	
60% MSCI ACW/40% Barclays Capital Aggregate CPI +5.0%				-3.8	-2.9	-3.8	6.6	11.0	9.0	7.4	7.6	5.9	7.0	
				1.0	3.2	1.0	12.9	9.0	8.2	7.9	7.4	7.4	7.6	
<b>Large/Mid Cap Equity</b>	<b>40,337,693</b>	<b>24.3</b>	<b>24.0</b>	<b>-6.5</b>	<b>-7.8</b>	<b>-6.5</b>	<b>16.4</b>	<b>17.0</b>	<b>14.4</b>	<b>12.2</b>	<b>13.4</b>	<b>9.9</b>	<b>10.6</b>	
S&P 500				-5.2	-1.6	-5.2	23.3	20.7	16.8	14.6	15.4	10.2	9.9	
Eagle Capital Management (1/31/04)	8,646,628	5.2		-5.1	-7.4	-5.1	23.1	18.0	15.5	13.7	15.0	11.1	11.0	
Vanguard Inst Index Fund (11/30/18)	6,935,744	4.2		-5.2	-1.6	-5.2	23.2	20.7	NA	NA	NA	NA	18.8	
Vanguard Lg Cap Index ETF (10/31/08)	1,006,604	0.6		-6.0	-3.1	-6.0	20.8	20.7	16.8	14.5	15.3	NA	14.7	
American Funds Fundamental Investors (03/31/00)	1,412,166	0.8		-5.7	-3.5	-5.7	16.4	16.1	13.6	12.7	13.7	9.3	8.3	
Focused Investors (1/31/11)	13,168,925	7.9		-2.1	0.6	-2.1	31.2	19.5	15.6	13.0	13.8	NA	13.3	
Bares Capital Management (4/30/21)	2,697,161	1.6		-15.0	-28.2	-15.0	NA	NA	NA	NA	NA	NA	-30.7	
Russell 1000 Value				-2.3	0.2	-2.3	23.4	13.8	10.5	10.0	12.3	7.2	NA	
American Funds Growth (03/31/00)	830,378	0.5		-10.0	-11.8	-10.0	7.4	20.1	17.3	15.2	15.9	10.5	7.9	
Russell 1000 Growth				-8.6	-6.1	-8.6	17.5	26.4	22.3	18.3	18.0	12.9	6.7	
Artisan Mid Cap Fund Instl (4/30/11)	5,640,088	3.4		-14.3	-19.9	-14.3	-3.0	23.1	18.3	14.0	14.6	NA	13.3	
Russell Mid Cap				-7.4	-6.9	-7.4	13.9	16.1	12.8	11.3	13.4	9.4	11.8	
Russell Mid Cap Growth				-12.9	-16.3	-12.9	-1.5	17.4	15.8	12.9	14.2	10.4	12.6	
<b>Small Cap Equity</b>	<b>14,252,722</b>	<b>8.6</b>	<b>7.0</b>	<b>-7.5</b>	<b>-7.4</b>	<b>-7.5</b>	<b>7.0</b>	<b>14.1</b>	<b>10.9</b>	<b>11.6</b>	<b>12.6</b>	<b>8.0</b>	<b>11.7</b>	
Russell 2000				-9.6	-11.5	-9.6	-1.2	12.0	9.7	9.7	11.3	7.8	9.3	
Champlain Small Cap (8/31/08)	7,425,137	4.5		-9.2	-9.3	-9.2	0.1	13.5	11.4	12.8	12.8	NA	11.0	
Russell 2000				-9.6	-11.5	-9.6	-1.2	12.0	9.7	9.7	11.3	7.8	9.3	
DFA Targeted Value Portfolio (8/31/00)	4,069,924	2.4		-3.1	-0.6	-3.1	28.5	14.6	9.2	10.0	11.9	7.8	10.8	
Russell 2000 Value				-5.8	-5.3	-5.8	14.8	11.7	7.9	9.2	10.6	6.7	9.3	
Vanguard Small Cap Index (1/31/12)	1,885,944	1.1		-7.9	-8.8	-7.9	6.1	13.7	11.3	10.6	12.5	0.0	12.5	
MSCI US Small Cap Index				-7.9	-8.6	-7.9	7.0	14.4	11.1	10.7	12.4	9.1	12.4	
American Funds Small Cap (3/31/00)	871,717	0.5		-11.9	-15.4	-11.9	-3.6	17.0	14.0	11.8	12.3	8.3	6.4	
Russell 2000 Growth				-13.4	-17.3	-13.4	-15.0	11.4	10.9	9.7	11.7	8.8	5.5	
<b>International Equity</b>	<b>40,607,671</b>	<b>24.4</b>	<b>22.0</b>	<b>-1.0</b>	<b>-2.1</b>	<b>-1.0</b>	<b>12.0</b>	<b>7.8</b>	<b>6.6</b>	<b>6.4</b>	<b>7.6</b>	<b>5.0</b>	<b>8.0</b>	
MSCI EAFE				-4.8	-4.6	-4.8	7.0	9.3	7.9	5.9	6.9	3.2	5.1	
Silchester International (1/31/98)	16,921,241	10.2		0.7	-1.0	0.7	11.0	6.7	6.2	6.0	7.9	6.1	9.4	
MSCI EAFE Value				1.0	0.6	1.0	12.9	5.9	5.1	3.8	5.4	1.6	4.9	
Wellington International Contrarian Value (9/30/15)	10,724,033	6.5		3.2	1.5	3.2	22.2	8.2	6.1	NA	NA	NA	8.4	
MSCI EAFE Value				1.0	0.6	1.0	12.9	5.9	5.1	3.8	5.4	1.6	5.6	
Vanguard Developed Markets Institutional (12/31/14)	10,864,263	6.5		-3.9	-4.1	-3.9	8.3	10.3	8.5	6.8	NA	NA	6.8	
MSCI EAFE				-4.8	-4.6	-4.8	7.0	9.3	7.9	5.9	6.9	3.2	5.9	
Brown Capital Mgmt Intl Small Co (12/31/21)	2,098,134	1.3		-16.1	NA	-16.1	NA	NA	NA	NA	NA	NA	-16.1	
MSCI EAFE Small Cap (Net)				-7.3	-8.7	-7.3	2.4	9.9	8.6	8.3	9.1	4.9	5.9	
<b>Emerging Equity</b>	<b>9,674,345</b>	<b>5.8</b>	<b>6.0</b>	<b>-1.8</b>	<b>-2.4</b>	<b>-1.8</b>	<b>-1.4</b>	<b>5.0</b>	<b>5.8</b>	<b>4.2</b>	<b>3.4</b>	<b>NA</b>	<b>5.3</b>	
MSCI Emerging Markets				-1.9	-4.1	-1.9	-7.2	7.2	8.3	5.7	4.2	4.4	4.7	
Vanguard FTSE Emerging Markets (6/30/14)	5,375,061	3.2		0.4	-1.0	0.4	-1.4	8.8	8.4	6.0	NA	NA	4.6	
MSCI Emerging Markets				-1.9	-4.1	-1.9	-7.2	7.2	8.3	5.7	4.2	4.4	4.2	
EAM Long Only EM Feeder Fund (12/31/21)	4,299,284	2.6		-4.5	NA	-4.5	NA	NA	NA	NA	NA	NA	-4.5	
MSCI Emerging Markets				-1.9	-4.1	-1.9	-7.2	7.2	8.3	5.7	4.2	4.4	4.2	
<b>Specialized Global Equities</b>	<b>22,256,094</b>	<b>13.4</b>	<b>13.0</b>	<b>-4.2</b>	<b>-5.9</b>	<b>-4.2</b>	<b>9.6</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>18.3</b>	
MSCI AC World				-4.9	-3.5	-4.9	13.2	15.4	12.6	10.4	10.7	6.6	21.2	
Hengistbury Fund Limited Class B (9/30/17)	1,970,582	1.2		0.9	0.1	0.9	6.0	-1.7	NA	NA	NA	NA	-0.3	
HFRI Equity Hedge Index Manager B (12/31/19)	2,560,960	1.5		-1.4	1.3	-1.4	21.9	NA	NA	NA	NA	NA	12.5	
HFRI Fund of Funds				-2.0	-3.2	-2.0	4.7	6.9	5.1	3.8	4.2	2.5	7.1	
Sustainable Capital Africa Alpha Fund (12/31/19)	3,914,923	2.4		1.4	-1.0	1.4	4.7	NA	NA	NA	NA	NA	7.7	
S&P Pan Africa ex. South Africa Manager C (10/31/20)	2,426,810	1.5		-0.9	-1.8	-0.9	11.6	4.2	3.1	-0.6	-0.5	NA	4.9	
MSCI AC World Manager E (10/31/20)	2,885,693	1.7		-8.0	-15.4	-8.0	-14.3	NA	NA	NA	NA	NA	-2.4	
MSCI AC World Manager D (10/31/20)	4,674,212	2.8		-4.9	-3.5	-4.9	13.2	15.4	12.6	10.4	10.7	6.6	25.2	
MSCI Japan				-10.5	-10.6	-10.5	4.2	NA	NA	NA	NA	NA	12.2	
MSCI Japan Manager A (10/31/20)	3,822,915	2.3		-5.1	-5.6	-5.1	-2.2	8.0	7.0	7.0	7.6	2.9	10.7	
Russell 1000 Value				-1.0	-2.6	-1.0	17.4	NA	NA	NA	NA	NA	28.1	
Russell 3000				-2.3	0.2	-2.3	23.4	13.8	10.5	10.0	12.3	7.2	33.9	
Manager A (10/31/20)				-9.9	-11.1	-9.9	28.8	NA	NA	NA	NA	NA	40.5	
Russell 3000				-5.9	-3.7	-5.9	18.8	19.9	16.1	14.0	15.0	10.0	29.9	

