

The Community Foundation of Herkimer & Oneida Counties, Inc.

Total Fund Assets

Investment Performance and Asset Allocation Summary - Period Ending November 30, 2021

Net of Fees

Name	Assets Market Value	% of Total Fund	Target	Periods Ending - November 30, 2021										ITD
				1 mon %	3 mon %	CYTD %	1 yr %	3 yr %	5 yr %	7 yr %	10 yr %	15 yr %		
Total Managed Assets^	168,755,233	100.0	100.0	-3.4	-3.2	9.3	13.9	10.5	9.3	7.2	8.5	6.7	8.4	
Total Managed Assets + Segregated Annuity Reserve	172,424,514			-3.4	-3.2	9.3	13.8	10.4	9.3	7.2	8.5	6.7	8.4	
Target Allocation ¹				-2.0	-1.8	9.0	13.2	12.2	10.6	7.9	8.7	6.3	7.9	
60% MSCI ACW/40% Barclays Capital Aggregate				-1.3	-1.2	7.7	10.8	12.1	10.0	7.4	8.2	6.1	7.1	
Mstar Moderate Allocation Fund				-1.6	-1.3	10.8	14.5	11.8	9.6	7.3	8.5	6.0	7.2	
CPI +5.0%				1.2	3.4	11.7	12.3	8.7	8.2	7.6	7.3	7.4	7.6	
Large/Mid Cap Equity	41,855,990	24.8	24.0	-4.2	-2.5	19.0	24.1	17.6	16.1	12.2	14.5	10.5	10.9	
S&P 500				-0.7	1.3	23.2	27.9	20.4	17.9	14.2	16.2	10.4	10.0	
Eagle Capital Management (1/31/04)	8,840,545	5.2		-5.1	-3.8	23.4	29.0	18.5	17.2	13.3	15.9	11.5	11.3	
Vanguard Inst Index Fund (11/30/18)	7,001,158	4.1		-0.7	1.3	23.1	27.9	20.4	NA	NA	NA	NA	20.4	
Vanguard Lg Cap Index ETF (10/31/08)	1,027,954	0.6		-1.0	1.0	22.3	27.3	21.0	18.2	14.3	16.2	NA	15.1	
American Funds Fundamental Investors (03/31/00)	1,423,273	0.8		-2.4	-1.4	16.4	21.9	16.5	14.8	12.4	14.4	9.6	8.4	
Focused Investors (1/31/11)	12,563,216	7.4		-4.0	-0.9	24.0	28.0	15.7	15.1	11.7	13.9	NA	13.1	
Bares Capital Management (4/30/21)	3,451,360	2.0		-8.3	-11.5	NA	NA	NA	NA	NA	NA	NA	-11.4	
Russell 1000 Value				-3.5	-2.2	17.7	22.2	11.5	10.4	8.9	12.5	7.2	NA	
American Funds Growth (03/31/00)	914,837	0.5		-2.8	1.9	18.3	25.4	24.4	20.8	16.4	17.7	11.3	8.4	
Russell 1000 Growth				0.6	3.2	25.0	30.7	29.2	25.1	19.0	19.5	13.6	7.1	
Artisan Mid Cap Fund Instl (4/30/11)	6,633,646	3.9		-5.8	-3.9	11.4	18.1	30.3	22.8	16.4	17.1	NA	15.2	
Russell Mid Cap				-3.5	-2.0	17.8	23.3	17.5	14.4	11.6	14.4	9.9	12.3	
Russell Mid Cap Growth				-4.2	-2.5	12.3	17.7	23.3	19.8	14.8	16.4	11.6	14.2	
Small Cap Equity	16,240,071	9.6	7.0	-3.8	-2.3	14.2	23.9	14.9	12.5	11.7	13.6	8.5	12.0	
Russell 2000				-4.2	-3.0	12.3	22.0	14.2	12.1	10.9	13.1	8.6	9.7	
Champlain Small Cap (8/31/08)	9,296,206	5.5		-4.0	-3.0	8.6	18.3	14.9	13.4	13.1	13.9	NA	11.6	
Russell 2000				-4.2	-3.0	12.3	22.0	14.2	12.1	10.9	13.1	8.6	10.1	
DFA Targeted Value Portfolio (8/31/00)	3,990,915	2.4		-2.5	0.6	31.9	42.2	13.0	9.4	9.1	12.4	7.9	10.8	
Russell 2000 Value				-3.4	-1.7	23.2	33.0	11.5	9.1	9.2	11.8	7.0	9.5	
Vanguard Small Cap Index (1/31/12)	1,978,929	1.2		-4.3	-2.8	13.8	22.2	15.3	13.1	11.2	NA	NA	13.2	
MSCI US Small Cap Index				-4.0	-2.1	17.1	26.8	15.8	13.0	11.3	13.8	9.6	13.2	
American Funds Small Cap (3/31/00)	974,022	0.6		-5.5	-6.1	8.5	18.5	21.6	17.5	13.5	14.3	9.4	6.9	
Russell 2000 Growth				-4.9	-4.2	2.4	12.0	16.1	14.7	12.1	14.1	9.9	6.3	
International Equity	39,140,679	23.2	22.0	-5.8	-5.6	7.8	13.5	6.9	7.1	5.6	7.7	5.0	7.9	
MSCI EAFE				-4.7	-5.1	5.8	10.8	9.8	9.2	5.5	7.4	3.5	5.1	
Silchester International (1/31/98)	16,014,120	9.5		-6.3	-6.1	6.2	11.0	5.3	6.3	5.0	7.8	6.0	9.2	
MSCI EAFE Value				-6.0	-6.3	4.7	9.3	4.0	5.1	2.3	5.1	1.4	4.7	
Wellington International Contrarian Value (9/30/15)	9,893,062	5.9		-6.4	-5.3	12.7	19.4	5.5	6.0	NA	NA	NA	7.2	
MSCI EAFE Value				-6.0	-6.3	4.7	9.3	4.0	5.1	2.3	5.1	1.4	4.6	
Vanguard Developed Markets Institutional (12/31/14)	13,233,497	7.8		-4.7	-5.1	6.3	12.5	10.7	9.7	NA	NA	NA	6.9	
MSCI EAFE				-4.7	-5.1	5.8	10.8	9.8	9.2	5.5	7.4	3.5	6.1	
Emerging Equity	8,988,193	5.3	6.0	-1.7	-5.5	0.9	7.4	7.4	7.1	3.5	4.3	NA	5.5	
MSCI Emerging Markets				-4.1	-7.0	-4.3	2.7	9.3	9.5	5.1	5.2	4.6	4.8	
Highclere Emerging Mkts SMID (3/31/14)	3,716,495	2.2		0.1	-6.3	2.6	9.8	4.7	5.1	2.1	NA	NA	2.4	
MSCI Emerging Markets				-4.1	-7.0	-4.3	2.7	9.3	9.5	5.1	5.2	4.6	5.1	
MSCI Emerging Markets Small Cap				-2.9	-4.7	14.0	22.8	14.3	10.5	6.3	6.8	6.0	5.8	
Vanguard FTSE Emerging Markets (6/30/14)	5,271,697	3.1		-2.9	-4.9	-0.3	5.7	10.3	9.1	4.9	NA	NA	4.5	
MSCI Emerging Markets				-4.1	-7.0	-4.3	2.7	9.3	9.5	5.1	5.2	4.6	4.3	
Specialized Global Equities	22,805,420	13.5	13.0	-3.5	-4.2	12.6	16.5	NA	NA	NA	NA	NA	23.7	
MSCI AC World				-2.4	-1.7	14.0	19.3	16.0	14.0	10.0	11.4	6.9	25.8	
Hengstbury Fund Limited Class B (9/30/17)	1,833,767	1.1		-6.8	-12.1	-6.3	-3.9	-3.3	NA	NA	NA	NA	-2.1	
HFRI Equity Hedge Index				-2.7	-1.8	9.9	16.2	12.3	9.3	7.1	7.2	5.0	8.7	
Manager B (12/31/19)	2,567,585	1.5		1.5	4.0	14.6	18.8	NA	NA	NA	NA	NA	13.8	
HFRI Fund of Funds				-1.6	0.1	5.7	9.6	7.8	5.9	4.1	4.5	2.9	8.6	
Sustainable Capital Africa Alpha Fund (12/31/19)	3,784,096	2.2		-4.3	-2.6	5.1	8.2	NA	NA	NA	NA	NA	6.5	
S&P Pan Africa ex. South Africa				-4.1	2.3	9.1	13.8	1.8	4.1	-2.5	-0.3	NA	4.1	
Manager C (10/31/20)	2,811,263	1.7		-2.0	-4.6	3.5	7.6	NA	NA	NA	NA	NA	11.4	
MSCI AC World				-2.4	-1.7	14.0	19.3	16.0	14.0	10.0	11.4	6.9	31.0	
Manager E (10/31/20)	3,173,605	1.9		-1.7	0.1	20.9	20.3	NA	NA	NA	NA	NA	24.6	
MSCI Japan				-2.5	-3.0	0.1	4.3	8.8	8.7	7.6	8.6	3.4	15.9	
Manager D (10/31/20)	4,595,714	2.7		-4.2	-8.0	13.5	17.1	NA	NA	NA	NA	NA	31.0	
Russell 1000 Value				-3.5	-2.2	17.7	22.2	11.5	10.4	8.9	12.5	7.2	35.2	
Manager A (10/31/20)	4,039,390	2.4		-6.0	-4.7	32.8	44.0	NA	NA	NA	NA	NA	55.7	
Russell 3000				-1.5	0.4	20.9	26.3	20.2	17.5	13.9	15.9	10.4	38.0	

