

The Community Foundation of Herkimer & Oneida Counties, Inc.

Total Fund Assets

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

Net of Fees

Name	Assets Market Value	% of Total Fund	Target	Periods Ending - September 30, 2021							Annualized		
				1 mon %	3 mon %	CYTD %	1 yr %	3 yr %	5 yr %	7 yr %	10 yr %	15 yr %	ITD %
Total Managed Assets^	168,436,131	100.0	100.0	-2.6	-0.7	10.0	25.0	9.0	9.6	7.6	9.2	7.2	8.5
Total Managed Assets + Segregated Annuity Reserve	172,049,843			-2.6	-0.7	10.0	24.7	9.0	9.5	7.5	9.1	7.2	8.5
Target Allocation <sup>1</sup>				-3.0	-0.8	7.7	20.9	9.9	10.1	8.0	9.2	6.6	7.9
60% MSCI ACW/40% Barclays Capital Aggregate				-2.8	-0.6	5.9	15.5	10.1	9.3	7.5	8.5	6.3	7.1
Mstar Moderate Allocation Fund				-3.1	-0.7	8.8	19.8	9.6	9.2	7.4	9.0	6.1	7.1
CPI +5.0%				0.8	2.5	8.9	10.8	8.2	8.0	7.3	7.1	7.2	7.5
<b>Large/Mid Cap Equity</b>	<b>41,087,509</b>	<b>24.4</b>	<b>24.0</b>	<b>-4.4</b>	<b>0.0</b>	<b>16.8</b>	<b>36.5</b>	<b>15.4</b>	<b>16.3</b>	<b>12.7</b>	<b>15.3</b>	<b>10.8</b>	<b>10.8</b>
S&P 500				-4.7	0.6	15.9	30.0	16.0	16.9	14.0	16.6	10.4	9.8
Eagle Capital Management (1/31/04)	8,835,113	5.2		-4.0	2.1	23.0	47.2	16.9	18.3	14.2	16.9	11.9	11.4
Vanguard Inst Index Fund (11/30/18)	6,588,811	3.9		-4.7	0.6	15.9	30.0	NA	NA	NA	NA	NA	0.0
Vanguard Lg Cap Index ETF (10/31/08)	970,110	0.6		-4.7	0.4	15.4	30.2	16.6	17.3	14.2	16.7	NA	14.8
American Funds Fundamental Investors (03/31/00)	1,377,355	0.8		-4.6	-1.2	12.7	28.4	13.1	14.6	12.4	15.2	9.8	8.3
Focused Investors (1/31/11)	12,148,291	7.2		-4.1	-1.1	20.0	36.3	14.0	15.5	12.2	14.3	NA	12.9
Bares Capital Management (4/30/21)	3,673,757	2.2		-6.0	-6.7	NA	NA	NA	NA	NA	NA	NA	-5.9
Russell 1000 Value				-3.5	-0.8	16.1	35.0	10.1	10.9	9.3	13.5	7.5	NA
American Funds Growth (03/31/00)	866,194	0.5		-3.5	1.0	12.1	30.0	18.9	19.7	16.1	18.1	11.4	8.2
Russell 1000 Growth				-5.6	1.2	14.3	27.3	22.0	22.8	18.5	19.7	13.3	6.7
Artisan Mid Cap Fund Instl (4/30/11)	6,627,878	3.9		-3.9	3.1	11.3	30.1	26.0	22.3	17.3	18.3	NA	15.5
Russell Mid Cap				-4.1	-0.9	15.2	38.1	14.2	14.4	12.2	15.5	10.3	12.3
Russell Mid Cap Growth				-4.8	-0.8	9.6	30.5	19.1	19.3	15.4	17.5	12.0	14.2
<b>Small Cap Equity</b>	<b>16,091,418</b>	<b>9.6</b>	<b>7.0</b>	<b>-3.2</b>	<b>-1.8</b>	<b>13.2</b>	<b>44.4</b>	<b>10.8</b>	<b>13.8</b>	<b>12.5</b>	<b>15.0</b>	<b>9.0</b>	<b>12.0</b>
Russell 2000				-2.9	-4.4	12.4	47.7	10.5	13.5	11.9	14.6	9.2	9.8
Champlain Small Cap (8/31/08)	9,201,260	5.5		-4.0	-2.3	7.5	35.9	10.5	14.7	14.3	15.3	NA	11.7
Russell 2000				-2.9	-4.4	12.4	47.7	10.5	13.5	11.9	14.6	9.2	10.2
DFA Targeted Value Portfolio (8/31/00)	3,923,557	2.3		-1.1	-0.6	29.6	72.1	9.1	11.2	9.3	13.9	8.3	10.8
Russell 2000 Value				-2.0	-3.0	22.9	63.9	8.6	11.0	10.2	13.2	7.5	9.5
Vanguard Small Cap Index (1/31/12)	1,971,594	1.2		-3.1	-2.6	13.3	44.1	12.0	14.0	12.0	NA	NA	13.4
MSCI US Small Cap Index				-2.5	-2.6	16.7	52.3	12.1	14.1	12.0	15.3	10.2	13.4
American Funds Small Cap (3/31/00)	995,007	0.6		-4.1	-0.4	10.9	35.3	18.6	17.4	14.3	15.4	10.2	7.1
Russell 2000 Growth				-3.8	-5.7	2.8	33.3	11.7	15.3	13.2	15.8	10.6	6.3
<b>International Equity</b>	<b>40,711,709</b>	<b>24.2</b>	<b>22.0</b>	<b>-1.8</b>	<b>-0.7</b>	<b>12.1</b>	<b>31.7</b>	<b>5.4</b>	<b>7.8</b>	<b>6.1</b>	<b>8.3</b>	<b>5.7</b>	<b>8.1</b>
MSCI EAFE				-2.9	-0.4	8.3	25.7	7.6	8.8	5.8	8.1	4.1	5.3
Silchester International (1/31/98)	16,801,825	10.0		-1.5	-1.2	11.4	28.3	4.6	7.3	5.4	8.4	6.8	9.5
MSCI EAFE Value				-1.8	-1.0	9.6	30.7	3.0	6.0	2.7	6.0	2.2	4.9
Wellington International Contrarian Value (9/30/15)	10,444,075	6.2		-0.1	1.0	19.0	44.5	4.2	7.3	NA	NA	NA	8.4
MSCI EAFE Value				-1.8	-1.0	9.6	30.7	3.0	6.0	2.7	6.0	2.2	5.6
Vanguard Developed Markets Institutional (12/31/14)	13,465,809	8.0		-3.5	-1.6	8.2	26.6	8.2	9.2	NA	NA	NA	7.3
MSCI EAFE				-2.9	-0.4	8.3	25.7	7.6	8.8	5.8	8.1	4.1	6.6
<b>Emerging Equity</b>	<b>9,133,431</b>	<b>5.4</b>	<b>6.0</b>	<b>-4.0</b>	<b>-5.9</b>	<b>2.5</b>	<b>21.2</b>	<b>6.9</b>	<b>6.2</b>	<b>3.8</b>	<b>5.2</b>	<b>NA</b>	<b>5.7</b>
MSCI Emerging Markets				-4.0	-8.1	-1.2	18.2	8.6	9.2	5.6	6.1	5.7	5.1
Highclere Emerging Mkts SMID (3/31/14)	3,773,854	2.2		-4.9	-4.3	4.1	25.6	4.0	4.5	2.3	NA	NA	2.7
MSCI Emerging Markets				-4.0	-8.1	-1.2	18.2	8.6	9.2	5.6	6.1	5.7	5.6
MSCI Emerging Markets Small Cap				-2.0	-2.2	17.2	43.2	13.1	9.8	6.2	7.2	7.2	6.3
Vanguard FTSE Emerging Markets (6/30/14)	5,359,577	3.2		-3.4	-7.1	1.4	18.2	9.7	8.6	5.3	NA	NA	4.8
MSCI Emerging Markets				-4.0	-8.1	-1.2	18.2	8.6	9.2	5.6	6.1	5.7	4.9
<b>Specialized Global Equities</b>	<b>23,214,464</b>	<b>13.8</b>	<b>13.0</b>	<b>-2.4</b>	<b>-0.5</b>	<b>14.6</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>	<b>30.5</b>
MSCI AC World				-4.1	-1.1	11.1	27.4	12.6	13.2	9.9	11.9	7.2	27.4
Hengstbury Fund Limited Class B (9/30/17)	2,003,456	1.2		-4.0	-1.2	2.4	16.8	-2.9	NA	NA	NA	NA	0.0
HFRI Equity Hedge Index				-0.8	-0.9	11.0	27.5	10.8	9.6	7.3	7.6	5.4	9.3
Manager B (12/31/19)	2,455,277	1.5		-0.5	4.6	9.6	18.8	NA	NA	NA	NA	NA	12.3
HFRI Fund of Funds				0.2	0.8	5.8	14.4	6.6	5.9	4.2	4.5	3.1	9.6
Sustainable Capital Africa Alpha Fund (12/31/19)	3,768,202	2.2		-3.0	-3.3	4.6	21.8	NA	NA	NA	NA	NA	6.9
S&P Pan Africa ex. South Africa				-0.7	2.8	6.0	17.4	-0.4	1.8	-5.0	-0.5	NA	2.7
Manager C (10/31/20)	2,810,671	1.7		-4.6	-6.1	3.5	NA	NA	NA	NA	NA	NA	12.4
MSCI AC World				-4.1	-1.1	11.1	27.4	12.6	13.2	9.9	11.9	7.2	30.6
Manager E (10/31/20)	3,255,881	1.9		2.7	2.0	24.0	NA	NA	NA	NA	NA	NA	30.2
MSCI Japan				2.9	4.7	6.2	22.5	7.9	9.7	8.4	8.7	4.0	24.5
Manager D (10/31/20)	4,784,675	2.8		-4.2	-4.9	18.2	NA	NA	NA	NA	NA	NA	39.4
Russell 1000 Value				-3.5	-0.8	16.1	35.0	10.1	10.9	9.3	13.5	7.5	36.8
Manager A (10/31/20)	4,136,302	2.5		-2.4	7.2	36.0	NA	NA	NA	NA	NA	NA	65.5
Russell 3000				-4.5	-0.1	15.0	31.9	16.0	16.9	13.9	16.6	10.4	34.8

