

Connecticut Community Foundation ESG

Aggregate

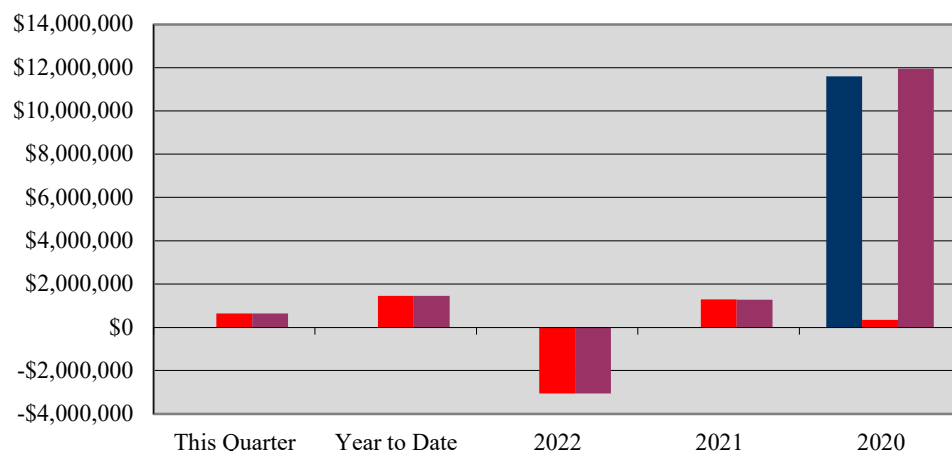
Summary

Market Value Changes

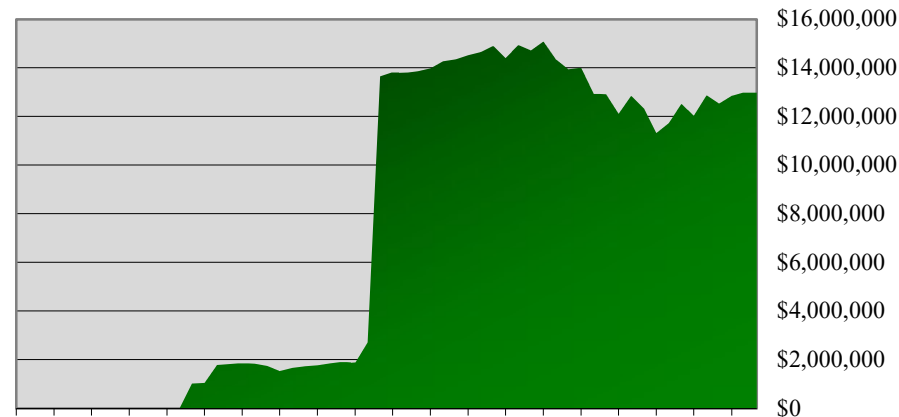


	Current Period		Last 3 Quarters			Last 3 Years			Historical
	This Quarter	Year to Date	1st Qtr 23	4th Qtr 22	3rd Qtr 22	2022	2021	2020	Acct. Inception 7/31/2019
Beginning Market Value (Mgd)	12,849,462	12,033,083	12,033,083	11,324,089	12,105,890	15,092,848	13,811,776	1,859,819	0
Cash Flow									
Contributions	0	0	0	0	0	0	0	11,607,673	13,307,828
Distributions	0	0	0	0	0	0	0	0	0
Sub-Account Transfers	0	0	0	0	0	0	0	0	0
Net Taxes	0	0	0	0	0	0	0	0	0
Expenses	-2,231	-4,381	-2,150	-2,125	-2,125	-7,135	-3,029	-3,000	-17,545
Total Cash Flow	-2,231	-4,381	-2,150	-2,125	-2,125	-7,135	-3,029	11,604,673	13,290,283
Investment Performance									
Principal Appreciation	547,877	1,311,553	763,676	613,089	-831,491	-3,323,328	1,075,601	298,546	-492,962
Income Generated	92,090	146,943	54,853	98,030	51,815	270,698	208,500	48,738	689,878
Change in Accrued Interest	0	0	0	0	0	0	0	0	0
Total Investment Performance	639,967	1,458,496	818,529	711,119	-779,676	-3,052,631	1,284,101	347,284	196,916
Change in Market Value	637,736	1,454,115	816,379	708,994	-781,801	-3,059,765	1,281,072	11,951,957	13,487,198
Ending Market Value (Mgd)	13,487,198	13,487,198	12,849,462	12,033,083	11,324,089	12,033,083	15,092,848	13,811,776	13,487,198
UnManaged Assets	0	0	0	0	0	0	0	0	0
Total Portfolio	\$13,487,198	\$13,487,198	\$12,849,462	\$12,033,083	\$11,324,089	\$12,033,083	\$15,092,848	\$13,811,776	\$13,487,198

Changes in Market Value



Market Value (Last 3.92 Years)



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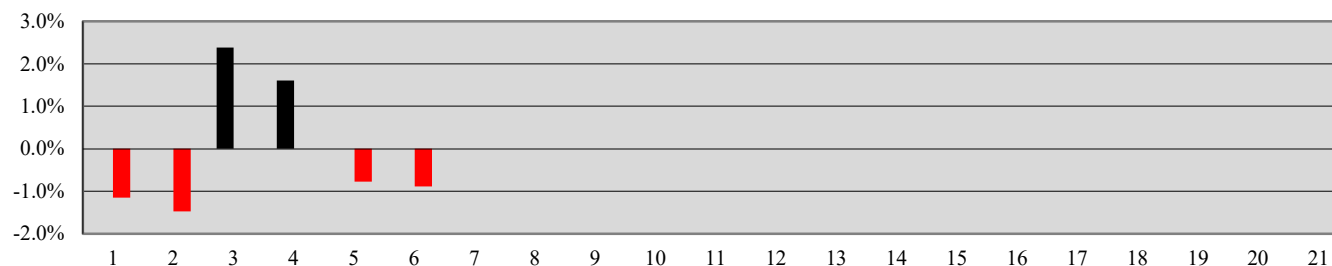
Aggregate

Allocation

Multi-Manager Target Allocation

Manager Allocation Account	Market Value	% of Assets	Target	+ / - Variance		Reallocation Min / Max	Compliance	+ / - Var % of Target	Asset Class
				%	\$				
1. TIAA Core Impact Bond	1,530,940	11.35%	12.50%	-1.15%	-154,960	10% / 15%	Yes	-9.2%	Fixed Income
2. PIMCO Total Return ESG I	1,150,031	8.53%	10.00%	-1.47%	-198,689	8% / 12%	Yes	-14.7%	Fixed Income
3. Vanguard ESG US Stock ET	6,390,241	47.38%	45.00%	+2.38%	+321,002	40% / 50%	Yes	+5.3%	Domestic Equity
4. Vanguard ESG Intl Stock ET	3,250,798	24.10%	22.50%	+1.60%	+216,179	18% / 27%	Yes	+7.1%	Intl Equity
5. Variant Impact Fund	569,505	4.22%	5.00%	-0.78%	-104,855	2.5% / 7.5%	Yes	-15.5%	Alternative
6. Greenbacker Renewable Enc	554,909	4.11%	5.00%	-0.89%	-119,451	2.5% / 7.5%	Yes	-17.7%	Alternative
Cash / Miscellaneous	40,774	0.30%	0.00%	+0.30%	+40,774			-	
Total Managed Portfolio	13,487,198	100%	100%						

+ / - Variance from Target



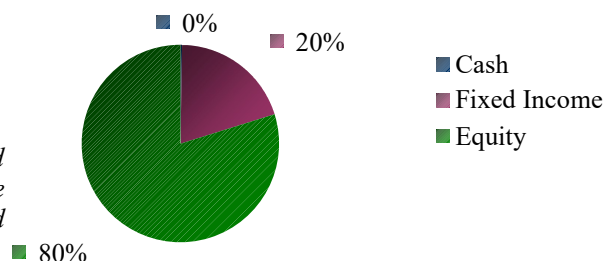
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Allocation

Asset Allocation

Asset Allocation	Current			Variance		Re-Allocation		Historical		
	Market Value	% of Assets	Target	%	+ / - \$	Min / Max	Compliance	Last Quarter	12 Months Ago	3 Years Ago
Cash	40,774	0.3%	0.0%	+0.3%	+40,774	-	-	0.3%	0.0%	0.4%
Fixed Income	2,680,971	19.9%	22.5%	-2.6%	-353,649	18% / 27%	Yes	21.1%	28.2%	34.3%
Equity	<u>10,765,453</u>	<u>79.8%</u>	<u>77.5%</u>	+2.3%	+312,875	72.5% / 82.5%	Yes	78.6%	71.7%	65.3%
Total Mgd Portfolio	13,487,198	100%	100%							
UnManaged Assets	0									
Total Portfolio	\$13,487,198									



The classification of securities as equity, fixed income or cash is based upon the custodian's statement unless designated by the client to be different. Unmanaged assets represent assets that have been designated as such by the client.

	Min	Max	Average
Cash	0.0%	7.4%	0.4%
Fixed Income	19.9%	73.7%	33.1%
Equity	20.3%	79.8%	66.6%

Last 5 Years

Building Blocks	Current			Variance		Re-Allocation		Historical Cash Flow *		
	Market Value	% of Assets	Target	%	+ / - \$	Min / Max	Compliance	Fixed Income	Equity	
Cash / Miscellaneous	40,774	0.3%	0.0%	+0.3%	+40,774	-	-	2nd Qtr 23	14,132	67,157
Fixed Income	2,680,971	19.9%	22.5%	-2.6%	-353,649	18% / 27%	Yes	1st Qtr 23	-634,022	678,689
Domestic Equity	6,390,241	47.4%	45.0%	+2.4%	+321,002	40% / 50%	Yes	4th Qtr 22	22,734	52,237
Intl Equity	3,250,798	24.1%	22.5%	+1.6%	+216,179	18% / 27%	Yes	3rd Qtr 22	21,479	27,336
Alternative	1,124,414	8.3%	10.0%	-1.7%	-224,305	5% / 15%	Yes			
Total Mgd Portfolio	13,487,198	100%	100%							

* The Historical Cash Flow represents the actual net dollar amount of securities bought, sold, reinvested, transferred, tendered, matured or distributed in the equity and fixed income portions of the account.

Equity								Attribution YTD	
Domestic Equity	6,390,241	59.36%	58.1%	+1.3%	+139,332			Asset Allocation Impact	+0.01%
Intl Equity	3,250,798	30.20%	29.0%	+1.2%	+125,344			Manager / Style Impact	+1.36%
Alternative	1,124,414	10.44%	12.9%	-2.5%	-264,676			Total	+1.37%
Total Equity	10,765,453	100%	100%						
Traditional Equity	9,641,039	71.48%	67.5%	+4.0%	+428,776	Domestic+International			

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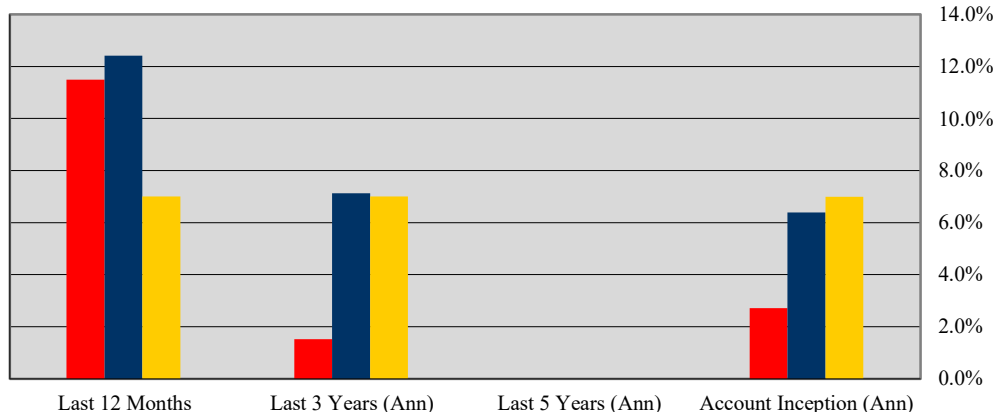
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Performance

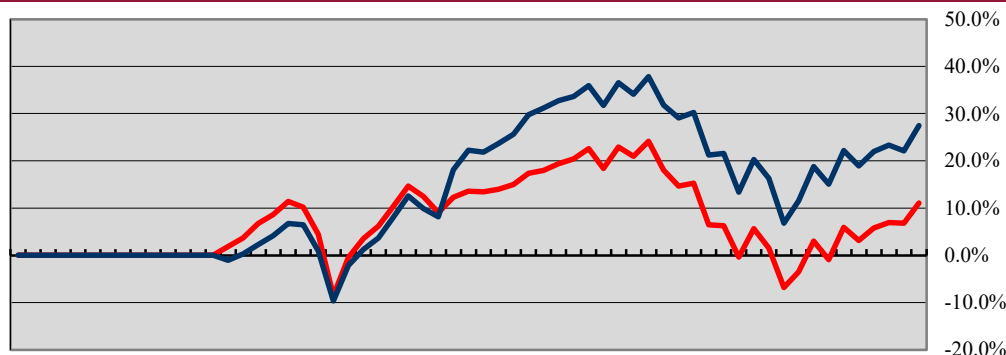
Performance Summary

	Total Account	Policy Benchmark	+ / - Variance	R^2
Trailing Periods				
This Quarter	4.98%	4.50%	+0.48%	
Year to Date	12.12%	10.75%	+1.37%	
Last 12 Months	11.49%	12.41%	-0.93%	.99
Last 2 Years (Ann)	-3.55%	-2.02%	-1.54%	.99
Last 3 Years (Ann)	1.52%	7.12%	-5.61%	.91
Last 5 Years (Ann)	-	-	-	-
Manager Inception (Ann)	2.71%	6.39%	-3.67%	
Manager Inception (Cum)	11.05%	27.45%	-16.39%	
7/31/2019				
Account Inception (Ann)	2.71%	6.39%	-3.67%	
Account Inception (Cum)	11.05%	27.45%	-16.39%	
7/31/2019				
Annual Periods				
2022	-20.23%	-16.51%	-3.72%	
2021	9.30%	12.75%	-3.45%	
2020	2.00%	14.56%	-12.56%	
2019	-	-	-	
Quarterly / Monthly Periods				
1st Qtr 23	6.80%	5.98%	+0.83%	
4th Qtr 22	6.28%	7.73%	-1.45%	
3rd Qtr 22	-6.44%	-5.78%	-0.66%	
2nd Qtr 22	-13.56%	-12.96%	-0.60%	
April	1.06%	1.11%	-0.05%	
May	-0.11%	-0.99%	+0.89%	
June	3.99%	4.39%	-0.40%	

Trailing Periods with Absolute Target



Cumulative Return (Last 3.92 Years)



Quarterly Policy Benchmark Variance (Last 3.92 Years)



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Performance

Multi-Manager Trailing Performance

Net Returns	This Quarter			Year to Date			Last 12 Months		Last 3 Years (Ann)		Last 5 Years (Ann)	
	Total	Manager	+ / -	Total	Manager	+ / -	Total	+ / -	Total	+ / -	Total	+ / -
Account	Account	Benchmark	Variance	Account	Benchmark	Variance	Account	Variance	Account	Variance	Account	Variance
1. TIAA Core Impact Bond	-0.64%	-0.84%	+0.21%	2.61%	2.09%	+0.52%	-0.80%	+0.13%	-3.47%	+0.50%	-	-
2. PIMCO Total Return ESG	-0.91%	-0.84%	-0.07%	1.91%	2.09%	-0.18%	-1.42%	-0.48%	-	-	-	-
3. Vanguard ESG US Stock I	9.47%	8.39%	+1.09%	19.71%	16.17%	+3.54%	19.78%	+0.82%	-	-	-	-
4. Vanguard ESG Intl Stock I	2.73%	2.44%	+0.29%	9.35%	9.47%	-0.13%	11.33%	-1.38%	5.97%	-1.25%	-	-
5. Variant Impact Fund	2.32%	2.00%	+0.32%	-	-	-	-	-	-	-	-	-
6. Greenbacker Renewable E	0.89%	-2.56%	+3.45%	-	-	-	-	-	-	-	-	-
Equity	6.54%	6.27%	+0.26%	15.27%	13.79%	+1.48%	15.86%	-1.05%	8.35%	-3.22%	-	-
Fixed Income	-0.76%	-0.59%	-0.17%	2.19%	2.32%	-0.13%	-1.19%	-1.15%	-4.01%	-0.58%	-	-
Total Portfolio (Gross)	4.98%	4.50%	+0.48%	12.12%	10.75%	+1.37%	11.49%	-0.93%	1.52%	-0.56%	-	-
Total Portfolio (Net)	4.96%	4.50%	+0.46%	12.08%	10.75%	+1.33%	11.41%	-1.00%	1.45%	-0.67%	-	-

Total Portfolio (Net) performance reflects all expenses (e.g., custody, management and consulting) that have been paid directly out of the account, as well as any internal mutual fund fees.

Equity and Fixed Income performance represent gross returns and exclude any cash held in the account.

Relative Return												
Better than Manager Benchmark	2			2			1		1		0	
About the Same	4			2			2		0		0	
Worse than Manager Benchmark	0			0			1		1		0	
Total Investment Vehicles	6			4			4		2		0	

Relative Return measures how many investment vehicles performed Better > +.50%, Worse < -.50% or Similar to the Manager Benchmark.