



NORTHWEST CONNECTICUT COMMUNITY FOUNDATION

Community Foundation for Greater New Haven/ Northwest Connecticut Community Foundation Benchmark Summary - Period Ending December 30, 2019

Name	Annualized				
	1 Mth %	CYTD %	1 yr %	3 yr %	5 yr %
Portfolio Benchmarks					
<i>Corporation Benchmark</i>	2.2	17.1	17.1	8.5	6.1
<i>Morningstar Moderate CPI + 5.25%</i>	2.0	18.9	18.9	8.2	5.9
		7.7	7.7	7.5	7.3
Other Market Benchmarks					
<i>60% MSCI AC World / 40% Barclays Capital Aggregate</i>	2.1	19.4	19.4	9.2	6.4
Asset Class Benchmarks					
<i>S&P 500</i>	3.0	31.5	31.5	15.3	11.7
<i>Russell 3000</i>	2.9	31.0	31.0	14.6	11.2
<i>Russell 2000</i>	2.9	25.5	25.5	8.6	8.2
<i>MSCI EAFE</i>	3.3	22.0	22.0	9.6	5.7
<i>MSCI All Country World</i>	3.5	26.6	26.6	12.4	8.4
<i>HFRI Fund of Funds</i>	1.7	8.3	8.3	3.9	2.3
<i>HFRI Equity Hedge</i>	2.5	13.7	13.7	6.2	4.6
<i>NCREIF Property</i>	0.0	4.8	4.8	6.2	7.9
<i>Barclays Capital Aggregate</i>	-0.1	8.7	8.7	4.0	3.0
<i>Barclays Long Term Treasury</i>	-2.8	14.8	14.8	6.9	4.1
<i>MSCI Emerging Markets</i>	7.5	18.4	18.4	11.6	5.6
<i>Citigroup World Government Bond</i>	0.3	5.9	5.9	4.1	2.0
<i>JP Morgan GBI-EM Global Diversified</i>	4.1	13.5	13.5	7.0	2.8

The corporation benchmark is equal to the rate of return produced by specific market indices representing the asset classes contained in the asset allocation model, with such market indices weighted in accordance with that model.

In specific, the current corporation benchmark includes:

47.5% MSCI AC World Index, 25% HFRI Fund of Funds Index, 7.5% CPI +5%, 5% JP Morgan GBI-EM Global Diversified, 5% FTSE World Gov't Bond Index, 5% Barclays US TIPS 1-10 Yr, and 5% Barclays Long Treasury