



# NORTHWEST CONNECTICUT COMMUNITY FOUNDATION

## Community Foundation for Greater New Haven/ Northwest Connecticut Community Foundation Benchmark Summary – Period Ending December 31, 2020

Name	Annualized				
	1 Mth %	CYTD %	1 yr %	3 yr %	5 yr %
<b>Portfolio Benchmarks</b>					
<i>Corporation Benchmark</i>	3.3	13.3	13.3	7.9	8.9
<b>Other Market Benchmarks</b>					
<i>60% MSCI AC World / 40% Barclays Capital Aggregate</i>	2.8	13.5	13.5	8.6	9.4
<i>Morningstar Moderate</i>	3.3	11.4	11.4	7.6	8.7
<b>Asset Class Benchmarks</b>					
<i>60% MSCI ACW / 40% BB Agg</i>	2.8	13.5	13.5	8.6	9.4
<i>S&amp;P 500</i>	3.8	18.4	18.4	14.2	15.2
<i>Russell 3000</i>	4.5	20.9	20.9	14.5	15.4
<i>Russell 2000</i>	8.7	20.0	20.0	10.2	13.3
<i>MSCI EAFE</i>	4.7	7.8	7.8	4.3	7.4
<i>MSCI All Country World</i>	4.6	16.3	16.3	10.1	12.3
<i>HFRI Fund of Funds</i>	3.1	10.3	10.3	4.8	4.5
<i>HFRI Equity Hedge</i>	5.5	17.5	17.5	7.4	8.2
<i>NCREIF Property</i>	0.0	0.5	0.5	4.5	5.7
<i>Barclays Capital Aggregate</i>	0.1	7.5	7.5	5.3	4.4
<i>Barclays Long Term Treasury</i>	-1.2	17.7	17.7	9.9	7.8
<i>MSCI Emerging Markets</i>	7.4	18.3	18.3	6.2	12.8
<i>FTSE World Gov't Bond Index</i>	1.4	10.1	10.1	5.0	4.8
<i>JP Morgan GBI-EM Global Diversified</i>	3.5	2.7	2.7	3.0	6.8

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