

MONTHLY PERFORMANCE REPORT

Fairfield County's Community Foundation

June 30, 2020



BOSTON | ATLANTA | CHARLOTTE | CHICAGO | DETROIT | LAS VEGAS | PORTLAND | SAN FRANCISCO

Fairfield County's Community Foundation

TOTAL FUND PERFORMANCE DETAIL - NET OF FEE

	Market Value (\$)	% of Portfolio	Policy %	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Fund	188,000,839	100.0	100.0	2.2	13.4	-3.0	2.4	5.0	4.6	6.1	7.5	5.9	Sep-01
<i>Allocation Index</i>				0.8	11.0	-6.3	-1.0	3.7	4.5	--	--	--	Sep-01
<i>Policy Index</i>				1.1	10.3	-3.7	1.8	5.4	5.4	6.3	7.4	4.8	Sep-01
<i>CPI + 4.5% (Unadjusted)</i>				0.9	1.0	2.6	5.2	6.3	6.1	6.0	6.3	6.6	Sep-01
<i>60% S&P 500 / 40% BBgBarc Aggregate</i>				1.4	13.3	1.0	8.6	8.9	8.4	9.0	10.1	6.7	Sep-01
Total Equity	102,375,828	54.5	53.0	3.0	19.4	-4.8	2.8	5.8	6.7	--	--	7.1	Jan-15
<i>MSCI ACWI</i>				3.2	19.2	-6.3	2.1	6.1	6.5	7.8	9.2	6.4	Jan-15
Large/Mid Cap Equity	34,573,415	18.4	15.0	0.3	14.6	-5.6	5.1	9.4	8.6	10.9	12.7	7.5	Jan-08
<i>S&P 500</i>				2.0	20.5	-3.1	7.5	10.7	10.7	12.1	14.0	8.4	Jan-08
Small Cap Equity	7,899,067	4.2	4.0	0.5	22.9	-7.1	-2.1	6.1	9.4	10.3	13.1	7.8	Jan-07
<i>Russell 2000</i>				3.5	25.4	-13.0	-6.6	2.0	4.3	7.2	10.5	6.0	Jan-07
Non-U.S. Developed Equity	23,197,530	12.3	17.0	1.6	15.2	-13.3	-7.6	-1.7	2.0	4.4	6.2	2.4	Jan-08
<i>MSCI EAFE</i>				3.4	14.9	-11.3	-5.1	0.8	2.1	3.9	5.7	1.0	Jan-08
Non-U.S. Emerging Markets Equity	13,038,449	6.9	5.0	8.6	20.1	-3.3	2.9	3.2	--	--	--	5.2	Nov-16
<i>MSCI Emerging Markets</i>				7.4	18.1	-9.8	-3.4	1.9	2.9	3.2	3.3	5.0	Nov-16
Global Equity	23,667,366	12.6	12.0	6.5	30.5	7.6	14.8	12.4	--	--	--	11.6	Dec-15
<i>MSCI ACWI</i>				3.2	19.2	-6.3	2.1	6.1	6.5	7.8	9.2	7.8	Dec-15
Total Fixed Income	24,221,959	12.9	15.0	1.2	6.6	2.6	6.0	4.0	3.8	--	--	3.2	Jan-15
<i>BBgBarc Global Aggregate TR</i>				0.9	3.3	3.0	4.2	3.8	3.6	2.5	2.8	2.6	Jan-15
Total Hedge Funds	21,100,243	11.2	12.0	1.8	9.6	-4.4	-2.7	1.0	0.0	1.9	3.0	2.6	Apr-07
<i>HFRI Fund of Funds Composite Index</i>				1.6	7.5	-2.0	0.1	2.1	1.4	2.6	2.7	1.5	Apr-07
Direct Long/Short Equity Composite	9,725,301	5.2	--	-0.2	5.6	-1.9	3.3	1.4	0.4	3.2	3.9	3.2	Apr-08
<i>HFRI Equity Hedge (Total) Index</i>				2.7	13.3	-3.2	0.8	3.0	3.1	4.3	4.6	3.3	Apr-08
<i>S&P 500</i>				2.0	20.5	-3.1	7.5	10.7	10.7	12.1	14.0	9.5	Apr-08
Direct Global Macro Composite	5,634,353	3.0	--	2.9	9.7	-9.3	-12.8	-1.7	-0.2	--	--	-0.2	Mar-15
<i>HFRI Macro (Total) Index</i>				-0.2	0.8	-0.9	0.6	1.4	0.7	1.3	1.3	0.1	Mar-15
Event Driven Composite	5,740,589	3.1	--	4.4	17.2	-4.0	-2.0	-3.7	-3.7	--	--	-2.9	Mar-15
<i>HFRI Event-Driven (Total) Index</i>				2.6	9.7	-6.7	-4.9	0.5	1.9	2.8	3.9	2.0	Mar-15



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	Market Value (\$)	% of Portfolio	Policy %	1 Mo (%)	3 Mo (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)	Inception (%)	Inception Date
Total Private Equity	14,728,931	7.8	10.0	0.0	0.0	5.3	10.3	13.3	13.2	11.0	10.3	10.7	Sep-08
<i>CJA Global All PE VY 2009+ (1 Qtr Lag)</i>				-8.6	-8.6	-4.1	0.6	11.1	11.7	13.4	12.4	--	Sep-08
Total Private Real Assets	8,959,283	4.8	10.0	0.0	0.0	-0.7	-0.5	4.6	5.8	8.9	--	9.6	Dec-10
<i>Private Real Assets Benchmark</i>				0.7	0.7	0.9	0.4	4.7	5.9	7.0	--	8.9	Dec-10
Private Real Assets	4,772,226	2.5	--	0.0	0.0	-5.0	-9.9	7.2	--	--	--	10.6	Mar-16
<i>CJA US PE Energy (1 Qtr Lag)</i>				-23.5	-23.5	-25.8	-30.8	-8.7	-5.4	-3.8	--	-3.8	Mar-16
Real Estate	4,187,057	2.2	--	0.0	0.0	5.0	15.6	4.5	4.4	7.2	8.8	-0.4	Sep-08
<i>NCREIF ODCE 1 Qtr. Lag</i>				1.0	1.0	2.5	4.9	6.8	8.5	9.9	11.4	5.4	Sep-08
Opportunistic Investments	752,876	0.4	0.0										
Liquid Placeholder for Private Equity	5,099,541	2.7	0.0	3.7	19.8	7.6	12.4	11.2	--	--	--	11.1	Apr-17
Liquid Placeholder for Private Real Assets	9,871,489	5.3	0.0	1.1	12.5	-13.3	-11.5	--	--	--	--	--	
Total Cash & Equivalents	890,690	0.5	0.0										
<i>91 Day T-Bills</i>				0.0	0.0	0.4	1.3	1.7	1.1	0.8	0.6	0.6	Dec-07

Notes:

-Preliminary

-Fiscal Year End date June 30

-Performance data through 3/31/2015 is from Colonial Consulting. Performance for the Total Fund prior to 3/31/2007 is only available quarterly. Therefore, reports for non-quarter month end cannot reflect the full historical performance.

-Policy Index comprised of 15% S&P 500 / 4% Russell 2000 / 12% MSCI AC World / 12% MSCI EAFE / 5% MSCI Emerging Markets / 5% MSCI Emerging Markets Small Cap / 7% Barclays Capital Global Aggregate / 4% Barclays US TIPS / 4% Barclays US Treasury / 10% PE Benchmark / 12% HFRI Fund of Funds / 10% Private Real Assets Benchmark.

-Cash flows are preliminary.

