

**October 2024**  
**Investment Performance**  
**for**  
**The Community Foundation for Greater New Haven, Inc. \***

The externally compiled investment performance results<sup>1</sup> for the periods ended 31 October 2024 for The Community Foundation for Greater New Haven, Inc. ("Corporation") for its Commingled Fund.

The investment performance figures and benchmarks are expressed as percentages, net of expenses, annualized for periods of one year and longer, where:

- "Blue" highlight denotes the Absolute Benchmark;
- "Green" highlight denotes the Market Benchmark; and
- "Brown" highlight denotes the Passive Benchmark.

	Trailing 3 Mon	YTD	Trailing 1 years	Trailing 3 years	Trailing 5 years	Trailing 10 years	Since Inception **
Corporation, net	4.1	10.0	18.4	2.3	7.6	7.0	8.3
Corporation, net (ex-privates)	5.7	13.3	24.5	3.6	8.5	6.9	7.9
Absolute Benchmark <sup>2</sup>	1.7	7.6	8.2	10.2	9.9	8.5	8.1
Market Benchmark <sup>3</sup>	2.5	10.3	21.1	3.3	7.5	6.5	7.2
Passive Index <sup>4</sup>	1.9	11.8	26.1	3.3	8.2	7.2	6.9

\* The Community Foundation for Greater New Haven, Inc. is a Connecticut registered investment adviser.

\*\* Inception date is January 1, 1995, or 29.83 years.

<sup>1</sup> Investment data was externally reviewed, calculated and reported on November 21, 2024 by Brown Advisory. Past performance is no indication of future results. The materials are provided for information purposes only, and do not constitute investment advice or an offer or solicitation to buy or sell any security, service, or investment product. Returns are calculated by Brown Advisory and are presented net of expenses. "Net of expenses" means after the payment of all costs incurred in the operation of the Commingled Fund as set forth in the Commingled Fund Information Memorandum.

<sup>2</sup> The **Absolute Benchmark** is equal to the CPI index plus 5.5%.

<sup>3</sup> The **Market Benchmark** is the Policy Benchmark and equal to the rate of return produced by specific market indices representing the asset classes contained in the asset allocation model (Model), with such market indices weighted in accordance with that Model. The market benchmark for the Model is: 50% MSCI All Country World Index; 15% HFRI Fund of Funds 12.5% Cambridge All Private Equity Index; 7.5% CPI plus 5%; and 15% Fixed Income Benchmark. Fixed Income Benchmark: 31% FTSE World Government Bond Index; 31% Barclays US TIPS 1-10 year; and 38% Barclays long-term Treasury Index.

<sup>4</sup> The **Passive Benchmark** is equal to a seventy percent (70%) allocation to MSCI AC World Index and a thirty percent (30%) allocation to the Bloomberg US Aggregate.

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## Asset Allocation & Performance

10-31-2024

	Alloc. %	Target %	Month To Date	Trailing 3 Mon	Calendar YTD	Trailing 1 Year	Trailing 3 Years	Trailing 5 Years	Trailing 10 Years	Brown Incept. To Date	Incept. To Date	Incept. Date
<b>The Community Foundation for Greater New Haven</b>	<b>100.0%</b>	<b>100.0%</b>	<b>0.3%</b>	<b>4.1%</b>	<b>10.0%</b>	<b>18.4%</b>	<b>2.3%</b>	<b>7.6%</b>	<b>7.0%</b>	<b>5.6%</b>	<b>8.3%</b>	<b>Dec 1994</b>
CPI + 5.5%			0.6%	1.7%	7.6%	8.2%	10.2%	9.9%	8.5%	2.3%	8.1%	
70% MSCI ACWI (Net) / 30% Bloomberg US Agg			(2.3%)	1.9%	11.8%	26.1%	3.3%	8.2%	7.2%	3.7%	6.9%	
Policy Benchmark			(1.6%)	2.5%	10.3%	21.1%	3.3%	7.5%	6.5%	3.9%	7.2%	
<b>Total Portfolio - ex. Private Investments</b>	<b>83.5%</b>		<b>0.4%</b>	<b>5.7%</b>	<b>13.3%</b>	<b>24.5%</b>	<b>3.6%</b>	<b>8.5%</b>	<b>6.9%</b>	<b>7.6%</b>	<b>7.9%</b>	<b>Sep 2009</b>
<b>Public Equities</b>	<b>52.1%</b>	<b>50%</b>	<b>0.6%</b>	<b>8.1%</b>	<b>17.5%</b>	<b>32.4%</b>	<b>4.3%</b>	<b>10.5%</b>	<b>8.7%</b>	<b>10.2%</b>	<b>7.6%</b>	<b>Jun 1997</b>
MSCI All Country World (Net Return)			(2.2%)	2.6%	16.0%	32.8%	5.5%	11.1%	9.1%	4.2%	6.7%	
<b>Private Investments</b>	<b>16.5%</b>	<b>20%</b>										<b>Mar 1999</b>
S&P 500 + 3.0%			(0.7%)	4.4%	24.0%	42.2%	12.3%	18.7%	16.4%	6.0%	11.3%	
Private Equity	9.9%		0.0%	(0.8%)	(1.5%)	(2.9%)	(0.5%)	9.1%	10.2%	(0.8%)	7.1%	Mar 1999
S&P 500 + 3.0%			(0.7%)	4.4%	24.0%	42.2%	12.3%	18.7%	16.4%	6.0%	11.3%	
Real Assets	6.6%		0.0%	(5.3%)	(6.9%)	(9.6%)	(1.4%)	(0.1%)	2.4%	(5.3%)	0.8%	Sep 2007
CPI + 5.5%			0.6%	1.7%	7.6%	8.2%	10.2%	9.9%	8.5%	2.3%	8.1%	
<b>Absolute Return</b>	<b>15.3%</b>	<b>15%</b>	<b>1.3%</b>	<b>1.7%</b>	<b>10.1%</b>	<b>14.6%</b>	<b>4.6%</b>	<b>5.8%</b>	<b>5.1%</b>	<b>3.0%</b>	<b>8.0%</b>	<b>Mar 1999</b>
HFRI Fund of Funds Composite Index (Index Return ...			0.4%	1.9%	7.3%	11.9%	2.2%	5.4%	3.8%	2.4%	4.1%	
<b>Fixed Income</b>	<b>16.0%</b>	<b>15%</b>	<b>(1.5%)</b>	<b>1.0%</b>	<b>1.3%</b>	<b>8.5%</b>	<b>(1.1%)</b>	<b>0.6%</b>	<b>1.6%</b>	<b>2.7%</b>	<b>3.1%</b>	<b>Nov 2008</b>
Bloomberg US Aggregate (Total Return)			(2.5%)	0.2%	1.9%	10.5%	(2.2%)	(0.2%)	1.5%	2.6%	3.2%	
<b>Liquidating Investments / Holdbacks</b>	<b>0.0%</b>	<b>0%</b>										<b>Jun 2024</b>

Performance is net of all manager fees.

Pricing for certain investment positions may be based on preliminary fund returns. As final valuations and statements are received, fund returns are updated.

Portfolio returns are calculated relying on values sourced from Crewcial from 1/31/1995 - 6/30/2024.

Brown Advisory inception date is 6/30/24 - Present.

Beginning of 7/01/2024, performance is calculated based on monthly weighted average from Brown Advisory. Source: Brown Advisory, Crewcial

Policy Benchmark: 50% MSCI ACWI, 15% HFRI Fund of Funds, 12.5% Cambridge All PE, 7.5% CPI + 5%, 15% Fixed Income Benchmark (1/31/95 - 7/31/24),

50% MSCI ACWI, 20% S&P 500 + 3%, 15% HFRI Fund of Funds, 15% Bloomberg US Agg (7/31/24 - Present).

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