COMMUNITY FOUNDATION of central missouri
working together. improving lives.

Investment Performance Summary

As of 2/29/2024

Investment Mix Options	YTD	3 Months	1 Year	3 Years	5 Years	Since Inception (2/1/23)^
Aggressive Mix	3.28%	8.36%	14.16%			11.08%
Aggressive Benchmark	2.93%	8.79%	16.33%			12.14%
Moderately Aggressive Mix	2.35%	7.04%	12.44%			9.81%
Moderately Aggressive Benchmark	1.89%	7.05%	13.09%			9.45%
Moderate Mix	1.27%	5.57%	9.89%			7.72%
Moderate Benchmark	0.74%	5.37%	9.83%			6.55%
Conservative Mix	-0.22%	3.83%	6.46%			4.81%
Conservative Benchmark	-0.52%	3.74%	6.55%			3.47%
Risk Adverse Mix	0.68%	1.09%	4.65%			4.50%
Risk Adverse Benchmark	0.85%	1.28%	5.17%			5.13%

*Foundation returns are net of investment management fees

^Since Inception represents start date with Commerce Trust

Benchmarks	YTD	3 Months	1 Year	3 Years	5 Years	Since Inception^
Wilshire 5000 Index	6.51%	12.19%	28.69%			23.49%
MSCI ACWI ex US IMI (Net) Index	1.20%	6.47%	12.15%			7.69%
Barclay's Aggregate Bond Index	-1.68%	2.08%	3.33%			0.61%
HFRI Fund of Funds Conservative Index	0.61%	1.22%	3.90%			4.24%
90-day T-Bill	0.85%	1.28%	5.17%			5.13%

Current Investment Mix Allocations	Equity	Fixed Income	Alternatives	Money Market
Aggressive	78.13%	19.70%	0.00%	2.17%
Moderately Aggressive	60.16%	34.28%	4.63%	0.93%
Moderate	40.99%	53.23%	4.91%	0.87%
Conservative	20.15%	79.43%	0.00%	0.43%
Risk Adverse	0.00%	0.00%	0.00%	100.00%

The Aggressive benchmark is 34.6% Russell 1000, 13.6% Russell Midcap, 7.8% Russell 2000, 12% MSCI EAFE (Net), 8.4% MSCI Emerging Markets (Net), 3.6% S&P Developed ex-US Small Cap and 20% Bloomberg Aggregate Bond Index

The Moderately Aggressive benchmark is 26% Russell 1000, 10.2% Russell Midcap, 5.8% Russell 2000, 9% MSCI EAFE (Net), 6.3% MSCI Emerging Markets (Net) and 2.7% S&P Developed ex-US Small Cap, 35% Bloomberg Aggregate Bond Index and 5% HFRI FOF Conservative Index

The Moderate benchmark is 17.4% Russell 1000, 6.8% Russell Midcap, 3.8% Russell 2000, 6% MSCI EAFE (Net), 4.2% MSCI Emerging Markets (Net) and 1.8% S&P Developed ex-US Small Cap, 55% Bloomberg Aggregate Bond Index and 5% HFRI FOF Conservative Index

The Conservative benchmark is 8.8% Russell 1000, 3.4% Russell Midcap, 1.8% Russell 2000, 3% MSCI EAFE (Net), 2.1% MSCI Emerging Markets (Net) and 0.9% S&P Developed ex-US Small Cap and 80% Bloomberg Aggregate Bond Index

The Risk Adverse benchmark is 90-day T-Bills