COMMUNITY FOUNDATION
of central missouri
working together. improving lives.

Investment Performance Summary

As of 5/31/2024

Investment Mix Options	YTD	3 Months	1 Year	3 Years	5 Years	Since Inception (2/1/23)^
Aggressive Mix	5.64%	2.29%	16.42%			10.78%
Aggressive Benchmark	5.60%	2.60%	18.32%			11.89%
Moderately Aggressive Mix	4.24%	1.85%	13.49%			9.39%
Moderately Aggressive Benchmark	3.91%	1.98%	14.10%			9.21%
Moderate Mix	2.58%	1.30%	10.05%			7.26%
Moderate Benchmark	2.10%	1.34%	9.79%			6.35%
Conservative Mix	0.46%	0.68%	5.72%			4.42%
Conservative Benchmark	0.16%	0.69%	5.42%			3.34%
Risk Adverse Mix	1.91%	1.21%	4.76%			4.58%
Risk Adverse Benchmark	2.15%	1.29%	5.26%			5.15%

*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	10.13%	3.39%	27.59%			21.71%
MSCI ACWI ex US IMI (Net) Index	5.53%	4.27%	16.69%			9.59%
Barclay's Aggregate Bond Index	-1.64%	0.04%	1.31%			0.52%
HFRI Fund of Funds Conservative Index	0.87%	0.25%	4.03%			3.63%
90-day T-Bill	2.15%	1.29%	5.26%			5.15%

Current Investment Mix Allocations	Equity	Fixed Income	Alternatives	Money Market
Aggressive	80.42%	19.33%	0.00%	0.25%
Moderately Aggressive	60.59%	33.33%	4.62%	1.46%
Moderate	41.79%	52.83%	5.00%	0.38%
Conservative	20.44%	79.30%	0.00%	0.25%
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