

POOL PERFORMANCE (AS OF 9/30/2022)



The Community
Foundation of
Shelby County

Portfolio	Market Value	3Q22	YTD	1 Yr	2 Yr	3 Yr	5 Yr	5-Yr Risk (std dev)	2021	2020	2019	Since inception 9-2010
Conservative Pool	\$522,180	-3.6%	-16.2%	-14.0%	-2.5%	0.7%	2.4%	7.5%	6.9%	10.6%	13.5%	4.0%
Benchmark*		-4.3%	-15.9%	-13.9%	-2.6%	0.5%	2.3%	7.4%	6.4%	10.0%	13.7%	4.1%
Balanced Pool	\$10,141,184	-4.0%	-19.7%	-17.3%	-1.4%	1.4%	2.9%	11.3%	9.5%	12.7%	18.3%	5.2%
Benchmark**		-5.1%	-19.8%	-16.8%	-1.6%	1.0%	2.7%	10.6%	10.2%	11.5%	17.3%	5.2%
Growth Pool	\$27,351,342	-4.6%	-21.7%	-18.9%	-0.9%	1.7%	2.9%	13.6%	11.1%	13.1%	21.2%	5.6%
Benchmark***		-5.3%	-21.3%	-17.6%	-0.1%	1.9%	3.3%	13.1%	13.3%	12.1%	20.5%	6.0%
TOTAL \$38,014,706												

*35% Total Growth Assets Benchmark / 5% Total Diversifying Assets Benchmark / 60% Total Income & Liquidity Benchmark ; Total Growth Assets Benchmark = 70% Russell 3000 / 30% MSCI ACWI ex USA ; Total Diversifying Assets Benchmark = 100% HFRI FOF: Conservative Index ; Total Income & Liquidity Benchmark = 70% BBgBarc US Aggregate TR / 30% ICE BofA 1-3 Yrs US Treasuries TR

**55% Total Growth Assets Benchmark / 7.5% Total Diversifying Assets Benchmark / 37.5% Total Income & Liquidity Benchmark ; Total Growth Assets Benchmark = 68% Russell 3000 / 32% MSCI ACWI ex USA ; Total Diversifying Assets Benchmark = 100% HFRI FOF: Conservative Index ; Total Income & Liquidity Benchmark = 100% BBgBarc US Aggregate TR

***70% Total Growth Assets Benchmark / 10% Total Diversifying Assets Benchmark / 20% Total Income & Liquidity Benchmark ; Total Growth Assets Benchmark = 65% Russell 3000 / 35% MSCI ACWI ex USA ; Total Diversifying Assets Benchmark = 100% HFRI FOF: Conservative Index ; Total Income & Liquidity Benchmark = 100% BBgBarc US Aggregate TR