

EXECUTIVE SUMMARY

COMMUNITY FOUNDATION OF SHELBY COUNTY

As of March 31, 2024

EXECUTIVE SUMMARY

ASSET POOLS	MARKET VALUE (\$MM)	QTD	YTD	1 YR	2 YR	3 YRS	5 YRS	7 YRS	10 YRS	2023	2022	2021	3 YR PEER RANK ⁵	5 YR PEER RANK ⁵	SINCE INCEPTION ⁴
Total Assets	\$54,430,769	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Conservative Pool	\$424,289	2.9%	2.9%	10.1%	2.5%	1.8%	4.7%	4.9%	4.5%	4.9%	-13.0%	6.9%	85	85	4.9%
	<i>Policy Benchmark¹</i>	2.6%	2.6%	9.5%	2.4%	1.8%	4.6%	4.7%	4.4%	4.9%	-12.3%	6.1%	86	86	4.9%
Balanced Pool	\$16,379,918	4.6%	4.6%	13.8%	3.8%	2.6%	6.4%	6.4%	5.7%	13.6%	-14.8%	9.5%	75	66	6.4%
	<i>Policy Benchmark²</i>	4.4%	4.4%	13.3%	3.4%	3.0%	6.2%	6.2%	5.7%	13.9%	-15.0%	9.9%	71	69	6.4%
Growth Pool	\$37,626,562	5.5%	5.5%	16.3%	4.6%	3.2%	7.3%	7.2%	6.3%	16.0%	-16.3%	11.1%	59	42	7.0%
	<i>Policy Benchmark³</i>	5.5%	5.5%	16.4%	4.7%	4.3%	7.3%	7.2%	6.5%	16.4%	-15.3%	12.2%	35	41	7.3%

ASSET POOLS	BEGINNING MARKET VALUE 1/1/2024	CONTRIBUTIONS	DISTRIBUTIONS	INVESTMENT GAIN/LOSS	ENDING MARKET VALUE 3/31/2024	ASSET POOLS	TOTAL ASSET %	5 YR VOLATILITY	5 YR SHARPE RATIO
Conservative Pool	\$436,094	\$9,179	-\$32,868	\$11,884	\$424,289	Conservative Pool	0.8%	8.2%	0.4
Balanced Pool	\$15,064,358	\$889,776	-\$298,939	\$724,723	\$16,379,918	Balanced Pool	30.1%	12.0%	0.5
Growth Pool	\$34,686,866	\$1,502,279	-\$524,765	\$1,962,182	\$37,626,562	Growth Pool	69.1%	14.2%	0.5

1) Conservative Pool Policy Benchmark: 35% Growth Assets Benchmark / 5% Diversifying Strategies Benchmark / 60% Income & Liquidity Benchmark.

2) Balanced Pool Policy Benchmark: 55% Growth Assets Benchmark / 7.5% Diversifying Strategies Benchmark / 37.5% Income & Liquidity Benchmark.

3) Growth Pool Policy Benchmark: 65% Growth Assets Benchmark / 10% Diversifying Strategies Benchmark / 25% Income & Liquidity Benchmark.

4) Pool Inception: September 2010.

5) InvestorForce All Endowments & Foundation >\$50 Million Universe. 0 = Best; 100 = Worst; 50-100 Peers in Universe. Peer & Risk statistics could appear lagged a quarter based upon when information becomes available.

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As of March 31, 2024

EXECUTIVE SUMMARY (CONT'D)

ASSET CLASSES	CONSERVATIVE POOL				BALANCED POOL				GROWTH POOL			
	Current	Target	Range	+/-	Current	Target	Range	+/-	Current	Target	Range	+/-
Growth Assets	39.9%	35.0%	25-45%	4.9%	56.1%	55.0%	45-65%	1.1%	67.7%	70.0%	60-80%	-2.3%
U.S. Equity	29.0%	25.0%	15-35%	4.0%	42.2%	37.5%	25-50%	4.7%	50.0%	40.0%	30-50%	10.0%
International Equity	10.9%	10.0%	0-20%	0.9%	13.9%	17.5%	10-25%	-3.6%	16.0%	25.0%	15-35%	-9.0%
Private Investments	0.0%	0.0%	-	-	0.0%	0.0%	0-5%	0.0%	1.7%	5.0%	0-15%	-3.3%
Diversifying Assets	0.0%	5.0%	0-10%	-5.0%	7.0%	7.5%	0-15%	-0.5%	9.9%	10.0%	0-20%	-0.1%
Diversifying Strategies	0.0%	5.0%	0-10%	-5.0%	7.0%	7.5%	0-15%	-0.5%	9.9%	10.0%	0-15%	-0.1%
Real Assets	0.0%	0.0%	0-10%	0.0%	0.0%	0.0%	0-10%	0.0%	0.0%	0.0%	0-10%	0.0%
Liquidity & Income	60.1%	60.0%	30-70%	0.1%	36.9%	37.5%	10-50%	-0.6%	22.3%	20.0%	10-40%	2.3%
Core Fixed Income & Cash	48.3%	50.0%	30-70%	-1.7%	29.6%	30.0%	10-50%	-0.4%	16.8%	15.0%	10-40%	1.8%
Opportunistic Fixed Income	11.8%	10.0%	0-15%	1.8%	7.3%	7.5%	0-15%	-0.2%	5.5%	5.0%	0-10%	0.5%
In Compliance?	Yes				Yes				Yes			