

# COMMUNITY FOUNDATION OF GREATER DES MOINES DEFENSIVE GROWTH

## Asset Allocation & Performance

As of August 31, 2021

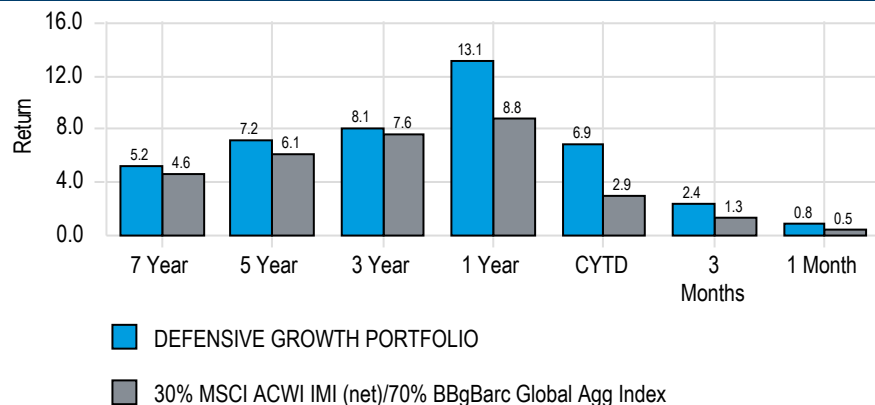
### Asset Allocation on August 31, 2021

	Actual \$	Actual (%)	Target (%)
Equity	\$8,165,811	33.4	32.0
Fixed Income	\$16,302,117	66.6	68.0
Cash	\$5,749	0.0	0.0
<b>Total</b>	<b>\$24,473,677</b>	<b>100.0</b>	<b>100.0</b>

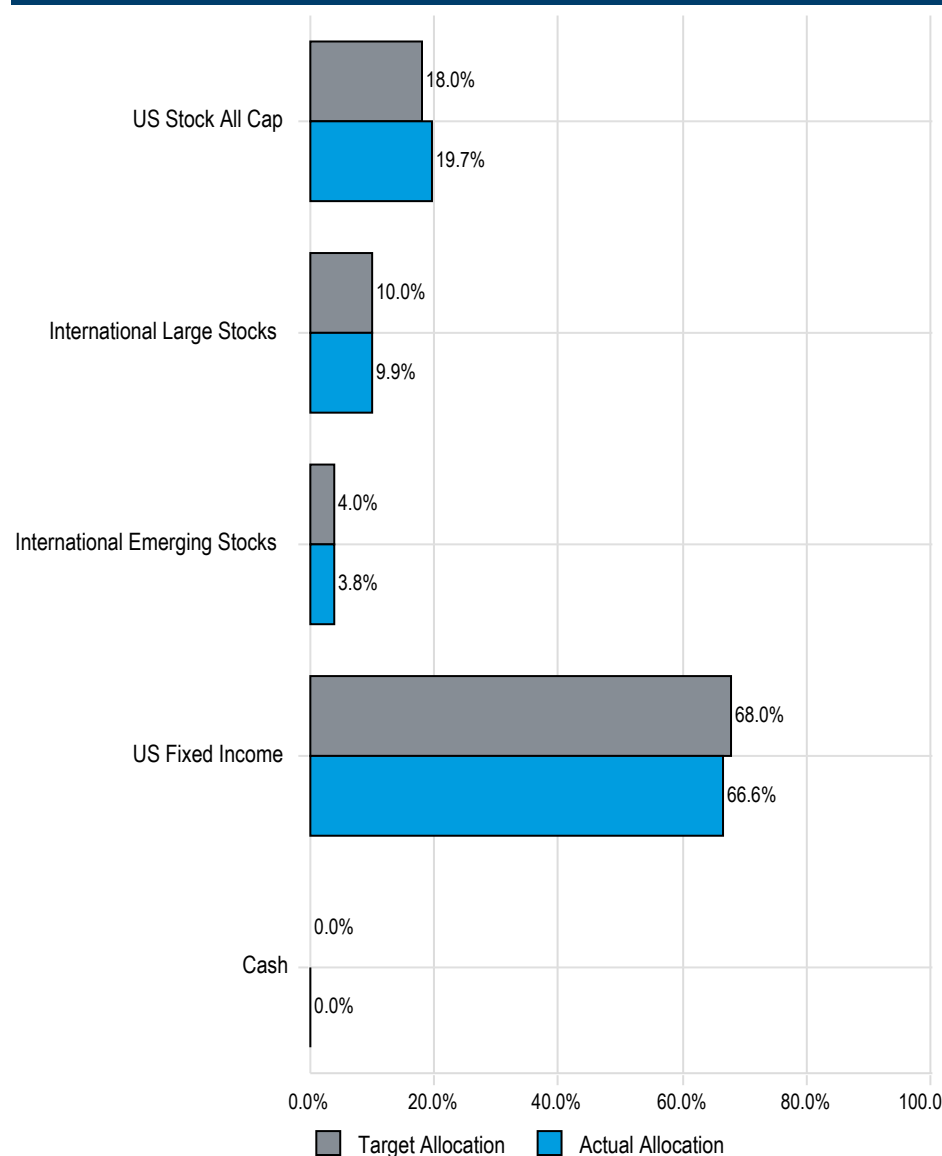
### Summary of Cash Flows

	1 Month	CYTD
<b>Beginning Market Value</b>	<b>\$24,291,070</b>	<b>\$21,339,836</b>
Net Contributions	-\$20,000	\$1,628,068
Gain/Loss	\$202,606	\$1,505,773
<b>Ending Market Value</b>	<b>\$24,473,677</b>	<b>\$24,473,677</b>

### Return Summary



### Target Allocation vs. Actual Allocation (%)

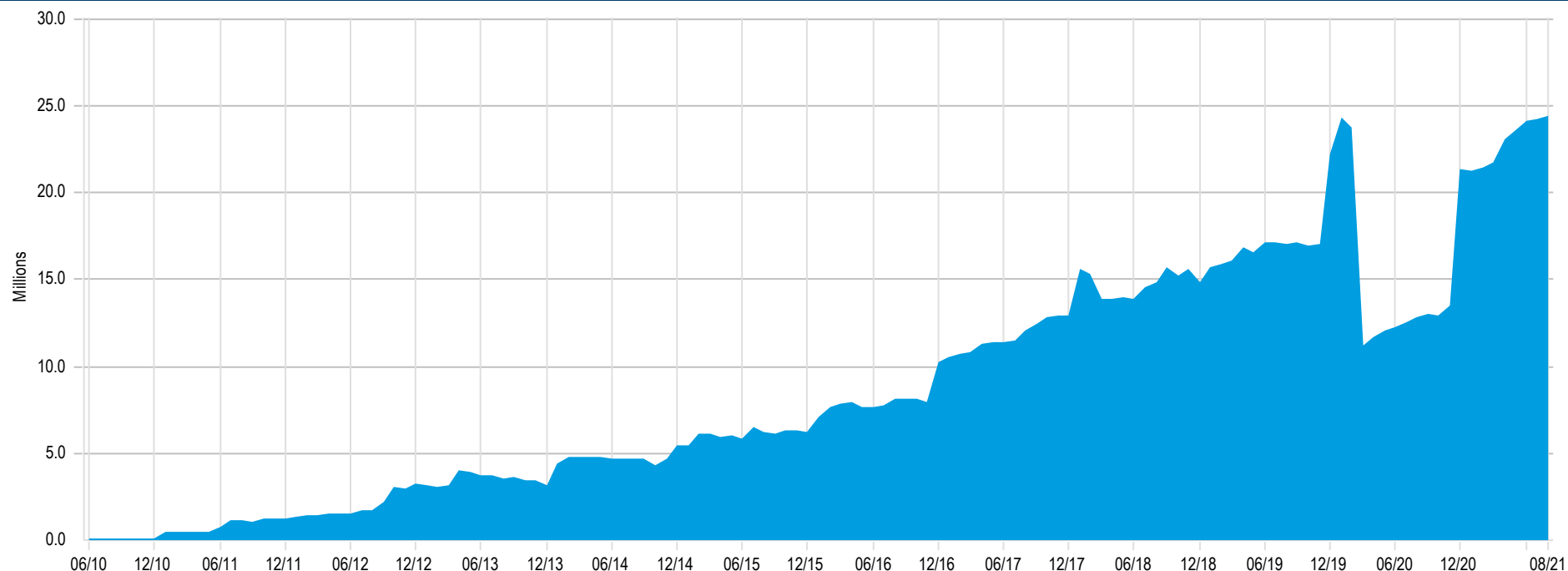


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## Market Value History

As of August 31, 2021

Market Value History - Since Inception



Summary of Cash Flows

	1 Month	3 Months	CYTD	1 Year	3 Year	5 Year	7 Year	Inception 6/30/10
Beginning Market Value	\$24,291,070	\$23,615,597	\$21,339,836	\$12,860,214	\$14,823,242	\$8,166,395	\$4,732,812	-
Net Contributions	-\$20,000	\$279,197	\$1,628,068	\$9,327,675	\$6,305,809	\$11,675,340	\$15,032,635	\$19,177,349
Gain/Loss	\$202,606	\$578,883	\$1,505,773	\$2,285,787	\$3,344,626	\$4,631,943	\$4,708,230	\$5,296,328
Ending Market Value	\$24,473,677	\$24,473,677	\$24,473,677	\$24,473,677	\$24,473,677	\$24,473,677	\$24,473,677	\$24,473,677

# COMMUNITY FOUNDATION OF GREATER DES MOINES DEFENSIVE GROWTH



## Asset Allocation & Performance (net of fees)

As of August 31, 2021

	Allocation		Inception Date	Performance								
	Asset \$	% of Portfolio		Inception	10 Year	7 Year	5 Year	3 Year	1 Year	CYTD	3 Months	1 Month
<b>DEFENSIVE GROWTH PORTFOLIO</b>	<b>24,473,677</b>	<b>100.0</b>	<b>Jul-2010</b>	<b>6.2</b>	<b>5.7</b>	<b>5.2</b>	<b>7.2</b>	<b>8.1</b>	<b>13.1</b>	<b>6.9</b>	<b>2.4</b>	<b>0.8</b>
<i>Defensive Growth Portfolio SAA</i>				-	-	4.7	6.3	7.7	10.2	4.0	1.4	0.5
<i>30% MSCI ACWI IMI (net)/70% BBgBarc Global Agg Index</i>				5.6	4.8	4.6	6.1	7.6	8.8	2.9	1.3	0.5
<b>TOTAL EQUITY</b>	<b>8,165,811</b>	<b>33.4</b>	<b>Jun-2011</b>	<b>10.4</b>	<b>11.9</b>	<b>10.6</b>	<b>14.6</b>	<b>14.2</b>	<b>31.3</b>	<b>16.8</b>	<b>4.1</b>	<b>2.4</b>
<i>MSCI AC World IMI (Net)</i>				9.8	11.3	10.0	14.1	14.0	30.1	16.1	4.2	2.5
<b>TOTAL DOMESTIC EQUITY</b>	<b>4,823,901</b>	<b>19.7</b>	<b>Jul-2010</b>	<b>16.4</b>	<b>16.2</b>	<b>14.3</b>	<b>18.0</b>	<b>17.9</b>	<b>33.4</b>	<b>20.6</b>	<b>7.3</b>	<b>2.9</b>
<i>Dow Jones U.S. Total Stock Market Index</i>				16.4	16.2	14.3	17.9	17.8	33.3	20.6	7.3	2.9
<i>Vanguard Total Stock Market Index Adm.</i>	4,823,901	19.7	Jul-2010	16.4	16.2	14.3	18.0	17.9	33.4	20.6	7.3	2.9
<i>Vanguard Spliced Total Stock Market Index (Net)</i>				16.4	16.2	14.4	18.0	17.9	33.4	20.6	7.3	2.9
<b>TOTAL INTERNATIONAL EQUITY</b>	<b>3,341,910</b>	<b>13.7</b>	<b>Jul-2010</b>	<b>8.6</b>	<b>7.8</b>	<b>6.3</b>	<b>10.5</b>	<b>9.8</b>	<b>28.5</b>	<b>12.0</b>	<b>-0.1</b>	<b>1.7</b>
<i>Vanguard Spliced Developed ex U.S. Index (Net)</i>				8.5	7.8	6.3	10.3	9.7	28.3	12.2	1.1	1.6
<i>Vanguard Developed Markets Index FD Adm.</i>	2,412,993	9.9	Jul-2010	8.6	7.8	6.3	10.3	9.7	28.4	12.0	0.8	1.4
<i>Vanguard Spliced Developed ex U.S. Index (Net)</i>				8.5	7.8	6.3	10.3	9.7	28.3	12.2	1.1	1.6
<i>Vanguard Emerging Markets Stock Index Fund Admiral Shares</i>	928,917	3.8	Jun-2021	-2.4	-	-	-	-	-	-	-2.4	2.7
<i>Vanguard Spliced Emerging Markets Index (Net)</i>				-3.0	-	-	-	-	-	-	-3.0	3.1
<b>TOTAL FIXED INCOME</b>	<b>16,302,117</b>	<b>66.6</b>	<b>Jun-2011</b>	<b>3.2</b>	<b>3.2</b>	<b>2.9</b>	<b>4.0</b>	<b>5.4</b>	<b>4.6</b>	<b>1.7</b>	<b>1.6</b>	<b>0.1</b>
<i>Blmbg. Global Aggregate</i>				2.1	1.8	2.0	2.5	4.6	0.5	-2.3	0.0	-0.4
<i>Vanguard Total Bond Market Index Adm</i>	2,630,527	10.7	Jul-2016	3.1	-	-	3.1	5.5	0.1	-0.7	1.8	-0.2
<i>Blmbg. Barc. U.S. Aggregate Index</i>				3.1	-	-	3.1	5.4	-0.1	-0.7	1.6	-0.2
<i>TCW Metropolitan West Total Return Bond</i>	4,536,504	18.5	Nov-2014	3.6	-	-	3.7	6.2	1.0	-0.2	1.6	-0.2
<i>Blmbg. Barc. U.S. Aggregate Index</i>				3.3	-	-	3.1	5.4	-0.1	-0.7	1.6	-0.2
<i>DoubleLine Total Return Bond Fund Class I</i>	1,166,509	4.8	Jun-2021	1.2	-	-	-	-	-	-	1.2	-0.1
<i>Blmbg. Barc. U.S. Aggregate Index</i>				1.6	-	-	-	-	-	-	1.6	-0.2
<i>Bain Capital High Income Feeder, Ltd.</i>	2,467,176	10.1	Feb-2014	4.2	-	4.1	5.6	4.2	15.4	7.4	2.4	0.9
<i>50% BofA ML High Yield/50% S&amp;P LSTA Leveraged Loan Index</i>				4.8	-	4.7	5.6	5.5	9.3	4.2	1.6	0.5
<i>Vanguard Short-Term Corp Bond Fund Index</i>	1,896,426	7.7	Sep-2013	2.9	-	2.8	3.0	4.3	1.4	0.5	0.2	-0.1
<i>Blmbg. Barc. 1-5 Year Gov/Credit Index</i>				2.1	-	2.1	2.3	3.6	0.3	0.0	0.1	-0.1
<i>Vanguard Inflation-Protected Securities Fund Admiral Shares</i>	1,458,875	6.0	Mar-2020	7.9	-	-	-	-	5.5	4.2	3.1	-0.1
<i>Blmbg. U.S. TIPS</i>				7.7	-	-	-	-	5.6	4.3	3.1	-0.2

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As of August 31, 2021

	Allocation		Inception Date	Performance								
	Asset \$	% of Portfolio		Inception	10 Year	7 Year	5 Year	3 Year	1 Year	CYTD	3 Months	1 Month
PIMCO Income Fund Institutional Class <i>Blmbg. Barc. U.S. Aggregate Index</i>	2,146,099	8.8	Mar-2020	5.3 1.9	- -	- -	- -	- -	7.1 -0.1	2.4 -0.7	0.9 1.6	0.2 -0.2
<b>TOTAL CASH</b>	<b>5,749</b>	<b>0.0</b>	<b>Jun-2011</b>	<b>0.5</b>	<b>0.5</b>	<b>0.7</b>	<b>0.9</b>	<b>0.6</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>	<b>0.0</b>
Money Market Fund <i>90 Day U.S. Treasury Bill Index</i>	5,749	0.0	Jun-2011	0.5 0.6	0.5 0.6	0.7 0.9	0.9 1.2	0.6 1.2	0.0 0.1	0.0 0.0	0.0 0.0	0.0 0.0

Historical Hybrid Composition

As of August 31, 2021

	%
<i>Jun-2021</i>	
MSCI AC World IMI (Net)	32.0
Blmbg. Global Aggregate	68.0

**OBJECTIVES** :The current portfolio has a long-term (20-year) expected return of 4.5%. Over a 10-year horizon, the portfolio is expected to return 3.8% The standard deviation of this portfolio is plus/minus 7.9% over any one year and plus/minus 2.5% over the 10-year period. The Sharpe Ratio of this portfolio is 0.26.