

## Freeport Community Foundation Stewardship Summary

Freeport Community Foundation's investment policy is structured to maximize the inflation adjusted total return of the portfolio, while minimizing risk through broad diversification of asset classes.

### Current Allocations

<u>Asset Class</u>	<u>Relevant Index</u>	<u>As of 6/30/2021</u>
U.S. Large Cap Equity	S&P 500	30.13%
U.S. Small Cap Equity	MSCI US Small Cap	8.83%
International Equity	MSCI EAFE	25.60%
Domestic Fixed Income	Barclays Aggregate	16.40%
International Fixed Income	JPM GBI Global ex US (Hdg)	5.47%
Real Estate	S&P Global REIT	3.61%
Trend Following	Credit Suisse Managed Futures	3.26%
Event Driven	Event Driven Index	2.82%
Reinsurance	SwissRe Global Cat Bond	3.40%
Cash	30 Day T-Bills	0.47%

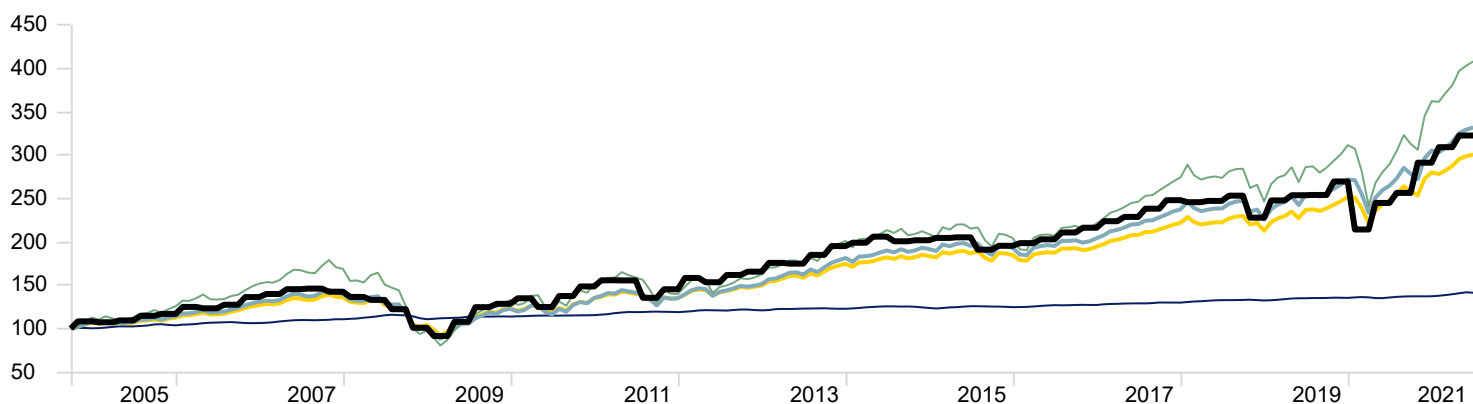
### Annual Returns - Net of Investment Management Fees

	2020	2019	2018	2017	2016	2015	2014
Freeport Community Foundation	8.0	18.3	-8.1	14.7	10.7	-3.2	3.5
MSCI ACWI IMI NR USD	16.3	26.4	-10.1	23.9	8.4	-2.2	3.8
60-40 Basic Benchmark	11.3	18.2	-4.0	14.0	5.3	0.7	5.0
70-30 Basic Benchmark	12.3	20.6	-5.0	16.2	5.9	0.7	5.6

### Trailing Annualized Returns as of 6/30/2021

	1 Year	3 Years	5 Years	7 Years	Since 9/30/2004
Freeport Community Foundation	31.8	9.3	9.7	6.6	7.2
MSCI ACWI IMI NR USD	40.9	14.2	14.5	9.7	8.8
60-40 Basic Benchmark	21.5	10.6	9.9	7.4	6.8
70-30 Basic Benchmark	25.3	11.7	11.2	8.3	7.4

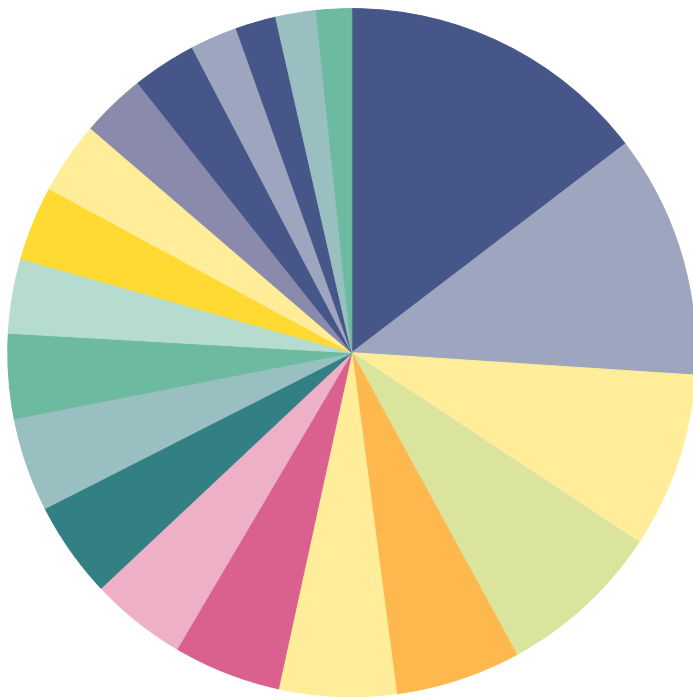
### Investment Growth of \$100 Since 9/30/2004



Freeport Community Foundation	322.5	MSCI ACWI IMI NR USD	408.0	60-40 Basic Benchmark	300.5
70-30 Basic Benchmark	331.7	US Inflation	141.2		

Source: Morningstar Direct. Past Performance is historical and does not guarantee or indicate future results. Index returns assume reinvestment of all distributions and unlike mutual funds, do not reflect fees or expenses. This report is not intended to provide personalized investment advice. Some information has been produced by unaffiliated third parties and, while it is deemed reliable, the advisor does not guarantee its timeliness, sequence, accuracy, or completeness. Benchmark portfolios are set to automatically rebalance on the last day of each quarter. The benchmark results were achieved by means of retroactive application of representative asset allocation. The Basic Benchmark portfolios utilize four asset classes: U.S. Large Stocks (S&P 500), International Developed Large Stocks (MSCI EAFE), Short-term bonds (BbgBarc U.S. T-Bill), and Intermediate-term bonds (BbgBarc U.S. Govt/ Credit). These returns should not be considered as an indication of the skill of Savant. Returns are annualized for periods greater than 1 year. An investment cannot be made directly in an index.

## 70-30 Diversified Benchmark Index Portfolio



	%
MSCI US Prime Market Value GR USD (Appended)	14.6
CRSP US Total Market TR USD (Appended)	11.4
BBgBarc US Govt/Credit Interm TR USD	8.3
MSCI EM NR USD (Appended)	7.8
MSCI US Small Cap Value GR USD (Appended)	5.9
JPM GBI Global Ex-US Hgd Index (appended)	5.5
MSCI EAFE Value Index (Appended)	5.1
Savant International Small Index	4.5
Savant International Small Value Index	4.5
IA SBBI US 1 Yr Trsy Const Mat TR USD	4.4
MSCI EAFE NR USD	4.0
Managed Futures (Appended)	3.5
SwissRe Global Cat Bond TR USD (Appended)	3.5
S&P Global REIT TR USD (Appended)	3.4
MSCI US Small Cap 1750 GR USD (Appended)	3.0
Event Driven Index	3.0
US TIPS Index (appended)	2.2
MSCI USA Momentum Index (Appended)	1.9
MSCI USA Sector Neutral Quality Index (Appended)	1.9
Multisector Bond Index	1.7

## Trailing Returns as of 6/30/2021

	1 Year	3 Years	5 Years	10 Years	15 Years
60-40 Basic Benchmark	21.49	10.55	9.92	7.94	6.54
70-30 Basic Benchmark	25.34	11.66	11.19	8.92	7.10
CRSP US Total Market TR USD (U.S. Large Cap)	44.35	18.76	17.91	14.69	10.92
MSCI US Prime Market Value GR USD (U.S. Large Cap Value)	40.57	11.84	11.81	11.53	8.07
MSCI US Small Cap 1750 GR USD (U.S. Small Cap)	64.08	14.49	16.31	12.87	10.37
MSCI ACWI IMI NR USD (Global Stocks)	40.94	14.24	14.55	9.90	7.74
MSCI US Small Cap Value GR USD (U.S. Small Cap Value)	67.66	9.26	12.05	10.84	8.37
MSCI EAFE NR USD (International Large Cap)	32.35	8.27	10.28	5.89	4.40
MSCI EAFE Value NR USD (International Large Cap Value)	33.50	3.78	7.81	3.86	2.68
S&P EPAC Small TR USD (International Small Cap)	42.76	8.97	12.27	8.56	6.90
S&P EPAC Small Value TR USD (International Small Cap Value)	43.72	6.26	10.14	7.48	6.30
MSCI EM NR USD (Emerging Markets)	40.90	11.27	13.03	4.28	6.61
IA SBBI US 1 Yr Trsy Const Mat TR USD (Short-term Bonds)	0.18	1.98	1.34	0.75	1.47
BBgBarc US Govt/Credit Interm TR USD (Intermediate-term Bonds)	0.19	4.70	2.63	2.76	3.86
BBgBarc US TIPS 0-5 Year TR USD (Short-term TIPS)	5.95	4.19	2.84	1.70	2.88
ICE BofA US Infln-Lnkd Trsy TR USD (Intermediate-term TIPS)	6.64	6.73	4.31	3.56	4.66
Multisector Bond Index	7.37	6.12	4.95	5.05	6.29
JPM GBI Global Ex US TR Hdg USD (International Bonds)	-0.54	3.91	2.66	4.27	4.41
S&P Global REIT TR USD (Global REITs)	36.11	8.40	5.77	8.01	5.90
Managed Futures (Appended)	19.65	3.84	-0.23	2.36	3.99
Event Driven Index	12.27	4.69	4.12	3.69	3.64
Real Assets Index	12.83	6.87	6.46	8.77	8.66
SwissRe Global Cat Bond TR USD	6.17	3.97	3.87	5.76	7.11

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