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DiMEO SCHNEIDER
& ASSOCIATES, L.L.C.

Community Foundation of the Ozarks

December 31, 2020

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Community Foundation of the Ozarks

As of December 31, 2020

	Allocation		Performance(%)											Fund & Cat Avg		
	Market Value (\$)	%	QTD	Calendar YTD	Fiscal YTD	1 Year	3 Years	5 Years	7 Years	10 Years	2019	2018	2017	Since Origination	Origination Date	Exp Ratio
Total Fund Composite																
Community Foundation of the Ozarks Composite	227,355,682	100.0	13.0	10.1	17.3	10.1	6.3	7.9	5.4	6.0	16.1	-6.0	14.6	7.3	01/01/2003	
Policy Index			11.8	10.2	16.3	10.2	6.6	8.1	5.9	6.1	17.3	-6.2	14.7	7.3		
Actual Index			11.7	9.2	16.4	9.2	6.3	7.9	5.7	5.9	17.5	-6.4	14.8	7.1		
CPI + 4%			1.6	5.3	3.8	5.3	5.9	6.0	5.6	5.8	6.4	6.0	6.2	6.1		
Asset Class Composites																
US Equity	66,928,565	29.4	17.2	20.8	27.4	20.8	14.0	15.1	11.5	12.2	30.8	-6.3	20.2	10.3	01/01/2003	
Russell 3000 Index			14.7	20.9	25.2	20.9	14.5	15.4	12.8	13.8	31.0	-5.2	21.1	10.9		
International Equity	58,270,516	25.6	20.6	14.8	28.7	14.8	6.4	9.6	5.2	6.1	20.9	-13.1	27.3	8.7	01/01/2003	
MSCI AC World ex USA (Net)			17.0	10.7	24.3	10.7	4.9	8.9	4.8	4.9	21.5	-14.2	27.2	8.1		
MSCI EAFE (Net)			16.0	7.8	21.6	7.8	4.3	7.4	4.4	5.5	22.0	-13.8	25.0	7.5		
Real Assets	19,359,699	8.5	18.6	-22.5	7.9	-22.5	-7.8	-1.8	-3.6	-1.7	7.0	-5.5	5.2	3.8	01/01/2003	
Real Assets Composite Index			21.5	-17.5	11.3	-17.5	-5.5	0.1	-2.3	-1.0	9.2	-6.1	5.8	4.3		
Hedge Funds	34,280,633	15.1	6.9	8.5	10.6	8.5	3.7	3.9	3.6	4.2	5.5	-2.5	7.7	4.1	02/01/2006	
HFRI Fund of Funds Composite Index			7.5	10.3	12.1	10.3	4.7	4.4	3.6	3.3	8.4	-4.0	7.8	2.8		
HFRI Fund Weighted Composite Index			10.7	11.6	15.6	11.6	5.5	6.1	4.6	4.2	10.4	-4.7	8.6	4.5		
Broad Fixed Income	46,916,266	20.6	1.4	7.6	3.4	7.6	5.4	4.6	3.7	3.5	8.8	-0.2	4.7	4.5	01/01/2003	
Fixed Income Composite Index			1.8	7.5	3.0	7.5	5.2	4.5	3.8	3.5	8.6	-0.2	4.5	4.3		
Schwab Cash	1,600,003	0.7														

Mission Related Investments: \$3,714,317.49 Guaranty Cash: \$1,752,180.08

Mission Related Investments and Guaranty Cash are managed by the Foundation and are not included in the Community Foundation of the Ozarks Composite market values and/or returns.

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	Market Value (\$)	%	QTD	Calendar YTD	Fiscal YTD	1 Year	3 Years	7 Years	10 Years	2019	2018	Since Origination		Origination Date
Total Fund Composite														
Community Foundation of the Ozarks Composite	227,355,682	100.0	13.0	10.1	17.3	10.1	6.3	5.4	6.0	16.1	-6.0	7.3	01/01/2003	
Policy Index			11.8	10.2	16.3	10.2	6.6	5.9	6.1	17.3	-6.2	7.3		
Actual Index			11.7	9.2	16.4	9.2	6.3	5.7	5.9	17.5	-6.4	7.1		
CPI + 4%			1.6	5.3	3.8	5.3	5.9	5.6	5.8	6.4	6.0	6.1		
US Equity	66,928,565	29.4	17.2	20.8	27.4	20.8	14.0	11.5	12.2	30.8	-6.3	10.3	01/01/2003	
Russell 3000 Index			14.7	20.9	25.2	20.9	14.5	12.8	13.8	31.0	-5.2	10.9		
Large Cap														
Vanguard Large Cap Index Fund Institutional Shares (VLISX)	51,056,757	22.5	12.8	21.0	23.7	21.0	15.0	13.1	14.0	31.4	-4.5	24.8	09/20/2019	0.04
Vanguard Spliced Large Cap Index (Net)			12.8	21.1	23.8	21.1	15.0	13.2	14.1	31.4	-4.4	24.8		
IM U.S. Large Cap Core Equity (MF) Median			12.0	16.0	21.9	16.0	12.4	11.4	12.4	29.7	-5.6	20.8		0.79
Vanguard Large Cap Index Fund Institutional Shares (VLISX) Rank			36	22	26	22	19	12	11	32	31	21		
Small Cap														
PIMCO StocksPLUS Small Institutional (PSCSX)	8,222,260	3.6	32.9	19.8	40.6	19.8	10.1	10.0	12.6	26.8	-12.2	25.6	09/20/2019	0.75
Russell 2000 Index			31.4	20.0	37.9	20.0	10.2	9.3	11.2	25.5	-11.0	25.0		
IM U.S. Small Cap Core Equity (MF) Median			28.4	10.4	34.5	10.4	6.3	7.3	9.5	23.9	-12.7	16.9		1.08
PIMCO StocksPLUS Small Institutional (PSCSX) Rank			15	14	7	14	15	4	2	19	45	10		
Wellington Small Cap Opportunities CIT	7,649,548	3.4	35.4	17.8	40.6	17.8	13.8	11.6	14.0	30.5	-4.1	21.4	10/01/2019	0.90
Russell 2000 Index			31.4	20.0	37.9	20.0	10.2	9.3	11.2	25.5	-11.0	24.8		
IM U.S. Small Cap Core Equity (MF) Median			28.4	10.4	34.5	10.4	6.3	7.3	9.5	23.9	-12.7	14.8		1.08
Wellington Small Cap Opportunities CIT Rank			8	21	7	21	1	2	1	6	2	24		
International Equity	58,270,516	25.6	20.6	14.8	28.7	14.8	6.4	5.2	6.1	20.9	-13.1	8.7	01/01/2003	
MSCI AC World ex USA (Net)			17.0	10.7	24.3	10.7	4.9	4.8	4.9	21.5	-14.2	8.1		
MSCI EAFE (Net)			16.0	7.8	21.6	7.8	4.3	4.4	5.5	22.0	-13.8	7.5		
International Developed Equity														
Dodge & Cox International Stock (DODFX)	19,938,004	8.8	24.7	2.1	25.2	2.1	0.9	2.9	4.6	22.8	-18.0	13.2	09/20/2019	0.63
MSCI AC World ex USA Value (Net)			20.4	-0.8	23.2	-0.8	-0.4	1.7	2.8	15.7	-14.0	8.7		
MSCI EAFE Value Index (Net)			19.2	-2.6	20.6	-2.6	-1.2	1.3	3.4	16.1	-14.8	7.4		
IM International Large Cap Value Equity (MF) Median			19.7	2.5	22.1	2.5	0.0	1.2	3.1	18.5	-17.8	10.7		0.98
Dodge & Cox International Stock (DODFX) Rank			1	53	18	53	22	1	1	8	53	22		

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Harding Loevner International Eq Instl (HLMIX)	18,710,913	8.2	16.1	20.3	26.2	20.3	9.0	8.0	7.8	25.2	-14.0	25.9	09/20/2019	0.81
MSCI EAFE Growth Index (Net)			13.1	18.3	22.6	18.3	9.7	7.3	7.5	27.9	-12.8	21.6		
MSCI AC World ex USA Growth (Net)			13.9	22.2	25.5	22.2	10.0	7.8	6.9	27.3	-14.4	25.6		
IM International Large Cap Growth Equity (MF) Median			14.7	16.7	24.5	16.7	8.4	6.3	6.6	27.0	-15.0	23.3		1.04
Harding Loevner International Eq Instl (HLMIX) Rank			37	41	41	41	46	19	17	82	42	32		
Emerging Markets														
PIMCO RAE Emerging Markets Instl (PEIFX)	10,209,109	4.5	26.3	0.9	29.7	0.9	0.1	N/A	N/A	13.7	-12.7	23.4	09/24/2020	0.75
MSCI Emerging Markets Value (Net)			23.0	5.5	28.7	5.5	1.8	2.8	0.9	12.0	-10.7	20.1		
IM Emerging Markets Equity (MF) Median			19.1	17.5	30.3	17.5	5.6	5.9	3.6	20.1	-16.4	17.4		1.20
PIMCO RAE Emerging Markets Instl (PEIFX) Rank			6	93	56	93	90	N/A	N/A	83	17	9		
GQG Partners Emerging Markets Equity I (GQGIX)	9,412,488	4.1	15.7	34.0	35.5	34.0	11.4	N/A	N/A	21.1	-14.7	29.4	09/20/2019	0.98
MSCI Emerging Markets Growth (Net)			16.8	31.3	33.4	31.3	10.3	9.4	6.2	25.1	-18.3	36.7		
IM Emerging Markets Equity (MF) Median			19.1	17.5	30.3	17.5	5.6	5.9	3.6	20.1	-16.4	23.9		1.20
GQG Partners Emerging Markets Equity I (GQGIX) Rank			86	11	20	11	12	N/A	N/A	46	33	24		
Real Assets														
Real Assets	19,359,699	8.5	18.6	-22.5	7.9	-22.5	-7.8	-3.6	-1.7	7.0	-5.5	3.8	01/01/2003	
Real Assets Composite Index			21.5	-17.5	11.3	-17.5	-5.5	-2.3	-1.0	9.2	-6.1	4.3		
Real Estate Domestic														
iShares Core US REIT ETF (USRT)	11,485,256	5.1	11.6	-8.0	13.2	-8.0	3.4	7.6	7.8	25.9	-4.6	-0.3	06/01/2019	0.08
FTSE NAREIT Equity REIT Index			11.6	-8.0	13.2	-8.0	3.4	7.8	8.3	26.0	-4.6	-0.2		
IM Real Estate Sector (MF) Median			9.2	-4.2	11.9	-4.2	4.7	7.9	8.0	27.4	-5.7	2.7		1.02
iShares Core US REIT ETF (USRT) Rank			25	83	34	83	73	58	58	63	28	80		
MLPs														
Chickasaw Capital MLP SMA	7,874,443	3.5	30.4	-32.0	8.9	-32.0	N/A	N/A	N/A	N/A	-21.2	-27.9	09/01/2019	1.00
Alerian MLP Index			29.9	-30.1	8.8	-30.1	-13.3	-9.2	-2.5	6.6	-12.4	-25.5		
Hedge Funds[^]														
Hedge Funds[^]	34,280,633	15.1	6.9	8.5	10.6	8.5	3.7	3.6	4.2	5.5	-2.5	4.1	02/28/2006	
HFRI Fund of Funds Composite Index			7.5	10.3	12.1	10.3	4.7	3.6	3.3	8.4	-4.0	2.8		
HFRI Fund Weighted Composite Index			10.7	11.6	15.6	11.6	5.5	4.6	4.2	10.4	-4.7	4.5		
Southpoint Qualified Offshore Fund, LTD. (Equity Hedge)[^]	3,546,805	1.6	14.6	N/A	23.1	N/A	N/A	N/A	N/A	N/A	N/A	25.1	02/01/2020	
MIG Offshore Fund Ltd.(Equity Hedge)[^]	2,311,874	1.0	2.7	N/A	5.1	N/A	N/A	N/A	N/A	N/A	N/A	5.1	07/31/2020	
Field Street Offshore Fund, LTD. (Macro)[^]	2,865,075	1.3	1.9	N/A	4.7	N/A	N/A	N/A	N/A	N/A	N/A	1.1	02/01/2020	

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Weiss Multi-Strategy Partners (Cayman) LTD. (Multi-Strategy)^	2,390,484	1.1	4.7	N/A	4.9	N/A	N/A	N/A	N/A	N/A	N/A	8.4	02/01/2020	
Anchorage Capital Partners Offshore, Ltd. (Relative Value)^	2,295,708	1.0	6.1	2.9	5.6	2.9	0.7	3.1	5.0	-1.4	0.7	2.6	02/01/2016	
VCP Holdings, Ltd.	83,255	0.0	0.0	N/A	0.0	N/A	N/A	N/A	N/A	N/A	N/A	9.6	04/01/2020	
Capstone Vol (Offshore) Limited (Event-Driven)^	3,058,406	1.3	3.8	N/A	6.8	N/A	N/A	N/A	N/A	N/A	N/A	7.9	05/01/2020	
Hudson Bay International Fund Ltd. (Event-Driven)^	2,804,867	1.2	5.8	N/A	7.5	N/A	N/A	N/A	N/A	N/A	N/A	11.3	05/01/2020	
Blackstone Offshore Partners^	400,227	0.2	0.0	-2.3	0.0	-2.3	2.1	3.6	4.2	7.2	1.6	3.7	03/01/2008	
Farallon Capital^	144,902	0.1	0.0	0.0	0.0	0.0	5.9	N/A	N/A	14.3	4.1	6.5	02/01/2016	
Knighthead Offshore Fund^	3,092,834	1.4	8.3	11.2	9.1	11.2	-0.5	N/A	N/A	-11.5	0.0	1.9	11/01/2015	
Valinor Capital Partners Offshore, Ltd.^	444,022	0.2	0.0	5.9	-0.1	5.9	2.2	N/A	N/A	15.8	-12.9	2.4	11/01/2015	
Senator Global Opportunities Offshore, Ltd.^	2,958,192	1.3	16.6	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	18.3	08/31/2020	
Tiger Eye Fund, Ltd.^	2,598,022	1.1	9.3	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	3.9	08/31/2020	
Trend Capital Macro^	2,581,350	1.1	3.7	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	3.3	08/31/2020	
Wolverine Flagship RV^	2,704,609	1.2	6.9	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	8.2	08/31/2020	
Cash/Equivalents														
Schwab Cash	1,600,003	0.7												
Broad Fixed Income														
Broad Fixed Income	46,916,266	20.6	1.4	7.6	3.4	7.6	5.4	3.7	3.5	8.8	-0.2	4.5	01/01/2003	
Fixed Income Composite Index			1.8	7.5	3.0	7.5	5.2	3.8	3.5	8.6	-0.2	4.3		
TIPS														
Vanguard Inflation-Protected Secs Instl (VIPIX)	2,003,952	0.9	1.7	11.0	4.7	11.0	5.8	3.9	3.7	8.2	-1.4	3.5	12/01/2010	0.07
Blmbg. Barc. U.S. TIPS			1.6	11.0	4.7	11.0	5.9	3.9	3.8	8.4	-1.3	3.6		
IM U.S. TIPS (MF) Median			1.8	9.6	4.8	9.6	5.1	3.0	3.0	7.5	-1.6	2.9		0.59
Vanguard Inflation-Protected Secs Instl (VIPIX) Rank			58	24	55	24	22	11	10	31	44	10		

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Broad Domestic Fixed														
JPMorgan Core Bond I (WOBDX)	16,538,171	7.3	1.1	8.1	2.1	8.1	5.5	4.0	3.9	8.3	0.2	5.3	09/20/2019	0.50
Blmbg. Barc. U.S. Aggregate			0.7	7.5	1.3	7.5	5.3	4.1	3.8	8.7	0.0	5.3		
IM U.S. Broad Market Core Fixed Income (MF) Median			1.4	8.2	2.6	8.2	5.4	4.1	3.9	8.8	-0.6	5.8		0.57
JPMorgan Core Bond I (WOBDX) Rank			69	53	67	53	42	51	53	69	11	66		
Dodge & Cox Income (DODIX)	17,412,947	7.7	2.5	9.5	4.0	9.5	6.2	4.8	4.6	9.7	-0.3	7.6	09/20/2019	0.42
Blmbg. Barc. U.S. Aggregate			0.7	7.5	1.3	7.5	5.3	4.1	3.8	8.7	0.0	5.3		
IM U.S. Broad Market Core Fixed Income (MF) Median			1.4	8.2	2.6	8.2	5.4	4.1	3.9	8.8	-0.6	5.8		0.57
Dodge & Cox Income (DODIX) Rank			7	18	10	18	12	9	8	19	32	7		
High Yield Fixed														
Artisan High Income Fund Advisor (APDFX)	4,384,182	1.9	7.8	10.2	13.9	10.2	7.4	N/A	N/A	14.1	-1.4	10.6	09/20/2019	0.84
Blmbg. Barc. U.S. Corp: High Yield			6.5	7.1	11.3	7.1	6.2	5.7	6.8	14.3	-2.1	7.6		
IM U.S. High Yield Bonds (MF) Median			6.0	5.3	10.8	5.3	5.0	4.4	5.6	13.5	-2.9	6.1		0.87
Artisan High Income Fund Advisor (APDFX) Rank			8	4	6	4	3	N/A	N/A	39	18	2		
International Fixed Hedged														
DFA World ex US Government Fxd Inc I (DWFIX)	2,083,751	0.9	0.7	6.4	2.0	6.4	6.0	5.7	N/A	8.5	3.3	1.9	09/20/2019	0.20
Blmbg. Barc. Global Aggregate Ex USD (Hedged)			0.9	3.9	1.6	3.9	4.9	4.6	4.4	7.6	3.2	1.8		
IM International Fixed Income (MF) Median			4.8	6.9	8.0	6.9	3.7	2.1	2.1	6.6	-2.7	5.5		0.78
DFA World ex US Government Fxd Inc I (DWFIX) Rank			91	53	83	53	5	2	N/A	23	1	82		
International Fixed Unhedged														
PIMCO Foreign Bond (Unhedged) I (PFUIX)	2,294,445	1.0	7.8	12.3	13.9	12.3	5.0	3.3	3.2	7.1	-3.6	10.6	09/20/2019	0.63
Blmbg. Barc. Global Aggregate Ex USD			5.1	10.1	9.4	10.1	4.2	2.1	2.0	5.1	-2.1	6.9		
IM International Fixed Income (MF) Median			4.8	6.9	8.0	6.9	3.7	2.1	2.1	6.6	-2.7	5.5		0.78
PIMCO Foreign Bond (Unhedged) I (PFUIX) Rank			11	2	2	2	23	25	23	36	59	4		
Emerging Markets Debt														
Eaton Vance Emerging Markets Debt (EIDOX)	2,198,818	1.0	7.6	7.4	9.9	7.4	6.7	N/A	N/A	18.2	-4.3	8.8	10/01/2015	0.90
JPM GBI-EM Global Diversified			9.6	2.7	10.3	2.7	3.0	1.5	1.5	13.5	-6.2	6.4		

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