

# OKLAHOMA CITY COMMUNITY FOUNDATION, INC.

## Investment Performance

### Pooled Investments

|  | Quarter<br>Ended<br>9/30/2021 | Fiscal<br>YTD<br>9/30/2021 | Calendar<br>YTD<br>9/30/2021 | Three Years<br>Ended<br>9/30/2021 | Five Years<br>Ended<br>9/30/2021 | Ten Years<br>Ended<br>9/30/2021 |
|--|-------------------------------|----------------------------|------------------------------|-----------------------------------|----------------------------------|---------------------------------|
| <b>EQUITIES</b>  |                               |                            |                              |                                   |                                  |                                 |
| Community Foundation   | -0.78%                        | -0.78%                     | 12.61%                       | 15.00%                            | 15.83%                           | 14.94%                          |
| S&P 500  | 0.58%                         | 0.58%                      | 15.92%                       | 15.99%                            | 16.90%                           | 16.63%                          |
| MSCI ACWI GD   | -0.95%                        | -0.95%                     | 11.49%                       | 13.14%                            | 13.77%                           | 12.50%                          |
| <b>FIXED INCOME</b>  |                               |                            |                              |                                   |                                  |                                 |
| Community Foundation   | 0.09%                         | 0.09%                      | -1.29%                       | 5.10%                             | 2.97%                            | 2.65%                           |
| Bloomberg Barclays U.S. Aggregate  | 0.05%                         | 0.05%                      | -1.55%                       | 5.36%                             | 2.94%                            | 3.01%                           |
| <b>ALTERNATIVES</b>  |                               |                            |                              |                                   |                                  |                                 |
|  | -2.26%                        | -2.26%                     | 28.22%                       | 3.37%                             | -                                | -                               |
| <b>TOTAL RETURN</b>  |                               |                            |                              |                                   |                                  |                                 |
| Community Foundation   | -0.59%                        | -0.59%                     | 9.00%                        | 10.58%                            | 10.36%                           | 9.78%                           |
| 50% Russell 3000/15% ACWI Ex US/35% Bloomberg Barclays<br>Capital G/C Int (Note A) | -0.46%                        | -0.46%                     | 7.68%                        | 11.46%                            | 10.96%                           | 10.59%                          |

**NOTE A:** Our total return benchmark is 50% Russell 3000 15% ACWi ex US and 35% Bloomberg Barclays Capital G/C Int.

## INVESTMENT MANAGEMENT

The investment policy of the Oklahoma City Community Foundation calls for a portfolio of equities and fixed income securities that is highly diversified. Capital preservation, protection against inflation and long term growth are the fundamental objectives of the Community Foundation's investment strategy.

Responsibility for investment policy and manager selection rests with a twelve member investment committee composed of nine Trustees or former Trustees and three non-Trustee Oklahoma City community leaders with strong investment expertise. The investment committee for Fiscal Year 2022 is chaired by Steve C. Agee and includes Martha Burger, Steven C. Davis, Mark Funke, Edward Krei, James Ma, Ken Miller, Shelley Sanders, and Chuck Wiggan. Paul Dudman and Christian K. Keese serve as ex officio members.

This committee, along with investment counsel, Goldman Sachs Personal Financial Management, determines asset allocation between equities and fixed income. To provide diversity in the portfolio, the committee addressed allocation as to different styles of equity management and chose style specific professional investment managers. Investment portfolios and performance is reviewed quarterly by the investment committee, with the managers being judged on a time horizon of three to five years.

If you have any questions, please call Rhonda Godwin at the Oklahoma City Community Foundation, (405) 235-5603.