



OKLAHOMA CITY COMMUNITY FOUNDATION

Investment Performance Pooled Investments

	Quarter Ended 03/31/2024	Fiscal YTD 03/31/2024	Calendar YTD 03/31/2024	Three Years Ended 03/31/2024	Five Years Ended 03/31/2024	Ten Years Ended 03/31/2024
TOTAL RETURN						
Community Foundation	5.66%	12.84%	5.66%	5.20%	8.30%	7.31%
>> 50% Russell 3000/15% ACWI Ex US/35%						
Bloomberg Barclays Capital G/C Int (Note A)	5.38%	11.99%	5.38%	4.42%	8.37%	7.51%
EQUITIES						
Community Foundation	8.61%	17.17%	8.61%	7.56%	12.68%	10.89%
>> S&P 500	10.56%	19.44%	10.56%	11.49%	15.05%	12.96%
>> MSCI ACWI GD	8.32%	16.42%	8.32%	7.46%	11.45%	9.22%
FIXED INCOME						
Community Foundation	-0.22%	3.45%	-0.22%	-1.28%	1.03%	1.58%
>> Bloomberg Barclays U.S. Aggregate	-0.78%	2.56%	-0.78%	-2.46%	0.36%	1.54%
ALTERNATIVES						
>> 50% Alerian MLP Index / 50% MS	6.83%	19.38%	6.83%	14.47%	7.46%	
	6.10%	18.60%	6.10%	15.05%	8.48%	

>> Represents a benchmark.

NOTE A: Our total return benchmark is 50% Russell 3000 15% ACWi ex US and 35% Bloomberg Barclays Capital G/C Int. Our investment returns are reported gross of fees, which are approximately 15 basis points.

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, continual distribution 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 2024 is chaired by Shelley Maxted, and includes Mike Collison, Dr. Russell Evans, James Ma, Dr. Ken Miller, David Stanley, and Chuck Wiggin. Steven C. Davis, Paul Dudman, Mark Funke, Kirkland Hall and Christian Keese serve as ex officio members.

This committee, along with investment counsel, United Capital Financial Advisors, determine asset allocation between equities and fixed income. To provide diversity in the portfolio, the committee addressed allocation to different styles of equity management and chose style-specific professional investment managers. Investment portfolios and performance are 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 Helen Stone at the Oklahoma City Community Foundation, (405) 235-5603.