Greater Houston Community Foundation

As of May 31, 2020

Investment Summary Performance



	Value	Weight	1 Mo	3 Mo	YTD	1 Yr	3 Yrs	5 Yrs	Inception
Passive Growth Pool	\$62,638,620	11.9%	4.2%	1.4%	-5.3%	7.7%	6.3%	6.1%	9.0%
Custom Passive Growth Benchmark			3.8%	0.1%	-6.9%	5.5%	6.3%	6.8%	10.6%
Growth Pool	\$35,354,548	6.7%	4.4%	0.5%	-6.9%	4.9%	5.0%	4.9%	7.0%
Custom Growth Benchmark			3.7%	-0.3%	-6.7%	4.6%	4.6%	4.9%	5.4%
CPI +4%(Lagged 1 Mo)			-0.5%	-0.1%	0.9%	4.4%	5.7%	5.7%	5.7%
Growth & Income Pool	\$152,926,932	29.0%	4.0%	0.3%	-5.7%	4.3%	3.6%	3.5%	5.2%
Custom Growth & Income Benchmark			3.1%	-0.1%	-4.7%	5.0%	4.3%	4.2%	5.3%
Growth & Income 50/50			2.6%	3.0%	0.6%	11.8%	8.0%	7.2%	9.0%
CPI +3% (Lagged 1 mo)			-0.5%	-0.4%	0.5%	3.4%	4.6%	4.7%	4.7%
Income Pool	\$30,434,953	5.8%	2.6%	0.1%	-0.8%	5.8%	4.8%	4.5%	5.8%
Custom Income Benchmark			1.6%	1.1%	1.2%	7.9%	4.9%	4.2%	5.1%
Passive Income Pool	\$19,068,008	3.6%	2.4%	1.4%	0.5%	7.7%	4.8%	4.3%	5.6%
Custom Passive Income Benchmark			1.7%	1.3%	0.9%	8.1%	5.6%	5.0%	6.1%
CPI +1% (Lagged 1 Mo)			-0.7%	-0.9%	-0.3%	1.4%	2.6%	2.6%	2.7%
Money Market Pool	\$91,869,843	17.4%	0.0%	0.1%	0.2%	0.9%	1.0%	0.7%	0.4%
FTSE T-Bill 3 Months TR			0.0%	0.3%	0.5%	1.8%	1.7%	1.1%	0.6%
Custom / Other Pools	\$135,477,294	25.7%							

	1 Mo	3 Mo	YTD	1 Yr	3 Yrs	5 Yrs	Inception
Market Indexes							
S&P 500 (US Large Cap)	4.8%	3.6%	-5.0%	12.8%	10.2%	9.9%	
Bloomberg Barclays US Agg Bond	0.5%	1.6%	5.5%	9.4%	5.1%	3.9%	

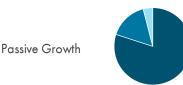
Note: The investment pools were established July 1, 2010. Percentage of total pools includes custom pools. Performance prior to 7/1/18 was provided to Angeles by Pavillion.

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Greater Houston Community Foundation Pools by Risk/Return



Growth oriented asset allocation aiming for long-term capital appreciation, with current income a low priority

80% global equity, 16% global fixed income, 4% cash

Projected manager expenses: 0.06%

Growth



Growth oriented asset allocation aiming for long-term capital appreciation, with current income a low priority

70% global equity, 15% alternative/multi-strategy, 11% global fixed income, 4% cash

Projected manager expenses: 0.53%

Does not include incentive fees for hedge funds

Growth & Income



Diversified asset allocation approach aiming for growth over the intermediate term, while providing some income or cash flow

55% global equity, 20% alternative/multi-strategy, 21% global fixed income, 4% cash

Projected manager expenses: 0.58%

Does not include incentive fees for hedge funds

Income



Income-oriented asset allocation approach aiming for stable and substantial current income and preservation of capital in down markets

25% global equity, 5% alternative/multi-strategy, 66% global fixed income, 4% cash

Projected manager expenses: 0.40%

Does not include incentive fees for hedge funds

Passive Income



Income-oriented asset allocation approach aiming for stable and substantial current income and preservation of capital in down markets

30% global equity, 66% global fixed income, 4% cash

Projected manager expenses: 0.08%

Money Market



Only money market investments; goal of capital preservation under all circumstances

100% cash

Projected manager expenses: 0.18%

Global Equity





