Wichita Falls Area Community Foundation

Data as of August 31, 2026

Capital Preservation

Fund Overview

Description

The objective of the Captial Preservation Pool is focused on preserving capital through investments in cash equivalent securities, such as money market funds and certificates of deposits, and short-term government notes.

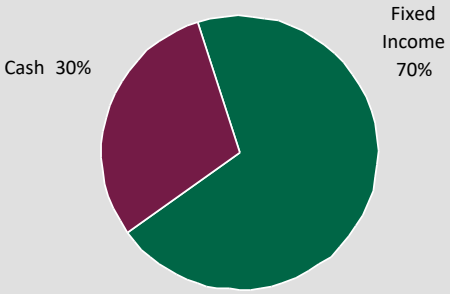
About Performance

The investment results depicted herein represent historical net performance after the deduction of investment management costs.

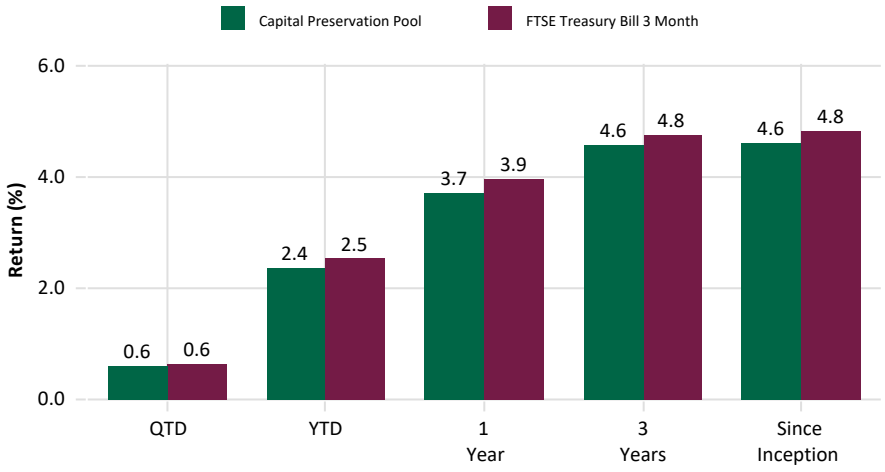
Annual, cumulative and annualized total returns are calculated assuming reinvestment of dividends and income plus capital appreciation. Performance for periods greater than one year is annualized. The performance data presented has been prepared by the fund or its sponsor.

Past performance is not a guarantee of future results.

Asset Allocation Analysis

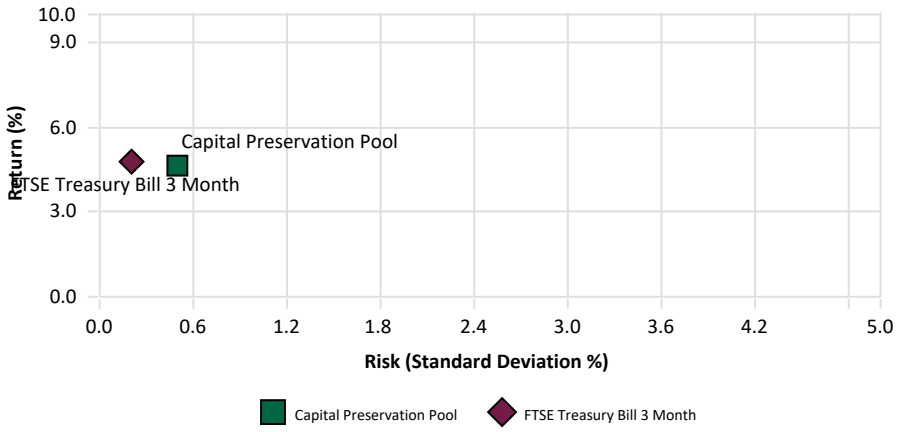


Multi-Period Performance Analysis



	QTD	YTD	1 Year	3 Years	Since July 2023
Capital Preservation Pool	**0.61**	**2.35**	**3.70**	**4.58**	**4.62**
FTSE Treasury Bill 3 Month	0.65	2.53	3.95	4.76	4.81

Since July 2023 Risk / Return Performance Analysis



	Return	Standard Deviation	Sharpe Ratio	Maximum Drawdown	Alpha	Beta
Capital Preservation Pool	**4.62**	**0.50**	**-0.40**	**0.00**	**-0.71**	**1.11**
FTSE Treasury Bill 3 Month	4.81	0.21	N/A	0.00	0.00	1.00

Information Disclosures: The underlying data has been obtained from sources the Foundation believes to be reliable but we do not guarantee their accuracy, and any such information may be incomplete or condensed. This evaluation is for informational purposes only and is not intended to be an offer, solicitation, or recommendation with respect to the purchase or sale of any security or a recommendation of the services supplied by any money management organization.

Further information, including current Fund or Portfolio size, performance, fees, and updated Information for Participants, can be obtained from the Foundation office or by contacting 1-940-766-0829 .
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Wichita Falls Area COMMUNITY FOUNDATION

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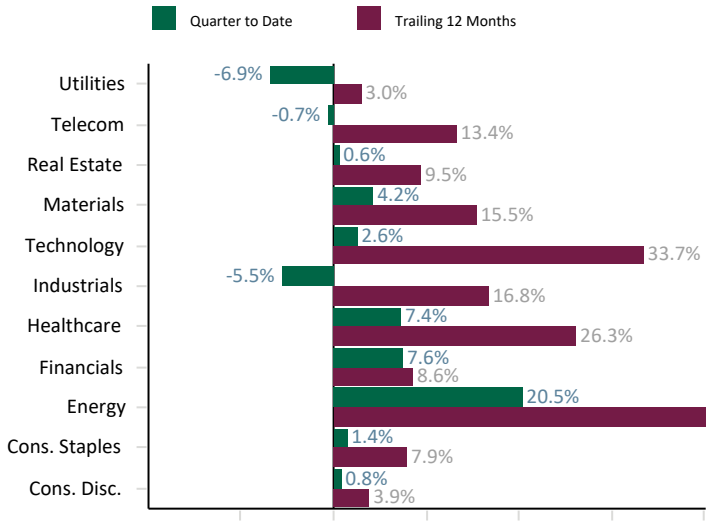
Market Commentary

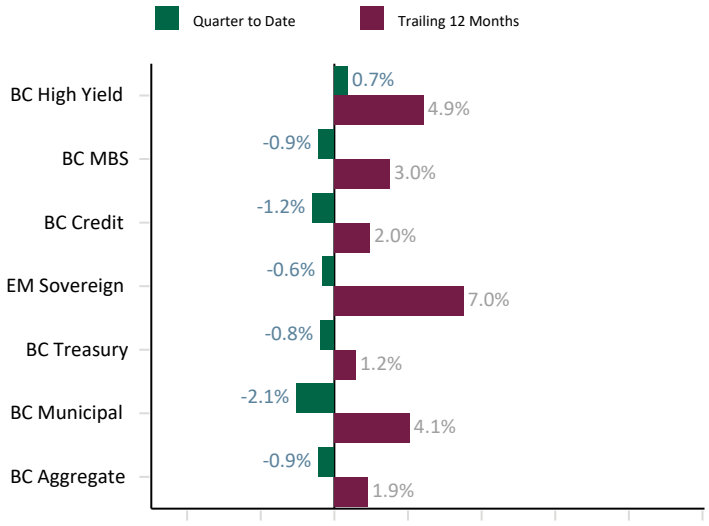
July was a constructive month for capital markets, with equities demonstrating notable resilience despite intermittent volatility from higher oil prices, inflation concerns, and questions around the profitability of AI-related investment. US stocks finished the month on a stronger footing, supported by solid corporate earnings, continued enthusiasm around cloud computing and AI, and durable risk appetite; while the S&P 500 finished July with a slight monthly decline, the late-month rally helped preserve strong year-to-date gains, leaving the main equity indices up +9.0% each. Overall, July reinforced the positive equity narrative for 2026: earnings momentum remained a key support, leadership broadened beyond a single theme at points, and investors continue to look through short-term macro uncertainty.

Fixed income also offered positives, even as the month's rate backdrop was more challenging. Treasury yields moved higher as investors weighted persistent inflation pressures, higher energy prices, and the Federal Reserve's July 29 decision to hold the federal funds target range at 3.5%-3.75%, with three officials dissenting in favor of a hike. That yield backup weighed on core bond prices and left broad aggregate fixed income modestly negative year to date, but continues to provide income opportunities in high-quality bonds.

S&P 500 Sector Performance



Bond Market Performance



Equity Markets Commentary

Through June 2026, the NASDAQ Composite Index increased 12.8%, while the DJIA increased 9.8%.

Meanwhile, the S&P 500 index increased 10.2% over the same period as nine S&P 500 sectors posted gains and two sectors, Financials and Consumer Discretionary, experienced losses over through June 2026.

The Russell 1000 Growth has returned 5.3% through June 2026, as the Russell 1000 Value gained 16.3%. The Russell 2000 Growth index grew 22.2% for the calendar year, as the Russell 2000 Value gained 23.0%.

The MSCI All Country World Index gained 11.3% so far in 2026.

Fixed Income Markets Commentary

The Bloomberg US Aggregate, a general measure of the bond market, has increased 0.6% YTD in 2026.

The yield on the 10-year US Treasury note closed the month of June at 4.5%, up from 4.3% at the end of Q1 2026, while the yield on 3-month Treasury bills was 3.90%, slightly up from 3.7% at the end of Q1 2026.

The Bloomberg US Corporate Investment Grade Index has returned 0.7% YTD while the Bloomberg US Long Government/Credit has returned 0.8% YTD.

The Bloomberg US MBS Index has gained 1.0% YTD, while the Bloomberg Municipal Bond Index has gained 2.3% YTD.

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