

Investment Performance Summary

PREPARED FOR

THE ROMAN CATHOLIC ARCHDIOCESE OF BOSTON

MARCH 31, 2019

Presented by:

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**CAPITAL
ADVISORS**

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R.C. Archdiocese of Boston
Performance Measurement
For Period Ending March 31, 2019

Growth of Collective Investment Partnership ("CIP"):

Investable Assets

Invested Balance as of 6/30/2018	\$500,157,367
<u>Add:</u>	
Net Contributions/Withdrawals/Fees	-\$26,994,631
Portfolio - Investment return	\$5,255,696
Invested Balance as of 3/31/2019	<u>\$478,418,432</u>

Overall Performance:

Fiscal Year '19

(6/30/2018 to 3/31/2019)

	<u>Amount</u>	<u>Performance</u>	<u>S&P 500 Index</u>	<u>Russell Mid Cap TM</u>	<u>Russell 2500 TM Growth</u>	<u>Russell @ 2000</u>	<u>MSCI EAFE(Net)</u>	<u>MSCI Japan (Net)</u>	<u>MSCI Emerge Free (Net)</u>	<u>BBgBarc US Aggregate Bond</u>	<u>MSCI NAREIT Equity</u>	<u>HFRI Fund of Hedge Funds</u>
Lg Cap Eq Composite	\$114,321,104	3.0%	5.9%									
Sm/Mid Cap Eq Composite	\$80,660,565	-0.5%		3.6%	1.9%	-5.3%						
Intl Developed Market Equity	\$23,932,609	-9.3%					-2.5%					
Long\Short Eq Composite	\$11,081,032	1.6%										
Japanese Equity	\$22,189,847	-8.2%					-5.2%					
Emerging Market Equity Composite	\$45,745,337	0.0%							0.6%			
Fx Income Composite	\$117,809,579	4.2%								4.6%		
Real Assets/Inflation Hedge	\$0	n.a.									8.6%	
Credit - Short	\$0	n.a.										
Private Equity	\$0	n.a.										
Alternative Investments	\$25,476,658	1.2%										0.0%
Century Bank - Money Mkt	\$615,639	1.1%										
SSB MM ILR (CIP)	\$36,579,928	1.7%										
Custody Fees	\$6,134	0.8%										
CIP - Total Fund	<u>\$478,418,432</u>	<u>1.0%</u>										

Asset Allocation

Portfolio Composition

	<u>Amount</u>	<u>Percent</u>
Equity Composite	\$297,930,494	62.3%
Fx Income Composite	\$117,809,579	24.6%
Real Assets/Inflation Hedge	\$0	0.0%
Alternative Investments	\$25,476,658	5.3%
Private Equity	\$0	0.0%
Century Bank - Money Mkt	\$615,639	0.1%
SSB MM ILR (CIP)	\$36,579,928	7.6%
Custody Fees	\$6,134	0.0%
Total CIP	<u>\$478,418,432</u>	<u>100.0%</u>