

**MARCH
2012**



**THE HOLSTON CONFERENCE OF
THE UNITED METHODIST CHURCH
FOUNDATION, INC.**



**MARCH
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INTERMEDIATE INCOME FUND - #9902

Executive Summary

PORTFOLIO SUMMARY (THRU 3/31/12)

TOTALS

Market Value 6,634,840

PORTFOLIO BENCHMARK

<u>INDEX</u>	<u>WEIGHT</u>
Barclay's Capital Gov't Bond	95%
US Treasury Bill	5%

CURRENT YEAR RETURNS (THRU 3/31/12)

Percent Return Per Period

*Annualized Since
Inception (12/31/2000)*

	<u>Q1</u>	<u>Q2</u>	<u>Q3</u>	<u>Q4</u>	<u>YTD</u>	
Fund	0.84	n/a	n/a	n/a	0.84	5.35
Benchmark	-0.36	n/a	n/a	n/a	-0.36	4.90

TRAILING RETURNS (THRU 3/31/12)

Annualized Percent Return

	<u>1yr</u>	<u>2yr</u>	<u>3yr</u>	<u>4yr</u>	<u>5yr</u>	<u>6yr</u>	<u>7yr</u>	<u>8yr</u>	<u>9yr</u>	<u>10yr</u>
Fund	6.09	5.41	5.27	4.91	5.82	5.83	5.35	4.63	4.67	5.40
Benchmark	5.38	4.50	3.26	3.88	5.25	5.32	4.86	4.18	4.10	4.72

CALENDAR YEAR RETURNS

Percent Return Per Period

	<u>2012</u>	<u>2011</u>	<u>2010</u>	<u>2009</u>	<u>2008</u>	<u>2007</u>	<u>2006</u>	<u>2005</u>	<u>2004</u>	<u>2003</u>
Fund	n/a	5.74	6.00	1.89	8.75	7.67	4.08	1.86	2.77	3.88
Benchmark	n/a	5.77	4.72	-0.30	10.02	8.28	3.87	1.76	2.28	9.24

Returns are reported before Foundation management fees are subtracted.

Returns for periods greater than one year are annualized.

Historical returns do not guarantee future results.