

**JUNE
2012**



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



**JUNE
2012**

BALANCED GROWTH FUND - #9901
Executive Summary

PORTFOLIO SUMMARY (THRU 6/30/12)

	<u>Q2</u>	<u>YTD</u>	<u>INCEPTION</u>
Beginning Value	62,628,821	57,438,409	554,186
Net Cash Flows	-2,471,644	-1,786,582	27,580,481
Investment Gain/Loss	-1,377,767	3,127,583	30,644,744
Ending Value	58,779,411	58,779,411	58,779,411

PORTFOLIO BENCHMARK

<u>INDEX</u>	<u>WEIGHT</u>
S&P 500	60%
Barclay's Capital Gov't Bond	35%
US Treasury Bill	5%

CURRENT YEAR RETURNS (THRU 6/30/12)

	<i>Percent Return Per Period</i>					<i>Annualized Since</i>
	<u>Q1</u>	<u>Q2</u>	<u>Q3</u>	<u>Q4</u>	<u>YTD</u>	<u>Inception (5/31/90)</u>
Fund	7.85	-2.30	n/a	n/a	5.37	7.01
Benchmark	7.30	-1.13	n/a	n/a	6.09	7.76

TRAILING RETURNS (THRU 6/30/12)

	<i>Annualized Percent Return</i>									
	<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	1.75	11.16	11.66	5.33	2.76	4.55	5.07	5.34	6.07	5.95
Benchmark	5.37	11.97	11.63	4.65	2.70	4.55	4.67	4.76	5.45	5.29

CALENDAR YEAR RETURNS

	<i>Percent Return Per Period</i>									
	<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	0.91	13.45	19.77	-19.51	2.98	12.39	5.25	9.13	19.48
Benchmark	n/a	3.75	11.24	15.73	-20.73	6.64	10.95	3.76	7.44	17.55

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.

**JUNE
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**THE HOLSTON CONFERENCE OF
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FOUNDATION, INC.**



**JUNE
2012**

INTERMEDIATE INCOME FUND - #9902

Executive Summary

PORTFOLIO SUMMARY (THRU 6/30/12)

TOTALS

Market Value 6,336,698

PORTFOLIO BENCHMARK

INDEX	WEIGHT
Barclay's Capital Gov't Bond	95%
US Treasury Bill	5%

CURRENT YEAR RETURNS (THRU 6/30/12)

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	1.64	n/a	n/a	2.49	5.38
Benchmark	-0.36	1.39	n/a	n/a	1.02	4.92

TRAILING RETURNS (THRU 6/30/12)

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	5.57	4.69	5.61	5.77	6.06	6.06	5.22	5.21	4.48	5.13
Benchmark	4.76	3.63	4.21	4.69	5.52	5.50	4.74	4.65	4.08	4.49

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

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**THE HOLSTON CONFERENCE OF
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**JUNE
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SHORT-TERM INCOME FUND - #9903
Executive Summary

PORTFOLIO SUMMARY (THRU 6/30/12)

TOTALS

Market Value 6,022,637

PORTFOLIO BENCHMARK

INDEX

US Treasury Bills

WEIGHT

100%

CURRENT YEAR RETURNS (THRU 6/30/12)

Percent Return Per Period

*Annualized Since
Inception (12/31/2004)*

	<u>Q1</u>	<u>Q2</u>	<u>Q3</u>	<u>Q4</u>	<u>YTD</u>	
Fund	0.39	0.12	n/a	n/a	0.51	2.97
Benchmark	0.06	0.09	n/a	n/a	0.15	2.09

TRAILING RETURNS (THRU 6/30/12)

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	0.95	1.46	1.75	2.20	2.63	3.08	3.08	n/a	n/a	n/a
Benchmark	0.18	0.15	0.12	0.39	1.10	1.76	2.07	n/a	n/a	n/a

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	1.91	2.18	0.74	5.31	5.24	4.45	2.04	n/a	n/a
Benchmark	n/a	0.15	0.00	0.24	2.45	5.13	4.64	3.06	n/a	n/a

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**THE HOLSTON CONFERENCE OF
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**JUNE
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EQUITY FUND - #9904
Executive Summary

PORTFOLIO SUMMARY (THRU 6/30/12)

	<i>In Thousands</i>		
	<u>Q2</u>	<u>YTD</u>	<u>INCEPTION</u>
Beginning Value	758,498	683,605	740,536
Net Cash Flows	-28,355	-37,699	830,988
Investment Gain/Loss	<u>-32,960</u>	<u>51,277</u>	<u>-874,341</u>
Ending Value	697,184	697,184	697,184

PORTFOLIO BENCHMARK

<u>INDEX</u>	<u>WEIGHT</u>
S&P 500	100%

CURRENT YEAR RETURNS (THRU 6/30/12)

	<i>Percent Return Per Period</i>					<i>Annualized Since</i>
	<u>Q1</u>	<u>Q2</u>	<u>Q3</u>	<u>Q4</u>	<u>YTD</u>	<u>Inception (1/3/07)</u>
Fund	12.46	-4.50	n/a	n/a	7.40	-0.61
Benchmark	12.59	-2.83	n/a	n/a	9.40	1.45

TRAILING RETURNS (THRU 6/30/12)

	<i>Annualized Percent Return</i>									
	<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	-0.45	13.90	14.63	2.30	-1.48	n/a	n/a	n/a	n/a	n/a
Benchmark	5.29	17.43	16.42	3.90	0.23	n/a	n/a	n/a	n/a	n/a

CALENDAR YEAR RETURNS

	<i>Percent Return Per Period</i>									
	<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	-2.24	16.34	29.47	-37.77	-1.72	n/a	n/a	n/a	n/a
Benchmark	n/a	2.20	15.14	26.59	-37.04	5.48	n/a	n/a	n/a	n/a

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