

**MARCH
2012**



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



**MARCH
2012**

BALANCED GROWTH FUND - #9901
Executive Summary

PORTFOLIO SUMMARY (THRU 3/31/12)

	<u>Q1</u>	<u>YTD</u>	<u>INCEPTION</u>
Beginning Value	57,438,409	57,438,409	554,186
Net Cash Flows	685,063	685,063	30,052,125
Investment Gain/Loss	4,505,350	4,505,350	32,022,510
Ending Value	62,628,821	62,628,821	62,628,821

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 3/31/12)

	<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	n/a	n/a	n/a	7.85	7.20
Benchmark	7.30	n/a	n/a	n/a	7.30	7.90

TRAILING RETURNS (THRU 3/31/12)

	<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	5.07	8.96	16.64	5.52	3.81	4.74	5.81	5.58	7.51	5.36
Benchmark	7.42	9.28	15.28	4.38	3.70	4.62	5.09	4.94	6.68	4.66

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.

**MARCH
2012**



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



**MARCH
2012**

INTERMEDIATE INCOME FUND - #9902

Executive Summary

PORTFOLIO SUMMARY (THRU 3/31/12)

TOTALS

Market Value 6,634,840

PORTFOLIO BENCHMARK

INDEX

Barclay's Capital Gov't Bond
US Treasury Bill

WEIGHT

95%
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.

**MARCH
2012**



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



**MARCH
2012**

SHORT-TERM INCOME FUND - #9903
Executive Summary

PORTFOLIO SUMMARY (THRU 3/31/12)

TOTALS

Market Value 6,478,373

PORTFOLIO BENCHMARK

INDEX

US Treasury Bills

WEIGHT

100%

CURRENT YEAR RETURNS (THRU 3/31/12)

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	n/a	n/a	n/a	0.39	3.06
Benchmark	0.06	n/a	n/a	n/a	0.06	2.15

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	2.00	1.82	2.12	2.34	2.86	3.22	2.38	n/a	n/a	n/a
Benchmark	0.15	0.11	0.10	0.47	1.34	1.94	2.15	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

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.

**MARCH
2012**



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



**MARCH
2012**

EQUITY FUND - #9904
Executive Summary

PORTFOLIO SUMMARY (THRU 3/31/12)

	<i>In Thousands</i>		
	<u>Q1</u>	<u>YTD</u>	<u>INCEPTION</u>
Beginning Value	683,605	683,605	740,536
Net Cash Flows	-9,344	-9,344	859,343
Investment Gain/Loss	<u>84,237</u>	<u>84,237</u>	<u>-841,380</u>
Ending Value	758,498	758,498	758,498

PORTFOLIO BENCHMARK

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

CURRENT YEAR RETURNS (THRU 3/31/12)

	<i>Percent Return Per Period</i>					<i>Annualized Since Inception (1/3/07)</i>
	<u>Q1</u>	<u>Q2</u>	<u>Q3</u>	<u>Q4</u>	<u>YTD</u>	
Fund	12.46	n/a	n/a	n/a	12.46	0.24
Benchmark	12.59	n/a	n/a	n/a	12.59	2.07

TRAILING RETURNS (THRU 3/31/12)

	<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	4.50	10.37	23.17	3.04	0.18	n/a	n/a	n/a	n/a	n/a
Benchmark	8.47	12.11	23.48	3.93	2.04	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

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.