

SEPTEMBER
2012



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



SEPTEMBER
2012

BALANCED GROWTH FUND - #9901
Executive Summary

PORTFOLIO SUMMARY (THRU 9/30/12)

	<u>Q3</u>	<u>YTD</u>	<u>INCEPTION</u>
Beginning Value	58,779,411	57,438,409	554,186
Net Cash Flows	-140,137	-1,926,719	27,440,343
Investment Gain/Loss	<u>2,515,022</u>	<u>5,642,605</u>	<u>33,159,766</u>
Ending Value	61,154,295	61,154,295	61,154,295

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 9/30/12)

	<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	4.28	n/a	9.88	7.13
Benchmark	7.30	-1.13	4.03	n/a	10.37	7.86

TRAILING RETURNS (THRU 9/30/12)

	<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	17.59	9.09	8.58	7.87	3.43	4.64	5.23	5.88	6.27	7.31
Benchmark	18.42	10.06	9.64	6.90	3.00	4.48	4.96	5.33	5.73	6.70

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.

**SEPTEMBER
2012**



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



**SEPTEMBER
2012**

INTERMEDIATE INCOME FUND - #9902

Executive Summary

PORTFOLIO SUMMARY (THRU 9/30/12)

TOTALS

Market Value 6,425,102

PORTFOLIO BENCHMARK

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

CURRENT YEAR RETURNS (THRU 9/30/12)

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	1.62	n/a	4.14	5.41
Benchmark	-0.36	1.39	0.59	n/a	1.62	4.86

TRAILING RETURNS (THRU 9/30/12)

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	5.33	4.12	5.19	6.03	5.88	5.84	5.55	5.06	4.72	4.83
Benchmark	2.28	2.91	3.88	4.40	4.97	5.12	4.89	4.45	4.16	4.08

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.

SEPTEMBER
2012



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



SEPTEMBER
2012

SHORT-TERM INCOME FUND - #9903
Executive Summary

PORTFOLIO SUMMARY (THRU 9/30/12)

TOTALS

Market Value 5,864,723

PORTFOLIO BENCHMARK

INDEX

US Treasury Bills

WEIGHT

100%

CURRENT YEAR RETURNS (THRU 9/30/12)

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	1.63	n/a	2.15	3.09
Benchmark	0.06	0.09	0.06	n/a	0.21	2.03

TRAILING RETURNS (THRU 9/30/12)

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	2.45	1.90	2.03	2.52	2.68	3.11	3.23	n/a	n/a	n/a
Benchmark	0.21	0.18	0.14	0.23	0.83	1.56	1.95	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.

SEPTEMBER
2012



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



SEPTEMBER
2012

EQUITY FUND - #9904
Executive Summary

PORTFOLIO SUMMARY (THRU 9/30/12)

	<i>In Thousands</i>		
	<u>Q3</u>	<u>YTD</u>	<u>INCEPTION</u>
Beginning Value	697,184	683,605	740,536
Net Cash Flows	366,940	329,242	1,197,929
Investment Gain/Loss	<u>48,285</u>	<u>99,562</u>	<u>-826,055</u>
Ending Value	1,112,410	1,112,410	1,112,410

PORTFOLIO BENCHMARK

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

CURRENT YEAR RETURNS (THRU 9/30/12)

	<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	-4.50	4.95	n/a	12.72	0.26
Benchmark	12.59	-2.83	6.40	n/a	16.40	2.48

TRAILING RETURNS (THRU 9/30/12)

	<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	24.63	10.88	10.61	6.19	-0.44	n/a	n/a	n/a	n/a	n/a
Benchmark	30.07	14.74	13.24	7.89	1.08	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.