

Investment Performance Summary

PREPARED FOR

THE ROMAN CATHOLIC ARCHDIOCESE OF BOSTON

MARCH 31, 2018

Presented by:

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**CAPITAL
ADVISORS**

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R.C. Archdiocese of Boston
Performance Measurement
For Period Ending March 31, 2018

Growth of Collective Investment Partnership ("CIP"):

Invested Balance as of 6/30/2017	\$501,654,709
<u>Add:</u>	
Net Contributions/Withdrawals/Fees	-\$35,075,010
Portfolio - Investment return	\$40,291,739
Invested Balance as of 3/31/2018	\$506,871,438

Investable Assets

Overall Performance:

Fiscal Year '18
(6/30/2017 to 3/31/2018)

	<u>Amount</u>	<u>Performance</u>	<u>S&P 500</u>	<u>Russell</u>	<u>Russell</u>	<u>Russell</u>	<u>MSCI</u>	<u>MSCI</u>	<u>MSCI</u>	<u>BBgBarc</u>	<u>MSCI</u>	<u>HFRI Fund</u>
			<u>Index</u>	<u>Mid Cap</u>	<u>2500™</u>	<u>2000</u>	<u>EAFE(Net)</u>	<u>Japan</u>	<u>Emerge</u>	<u>US</u>	<u>NAREIT</u>	<u>of Hedge</u>
				<u>™</u>	<u>Growth</u>			<u>(Net)</u>	<u>Free (Net)</u>	<u>Bond</u>	<u>Equity</u>	<u>Funds</u>
Lg Cap Eq Composite	\$119,908,497	11.8%	10.6%									
Sm/Mid Cap Eq Composite	\$74,517,848	10.2%		9.2%	15.2%	9.1%						
Intl Developed Market Equity	\$57,329,306	9.4%					8.2%					
Long\Short Eq Composite	\$10,510,733	-1.9%										
Japanese Equity	\$24,950,938	21.2%						13.7%				
Emerging Market Equity Composite	\$51,183,952	15.3%							17.6%			
Fx Income Composite	\$131,609,959	2.0%								-0.2%		
Real Assets/Inflation Hedge	\$0	n.a.									-6.9%	
Credit - Short	\$0	n.a.										
Private Equity	\$0	n.a.										
Alternative Investments	\$17,312,096	3.3%										5.0%
Century Bank - Money Mkt	\$5,089,938	0.3%										
SSB MM ILR	\$14,536,937	0.8%										
Custody Fees	-\$78,765	0.0%										
CIP - Total Fund	\$506,871,438	7.9%										

Asset Allocation

Portfolio Composition

	<u>Amount</u>	<u>Percent</u>
Equity Composite	\$338,401,274	66.8%
Fx Income Composite	\$131,609,959	26.0%
Real Assets/Inflation Hedge	\$0	0.0%
Alternative Investments	\$17,312,096	3.4%
Private Equity	\$0	0.0%
Century Bank - Money Mkt	\$5,089,938	1.0%
SSB MM ILR	\$14,536,937	2.9%
Custody Fees	-\$78,765	0.0%
Total CIP	\$506,871,438	100.0%