

# Portfolio Update: July 31, 2024

## Catholic Community Foundation of Phoenix

### Capital Preservation Pool

#### Objective

The intermediate pool's purpose is to maintain the purchasing power of the underlying pool in perpetuity with additional emphasis on downside protection.

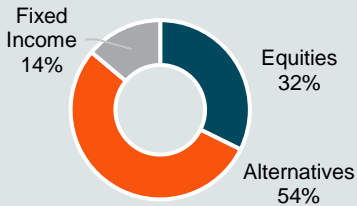
#### Positioning

Long term strategic moderate-income positioning and disciplined rebalancing combined with tactical allocation and manager / stock selection provide long term growth potential as well as volatility protection.

| Annualized Returns                 | Performance % |              |              |              |         |         |                  |
|------------------------------------|---------------|--------------|--------------|--------------|---------|---------|------------------|
|                                    | 1 month       | 3 months     | YTD          | 1 Year       | 3 Years | 5 Years | *Since Inception |
| <b>Total Fund (Net of Fees)</b>    | <b>2.10%</b>  | <b>5.96%</b> | <b>6.24%</b> | <b>9.85%</b> | --      | --      | <b>3.18%</b>     |
| Equities                           | 2.34%         | 9.01%        | 13.76%       | 19.06%       | --      | --      | 9.24%            |
| Alternatives                       | 1.52%         | 5.19%        | 8.25%        | 10.08%       | --      | --      | 5.98%            |
| Fixed Income                       | 2.15%         | 4.64%        | 2.06%        | 5.38%        | --      | --      | 0.05%            |
| Annualized Returns                 |               |              |              |              |         |         |                  |
| MSCI ACWI                          | 1.61%         | 8.09%        | 13.10%       | 17.02%       | 5.75%   | 11.05%  | 7.82%            |
| S&P 500                            | 1.22%         | 10.05%       | 16.70%       | 22.15%       | 9.60%   | 15.00%  | 10.60%           |
| HFRI Fund of Funds                 | -0.01%        | 0.89%        | 5.35%        | 8.39%        | 5.71%   | 7.68%   | --               |
| UBS Bloomberg CMCI Composite       | -3.77%        | -4.63%       | 3.13%        | -1.21%       | 8.18%   | 11.20%  | -1.00%           |
| Barclays Capital US Aggregate Bond | 2.34%         | 5.06%        | 1.61%        | 5.10%        | -2.63%  | 0.19%   | -0.36%           |

\* Inception date of 4/1/22

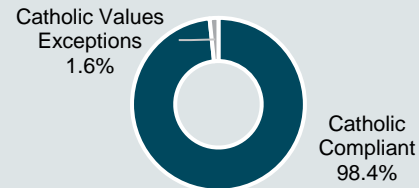
#### Asset Allocation



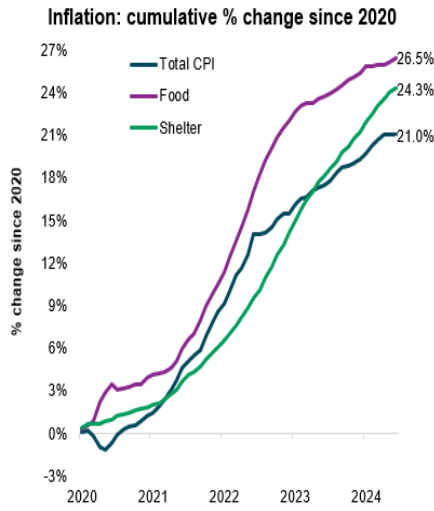
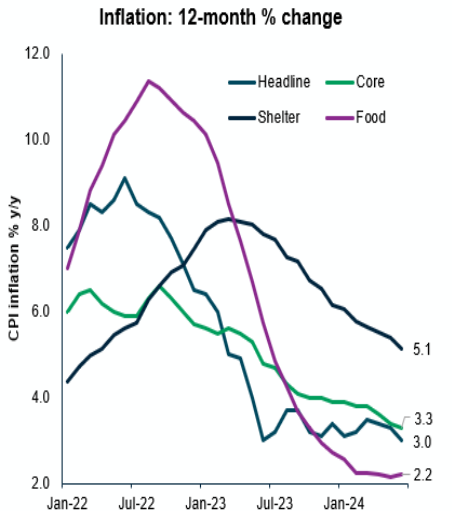
#### Manager Allocation



#### Catholic Compliance



#### Economic and Market Commentary



- Inflation slowed more than expected in July to 3% vs. 3.1% expected and 3.3% previously which is the lowest since April 2021.
- While inflation continues to slow on a year-over-year basis, prices are over 20% higher since 2020 with food and shelter ~25% higher.
- The percentage change in prices since Covid remains significant.

Source: Bloomberg. Data as of 7/30/2024

1 \*\*\*This information is being provided for informational purposes only, based on sources we believe to be accurate. It is not to be considered as an official statement of the account(s).

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Performance shown is total return, expressed as a percentage, including income and gains (realized and unrealized) in the portfolio.

For periods of greater than one year, performance is shown as an average annual rate of return. Periods of less than one year are not annualized.

Portfolio Net of Fee returns reflects the deduction of management fees or other fees payable by the account.

Information appearing in the "Since Inception" column on your report represents the performance data since the time we began to calculate performance returns for the specific asset classes held in your account(s).

In valuing the assets in portfolios, we use data and information supplied by the third party vendors. Although we exercise great care in the selection of such vendors; we do not guarantee the accuracy of the information provided.

For additional performance information, or for any matter pertaining to your account relationship, please contact your Wealth Manager.

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