

Portfolio Update: June 30, 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
Total Fund (Net of Fees)	1.23%	1.06%	4.06%	9.12%	--	--	1.80%
Equities	2.07%	2.13%	11.16%	20.28%	--	--	7.06%
Alternatives	1.00%	2.36%	6.62%	11.99%	--	--	5.81%
Fixed Income	0.86%	0.23%	-0.09%	3.24%	--	--	-1.76%

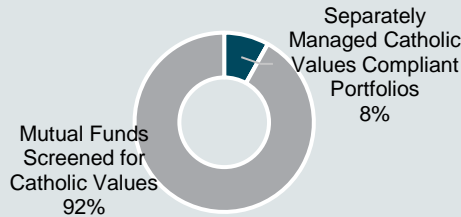
Annualized Returns							
MSCI ACWI	2.23%	2.87%	11.30%	19.38%	5.43%	10.76%	7.36%
S&P 500	3.59%	4.28%	15.29%	24.56%	10.01%	15.05%	10.42%
HFRI Fund of Funds	0.10%	0.49%	4.68%	8.56%	2.08%	4.79%	--
UBS Bloomberg CMCI Composite	-1.21%	1.89%	7.17%	10.30%	10.21%	11.91%	0.67%
Barclays Capital US Aggregate Bond	0.95%	0.07%	-0.71%	2.63%	-3.02%	-0.23%	-1.39%

* Inception date of 4/1/22

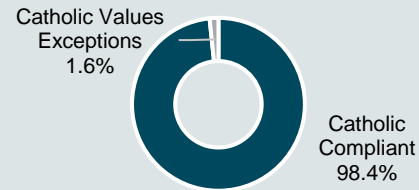
Asset Allocation



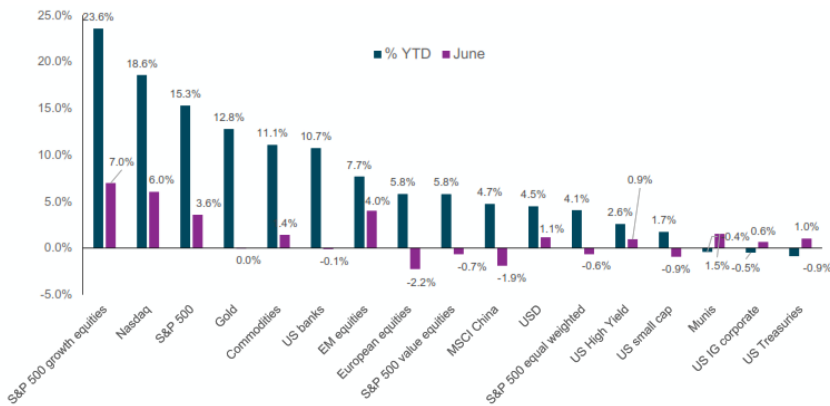
Manager Allocation



Catholic Compliance



Economic and Market Commentary



- The S&P 500 gained 3.6% in June and is up 15.3% YTD.
- YTD leaders include growth stocks (23.6%), NASDAQ (18.6%), S&P 500 (15.3%), gold (12.8%), and commodities (11.1%).
- Given the Fed's delayed easing cycle relative to the rest of world, the USD is 4.7% YTD.
- Fixed income and small caps remains marginally negative YTD.

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).

Portfolio Update: Catholic Community Foundation of Phoenix

About BNY Mellon Wealth Management

For more than two centuries, BNY Mellon Wealth Management has provided services to financially successful individuals and families, their family offices and business enterprises, planned giving programs, and endowments and foundations. It has \$265 billion in total client assets, as of Sept. 30, 2020, and an extensive network of offices in the U.S. and internationally. BNY Mellon Wealth Management, which delivers leading wealth advice across investments, banking, custody, and wealth and estate planning, conducts business through various operating subsidiaries of The Bank of New York Mellon Corporation. For more information, visit www.bnymellonwealth.com or follow us on Twitter @BNYMellonWealth.

   @BNYMellonWealth | bnymellonwealth.com

The information provided is for illustrative/educational purposes only. All investment strategies referenced in this material come with investment risks, including loss of value and/or loss of anticipated income. Past performance does not guarantee future results. No investment strategy or risk management technique can guarantee returns in any market environment. This material is not intended to constitute legal, tax, investment or financial advice. Effort has been made to ensure that the material presented herein is accurate at the time of publication. However, this material is not intended to be a full and exhaustive explanation of the law in any area or of all of the tax, investment or financial options available. The information discussed herein may not be applicable to or appropriate for every investor and should be used only after consultation with professionals who have reviewed your specific situation. BNY Mellon Wealth Management may refer clients to certain of its affiliates offering expertise, products and services which may be of interest to the client. Use of an affiliate after such a referral remains the sole decision of the client.

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.

BNY Mellon Wealth Management conducts business through various operating subsidiaries of The Bank of New York Mellon Corporation.