

**TRUSTEES OF DIOCESAN FUNDS
EPISCOPAL DIOCESE OF MAINE
PERFORMANCE REPORT**

| June 30, 2017 | | | | | | | | |
|----------------------------------|---------------------|----------------|-----------------|--------------------------------|---------------|----------------|----------------|---------------------------|
| | Market Value | 1 Month | 3 Months | Year to Date (6 Months) | 1 Year | 2 Years | 3 Years | Cash as % of Total |
| <u>Indices</u> | | | | | | | | |
| 90 day T-Bill | | 0.08% | 0.20% | 0.30% | 0.44% | 0.24% | 0.17% | |
| S & P 500 | | 0.62% | 3.09% | 9.34% | 17.88% | 10.71% | 9.60% | |
| Russell 2000 | | 3.46% | 2.46% | 4.98% | 24.59% | 7.79% | 7.35% | |
| Russell Mid Cap | | 0.99% | 2.70% | 7.98% | 16.47% | 8.22% | 7.68% | |
| Barclay's Int Treas | | -0.27% | 0.66% | 1.20% | -1.34% | 1.31% | 1.47% | |
| <u>HM Payson</u> | | | | | | | | |
| Cash | \$158,399 | 0.07% | 0.17% | 0.29% | 0.41% | 0.22% | 0.15% | 2.64% |
| Equity | \$5,834,707 | 0.83% | 2.57% | 10.20% | 22.13% | 7.64% | 6.95% | |
| Total | \$5,993,106 | 0.75% | 2.29% | 9.79% | 21.62% | 7.34% | 6.68% | |
| <u>Head</u> | | | | | | | | |
| Cash | \$94,018 | 0.06% | 0.14% | 0.27% | 0.38% | 0.22% | 0.15% | 1.39% |
| Equity | \$6,684,996 | 0.78% | 4.70% | 10.15% | 13.81% | 8.11% | 5.59% | |
| Total | \$6,779,014 | 0.66% | 4.46% | 9.84% | 13.47% | 7.96% | 5.49% | |
| <u>Welch & Forbes</u> | | | | | | | | |
| Cash | \$66,870 | 0.03% | 0.10% | 0.22% | 0.37% | 0.21% | 0.14% | 1.01% |
| Equity | \$6,562,183 | 0.38% | 3.54% | 9.83% | 15.46% | 8.43% | 7.30% | |
| Total | \$6,629,053 | 0.31% | 3.29% | 9.48% | 15.01% | 8.16% | 7.10% | |
| <u>Aggregate</u> | | | | | | | | |
| Cash | \$319,287 | 0.05% | 0.15% | 0.26% | 0.44% | 0.24% | 0.17% | 1.65% |
| Equity | \$19,081,886 | 0.65% | 3.68% | 10.09% | 16.84% | 8.14% | 6.58% | |
| Total | \$19,401,173 | 0.57% | 3.39% | 9.71% | 16.38% | 7.87% | 6.40% | |
| <u>Fixed</u> | | | | | | | | |
| Cash | \$99,587 | 0.08% | 0.19% | 0.32% | 0.47% | 0.26% | 0.18% | 0.90% |
| Fixed Income | \$10,919,096 | -0.46% | 0.46% | 1.03% | -1.74% | 1.51% | 1.67% | |
| Total | \$11,018,683 | -0.42% | 0.44% | 1.00% | -1.70% | 1.48% | 1.61% | |