

S&P 500 Catholic Values Strategy

Q1 2022



March 31, 2022

Annualized Returns (%)

	QTD	YTD	1 Year	3 Years	5 Years	7 Years	10 Years	Since Inception ¹
Gross of fees	-	-	-	-	-	-	-	3.28
Net of fees	-	-	-	-	-	-	-	3.27
Benchmark ²	-	-	-	-	-	-	-	3.71

¹ Inception Date: February 28, 2022 ² Benchmark: S&P 500

Characteristics

	Portfolio Weight	Benchmark Weight
Excess return (gross since inception)	-0.43%	-
Excess return (net since inception)	-0.44%	-
Holdings	449	505
P/E using FY1 est	20.7	20.1
P/E using FY2 est	18.8	18.5
Dividend yield	1.3%	1.3%
Historical 3 year EPS growth	19.7%	20.2%
Weighted average market cap	\$629,861mm	\$647,018mm

Sector Weights (%)

	Portfolio Weight	Benchmark Weight
Communication Services	9.34	9.35
Consumer Discretionary	12.09	12.02
Consumer Staples	6.05	6.08
Energy	3.88	3.87
Financials	11.26	11.11
Health Care	13.09	13.62
Industrials	7.88	7.86
Information Technology	28.19	28.02
Materials	2.70	2.62
Real Estate	2.75	2.72
Utilities	2.79	2.74

Top Ten Holdings (%)

	Portfolio Weight
Apple Inc.	7.08
Microsoft Corporation	6.04
Amazon.com, Inc.	3.75
Tesla Inc	2.38
Alphabet Inc. Class A	2.17
Alphabet Inc. Class C	2.02
NVIDIA Corporation	1.79
Berkshire Hathaway Inc. Class B	1.69
Procter & Gamble Company	1.39
Meta Platforms Inc. Class A	1.34

Portfolio Facts

Inception date	2/28/2022
Assets in strategy	\$12mm
Benchmark	S&P 500
Predicted tracking error	Less than 1.5%
No. of stocks	B/m
Sectors	B/m ± 0.5%
Annual Turnover	4-10%
Min. investment	\$10mm
Vehicle(s) available	Separately managed

Distinguishing Attributes

- Structured and disciplined investment process
- Customized to incorporate catholic values considerations
- Experienced investment team
- Corporate culture built on client service and diversity

Portfolio Management



Sumali Sanyal, CFA

Managing Director, Senior Portfolio Manager, Systematic Global Equities



Cameron F. McLennan, CFA

Director, Portfolio Manager, Systematic Global Equities

About Xponance®

Xponance® is a multi-strategy investment firm offering strategies across equity and fixed income. We are independent and employee owned by women and diverse professionals, whose common passion is to do the right thing for our clients and each other. Xponance® is the successor firm representing the integration of two great legacy firms, FIS Group, Inc. and Piedmont Investment Advisors, LLC.

Investment Philosophy & Process

This strategy is designed to provide clients with an S&P 500 index-like strategy aligned to Catholic values. This strategy meets the USCCB (United States Conference of Catholic Bishops) socially responsible guidelines. The proxy voting for securities in this strategy is also done in accordance with catholic values.