

Diocesan Investment Trust

Quarter Ending December 31, 2023

Size (000's):	\$ 58,926
No. of Participant Accounts:	179
No. of Congregations	84
Current Share Value:	\$71.91
Total Return - 2004	9.34%
Total Return - 2005	7.74%
Total Return - 2006	11.28%
Total Return - 2007	14.05%
Total Return - 2008	-29.21%
Total Return - 2009	23.69%
Total Return - 2010	16.18%
Total Return - 2011	1.39%
Total Return - 2012	13.07%
Total Return - 2013	18.60%
Total Return - 2014	7.85%
Total Return - 2015	-2.55%
Total Return - 2016	8.23%
Total Return - 2017	19.86%
Total Return - 2018	-4.20%
Total Return - 2019	24.30%
Total Return - 2020	12.00%
Total Return - 2021	23.40%
Total Return - 2022	-13.20%
Total Return - 2023	18.00%

Performance:

	<u>Equities</u>	<u>S&P500***</u>
Last Three Months	11.60%	11.77%
Year to Date	20.50%	22.21%
Last Twelve Months	20.50%	22.21%
Last Three Years	9.80%	9.77%
Last Five Years	14.00%	15.07%
Since Inception* (Annualized)	11.00%	14.07%
	<u>Fixed Income</u>	<u>Bloomberg Int Index**</u>
Last Three Months	4.40%	4.60%
Year to Date	5.20%	5.20%
Last Twelve Months	5.20%	5.20%
Last Three Years	-1.50%	-1.60%
Last Five Years	1.60%	1.60%
Inception to Date	1.80%	1.80%

*March 31, 2018, when current investment managers were hired

**Bloomberg Intermediate US Govt/Credit Index

***Weighted average of S&P Equal-Weight Index & Capital-Weight Index using relative asset values at the period ending date noted above

Asset Mix:

	<u>Amount</u> (000's)	<u>Percent</u>
Cash	\$ 360	0.6%
Equities	50,471	85.7%
Fixed Income	8,095	13.7%
Total	<u>\$ 58,926</u>	<u>100.0%</u>