## CRT Investment Performance - June 30, 2015

UC Santa Cruz Foundation

<table>
<thead>
<tr>
<th>Name</th>
<th>CRT Rate</th>
<th>MV Jun 14</th>
<th>MV Jun 14</th>
<th>12-mo ROI est.</th>
</tr>
</thead>
<tbody>
<tr>
<td>SE 6.0% PL 1 CRUT</td>
<td>6%</td>
<td>1,100,488</td>
<td>1,170,216</td>
<td>0.0%</td>
</tr>
<tr>
<td>IR 6% PL 1 CRUT</td>
<td>6%</td>
<td>281,680</td>
<td>299,729</td>
<td>0.0%</td>
</tr>
<tr>
<td>SM 6% PL 1 CRUT</td>
<td>6%</td>
<td>76,147</td>
<td>81,515</td>
<td>-0.6%</td>
</tr>
<tr>
<td>AU 6% PL 1 CRUT</td>
<td>6%</td>
<td>69,335</td>
<td>74,219</td>
<td>-0.6%</td>
</tr>
<tr>
<td>DY 7% PL 1 CRUT</td>
<td>7%</td>
<td>138,585</td>
<td>149,388</td>
<td>-0.2%</td>
</tr>
<tr>
<td>TH 6% PL 2 CRUT</td>
<td>6%</td>
<td>203,375</td>
<td>208,690</td>
<td>3.5%</td>
</tr>
<tr>
<td>WR 7% PL 1 CRUT</td>
<td>7%</td>
<td>75,559</td>
<td>81,705</td>
<td>-0.5%</td>
</tr>
<tr>
<td>KI 5% PL 1 CRUT</td>
<td>5%</td>
<td>93,599</td>
<td>98,976</td>
<td>-0.4%</td>
</tr>
<tr>
<td>RO 5% PL 1 CRUT</td>
<td>5%</td>
<td>260,894</td>
<td>243,794</td>
<td>-0.3%</td>
</tr>
<tr>
<td>DA 6% PL 1 CRUT</td>
<td>6%</td>
<td>149,133</td>
<td>159,078</td>
<td>-0.3%</td>
</tr>
<tr>
<td><strong>TOTAL</strong></td>
<td></td>
<td>2,448,795</td>
<td>2,567,310</td>
<td>0.1%</td>
</tr>
</tbody>
</table>

### ASSET ALLOCATION

<table>
<thead>
<tr>
<th>Asset Name</th>
<th>Shares</th>
<th>Market value</th>
<th>% Alloc</th>
<th>Shares</th>
<th>Market value</th>
<th>% Alloc</th>
</tr>
</thead>
<tbody>
<tr>
<td>SPDR S&amp;P DIVIDEND ETF FUND</td>
<td>579</td>
<td>44,126</td>
<td>1.8%</td>
<td>609</td>
<td>46,643</td>
<td>1.8%</td>
</tr>
<tr>
<td>SPDR S&amp;P 500 ETF TRUST</td>
<td>2,184</td>
<td>449,576</td>
<td>18.4%</td>
<td>2,450</td>
<td>479,513</td>
<td>18.7%</td>
</tr>
<tr>
<td>ISHARES RUSSELL 2000 ETF</td>
<td>1,016</td>
<td>126,858</td>
<td>5.2%</td>
<td>1,078</td>
<td>128,076</td>
<td>5.0%</td>
</tr>
<tr>
<td>SPDR S&amp;P MIDCAP 400 ETF TRUST</td>
<td>446</td>
<td>121,847</td>
<td>5.0%</td>
<td>502</td>
<td>130,801</td>
<td>5.1%</td>
</tr>
<tr>
<td>ISHARES MSCI EAFE ETF</td>
<td>5,135</td>
<td>326,021</td>
<td>13.3%</td>
<td>5,074</td>
<td>346,909</td>
<td>13.5%</td>
</tr>
<tr>
<td>SPDR S&amp;P INTL SMALL CAP ETF FUND</td>
<td>3,188</td>
<td>97,298</td>
<td>4.0%</td>
<td>2,943</td>
<td>103,799</td>
<td>4.0%</td>
</tr>
<tr>
<td>VANGUARD FTSE EMERGINGMARKETS ETF</td>
<td>3,837</td>
<td>156,857</td>
<td>6.4%</td>
<td>3,934</td>
<td>169,673</td>
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</tr>
<tr>
<td>IPATH DJ UBS COMMODITYINDEX TR ETN</td>
<td>3,900</td>
<td>113,334</td>
<td>4.6%</td>
<td>2,947</td>
<td>116,230</td>
<td>4.5%</td>
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<td>SPDR DJ WILSHIRE GLB REAL ESTATEETF</td>
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<td>114,504</td>
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<td>126,421</td>
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<tr>
<td>SPDR BARCLAYS HIGH YIELD BONDETF</td>
<td>3,386</td>
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<td>SPDR BARCLAYS TIPS ETF</td>
<td>2,361</td>
<td>131,579</td>
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<td>VANGUARD TOTAL BOND MKT INDEXFUND</td>
<td>57,402</td>
<td>615,346</td>
<td>25.1%</td>
<td>57,656</td>
<td>624,432</td>
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<tr>
<td>SSgA MONEY MARKET FUND</td>
<td>21,325</td>
<td>21,325</td>
<td>0.9%</td>
<td>27,454</td>
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<td>TOTAL</td>
<td>2,448,795</td>
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</tr>
<tr>
<td>TOTAL EQUITIES</td>
<td>1,322,582</td>
<td>54.0%</td>
</tr>
<tr>
<td>TOTAL FIXED INCOME</td>
<td>898,374</td>
<td>36.7%</td>
</tr>
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<td>TOTAL OTHER</td>
<td>227,838</td>
<td>9.3%</td>
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