

CRT Investment Performance - June 30, 2016

UC Santa Cruz Foundation

Name	CRT Rate	MV Jun 15	MV Jun 15	12-mo ROI est.
Closed account			1,100,488	
IR 6% PL I CRUT	6%	264,301	281,680	-3.2%
SM 6% PL I CRUT	6%	71,005	76,147	-3.8%
AU 6% PL1 CRUT	6%	64,635	69,335	-3.8%
DY 7% PL I CRUT	7%	128,348	138,585	-3.9%
TH 6% PL 2 CRUT	6%	206,200	203,375	1.4%
WR 7% PL 1 CRUT	7%	69,703	75,559	-4.2%
KI 5% PL 1 CRUT	5%	88,458	93,599	-3.0%
RO 5% PL 1 CRUT	5%	268,756	260,894	-2.2%
DA 6% PL1 CRUT	6%	139,702	149,133	-3.3%
TOTAL		1,301,108	2,448,795	-2.9%

ASSET ALLOCATION

Asset Name	June 2016			June 2015		
	Shares	Market value	% Alloc	Shares	Market value	% Alloc
SPDR S&P DIVIDEND ETF FUND	579	48,590	3.7%	579	44,126	1.8%
SPDR S&P 500 ETF TRUST	1,032	216,178	16.6%	2,184	449,576	18.4%
ISHARES RUSSELL 2000 ETF	524	60,250	4.6%	1,016	126,858	5.2%
SPDR S&P MIDCAP 400 ETF TRUST	224	60,980	4.7%	446	121,847	5.0%
ISHARES MSCI EAFE ETF	3,083	172,093	13.2%	5,135	326,021	13.3%
SPDR S&P INTL SMALL CAP ETF FUND	1,762	51,211	3.9%	3,188	97,298	4.0%
VANGUARD FTSE EMERGINGMARKETS ETF	2,440	85,961	6.6%	3,837	156,857	6.4%
IPATH DJ UBS COMMODITYINDEX TR ETN	2,175	53,788	4.1%	3,900	113,334	4.6%
SPDR DJ WILSHIRE GLB REAL ESTATEETF	1,333	67,130	5.2%	2,499	114,504	4.7%
SPDR BARCLAYS HIGH YIELD BONDETF	2,113	75,413	5.8%	3,386	130,124	5.3%
SPDR BARCLAYS TIPS ETF	1,176	68,384	5.3%	2,361	131,579	5.4%
VANGUARD TOTAL BOND MKT INDEXFUND	29,094	322,657	24.8%	57,402	615,346	25.1%
SSgA MONEY MARKET FUND	18,474	18,474	1.4%	21,325	21,325	0.9%
TOTAL		1,301,108	100.0%		2,448,795	100.0%
TOTAL EQUITIES		695,262	53.4%		1,322,582	54.0%
TOTAL FIXED INCOME		484,929	37.3%		898,374	36.7%
TOTAL OTHER		120,918	9.3%		227,838	9.3%
		1,301,108	100.0%		2,448,795	100.0%