

# UC Santa Cruz Foundation

## Investment Holdings for Charitable Remainder Unitrusts

### Asset Summary By Asset Type

as of 30 Jun 18

Description	Cost	Shares	Market Value	% of Total	Unrealized Gain/Loss	Rate of Return				
						Calendar Year to Date	Fiscal Year	3 Year	5 Year	10 Year
STATE STREET INSTL U.S. GOVT MMKT FUND	22,037	22,037	22,037	2%	0	0.74	1.23	0.60	0.36	0.30
<b>Cash and Cash Equivalents Total</b>	<b>22,037</b>	<b>22,037</b>	<b>22,037</b>		<b>0</b>					
ISHARES MSCI EAFE ETF	131,235	2,499	167,358	13%	36,123	-2.84	5.89	4.75	6.21	2.78
SPDR S&P INTL SMALL CAP ETF FUND	39,162	1,411	48,426	4%	9,263	-3.05	8.61	8.24	9.36	5.28
VANGUARD FTSE EMERGING MARKETS ETF	70,683	1,819	76,762	6%	6,079	-7.32	5.94	3.68	4.34	1.68
SPDR S&P 500 ETF TRUST	108,050	811	220,008	17%	111,958	2.52	14.28	11.86	13.31	10.07
SPDR S&P DIVIDEND ETF FUND	26,693	520	48,204	4%	21,511	-0.64	9.56	11.98	12.01	12.22
IPATH BLOOMBERG COMMODITY INDEX ETN	77,391	2,207	53,740	4%	-23,650	-0.25	7.41	-5.72	-7.77	-10.21
SPDR DJ WILSHIRE GLB REAL ESTATE ETF	54,717	1,434	68,990	5%	14,273	0.02	4.46	5.20	6.14	5.20
ISHARES RUSSELL 2000 ETF	29,806	381	62,396	5%	32,590	7.67	17.72	11.03	12.60	10.63
SPDR S&P MIDCAP 400 ETF TRUST	29,490	175	62,129	5%	32,639	3.32	13.30	10.57	12.47	10.45
<b>Equities Total</b>	<b>567,228</b>	<b>11,257</b>	<b>808,012</b>		<b>240,784</b>					
VANGUARD TOTL BD MKT IDX-ADM	355,183	32,397	337,899	26%	-17,284	-1.64	-0.53	1.67	2.20	3.66
SPDR BLOOMBERG BARCLAYS HIGH YLD BD ETF	80,511	2,120	75,218	6%	-5,294	-1.19	0.61	3.26	3.77	5.89
SPDR BLOOMBERG BARCLAYS TIPS ETF	75,310	1,317	73,133	6%	-2,177	-0.06	2.14	1.97	1.69	2.91
<b>Fixed Income Total</b>	<b>511,005</b>	<b>35,834</b>	<b>486,249</b>		<b>-24,756</b>					
<b>Grand Total</b>	<b>1,100,270</b>	<b>69,128</b>	<b>1,316,298</b>	<b>100%</b>	<b>216,029</b>					

### Investment Holdings for (CRU NET INCOME WITH MAKEUP)

As of Date 06/30/2018

Description	Cost	Shares	Market Value	% of Investm ents	Unrealized Gain/Loss	Rate of Return				
						Calendar Year to Date	Fiscal Year	3 Year	5 Year	10 Year
STATE STREET INSTL U.S. GOVT MMKT FUND	1598	1598	1598	35.66%	0	0.74	1.23	0.60	0.36	0.30
<b>Cash and Cash Equivalents Total</b>	<b>1,598</b>	<b>1,598</b>	<b>1,598</b>		<b>0</b>					
ISHARES MSCI EAFE ETF	17299	339	22703	7.05%	5404	-2.84	5.89	4.75	6.21	2.78
SPDR S&P INTL SMALL CAP ETF FUND	4963	180	6178	1.92%	1215	-3.05	8.61	8.24	9.36	5.28
VANGUARD FTSE EMERGING MARKETS ETF	5083	136	5739	1.78%	656	-7.32	5.94	3.68	4.34	1.68
SPDR S&P DIVIDEND ETF FUND	26693	520	48204	14.97%	21511	-0.64	9.56	11.98	12.01	12.22
SPDR DJ WILSHIRE GLB REAL ESTATE ETF	9136	241	11595	3.60%	2459	0.02	4.46	5.20	6.14	5.20
ISHARES RUSSELL 2000 ETF	2820	40	6551	2.03%	3731	7.67	17.72	11.03	12.60	10.63
SPDR S&P MIDCAP 400 ETF TRUST	2812	18	6390	1.98%	3578	3.32	13.30	10.57	12.47	10.45
<b>Equities Total</b>	<b>68,806</b>	<b>1,474</b>	<b>107,359</b>		<b>38,553</b>					
VANGUARD TOTL BD MKT IDX-ADM	71247	6490	67692	21.21%	-3555	-1.64	-0.53	1.67	2.20	3.66
SPDR BLOOMBERG BARCLAYS HIGH YLD BD ETF	22430	596	21146	6.63%	-1284	-1.19	0.61	3.26	3.77	5.89
SPDR BLOOMBERG BARCLAYS TIPS ETF	18066	316	17547	5.50%	-518	-0.06	2.14	1.97	1.69	2.91
<b>Fixed Income Total</b>	<b>111,743</b>	<b>7,402</b>	<b>106,386</b>		<b>-5,357</b>					
<b>Grand Total</b>	<b>182,147</b>	<b>10,475</b>	<b>215,344</b>	<b>102%</b>	<b>33,196</b>					