

# Southern Illinois University Foundation - Endowment Annuity

## Summary of Investment Performance Report for Periods Ending March 31, 2010

	Annualized						Since <u>Inception</u>	<u>(Date)</u>	<u>Market Value</u>
	<u>Qtr</u>	<u>FYTD</u>	<u>1Yr</u>	<u>3Yr</u>	<u>5Yr</u>	<u>7Yr</u>			
<b>Total Composite</b>	<b>5.3%</b>	<b>28.0%</b>	<b>49.5%</b>	<b>-0.5%</b>	<b>4.5%</b>	<b>8.0%</b>	<b>4.5%</b>	<i>(7/01)</i>	\$83,537,274
Balanced Index <sup>1</sup>	4.3	22.3	39.2	-0.3	4.5	8.2	4.6		
<b>Domestic Equity</b>									
<b>Vanguard 500 Inst'l. Index Fund</b>	<b>5.4</b>	-	-	-	-	-	<b>5.4</b>	<i>(12/09)</i>	5,275,044
S&P 500 Index	5.4	-	-	-	-	-	5.4		
<b>PIMCO StocksPLUS</b>	<b>6.6</b>	<b>37.4</b>	<b>71.4</b>	<b>-4.4</b>	-	-	<b>-1.8</b>	<i>(9/06)</i>	10,032,073
S&P 500 Index	5.4	29.2	49.7	-4.2	-	-	-1.6		
<b>Barclays Alpha Tilts B</b>	<b>4.5</b>	<b>27.6</b>	<b>47.8</b>	<b>-5.8</b>	-	-	<b>-2.6</b>	<i>(8/06)</i>	3,718,591
S&P 500 Index	5.4	29.2	49.7	-4.2	-	-	-0.9		
<b>Barclays MC Alpha Tilts B</b>	<b>9.4</b>	<b>39.1</b>	<b>65.4</b>	<b>-1.6</b>	-	-	<b>2.4</b>	<i>(8/06)</i>	7,549,345
Russell Midcap Index	8.7	38.8	67.7	-3.3	-	-	0.9		
<b>Barclays Mid Cap Lendable Non-Erisa</b>	<b>9.1</b>	<b>38.2</b>	<b>64.0</b>	<b>-0.6</b>	-	-	<b>1.9</b>	<i>(10/06)</i>	7,529,609
Russell Midcap Index	8.7	38.8	67.7	-3.3	-	-	-0.7		
<b>Kalmar Growth w/Value</b>	<b>7.3</b>	<b>30.5</b>	<b>54.8</b>	<b>-2.5</b>	-	-	<b>0.6</b>	<i>(9/06)</i>	3,799,137
Russell 2000 Growth Index	7.6	29.9	60.3	-2.4	-	-	1.0		
Russell 2000 Index	8.9	34.9	62.8	-4.0	-	-	-0.5		
<b>Clover Small Cap Value</b>	<b>10.8</b>	<b>42.3</b>	<b>72.1</b>	<b>0.3</b>	-	-	<b>3.3</b>	<i>(9/06)</i>	6,139,891
Russell 2000 Value Index	10.0	39.9	65.1	-5.7	-	-	-2.1		
Russell 2000 Index	8.9	34.9	62.8	-4.0	-	-	-0.5		
<b>International Equity</b>									
<b>EuroPacific Growth Fund</b>	<b>0.7</b>	<b>24.5</b>	<b>52.3</b>	<b>-1.2</b>	<b>7.9</b>	<b>14.5</b>	<b>9.4</b>	<i>(1/02)</i>	9,086,928
MSCI AC World Free ex-US Index	1.6	26.1	60.9	-4.2	6.1	13.9	9.1		
MSCI EAFE Index	0.9	23.1	54.4	-7.0	3.8	11.8	7.3		
<b>DFA Int'l Small Cap Value Fund</b>	<b>5.0</b>	<b>28.1</b>	<b>68.8</b>	<b>-6.9</b>	-	-	<b>0.0</b>	<i>(9/06)</i>	1,937,192
MSCI Small Cap EAFE Index	4.8	26.6	70.0	-8.3	-	-	-2.3		
<b>DFA Emerging Markets Value Fund</b>	<b>3.4</b>	<b>40.6</b>	<b>103.6</b>	<b>7.3</b>	-	-	<b>13.9</b>	<i>(9/06)</i>	2,494,566
MSCI Emerging Markets Free Index	2.4	34.4	81.1	5.2	-	-	10.1		



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	<u>Qtr</u>	<u>FYTD</u>	<u>1Yr</u>	<u>3Yr</u>	<u>5Yr</u>	<u>7Yr</u>	<u>Since Inception</u>	<u>(Date)</u>	<u>Market Value</u>
<b>Fixed Income</b>									
<b>Western Asset Core Plus Fund</b>	<b>4.5%</b>	<b>19.7%</b>	<b>33.1%</b>	<b>6.4%</b>	<b>6.1%</b>	<b>6.2%</b>	<b>6.7%</b>	(1/02)	\$2,762,503
Barclays Capital Aggregate Bond Index	1.8	5.8	7.7	6.1	5.4	4.8	5.4		
<b>PIMCO Real Return Fund</b>	<b>1.3</b>	<b>9.1</b>	<b>13.5</b>	<b>7.0</b>	-	-	<b>6.3</b>	(9/06)	1,839,448
Barclays Capital TIPS Index	0.6	5.5	6.2	6.0	-	-	5.5		
<b>PIMCO Inv. Grade Corp. Bond Fund</b>	<b>3.7</b>	-	-	-	-	-	<b>3.5</b>	(11/09)	5,290,606
Barclays Capital Corporate Bond Index	2.3	-	-	-	-	-	1.5		
<b>Loomis Sayles Senior Loan Fund</b>	<b>3.8</b>	<b>11.2</b>	<b>26.9</b>	<b>2.6</b>	-	-	<b>3.2</b>	(10/06)	3,631,728
CSFB Leveraged Loan Index	5.0	19.7	42.0	2.7	-	-	3.4		
<b>Ridgeworth Seix High Yield I</b>	<b>4.0</b>	-	-	-	-	-	<b>6.7</b>	(11/09)	4,455,422
Barclays Capital High Yield Bond Index	4.6	-	-	-	-	-	8.1		
<b>Hedge Funds</b>									
<b>Common Sense Long Biased Offshore</b>	<b>1.4</b>	<b>7.9</b>	<b>15.9</b>	-	-	-	<b>-2.2</b>	(10/07)	2,839,468
S&P 500 Index	5.4	29.2	49.7	-	-	-	-8.9		
HFRI Fund of Funds Index	1.5	7.5	12.7	-	-	-	-5.2		
<b>Federal Street Associates Offshore Fund</b>	<b>2.3</b>	<b>12.2</b>	<b>17.9</b>	-	-	-	<b>-7.9</b>	(10/07)	2,458,331
CS/Tremont HFI Long/Short Equity	2.8	13.5	22.4	-	-	-	-1.1		
HFRI Fund of Funds Index	1.5	7.5	12.7	-	-	-	-5.2		
<b>Private Equity</b>									
<b>Siguler Guff Distressed Opport. III</b>	<b>2.8</b>	<b>19.9</b>	<b>34.3</b>	-	-	-	<b>14.2</b>	(3/08)	1,662,985
<b>Northgate Capital IV</b>	<b>0.0</b>	<b>-1.7</b>	<b>-14.1</b>	-	-	-	<b>-14.8</b>	(9/08)	1,034,407

### Footnotes:

\* Performance returns are net of investment management fees.

\* Calculated returns may differ from the manager's due to differences in security pricing and/or cash flows.

\* Manager and index data represent the most current available at the time of report publication.

\* Hedge fund and private capital manager market values and rates of return may be based on estimates and may be revised until completion of an annual audit by the manager.

\* For managers and indices that report returns on a lag, 0.0% is utilized for the most recent time period until the actual return data are reported.

\* The fiscal year ends in June.

<sup>1</sup> Balanced Index is comprised of: 55.0% Wilshire 5000 Index, 15.0% MSCI AC World Index ex-US, and 30.0% Barclays Capital Aggregate Bond Index.

