

Southern Illinois University Foundation - Unrestricted/Restricted

Summary of Investment Performance

Report for Periods Ending September 30, 2011

	Annualized							Since	(Date)	Market Value
	Qtr	YTD	1Yr	3Yr	5Yr	7Yr	10Yr	Inception		
Total Composite	-7.2%	-3.1%	1.7%	7.2%	3.2%	4.1%	4.7%	4.3%	(7/01)	\$27,200,057
Balanced Index ¹	-2.4	1.1	3.4	5.7	3.4	4.1	4.8	4.6		
Domestic Equity										
iShares S&P 100 Index	-12.1	-	-	-	-	-	-	-13.5	(5/11)	219,378
S&P 100 Index	-12.1	-	-	-	-	-	-	-13.4		
PIMCO StocksPLUS	-16.1	-9.8	0.2	3.9	-	-	-	-2.0	(10/06)	2,886,540
S&P 500 Index	-13.9	-8.7	1.1	1.2	-	-	-	-1.8		
iShares Russell 1000 Growth Index	-13.2	-	-	-	-	-	-	-14.4	(5/11)	219,522
Russell 1000 Growth Index	-13.1	-	-	-	-	-	-	-14.4		
S&P 500 Index	-13.9	-	-	-	-	-	-	-15.3		
iShares Russell Midcap Index	-18.9	-	-	-	-	-	-	-18.6	(3/11)	119,020
Russell Midcap Index	-18.9	-	-	-	-	-	-	-18.6		
Rainier Mid Cap Equity Fund	-21.9	-	-	-	-	-	-	-24.3	(4/11)	378,601
Russell Midcap Growth Index	-19.3	-	-	-	-	-	-	-20.9		
Russell Midcap Index	-18.9	-	-	-	-	-	-	-20.9		
Vaughan Nelson Value Opportunity	-22.5	-	-	-	-	-	-	-25.3	(4/11)	373,571
Russell Midcap Value Index	-18.5	-	-	-	-	-	-	-20.9		
Russell Midcap Index	-18.9	-	-	-	-	-	-	-20.9		
Kalmar Growth w/Value	-19.5	-11.5	5.1	4.3	2.1	-	-	2.1	(9/06)	406,337
Russell 2000 Growth Index	-22.2	-15.6	-1.1	2.1	1.0	-	-	1.0		
Russell 2000 Index	-21.9	-17.0	-3.5	-0.4	-1.0	-	-	-1.0		
Clover Small Cap Value	-20.7	-17.2	-4.9	2.1	1.5	-	-	1.5	(9/06)	614,355
Russell 2000 Value Index	-21.5	-18.5	-6.0	-2.8	-3.1	-	-	-3.1		
Russell 2000 Index	-21.9	-17.0	-3.5	-0.4	-1.0	-	-	-1.0		
International Equity										
EuroPacific Growth Fund	-20.9	-17.3	-12.6	0.5	-0.7	5.9	-	6.7	(1/02)	974,737
MSCI AC World Free ex-US Index	-19.9	-16.8	-10.8	0.5	-1.6	5.1	-	6.6		
MSCI EAFE Index	-19.0	-15.0	-9.4	-1.1	-3.5	3.3	-	5.1		
DFA Int'l Small Cap Value Fund	-21.7	-18.6	-8.4	2.6	-1.7	-	-	-1.7	(9/06)	463,310
MSCI Small Cap EAFE Index	-18.6	-15.5	-5.5	5.6	-1.9	-	-	-1.9		
DFA Emerging Markets Value Fund	-26.9	-28.2	-22.2	6.4	6.1	-	-	6.1	(9/06)	486,065
MSCI Emerging Markets Free Index	-22.6	-21.9	-16.1	6.3	4.9	-	-	4.9		

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	<u>Annualized</u>									
	<u>Qtr</u>	<u>YTD</u>	<u>1Yr</u>	<u>3Yr</u>	<u>5Yr</u>	<u>7Yr</u>	<u>10Yr</u>	<u>Since Inception</u>	<u>(Date)</u>	<u>Market Value</u>
Fixed Income										
Western Asset Core Plus Fund	1.6%	5.2%	5.0%	12.7%	7.0%	6.3%	-	6.9%	<i>(1/02)</i>	<i>\$2,920,201</i>
Barclays Capital Aggregate Bond Index	3.8	6.6	5.3	8.0	6.5	5.6	-	5.8		
JPMorgan Core Bond Fund	3.4	-	-	-	-	-	-	4.4	<i>(4/11)</i>	<i>3,260,778</i>
Barclays Capital Aggregate Bond Index	3.8	-	-	-	-	-	-	4.9		
PIMCO Real Return	3.3	8.7	7.6	9.8	-	-	-	7.7	<i>(10/06)</i>	<i>2,256,630</i>
Barclays Capital TIPS Index	4.5	10.6	9.9	8.1	-	-	-	7.3		
Loomis Sayles Senior Loan Fund	-2.6	-0.3	2.4	6.1	3.3	-	-	3.3	<i>(9/06)</i>	<i>2,879,490</i>
CSFB Leveraged Loan Index	-3.8	-0.9	2.4	7.0	3.3	-	-	3.3		
Ridgeworth Seix High Yield I	-6.7	-1.8	1.6	-	-	-	-	8.3	<i>(11/09)</i>	<i>1,672,278</i>
Barclays Capital High Yield Bond Index	-6.1	-1.4	1.8	-	-	-	-	9.1		
PIMCO Total Return	-1.1	1.9	1.0	-	-	-	-	2.8	<i>(7/10)</i>	<i>3,667,664</i>
Barclays Capital Aggregate Bond Index	3.8	6.6	5.3	-	-	-	-	5.7		
Templeton Global Bond Fund	-7.7	-3.4	-2.1	-	-	-	-	1.6	<i>(8/10)</i>	<i>3,401,580</i>
JP Morgan GBI Broad, Non-US Index	1.4	6.2	4.7	-	-	-	-	7.5		

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.

* 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.

¹ Balanced Index is currently comprised of: 25.0% Wilshire 5000 Index, 5.0% MSCI AC World Index ex-US, and 70.0% Barclays Capital Aggregate Bond Index. Please see Appendix for benchmark history.