

Southern Illinois University Foundation - Endowment Annuity

Summary of Investment Performance

Report for Periods Ending March 31, 2024

	Annualized							Since Inception	Date	Market Value
	Qtr	FYTD	1Yr	3Yr	5Yr	7Yr	10Yr			
<u>Total Composite</u>	5.0%	11.0%	14.7%	4.9%	7.9%	6.9%	5.9%	6.3%	7/01	\$197,832,399
Custom Index ¹	4.5	10.4	13.8	4.4	7.3	7.0	6.1	6.2		
Target Weighted Index ²	4.2	8.6	11.8	4.3	7.7	7.2	6.3	6.1		
70 ACWI/30 AGG ³	5.4	11.9	16.4	4.2	7.9	7.6	6.7	6.3		
CPI + 5%	2.3	6.4	8.5	10.6	9.2	8.7	7.9	7.5		
HEPI	1.0	3.7	5.0	3.6	3.1	3.1	2.9	3.0		
<u>Total Composite (for CVA Line Graph)</u>	5.0	11.0	14.7	4.9	7.9	6.9	5.9	6.3	7/01	197,832,399
Custom Index ¹	4.5	10.4	13.8	4.4	7.3	7.0	6.1	6.2		
<u>Global Equity Composite</u>	7.0	14.2	19.7	5.5	10.2	9.1	7.8	7.3	7/01	134,727,461
MSCI AC World Index	8.1	16.0	23.2	6.9	10.9	10.2	8.7	7.1		
<u>Domestic Equity Composite</u>	9.3	18.1	25.5	8.8	13.2	11.8	10.6	8.4	7/01	88,164,725
Blended Index ⁴	9.1	17.9	26.4	8.1	13.0	12.2	11.4	8.9		
<u>Vanguard 500 Inst'l. Index Fund</u>	10.5	19.4	29.8	11.4	15.0	14.0	12.9	13.6	12/09	50,723,788
S&P 500 Index	10.5	19.4	29.9	11.5	15.0	14.1	13.0	13.7		
<u>Student Investment Group</u>	11.4	20.6	20.2	9.6	13.7	11.7	11.1	10.5	7/01	4,118,995
S&P Midcap 400 Index	10.0	17.6	23.3	7.0	11.7	10.3	10.0	9.8		
<u>PIMCO RAE U.S.</u>	12.5	25.8	28.5	-	-	-	-	14.9	5/22	10,064,731
Russell 1000 Value Index	9.0	15.6	20.3	-	-	-	-	9.3		
<u>iShares Russell Midcap Index</u>	8.5	16.6	22.2	5.9	10.9	10.4	9.8	10.8	3/11	5,914,497
Russell Midcap Index	8.6	16.8	22.3	6.1	11.1	10.6	9.9	11.0		
<u>Champlain Mid Cap Fund</u>	9.7	14.9	20.0	4.0	10.5	-	-	11.3	1/19	5,215,510
Russell Midcap Index	8.6	16.8	22.3	6.1	11.1	-	-	11.8		
<u>iShares Russell 2000 Index</u>	5.1	13.7	19.5	-0.2	8.0	7.7	-	8.9	7/16	2,793,205
Russell 2000 Index	5.2	13.8	19.7	-0.1	8.1	7.7	-	9.0		
<u>DFA U.S. Small Cap Value Fund</u>	5.0	19.5	24.9	10.0	12.8	9.4	-	9.0	11/14	7,480,223
Russell 2000 Value Index	2.9	15.1	18.8	2.2	8.2	6.6	-	7.4		
<u>Palo Alto Healthcare Offshore II</u>	-13.5	-22.7	-24.1	-13.7	-3.8	-1.0	-	2.8	6/16	1,853,776
Nasdaq Biotech Index	1.6	9.3	8.3	-1.3	5.5	6.1	-	7.3		

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<u>International Equity Composite</u>	3.3%	8.7%	11.3%	-1.2%	5.3%	5.1%	4.3%	6.7%	1/02	\$30,574,151
MSCI AC World Index ex-US	4.5	10.4	13.1	1.9	5.9	5.9	4.2	6.4		
<u>EuroPacific Growth Fund</u>	7.4	10.8	13.1	-0.5	6.5	6.7	5.2	7.2	1/02	6,425,500
MSCI AC World Free ex-U.S. Index	4.5	10.4	13.1	1.9	5.9	5.9	4.2	6.4		
<u>Dodge & Cox International Stock Fund</u>	3.1	-	-	-	-	-	-	16.1	10/23	3,267,568
MSCI AC World Index ex-U.S.	4.5	-	-	-	-	-	-	19.7		
MSCI EAFE Index	5.7	-	-	-	-	-	-	21.6		
<u>Brown International Small Company Fund</u>	1.1	7.1	14.1	-1.4	7.6	-	-	8.9	1/19	2,277,000
MSCI EAFE Small Cap Growth Index	1.5	6.6	7.2	-4.3	4.5	-	-	5.1		
<u>DFA Int'l Small Cap Value Fund</u>	5.3	15.2	16.2	6.2	7.8	5.3	4.5	5.3	9/06	5,793,568
MSCI EAFE Small Cap Value Index	3.8	14.2	17.7	4.6	8.1	6.6	7.1	7.6		
<u>DFA Emerging Markets Value Fund</u>	2.7	10.2	15.3	3.5	4.8	4.9	4.1	5.0	9/06	3,691,893
MSCI Emerging Markets Value Index	1.2	8.5	11.2	-1.0	2.1	3.1	2.1	3.9		
<u>RWC Emerging Markets Equity</u>	-0.3	2.1	1.4	-9.4	-	-	-	3.7	2/20	4,638,504
MSCI Emerging Markets Growth Index	2.9	5.4	4.7	-9.0	-	-	-	1.6		
<u>DFA Emerging Markets Small Cap</u>	0.5	7.5	11.8	1.9	6.4	5.3	5.3	5.7	7/13	4,480,118
MSCI Emerging Markets Small Cap Index	1.0	13.3	20.5	4.2	8.5	6.6	5.1	5.5		
<u>Hedged Equity</u>										
<u>Junto Offshore Fund</u>	3.6	8.2	10.3	8.2	8.6	-	-	8.2	10/18	3,068,430
HFRI FOF: Strategic Index	5.3	10.1	12.4	1.6	4.9	-	-	5.2		
<u>Atalan Offshore Fund</u>	12.0	12.6	25.2	8.8	-	-	-	6.6	9/20	2,384,510
HFRI FOF: Strategic Index	5.3	10.1	12.4	1.6	-	-	-	4.9		
<u>Private Equity Composite</u>	-	-	-	-	-	-	-	-	9/08	10,525,599
<u>Northgate Capital IV</u>	-	-	-	-	-	-	-	-	9/08	871,086
<u>RCP Advisors Fund IX</u>	-	-	-	-	-	-	-	-	3/14	2,821,771
<u>Amberbrook VII</u>	-	-	-	-	-	-	-	-	12/15	762,160
<u>Amberbrook VIII</u>	-	-	-	-	-	-	-	-	12/19	1,890,566

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Amberbrook IX	-	-	-	-	-	-	-	-	12/22	\$469,724
Healthcare Royalty Partners III	-	-	-	-	-	-	-	-	8/14	662,008
Global Fixed Income Composite	0.2	4.2	4.5	0.3	2.4	2.6	2.6	4.4	7/01	44,756,837
Blended Index ⁵	-0.6	2.9	2.4	-1.2	1.4	1.8	2.0	3.8		
Public Fixed Income Composite	0.2	3.9	3.9	-0.4	1.6	1.9	2.1	4.0	7/01	39,938,780
Blended Index ⁵	-0.6	2.9	2.4	-1.2	1.4	1.8	2.0	3.8		
Western Asset Intermediate Duration Fund	-0.3	3.4	2.6	-	-	-	-	-1.6	2/22	8,192,275
Bloomberg Intermediate U.S. G/C Index	-0.2	3.5	2.7	-	-	-	-	-0.7		
Dodge & Cox Income Fund	-0.3	4.0	4.1	-0.9	1.9	-	-	2.4	9/18	8,886,348
Bloomberg U.S. Aggregate Index	-0.8	2.6	1.7	-2.5	0.4	-	-	1.2		
DoubleLine Total Return Bond Fund	-0.2	2.6	1.7	-2.2	-0.1	-	-	0.6	9/18	8,623,147
Bloomberg U.S. Aggregate Index	-0.8	2.6	1.7	-2.5	0.4	-	-	1.2		
DoubleLine Low Duration Bond Fund	1.3	5.4	6.2	-	-	-	-	5.7	1/23	2,031,813
ICE BofA 1-3 Year Treasury Index	0.3	3.5	2.9	-	-	-	-	3.3		
PIMCO Real Return Fund	0.3	2.5	1.1	-0.6	2.6	2.4	2.2	3.6	9/06	5,871,230
Bloomberg U.S. TIPS Index	-0.1	1.9	0.5	-0.5	2.5	2.3	2.2	3.4		
Loomis Sayles Senior Loan Fund	1.9	7.0	10.0	5.3	4.3	3.9	3.7	3.7	11/13	2,907,974
CS Leveraged Loan Index	0.8	7.1	10.5	5.2	4.9	4.7	4.4	4.4		
Virtus Seix Floating Rate High Income Fund	1.9	7.8	11.0	5.3	4.2	-	-	4.0	5/18	1,765,232
CS Leveraged Loan Index	0.8	7.1	10.5	5.2	4.9	-	-	4.7		
Federated Prime Money Market	1.2	3.7	4.9	2.3	1.7	1.5	1.1	1.0	10/13	1,660,761
U.S. 91-Day Treasury Bills	1.3	3.9	5.2	2.8	2.0	1.9	1.4	1.3		
Private Debt Composite	-	-	-	-	-	-	-	-	3/08	4,818,057
Kayne Anderson Mezzanine Debt	-	-	-	-	-	-	-	-	11/10	1
Oak Hill Strategic Credit II	-	-	-	-	-	-	-	-	11/17	841,286
SVP Dislocation Fund	-	-	-	-	-	-	-	-	9/20	3,256,629
SVP Capital Solutions Fund II	-	-	-	-	-	-	-	-	12/22	720,141
Real Assets Composite	2.6	5.8	7.0	10.6	5.5	4.8	3.2	3.5	7/13	18,348,101
Bloomberg Commodity Index	2.2	2.1	-0.6	9.1	6.4	4.3	-1.6	-0.9		

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<u>Public Real Assets</u>										
Harvest MLP Income Fund II	14.1%	27.1%	29.8%	26.9%	11.7%	7.4%	-	3.8%	12/14	\$4,100,516
Blended Index ⁶	10.2	20.2	24.6	22.1	4.4	1.9	-	-0.6		
Principal Global Real Estate Securities	-1.7	6.8	7.0	-1.9	0.5	-	-	2.8	10/18	3,279,496
FTSE EPRA/NAREIT Developed Index	-1.4	7.1	7.3	-1.2	-0.2	-	-	1.9		
Lazard Global Listed Infrastructure Fund	3.3	7.5	9.6	9.4	-	-	-	7.3	2/20	1,879,200
DJ Brookfield Global Infrastructure Index	0.6	4.1	3.7	4.8	-	-	-	4.4		
GMO Resources I	-4.3	-3.4	-3.8	-	-	-	-	-0.8	5/21	1,182,941
MSCI ACWI Commodity Producers Index	4.3	11.5	10.1	-	-	-	-	12.1		
<u>Private Real Assets Composite</u>										
Westport Real Estate Fund IV	-	-	-	-	-	-	-	-	3/14	7,905,948
Natural Gas Partners XI	-	-	-	-	-	-	-	-	2/15	1,064,197
Homestead Capital USA Farmland AIV	-	-	-	-	-	-	-	-	6/15	1,032,770
Homestead Capital USA Farmland II	-	-	-	-	-	-	-	-	12/16	1,146,260
Rivercrest Capital Partners	-	-	-	-	-	-	-	-	12/17	2,199,224
Rockland Power Partners IV	-	-	-	-	-	-	-	-	9/22	768,961
<u>Liquidating Funds</u>										
Firefly Value Partners	-	-	-	-	-	-	-	-	3/14	10,047

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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 Custom Index is currently comprised of: 2.0% Alerian North American Energy Index, 1.0% DJ Brookfield Global Infrastructure Index, 1.0% MSCI ACWI Commodity Producers Index, 6.0% Thomson One All Private Capital Index, 3.0% Thomson One Distressed Index, 4.0% Thomson One Priv. Natural Resource Index, 1.0% Thomson One Private Real Estate Index, 28.0% S&P 500 Index, 7.0% Russell Midcap Index, 5.0% Russell 2000 Index, 5.0% MSCI EAFE Index, 4.0% MSCI Small Cap EAFE Index, 7.0% MSCI Emerging Markets Index, 20.0% Bloomberg U.S. Aggregate Index, 2.0% Lipper Institutional Money Market Index, 2.0% FTSE EPRA/NAREIT Developed Index, and 2.0% HFRI FOF: Strategic Index. Please see Appendix for benchmark history.

² Target Weighted Index is currently comprised of: 4.0% Alerian North American Energy Index, 2.0% Thomson One All Private Capital Index, 15.0% Thomson One All Private Equity Index, 2.0% Thomson One Distressed Index, 4.0% Thomson One Priv. Natural Resource Index, 2.0% Thomson One Private Real Estate Index, 25.0% S&P 500 Index, 5.0% Russell Midcap Index, 5.0% Russell 2000 Index, 5.0% MSCI EAFE Index, 4.0% MSCI Small Cap EAFE Index, 7.0% MSCI Emerging Markets Index, 14.0% Bloomberg U.S. Aggregate Index, 2.0% Bloomberg U.S. TIPS Index, 2.0% FTSE NAREIT All Equity Index, and 2.0% HFRI FOF: Strategic Index. Please see Appendix for benchmark history.

³ 70 ACWI/30 AGG is comprised of: 70.0% MSCI AC World Index and 30.0% Bloomberg U.S. Aggregate Index.

⁴ Blended Index is comprised of: 60.0% S&P 500 Index, 20.0% Russell Midcap Index, and 20.0% Russell 2000 Index.

⁵ Blended Index is currently comprised of: 55.0% Bloomberg U.S. Aggregate Index, 25.0% Bloomberg U.S. TIPS Index, 15.0% CS Leveraged Loan Index, and 5.0% JPMorgan Non-U.S. GBI Index. Please see Appendix for benchmark history.

⁶ Blended Index is currently comprised of: 100.0% Alerian North American Energy Index. Please see Appendix for benchmark history.