

CALIFORNIA STATE UNIVERSITY, NORTHRIDGE FOUNDATION

**ENDOWMENT PORTFOLIO
INVESTMENT HOLDINGS SNAPSHOT
AS OF JUNE 30, 2018**

TRADITIONAL

Equities – Domestic

DFA Real Estate Securities Portfolio	\$	1,881,640	
Ishares S & P 500 Index		25,564,065	
Makena Capital Diversified Portfolio		5,127,499	
Multi-Manager U.S. Small Cap Equity Fund		4,776,288	
		<u> </u>	\$ 37,349,492

Equities – International

DFA International Real Estate Securities Fund		2,007,578	
Multi-Manager International Equity Fund		6,462,559	
SSGA Hedged International Developed Equity Index Fund		6,789,340	
		<u> </u>	15,259,477

Equities – Emerging Markets

SSGA Emerging Market Equity Index Fund			2,215,776
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Fixed Income – Government/Corporate

Goldman Sachs Government Fixed Income (TIPS)		5,464,860	
Goldman Sachs Government/Corporate Fixed Income		15,248,672	
Makena Capital Diversified Portfolio		1,093,472	
		<u> </u>	21,807,004

Fixed Income – High Yield

Eaton Vance Income Fund		3,116,057	
Federated High Yield Bond Fund		3,106,936	
Voya Floating Rate Fund		2,082,439	
		<u> </u>	8,305,432

Fixed Income – Tactical Tilts

Goldman Sachs Tactical Tilt Overlay Fund			6,694,792
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ALTERNATIVE STRATEGIES

Private Equity

Makena Capital Diversified Portfolio			3,058,768
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Natural Resources

Makena Capital Diversified Portfolio			857,046
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Global Real Estate (excl REIT's)

Makena Capital Diversified Portfolio			1,728,869
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Distressed Debt

Makena Capital Diversified Portfolio			2,024,402
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Cash and equivalents

			1,096,200
			<u>\$ 100,397,257</u>

CALIFORNIA STATE UNIVERSITY, NORTHRIDGE FOUNDATION

**NON-ENDOWMENT PORTFOLIO
INVESTMENT HOLDINGS SNAPSHOT
AS OF JUNE 30, 2018**

TRADITIONAL

Equities – Domestic

Alphabet, Inc. (GOOGL)	\$	112,919	
Amazon.Com, Inc. (AMZN)		169,980	
Apple, Inc. (AAPL)		323,943	
DFA Real Estate Securities Portfolio		1,051,052	
Ishares Core S&P Mid Cap ETF (IJH)		134,788	
Ishares Core S&P Small Cap ETF (IJR)		405,115	
Ishares S & P 500 Index		13,184,072	
Makena Capital Diversified Portfolio		2,958,944	
Multi-Manager U.S. Small Cap Equity Fund		2,321,221	
Qualcomm, Inc. (QCOM)		448,960	
Schwab US Dividend Equity ETF (SCHD)		14,294	
SPDR S&P 500 ETF (SPY)		387,388	
		<hr/>	\$ 21,512,675

Equities – International

DFA International Real Estate Securities Fund		1,023,798	
Multi-Manager International Equity Fund		3,494,029	
SSGA Hedged International Developed Equity Index Fund		3,524,247	
		<hr/>	8,042,074

Equities – Emerging Markets

SSGA Emerging Market Equity Index Fund		1,214,855	
Vanguard FTSE Emerging Markets ETF (VWO)		342,537	
		<hr/>	1,557,392

Fixed Income – Government/Corporate

Capstone Church Capital Fund		5,022	
Goldman Sachs Government Fixed Income (TIPS)		2,701,884	
Goldman Sachs Government/Corporate Fixed Income		7,629,116	
Makena Capital Diversified Portfolio		631,014	
		<hr/>	10,967,036

Fixed Income – High Yield

Eaton Vance Income Fund		1,561,703	
Federated High Yield Bond Fund		1,559,307	
Voya Floating Rate Fund		1,027,244	
		<hr/>	4,148,254

Fixed Income – Tactical Tilts

Goldman Sachs Tactical Tilt Overlay Fund			3,638,275
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ALTERNATIVE STRATEGIES

Private Equity

Makena Capital Diversified Portfolio			1,765,134
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Natural Resources

Makena Capital Diversified Portfolio			494,579
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Global Real Estate (excl REIT's)

Makena Capital Diversified Portfolio			997,684
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Distressed Debt

Makena Capital Diversified Portfolio			1,168,229
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Cash and equivalents

		627,610	
	\$	<hr/>	54,918,942