



**UMASS FOUNDATION ENDOWMENT PERFORMANCE
AND ASSET ALLOCATION - FY2006**

- The Market Value of the UMass Foundation as of 6/30/2006: \$233,821,090. The Asset Allocation as of 6/30/2006 is as follows:
 - Domestic Equities: 23%
 - International Equities: 14.2%
 - Fixed Income: 32.8%
 - Alternative Investments: 21.5%
 - Cash/Short Term Fixed Income: 8.5%

- Historical Performance

	1 Year	3 Year	5 Year
UMass Foundation	11.02%	11.16%	6.03%
UMass Policy Benchmark	8.65%	9.64%	4.44%
50% S&P 500/50% LB Agg	3.91%	6.67%	3.73%
S&P 500	8.63%	11.22%	2.49%

Performance over 1 year is annualized.

