

TO: The Board of Regents
Business and Finance

MEETING DATE: October 8, 2021


SUBJECT: Fund N Holdings as of June 30, 2021

RECOMMENDED ACTION: Report

PREVIOUS ACTION: None

EXPLANATION: As a commitment to further transparency, the University intends to report quarterly its Fund N endowment holdings. Attached are the holdings as of June 30, 2021. The University of Nebraska Foundation provided the investment holding information.

SPONSORS: Chris J. Kabourek
Vice President | CFO

APPROVED: 

Walter E. Carter, President
University of Nebraska

DATE: September 21, 2021

University of Nebraska Fund N CU 200 Holdings as of June 30, 2021

Manager	Asset Class	Market Value (06/30/2021)		CU 200 Exposure		
				\$ Value	% of Manager Strategy	% of Fund N
S&P 500 Index Fund	Large Cap U.S. Equity	\$ 148,828,930	36.7%			
SSgA MidCap Index Fund	Mid Cap U.S. Equity	62,818,695	15.5%			
SSgA Russell 2000 Value Index Fund	Small Cap U.S. Equity	8,121,690	2.0%	\$ 3,758,055 ^{1/}	1.71%	0.93%
Silchester International Value	Non-U.S. Equity	27,422,152	6.8%	638,936	2.33%	0.16%
William Blair Int'l Strategy	Non-U.S. Equity	13,825,640	3.4%	-	0.00%	0.00%
Harding Loevner	Non-U.S. Equity	28,434,215	7.0%	1,665,233	5.86%	0.41%
Axiom International	Non-U.S. Equity	20,218,536	5.0%	-	0.00%	0.00%
JP Morgan Emerging Mkts.	Emerging Mkts. Equity	16,280,000	4.0%	483,325	2.97%	0.12%
RWC Emerging Markets	Emerging Mkts. Equity	15,497,487	3.8%	188,759	1.22%	0.05%
DWS	Public Real Assets	8,680,877	2.1%	465,265	5.36%	0.11%
Harvest MLP	MLP's	3,705,616	0.9%	-	0.00%	0.00%
PIMCO	Fixed Income	15,543,334	3.8%	-	0.00%	0.00%
Richmond Capital Management	Fixed Income	15,902,479	3.9%	-	0.00%	0.00%
Othmer Hall	Fixed Income	5,570,365	1.4%	-	0.00%	0.00%
Cash	Cash	14,795,335	3.6%	-	0.00%	0.00%
Total - All Assets		\$ 405,645,351	100.0%	\$ 7,199,573		1.77%

^{1/} SSgA S&P 500, MidCap and Small Cap strategies have been aggregated