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

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

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