

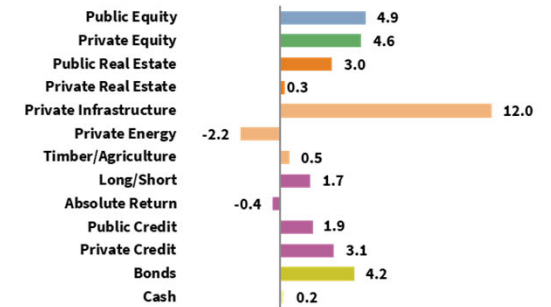
# University of Tennessee Performance Dashboard

As of June 30, 2020

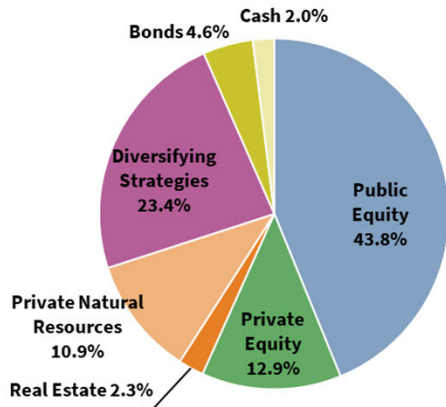
## Preliminary CIP Performance (%) est.

	Trailing 1-Year	Annualized Trailing 3-Year	Annualized Trailing 5-Year	Annualized Trailing 10-Year	Annualized Since Inception
<b>CIP</b>	<b>-2.6</b>	<b>2.6</b>	<b>3.0</b>	<b>6.3</b>	<b>7.6</b>
Broad Policy Benchmark	2.9	5.1	5.2	7.5	7.0
<i>Value Add</i>	-5.5	-2.5	-2.2	-1.2	0.6
Tgt. Weighted Benchmark	-7.9	0.6	2.1	5.9	8.1
<i>Value Add</i>	5.3	2.0	0.9	0.4	-0.5
CPI + 5.5%	6.2	7.3	7.2	7.2	7.7
<i>Value Add</i>	-8.8	-4.7	-4.2	-0.9	-0.1

## Trailing 5Y Performance by CIP Asset Class (%)



## Actual and Interim Target Allocation



	Actual Allocation	Interim Target Allocation
Public Equity	43.8%	40%
Private Equity	12.9%	15%
Real Estate	2.3%	3%
Private Natural Resources	10.9%	9%
Diversifying Strategies	23.4%	24%
Bonds	4.6%	9%
Cash	2.0%	

## Portfolio Liquidity

