

University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

| | Market Value | % of Portfolio | Ending May 31, 2021 | | | | | | | | Inception | Inception Date |
|---|--------------------|----------------|---------------------|-------------|-------------|-------------|------------|------------|------------|------------|---------------|----------------|
| | | | 1 Mo | 3 Mo | YTD | 1 Yr | 3 Yrs | 5 Yrs | 10 Yrs | | | |
| UHS Non-Endowed Assets | 634,687,107 | 100.0 | 0.2 | 0.2 | -0.4 | 1.1 | 2.8 | 1.8 | 1.2 | 2.8 | Jan-98 | |
| <i>Dynamic Benchmark</i> | | | <i>0.1</i> | <i>0.1</i> | <i>-0.3</i> | <i>--</i> | <i>--</i> | <i>--</i> | <i>--</i> | <i>--</i> | <i>Jan-98</i> | |
| <i>Non-Endowed Policy Benchmark</i> | | | <i>0.1</i> | <i>0.2</i> | <i>0.0</i> | <i>0.4</i> | <i>2.5</i> | <i>1.7</i> | <i>--</i> | <i>--</i> | <i>Jan-98</i> | |
| Cash Pool | 318,247,877 | 50.1 | 0.0 | 0.0 | -0.6 | -0.5 | 1.1 | 0.9 | 0.5 | 2.0 | Jan-98 | |
| <i>ICE BofA 91 Days T-Bills TR</i> | | | <i>0.0</i> | <i>0.0</i> | <i>0.0</i> | <i>0.1</i> | <i>1.4</i> | <i>1.2</i> | <i>0.6</i> | <i>2.0</i> | <i>Jan-98</i> | |
| Morgan Stanley Instl. Liquid Treasuries- Clear Lake | 37,143,987 | 5.9 | 0.0 | 0.0 | 0.0 | 0.0 | -0.3 | 0.1 | 0.0 | 1.8 | Jan-98 | |
| Morgan Stanley Instl. Liquid Treasuries- Downtown | 34,915,813 | 5.5 | 0.0 | 0.0 | 0.0 | 0.0 | -0.3 | 0.1 | 0.0 | 1.8 | Jan-98 | |
| Morgan Stanley Instl. Liquid Treasuries- U. of Houston | 201,907,385 | 31.8 | 0.0 | 0.0 | 0.0 | 0.0 | -0.3 | 0.1 | 0.0 | 1.8 | Jan-98 | |
| Morgan Stanley Instl. Liquid Treasuries- UoffH System | 21,468,227 | 3.4 | 0.0 | 0.0 | 0.0 | 0.0 | -0.3 | 0.1 | 0.0 | 1.8 | Jan-98 | |
| Morgan Stanley Instl. Liquid Treasuries- Victoria | 4,251,065 | 0.7 | 0.0 | 0.0 | 0.0 | 0.0 | -0.3 | 0.1 | 0.0 | 1.7 | Jul-98 | |
| Columbia Treasury Reserves | 18,561,400 | 2.9 | 0.3 | -0.5 | -3.3 | -4.0 | 4.1 | 2.3 | 1.2 | 1.0 | Sep-08 | |
| Liquid Pool | 316,439,230 | 49.9 | 0.3 | 0.4 | -0.2 | 2.4 | 4.2 | 2.6 | 2.0 | 3.7 | Jan-98 | |
| <i>ICE BofA 1-5 Yrs US Corp & Govt TR</i> | | | <i>0.2</i> | <i>0.3</i> | <i>-0.1</i> | <i>1.1</i> | <i>3.8</i> | <i>2.4</i> | <i>2.0</i> | <i>3.8</i> | <i>Jan-98</i> | |
| JP Morgan - Univ. of Houston | 153,294,486 | 24.2 | 0.2 | 0.3 | -0.1 | 0.4 | 3.5 | 2.2 | 1.8 | 3.6 | Jan-98 | |
| <i>ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR</i> | | | <i>0.2</i> | <i>0.3</i> | <i>-0.1</i> | <i>0.5</i> | <i>3.5</i> | <i>2.2</i> | <i>1.9</i> | <i>3.7</i> | <i>Jan-98</i> | |
| <i>ICE BofA 1-5 Yrs US Corp & Govt TR</i> | | | <i>0.2</i> | <i>0.3</i> | <i>-0.1</i> | <i>1.1</i> | <i>3.8</i> | <i>2.4</i> | <i>2.0</i> | <i>3.8</i> | <i>Jan-98</i> | |
| PIMCO Dynamic Bond Fund | 50,453,167 | 7.9 | 0.2 | 0.4 | 1.3 | 7.9 | -- | -- | -- | 4.2 | May-19 | |
| <i>3-Month Libor Total Return USD</i> | | | <i>0.0</i> | <i>0.0</i> | <i>0.1</i> | <i>0.2</i> | <i>1.5</i> | <i>1.4</i> | <i>0.9</i> | <i>1.0</i> | <i>May-19</i> | |
| Breckinridge Core Intermediate Government Credit Strategy | 62,431,776 | 9.8 | 0.4 | 0.3 | -1.0 | 1.0 | -- | -- | -- | 4.9 | May-19 | |
| <i>BBgBarc US Govt/Credit Int TR</i> | | | <i>0.4</i> | <i>0.1</i> | <i>-1.0</i> | <i>0.7</i> | <i>4.6</i> | <i>2.9</i> | <i>2.7</i> | <i>4.6</i> | <i>May-19</i> | |
| Loomis Sayles Core Plus Full Discretion Strategy | 50,259,801 | 7.9 | 0.6 | 0.9 | -1.4 | 5.3 | -- | -- | -- | 7.3 | Jun-19 | |
| <i>BBgBarc US Govt/Credit TR</i> | | | <i>0.5</i> | <i>-0.2</i> | <i>-2.9</i> | <i>-0.5</i> | <i>5.5</i> | <i>3.6</i> | <i>3.6</i> | <i>4.9</i> | <i>Jun-19</i> | |

Non-Endowed Policy Benchmark is comprised of 50% ICE BofA AAA-A US Corp & Govt TR, 50% BofA Merrill Lynch 91-Day T-Bill.

