University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

			Ending June 30, 2021								
	Market Value	% of Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
UHS Non-Endowed Assets	**644,241,351**	**100.0**	**0.0**	**0.4**	**-0.4**	**0.7**	**2.7**	**1.7**	**1.2**	**2.8**	**Jan-98**
Dynamic Benchmark			*0.0*	*0.3*	*-0.3*	*--*	*--*	*--*	*--*	*--*	*Jan-98*
Non-Endowed Policy Benchmark			*-0.1*	*0.2*	*-0.1*	*0.2*	*2.5*	*1.6*	*--*	*--*	*Jan-98*
Cash Pool	**327,637,595**	**50.9**	**0.0**	**0.1**	**-0.6**	**-0.5**	**0.9**	**0.9**	**0.5**	**2.0**	**Jan-98**
ICE BofA 91 Days T-Bills TR			*0.0*	*0.0*	*0.0*	*0.1*	*1.3*	*1.2*	*0.6*	*2.0*	*Jan-98*
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	35,144,284	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- Downtown	27,916,048	4.3	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	227,909,307	35.4	0.0	0.0	0.0	0.0	-0.3	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	19,468,391	3.0	0.0	0.0	0.0	0.0	-0.3	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	4,251,101	0.7	0.0	0.0	0.0	0.0	-0.3	0.1	0.0	1.7	Jul-98
Columbia Treasury Reserves	12,948,465	2.0	0.6	1.7	-2.7	-3.5	4.3	2.4	1.3	1.0	Sep-08
Liquid Pool	**316,603,756**	**49.1**	**0.1**	**0.7**	**-0.2**	**1.7**	**4.2**	**2.4**	**2.0**	**3.7**	**Jan-98**
ICE BofA 1-5 Yrs US Corp & Govt TR			*-0.2*	*0.3*	*-0.2*	*0.6*	*3.7*	*2.2*	*2.0*	*3.8*	*Jan-98*
JP Morgan - Univ. of Houston	153,016,790	23.8	-0.2	0.2	-0.2	0.0	3.4	1.9	1.7	3.6	Jan-98
ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR			*-0.2*	*0.2*	*-0.3*	*0.1*	*3.5*	*2.0*	*1.8*	*3.6*	*Jan-98*
ICE BofA 1-5 Yrs US Corp & Govt TR			*-0.2*	*0.3*	*-0.2*	*0.6*	*3.7*	*2.2*	*2.0*	*3.8*	*Jan-98*
PIMCO Dynamic Bond Fund	50,359,456	7.8	-0.2	0.3	1.1	5.7	--	--	--	4.0	May-19
3-Month Libor Total Return USD			*0.0*	*0.0*	*0.1*	*0.2*	*1.4*	*1.4*	*0.9*	*1.0*	*May-19*
Breckinridge Core Intermediate Government Credit Strategy	62,551,822	9.7	0.2	1.1	-0.8	0.6	--	--	--	4.8	May-19
BBgBarc US Govt/Credit Int TR			*0.1*	*1.0*	*-0.9*	*0.2*	*4.7*	*2.6*	*2.8*	*4.4*	*May-19*
Loomis Sayles Core Plus Full Discretion Strategy	50,675,687	7.9	0.8	2.3	-0.6	4.3	--	--	--	7.5	Jun-19
BBgBarc US Govt/Credit TR			*1.0*	*2.4*	*-2.0*	*-0.4*	*5.9*	*3.3*	*3.7*	*5.2*	*Jun-19*

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