University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

	Market Value	% of Portfolio	1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
			Ending August 31, 2021							
UHS Non-Endowed Assets	**740,019,020**	**100.0**	**0.0**	**-0.2**	**0.6**	**3.1**	**1.8**	**1.2**	**2.8**	**Jan-98**
Dynamic Benchmark			*0.0*	*-0.1*	*--*	*--*	*--*	*--*	*--*	*Jan-98*
Non-Endowed Policy Benchmark			*0.0*	*0.1*	*0.2*	*2.4*	*1.7*	*--*	*--*	*Jan-98*
Cash Pool	**422,284,954**	**57.1**	**0.0**	**-0.5**	**0.0**	**1.9**	**0.9**	**0.5**	**2.0**	**Jan-98**
ICE BofA 91 Days T-Bills TR			*0.0*	*0.0*	*0.1*	*1.2*	*1.2*	*0.6*	*2.0*	*Jan-98*
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	37,144,017	5.0	0.0	0.0	0.0	-0.4	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Downtown	31,915,593	4.3	0.0	0.0	0.0	-0.4	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	314,908,554	42.6	0.0	0.0	0.0	-0.4	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	20,468,076	2.8	0.0	0.0	0.0	-0.4	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	6,250,742	0.8	0.0	0.0	0.0	-0.4	0.1	0.0	1.7	Jul-98
Columbia Treasury Reserves	11,597,973	1.6	-0.3	-1.6	-2.4	4.6	2.7	1.4	1.1	Sep-08
Liquidity Pool	**317,734,065**	**42.9**	**0.0**	**0.2**	**1.3**	**4.2**	**2.5**	**1.9**	**3.7**	**Jan-98**
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.0*	*0.1*	*0.4*	*3.7*	*2.3*	*1.9*	*3.8*	*Jan-98*
JP Morgan - Univ. of Houston	153,464,143	20.7	0.0	0.1	0.1	3.4	2.0	1.6	3.6	Jan-98
ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR			*0.0*	*0.0*	*0.1*	*3.4*	*2.1*	*1.7*	*3.6*	*Jan-98*
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.0*	*0.1*	*0.4*	*3.7*	*2.3*	*1.9*	*3.8*	*Jan-98*
PIMCO Dynamic Bond Fund	50,416,216	6.8	0.0	1.2	3.8	--	--	--	3.7	May-19
3-Month Libor Total Return USD			*0.0*	*0.1*	*0.2*	*1.3*	*1.4*	*0.9*	*0.9*	*May-19*
Breckinridge Core Intermediate Government Credit Strategy	62,881,604	8.5	-0.2	-0.3	0.4	--	--	--	4.6	May-19
Bloomberg US Govt/Credit Int TR			*-0.2*	*-0.3*	*0.2*	*4.7*	*2.7*	*2.6*	*4.4*	*May-19*
Loomis Sayles Core Plus Full Discretion Strategy	50,972,103	6.9	0.0	0.0	3.1	--	--	--	7.2	Jun-19
Bloomberg US Govt/Credit TR			*-0.2*	*-0.9*	*-0.1*	*6.1*	*3.4*	*3.5*	*5.4*	*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.