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 November 30, 2021							
UHS Non-Endowed Assets	**803,254,768**	**100.0**	**0.0**	**-0.5**	**-0.3**	**2.4**	**1.8**	**1.1**	**2.8**	**Jan-98**
Dynamic Benchmark			*0.0*	*-0.3*	*--*	*--*	*--*	*--*	*--*	*Jan-98*
Non-Endowed Policy Benchmark			*0.0*	*-0.3*	*-0.2*	*2.1*	*1.7*	*--*	*--*	*Jan-98*
Cash Pool	**488,129,209**	**60.8**	**0.0**	**-0.6**	**-0.5**	**0.8**	**0.9**	**0.5**	**1.9**	**Jan-98**
ICE BofA 91 Days T-Bills TR			*0.0*	*0.0*	*0.1*	*1.1*	*1.1*	*0.6*	*1.9*	*Jan-98*
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	42,143,850	5.2	0.0	0.0	0.0	-0.6	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Downtown	45,915,330	5.7	0.0	0.0	0.0	-0.6	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	351,909,498	43.8	0.0	0.0	0.0	-0.6	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	20,467,507	2.5	0.0	0.0	0.0	-0.6	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	11,250,326	1.4	0.0	0.0	0.0	-0.6	0.1	0.0	1.7	Jul-98
Columbia Treasury Reserves	16,442,698	2.0	0.8	-2.1	-2.3	4.6	2.5	1.3	1.0	Sep-08
Liquidity Pool	**315,125,559**	**39.2**	**-0.1**	**-0.7**	**-0.3**	**3.8**	**2.5**	**1.8**	**3.6**	**Jan-98**
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.0*	*-0.7*	*-0.5*	*3.3*	*2.3*	*1.9*	*3.7*	*Jan-98*
JP Morgan - Univ. of Houston	152,534,920	19.0	0.0	-0.6	-0.5	3.1	2.1	1.6	3.5	Jan-98
ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR			*0.0*	*-0.8*	*-0.7*	*3.1*	*2.1*	*1.7*	*3.6*	*Jan-98*
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.0*	*-0.7*	*-0.5*	*3.3*	*2.3*	*1.9*	*3.7*	*Jan-98*
PIMCO Dynamic Bond Fund	49,827,518	6.2	-0.1	0.1	1.2	--	--	--	2.9	May-19
3-Month Libor Total Return USD			*0.0*	*0.1*	*0.2*	*1.1*	*1.4*	*0.9*	*0.9*	*May-19*
Breckinridge Core Intermediate Government Credit Strategy	62,221,901	7.7	0.0	-1.4	-1.0	--	--	--	3.7	May-19
Bloomberg US Govt/Credit Int TR			*0.1*	*-1.3*	*-1.1*	*4.4*	*3.0*	*2.5*	*3.5*	*May-19*
Loomis Sayles Core Plus Full Discretion Strategy	50,541,220	6.3	-0.3	-0.9	0.0	--	--	--	6.1	Jun-19
Bloomberg US Govt/Credit TR			*0.5*	*-1.4*	*-1.3*	*6.3*	*4.1*	*3.3*	*4.6*	*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.