University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

			Ending December 31, 2021							
	Market Value	% of Portfolio	1 Mo	3 Mo	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
UHS Non-Endowed Assets	**801,752,943**	**100.0**	**0.0**	**-0.2**	**-0.5**	**2.2**	**1.8**	**1.1**	**2.8**	**Jan-98**
Dynamic Benchmark			*-0.1*	*-0.2*	*-0.4*	*--*	*--*	*--*	*--*	*Jan-98*
Non-Endowed Policy Benchmark			*-0.1*	*-0.3*	*-0.4*	*1.9*	*1.7*	*--*	*--*	*Jan-98*
Cash Pool	**486,678,543**	**60.7**	**0.0**	**0.0**	**-0.5**	**0.7**	**0.9**	**0.5**	**1.9**	**Jan-98**
ICE BofA 91 Days T-Bills TR			*0.0*	*0.0*	*0.0*	*1.0*	*1.1*	*0.6*	*1.9*	*Jan-98*
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	38,143,371	4.8	0.0	0.0	0.0	-0.6	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Downtown	43,914,787	5.5	0.0	0.0	0.0	-0.6	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	355,907,781	44.4	0.0	0.0	0.0	-0.6	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	18,467,049	2.3	0.0	0.0	0.0	-0.6	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	9,249,913	1.2	0.0	0.0	0.0	-0.6	0.1	0.0	1.7	Jul-98
Morgan Stanley Instl. Liquid Treasuries Securities Portfolio	20,995,643	2.6	0.0	0.0	0.0	--	--	--	0.0	Dec-20
Liquidity Pool	**315,074,400**	**39.3**	**0.0**	**-0.5**	**-0.7**	**3.5**	**2.5**	**1.7**	**3.6**	**Jan-98**
ICE BofA 1-5 Yrs US Corp & Govt TR			*-0.2*	*-0.7*	*-0.9*	*2.9*	*2.3*	*1.8*	*3.7*	*Jan-98*
JP Morgan - Univ. of Houston	152,169,178	19.0	-0.3	-0.6	-0.9	2.7	2.1	1.5	3.5	Jan-98
ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR			*-0.2*	*-0.7*	*-1.0*	*2.6*	*2.1*	*1.6*	*3.5*	*Jan-98*
ICE BofA 1-5 Yrs US Corp & Govt TR			*-0.2*	*-0.7*	*-0.9*	*2.9*	*2.3*	*1.8*	*3.7*	*Jan-98*
PIMCO Dynamic Bond Fund	49,948,926	6.2	0.2	-0.9	0.3	--	--	--	2.9	May-19
3-Month Libor Total Return USD			*0.0*	*0.0*	*0.2*	*1.0*	*1.4*	*0.9*	*0.8*	*May-19*
Breckinridge Core Intermediate Government Credit Strategy	62,191,443	7.8	0.0	-0.6	-1.4	--	--	--	3.6	May-19
Bloomberg US Govt/Credit Int TR			*-0.1*	*-0.6*	*-1.4*	*3.9*	*2.9*	*2.4*	*3.4*	*May-19*
Loomis Sayles Core Plus Full Discretion Strategy	50,764,853	6.3	0.4	0.1	-0.4	--	--	--	6.0	Jun-19
Bloomberg US Govt/Credit TR			*-0.3*	*0.2*	*-1.8*	*5.5*	*4.0*	*3.1*	*4.3*	*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.