

University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

	Ending January 31, 2022								
	Market Value	% of Portfolio	1 Mo	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
UHS Non-Endowed Assets	899,034,784	100.0	-0.4	-0.6	2.0	1.7	1.1	2.7	Jan-98
<i>Dynamic Benchmark</i>			-0.4	-0.7	--	--	--	--	Jan-98
<i>Non-Endowed Policy Benchmark</i>			-0.5	-0.9	1.6	1.5	--	--	Jan-98
Cash Pool	587,514,294	65.3	0.0	0.0	0.7	0.9	0.5	1.9	Jan-98
<i>ICE BofA 91 Days T-Bills TR</i>			0.0	0.0	0.9	1.1	0.6	1.9	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	48,143,333	5.4	0.0	0.0	-0.7	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Downtown	49,914,701	5.6	0.0	0.0	-0.7	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	437,908,480	48.7	0.0	0.0	-0.7	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	23,466,885	2.6	0.0	0.0	-0.7	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	13,249,779	1.5	0.0	0.0	-0.7	0.1	0.0	1.7	Jul-98
Blackrock Liquidity Funds T-Fund	14,831,117	1.6	0.0	0.0	--	--	--	0.0	Dec-20
Liquidity Pool	311,520,489	34.7	-1.1	-1.7	2.9	2.3	1.6	3.5	Jan-98
<i>ICE BofA 1-5 Yrs US Corp & Govt TR</i>			-1.0	-1.8	2.4	2.0	1.7	3.6	Jan-98
JP Morgan - Univ. of Houston	150,813,894	16.8	-0.9	-1.8	2.2	1.8	1.4	3.4	Jan-98
<i>ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR</i>			-0.9	-1.9	2.2	1.9	1.5	3.5	Jan-98
<i>ICE BofA 1-5 Yrs US Corp & Govt TR</i>			-1.0	-1.8	2.4	2.0	1.7	3.6	Jan-98
PIMCO Dynamic Bond Fund	49,637,306	5.5	-0.6	-0.8	--	--	--	2.6	May-19
<i>3-Month Libor Total Return USD</i>			0.0	0.2	1.0	1.3	0.9	0.8	May-19
Breckinridge Core Intermediate Government Credit Strategy	61,269,227	6.8	-1.5	-2.6	--	--	--	2.9	May-19
<i>Bloomberg US Govt/Credit Int TR</i>			-1.5	-2.6	3.1	2.6	2.1	2.7	May-19
Loomis Sayles Core Plus Full Discretion Strategy	49,800,063	5.5	-1.9	-1.3	--	--	--	5.1	Jun-19
<i>Bloomberg US Govt/Credit TR</i>			-2.4	-3.1	4.2	3.4	2.8	3.2	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.

