

University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

	Market Value	% of Portfolio	Ending February 28, 2022							Inception	Inception Date
			1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs			
UHS Non-Endowed Assets	848,827,789	100.0	-0.3	-0.7	-0.7	1.9	1.7	1.0	2.7	Jan-98	
<i>Dynamic Benchmark</i>			-0.2	-0.6	-0.6	--	--	--	--	Jan-98	
<i>Non-Endowed Policy Benchmark</i>			-0.3	-0.8	-1.0	1.5	1.4	--	--	Jan-98	
Cash Pool	539,498,311	63.6	0.0	0.0	0.0	0.6	0.9	0.5	1.9	Jan-98	
<i>ICE BofA 91 Days T-Bills TR</i>			0.0	0.0	0.0	0.9	1.1	0.6	1.9	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	39,143,254	4.6	0.0	0.0	0.0	-0.7	0.1	0.0	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Downtown	47,914,631	5.6	0.0	0.0	0.0	-0.7	0.1	0.0	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	401,909,127	47.3	0.0	0.0	0.0	-0.7	0.1	0.0	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- UofH System	23,466,780	2.8	0.0	0.0	0.0	-0.7	0.1	0.0	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Victoria	11,249,642	1.3	0.0	0.0	0.0	-0.7	0.1	0.0	1.7	Jul-98	
Blackrock Liquidity Funds T-Fund	15,814,876	1.9	0.0	0.0	0.0	--	--	--	0.0	Dec-20	
Liquidity Pool	309,329,479	36.4	-0.7	-1.8	-1.9	2.7	2.1	1.5	3.5	Jan-98	
<i>ICE BofA 1-5 Yrs US Corp & Govt TR</i>			-0.6	-1.6	-2.0	2.1	1.9	1.6	3.6	Jan-98	
JP Morgan - Univ. of Houston	150,082,376	17.7	-0.5	-1.4	-1.9	2.0	1.7	1.3	3.4	Jan-98	
<i>ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR</i>			-0.5	-1.4	-2.0	2.0	1.7	1.4	3.4	Jan-98	
<i>ICE BofA 1-5 Yrs US Corp & Govt TR</i>			-0.6	-1.6	-2.0	2.1	1.9	1.6	3.6	Jan-98	
PIMCO Dynamic Bond Fund	49,188,822	5.8	-0.9	-1.5	-2.1	--	--	--	2.2	May-19	
<i>3-Month Libor Total Return USD</i>			0.0	0.1	0.2	0.9	1.3	0.9	0.8	May-19	
Breckinridge Core Intermediate Government Credit Strategy	60,796,588	7.2	-0.8	-2.2	-2.4	--	--	--	2.6	May-19	
<i>Bloomberg US Govt/Credit Int TR</i>			-0.7	-2.1	-2.5	2.8	2.3	2.1	2.4	May-19	
Loomis Sayles Core Plus Full Discretion Strategy	49,261,693	5.8	-1.1	-3.0	-1.2	--	--	--	4.5	Jun-19	
<i>Bloomberg US Govt/Credit TR</i>			-1.2	-3.6	-2.6	3.8	3.0	2.7	2.7	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.

