University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

	Market Value	% of Portfolio	1 Mo	3 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
						Ending April 30, 2021					
UHS Non-Endowed Assets	**683,380,198**	**100.0**	**0.2**	**-0.3**	**-0.6**	**1.5**	**2.8**	**1.8**	**1.2**	**2.8**	**Jan-98**
Dynamic Benchmark			*0.2*	*-0.3*	*-0.4*	--	--	--	--	--	*Jan-98*
Non-Endowed Policy Benchmark			*0.1*	*-0.1*	*-0.1*	*0.5*	*2.6*	*1.7*	--	--	*Jan-98*
Cash Pool	**367,831,838**	**53.8**	**0.0**	**-0.1**	**-0.6**	**-0.5**	**1.0**	**0.9**	**0.5**	**2.0**	**Jan-98**
ICE BofA 91 Days T-Bills TR			*0.0*	*0.0*	*0.0*	*0.1*	*1.4*	*1.2*	*0.6*	*2.0*	*Jan-98*
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	38,144,047	5.6	0.0	0.0	0.0	-3.9	-0.2	0.1	0.1	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Downtown	38,915,968	5.7	0.0	0.0	0.0	-3.9	-0.2	0.1	0.1	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	248,907,927	36.4	0.0	0.0	0.0	-3.9	-0.2	0.1	0.1	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	20,468,335	3.0	0.0	0.0	0.0	-3.9	-0.2	0.1	0.1	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	5,251,265	0.8	0.0	0.0	0.0	-3.9	-0.2	0.1	0.1	1.7	Jul-98
Columbia Treasury Reserves	16,144,296	2.4	0.7	-2.7	-3.7	-4.7	4.2	2.2	1.2	1.0	Sep-08
Liquid Pool	**315,548,359**	**46.2**	**0.4**	**-0.4**	**-0.5**	**3.0**	**4.3**	**2.5**	**2.0**	**3.7**	**Jan-98**
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.2*	*-0.2*	*-0.3*	*1.4*	*3.9*	*2.4*	*2.1*	*3.8*	*Jan-98*
JP Morgan - Univ. of Houston	153,024,194	22.4	0.2	-0.2	-0.2	0.6	3.6	2.1	1.8	3.6	Jan-98
ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR			*0.2*	*-0.3*	*-0.3*	*0.6*	*3.6*	*2.2*	*1.9*	*3.7*	*Jan-98*
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.2*	*-0.2*	*-0.3*	*1.4*	*3.9*	*2.4*	*2.1*	*3.8*	*Jan-98*
PIMCO Dynamic Bond Fund	50,358,328	7.4	0.3	0.6	1.1	9.6	--	--	--	4.3	May-19
3-Month Libor Total Return USD			*0.0*	*0.0*	*0.1*	*0.2*	*1.6*	*1.5*	*0.9*	*1.1*	*May-19*
Breckinridge Core Intermediate Government Credit Strategy	62,188,065	9.1	0.6	-1.1	-1.4	1.6	--	--	--	4.9	May-19
BBgBarc US Govt/Credit Int TR			*0.5*	*-1.1*	*-1.4*	*1.1*	*4.7*	*2.8*	*2.8*	*4.6*	*May-19*
Loomis Sayles Core Plus Full Discretion Strategy	49,977,773	7.3	0.9	-1.0	-2.0	6.0	--	--	--	7.3	Jun-19
BBgBarc US Govt/Credit TR			*0.9*	*-2.4*	*-3.4*	*-0.5*	*5.6*	*3.4*	*3.7*	*4.9*	*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.