

# University of Houston System Non-Endowed Assets

## TOTAL PERFORMANCE DETAIL

	Market Value	% of Portfolio	Ending September 30, 2021								Inception	Inception Date
			1 Mo	3 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs			
<b>UHS Non-Endowed Assets</b>	<b>762,645,951</b>	<b>100.0</b>	<b>-0.2</b>	<b>0.0</b>	<b>-0.3</b>	<b>0.3</b>	<b>2.6</b>	<b>1.7</b>	<b>1.2</b>	<b>2.8</b>	<b>Jan-98</b>	
<i>Dynamic Benchmark</i>			-0.2	0.0	-0.2	--	--	--	--	--	Jan-98	
<i>Non-Endowed Policy Benchmark</i>			-0.1	0.0	-0.1	0.0	2.4	1.6	--	--	Jan-98	
<b>Cash Pool</b>	<b>445,934,839</b>	<b>58.5</b>	<b>0.0</b>	<b>0.0</b>	<b>-0.6</b>	<b>-0.4</b>	<b>0.8</b>	<b>0.9</b>	<b>0.5</b>	<b>1.9</b>	<b>Jan-98</b>	
<i>ICE BofA 91 Days T-Bills TR</i>			0.0	0.0	0.0	0.1	1.2	1.2	0.6	1.9	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	48,143,630	6.3	0.0	0.0	0.0	0.0	-0.5	0.1	0.0	1.8	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Downtown	42,915,101	5.6	0.0	0.0	0.0	0.0	-0.5	0.1	0.0	1.8	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	319,906,726	41.9	0.0	0.0	0.0	0.0	-0.5	0.1	0.0	1.8	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- UofH System	10,467,519	1.4	0.0	0.0	0.0	0.0	-0.5	0.1	0.0	1.8	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Victoria	10,250,396	1.3	0.0	0.0	0.0	0.0	-0.5	0.1	0.0	1.7	Jul-98	
Columbia Treasury Reserves	14,251,467	1.9	-1.1	0.0	-2.7	-3.6	4.5	2.4	1.3	1.0	Sep-08	
<b>Liquidity Pool</b>	<b>316,711,112</b>	<b>41.5</b>	<b>-0.3</b>	<b>0.0</b>	<b>-0.2</b>	<b>0.9</b>	<b>4.2</b>	<b>2.4</b>	<b>1.8</b>	<b>3.7</b>	<b>Jan-98</b>	
<i>ICE BofA 1-5 Yrs US Corp &amp; Govt TR</i>			-0.3	0.0	-0.2	0.2	3.7	2.2	2.0	3.7	Jan-98	
JP Morgan - Univ. of Houston	153,085,741	20.1	-0.3	0.0	-0.2	-0.1	3.4	2.0	1.6	3.6	Jan-98	
<i>ICE BofA 1-5 Yrs AAA-A US Corp &amp; Govt TR</i>			-0.3	0.0	-0.3	-0.2	3.4	2.0	1.7	3.6	Jan-98	
<i>ICE BofA 1-5 Yrs US Corp &amp; Govt TR</i>			-0.3	0.0	-0.2	0.2	3.7	2.2	2.0	3.7	Jan-98	
PIMCO Dynamic Bond Fund	50,392,343	6.6	0.0	0.1	1.2	3.6	--	--	--	3.6	May-19	
<i>3-Month Libor Total Return USD</i>			0.0	0.0	0.1	0.2	1.3	1.4	0.9	0.9	May-19	
Breckinridge Core Intermediate Government Credit Strategy	62,539,747	8.2	-0.5	0.0	-0.8	-0.2	--	--	--	4.2	May-19	
<i>Bloomberg US Govt/Credit Int TR</i>			-0.6	0.0	-0.9	-0.4	4.6	2.6	2.5	4.0	May-19	
Loomis Sayles Core Plus Full Discretion Strategy	50,693,280	6.6	-0.5	0.0	-0.6	2.6	--	--	--	6.6	Jun-19	
<i>Bloomberg US Govt/Credit TR</i>			-1.1	0.0	-1.9	-1.1	5.9	3.2	3.2	4.7	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.

