

University of Houston System Endowment Fund

PERFORMANCE DETAIL

			Ending February 28, 2022							
	Market Value	% of Portfolio	1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
UHS Endowment Fund	1,055,299,960	100.0	-1.4	-4.8	16.8	14.4	11.2	8.3	6.2	Jan-98
Dynamic Benchmark			-1.1	-3.9	14.7	11.2	8.9	7.2	5.9	Jan-98
Policy Benchmark			-1.1	-3.5	15.7	11.7	9.4	7.6	6.2	Jan-98
Public Equity	481,710,040	45.6	-2.7	-9.2	2.6	12.1	10.6	9.6	6.4	Jan-98
MSCI ACWI			-2.6	-7.4	7.8	13.4	11.4	9.8	6.7	Jan-98
U.S Equity	274,707,382	26.0	-3.3	-11.1	5.1	15.5	13.7	12.6	7.7	Jan-98
Russell 3000			-2.5	-8.3	12.3	17.6	14.7	14.3	8.5	Jan-98
Northern Trust Russell 3000 Index Fund - Lending	134,167,667	12.7	-2.5	-8.3	12.3	--	--	--	14.5	Feb-21
Russell 3000			-2.5	-8.3	12.3	17.6	14.7	14.3	14.5	Feb-21
Columbia Focused Large Cap Growth	65,065,710	6.2	-5.8	-15.9	-6.5	16.8	16.9	14.2	14.4	May-10
Russell 1000 Growth			-4.2	-12.5	12.5	23.2	20.2	17.0	16.4	May-10
Vulcan Value Partners	73,570,540	7.0	-2.6	-11.7	4.3	15.0	12.0	--	10.4	Aug-15
Russell 1000 Value			-1.2	-3.5	15.0	12.2	9.5	11.7	9.8	Aug-15
Cougar Investment Fund	1,903,465	0.2	0.6	-4.5	11.9	14.6	11.4	11.0	8.4	Jun-05
S&P 500			-3.0	-8.0	16.4	18.2	15.2	14.6	10.3	Jun-05
Non-U.S. Developed Equity	168,311,008	15.9	-1.7	-6.9	0.2	9.4	8.0	7.8	8.6	Apr-03
MSCI EAFE			-1.8	-6.5	2.8	7.8	7.2	6.2	7.8	Apr-03
William Blair International Growth	62,442,399	5.9	-4.4	-15.3	-7.5	13.1	10.5	7.8	8.0	Oct-03
MSCI ACWI ex USA			-2.0	-5.6	-0.4	7.7	7.3	5.4	6.9	Oct-03
Silchester International Value	75,356,601	7.1	0.4	1.1	7.3	6.8	6.0	7.8	8.3	Aug-09
MSCI EAFE			-1.8	-6.5	2.8	7.8	7.2	6.2	6.2	Aug-09
Global Alpha Int'l Small Cap	30,512,008	2.9	-0.9	-6.5	1.1	9.5	--	--	5.8	May-18
MSCI EAFE Small Cap			-1.3	-8.5	-1.5	8.6	7.9	8.3	3.5	May-18



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			1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs			
Emerging Markets Equity	38,691,649	3.7	-3.3	-5.1	-3.3	2.2	3.6	2.6	5.0	Feb-10	
<i>MSCI Emerging Markets</i>			-3.0	-4.8	-10.7	6.0	7.0	3.2	4.3	Feb-10	
Oldfield Emerging Markets	14,319,978	1.4	-4.6	-7.5	3.2	0.0	3.8	--	4.2	May-14	
<i>MSCI Emerging Markets</i>			-3.0	-4.8	-10.7	6.0	7.0	3.2	4.5	May-14	
Somerset Global Emerging Markets	11,758,080	1.1	-5.5	-7.8	-19.3	2.8	3.9	--	2.4	Jun-14	
<i>MSCI Emerging Markets</i>			-3.0	-4.8	-10.7	6.0	7.0	3.2	4.1	Jun-14	
Edgbaston Asian Equity	12,613,591	1.2	0.5	0.7	8.8	--	--	--	2.1	Jul-19	
<i>MSCI AC Asia Pacific ex Japan</i>			-1.1	-5.1	-12.1	7.0	7.7	5.6	7.0	Jul-19	
Fixed Income	101,608,896	9.6	-0.9	-2.3	-1.8	3.2	2.6	1.6	-2.3	Jan-21	
Core Fixed Income	84,406,421	8.0	-0.9	-2.5	-1.8	3.0	2.4	1.5	3.8	Jan-98	
<i>Bloomberg US Aggregate TR</i>			-1.1	-3.2	-2.6	3.3	2.7	2.5	4.6	Jan-98	
Smith Graham Intermediate Aggregate	67,190,327	6.4	-0.8	-2.2	-2.0	2.8	2.3	--	2.4	Feb-17	
<i>Bloomberg US Int TR</i>			-0.8	-2.2	-2.6	2.5	2.2	2.1	2.3	Feb-17	
Loomis Sayles Investment Grade Fixed Income Fund	17,216,094	1.6	-1.5	-3.5	-0.8	--	--	--	1.1	Oct-20	
<i>Bloomberg US Govt/Credit TR</i>			-1.2	-3.6	-2.6	3.8	3.0	2.7	-3.2	Oct-20	
Diversified Fixed Income	17,202,475	1.6	-0.9	-1.5	-2.1	0.4	0.2	-0.8	0.5	Nov-20	
<i>Bloomberg Global Aggregate TR</i>			-1.2	-3.2	-5.3	2.2	2.4	1.3	-3.6	Nov-20	
PIMCO Dynamic Bond Fund	17,202,475	1.6	-0.9	-1.5	-2.1	--	--	--	0.8	Oct-20	
<i>3-Month Libor Total Return USD</i>			0.0	0.1	0.2	0.9	1.3	0.9	0.2	Oct-20	
Cash and Equivalents	36,742,364	3.5	0.0	0.0	0.0	0.8	1.0	0.6	2.0	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	
Cash	36,742,364	3.5	0.0	0.0	0.0	0.8	1.2	0.7	2.0	Jan-98	



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Marketable Real Assets	31,694,139	3.0	-1.5	-4.6	20.0	9.5	5.0	0.5	5.8	Oct-03
<i>Marketable Real Assets Benchmark</i>			2.0	3.6	23.4	10.1	6.8	--	--	Oct-03
Vanguard Real Estate Index Fund	14,252,109	1.4	-3.7	-11.6	20.2	10.7	--	--	11.0	Oct-18
<i>Real Estate Index</i>			-3.7	-11.6	20.2	10.8	--	--	11.1	Oct-18
T. Rowe Price New Era Fund	17,442,030	1.7	0.4	1.9	20.0	9.4	--	--	5.0	Oct-18
<i>MSCI World Select Natural Resources</i>			4.2	10.9	29.5	9.8	6.6	3.0	5.1	Oct-18
Hedge Funds	51,970,743	4.9	-0.1	-1.1	10.2	9.3	6.5	5.4	5.4	Aug-03
<i>HFRI Fund of Funds Composite Index</i>			-0.6	-3.3	0.5	6.0	4.6	3.9	3.7	Aug-03
Long/Short Equity	15,681,969	1.5	1.4	-2.9	25.2	16.8	11.7	8.1	6.7	Jan-05
SRS Partners	15,681,969	1.5	1.4	-3.2	25.8	15.4	11.9	--	9.4	Jun-14
Diversifiers	36,232,846	3.4	-0.7	-0.3	3.5	5.9	3.6	3.9	4.7	Aug-03
Davidson Kempner	17,868,871	1.7	0.0	0.3	4.2	6.9	5.8	5.9	6.8	Aug-03
HBK Offshore	18,363,975	1.7	-1.4	-0.8	4.5	6.1	5.1	4.9	5.1	Mar-11
Manager Holdbacks	55,928	0.0	-1.7	-0.7	-1.2	-2.2	-0.2	--	-7.2	Jul-12
Private Markets	351,573,778	33.3	0.0	0.0	56.6	26.7	21.2	15.5	46.9	Jan-21
Private Equity	282,908,965	26.8	0.0	0.0	63.3	33.6	26.9	19.7	14.0	Jan-98
<i>CJA Global All PE (Qtr Lag)</i>			0.0	0.0	48.0	22.4	19.9	15.9	--	Jan-98
Private Real Assets	68,664,813	6.5	0.0	0.0	34.1	8.0	7.3	7.2	6.5	Nov-03
<i>Private Real Assets Benchmark</i>			0.0	0.0	21.3	5.8	7.9	8.1	9.7	Nov-03

Policy Benchmark is comprised of 50% MSCI ACWI, 5% HFRI Fund of Funds Composite Index, 20% CJA Global All PE (Qtr Lag), 15% Dynamic Bonds and Cash Benchmark, 5% Marketable Real Assets Benchmark, and 5% (70% S&P North America Natural Resources, 30% MSCI US REIT Index). Private Markets values are cash adjusted as of 9/30/2021.

