University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

			Ending July 31, 2021							
	Market Value	% of Portfolio	1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
UHS Non-Endowed Assets	**634,752,885**	**100.0**	**0.2**	**-0.2**	**0.5**	**2.9**	**1.8**	**1.2**	**2.8**	**Jan-98**
Dynamic Benchmark			*0.3*	*0.0*	*--*	*--*	*--*	*--*	*--*	*Jan-98*
Non-Endowed Policy Benchmark			*0.2*	*0.1*	*0.2*	*2.5*	*1.6*	*--*	*--*	*Jan-98*
Cash Pool	**316,923,414**	**49.9**	**0.1**	**-0.5**	**-0.4**	**1.3**	**0.9**	**0.5**	**2.0**	**Jan-98**
ICE BofA 91 Days T-Bills TR			*0.0*	*0.0*	*0.1*	*1.3*	*1.2*	*0.6*	*2.0*	*Jan-98*
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	34,143,774	5.4	0.0	0.0	0.0	-0.4	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Downtown	26,915,383	4.2	0.0	0.0	0.0	-0.4	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	216,906,488	34.2	0.0	0.0	0.0	-0.4	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	21,467,942	3.4	0.0	0.0	0.0	-0.4	0.1	0.0	1.8	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	4,250,701	0.7	0.0	0.0	0.0	-0.4	0.1	0.0	1.7	Jul-98
Columbia Treasury Reserves	13,239,126	2.1	1.4	-1.4	-3.2	4.9	2.7	1.4	1.1	Sep-08
Liquidity Pool	**317,829,471**	**50.1**	**0.4**	**0.2**	**1.3**	**4.4**	**2.5**	**1.9**	**3.7**	**Jan-98**
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.3*	*0.1*	*0.5*	*3.8*	*2.3*	*2.0*	*3.8*	*Jan-98*
JP Morgan - Univ. of Houston	153,507,646	24.2	0.3	0.1	0.2	3.6	2.0	1.7	3.6	Jan-98
ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR			*0.3*	*0.0*	*0.2*	*3.6*	*2.1*	*1.8*	*3.6*	*Jan-98*
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.3*	*0.1*	*0.5*	*3.8*	*2.3*	*2.0*	*3.8*	*Jan-98*
PIMCO Dynamic Bond Fund	50,393,163	7.9	0.1	1.2	4.7	--	--	--	3.8	May-19
3-Month Libor Total Return USD			*0.0*	*0.1*	*0.2*	*1.4*	*1.4*	*0.9*	*1.0*	*May-19*
Breckinridge Core Intermediate Government Credit Strategy	62,980,400	9.9	0.7	-0.1	0.4	--	--	--	4.9	May-19
Bloomberg US Govt/Credit Int TR			*0.8*	*-0.1*	*0.2*	*5.0*	*2.7*	*2.7*	*4.6*	*May-19*
Loomis Sayles Core Plus Full Discretion Strategy	50,948,263	8.0	0.5	-0.1	2.2	--	--	--	7.4	Jun-19
Bloomberg US Govt/Credit TR			*1.3*	*-0.7*	*-1.1*	*6.4*	*3.4*	*3.6*	*5.7*	*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.