

# University of Houston System Non-Endowed Assets

## TOTAL PERFORMANCE DETAIL

	Market Value	% of Portfolio	Ending October 31, 2021							Inception	Inception Date
			1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs			
<b>UHS Non-Endowed Assets</b>	<b>785,966,588</b>	<b>100.0</b>	<b>-0.2</b>	<b>-0.5</b>	<b>0.1</b>	<b>2.5</b>	<b>1.7</b>	<b>1.1</b>	<b>2.8</b>	<b>Jan-98</b>	
<i>Dynamic Benchmark</i>			-0.1	-0.4	--	--	--	--	--	Jan-98	
<i>Non-Endowed Policy Benchmark</i>			-0.2	-0.3	-0.2	2.2	1.6	--	--	Jan-98	
<b>Cash Pool</b>	<b>470,629,746</b>	<b>59.9</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	0.1	1.1	1.2	0.6	1.9	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	45,143,534	5.7	0.0	0.0	0.0	-0.5	0.1	0.0	1.8	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Downtown	44,914,986	5.7	0.0	0.0	0.0	-0.5	0.1	0.0	1.8	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	332,907,135	42.4	0.0	0.0	0.0	-0.5	0.1	0.0	1.8	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- UofH System	20,467,354	2.6	0.0	0.0	0.0	-0.5	0.1	0.0	1.8	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Victoria	10,250,242	1.3	0.0	0.0	0.0	-0.5	0.1	0.0	1.7	Jul-98	
Columbia Treasury Reserves	16,946,496	2.2	-0.1	-2.8	-2.7	4.7	2.4	1.2	1.0	Sep-08	
<b>Liquidity Pool</b>	<b>315,336,842</b>	<b>40.1</b>	<b>-0.4</b>	<b>-0.6</b>	<b>0.5</b>	<b>4.0</b>	<b>2.4</b>	<b>1.8</b>	<b>3.6</b>	<b>Jan-98</b>	
<i>ICE BofA 1-5 Yrs US Corp &amp; Govt TR</i>			-0.5	-0.7	-0.3	3.5	2.2	1.9	3.7	Jan-98	
JP Morgan - Univ. of Houston	152,475,482	19.4	-0.4	-0.6	-0.5	3.2	1.9	1.5	3.5	Jan-98	
<i>ICE BofA 1-5 Yrs AAA-A US Corp &amp; Govt TR</i>			-0.5	-0.8	-0.6	3.2	2.0	1.7	3.6	Jan-98	
<i>ICE BofA 1-5 Yrs US Corp &amp; Govt TR</i>			-0.5	-0.7	-0.3	3.5	2.2	1.9	3.7	Jan-98	
PIMCO Dynamic Bond Fund	49,900,128	6.3	-1.0	0.2	2.2	--	--	--	3.0	May-19	
<i>3-Month Libor Total Return USD</i>			0.0	0.1	0.2	1.2	1.4	0.9	0.9	May-19	
Breckinridge Core Intermediate Government Credit Strategy	62,247,420	7.9	-0.5	-1.3	-0.5	--	--	--	3.9	May-19	
<i>Bloomberg US Govt/Credit Int TR</i>			-0.6	-1.4	-0.7	4.5	2.6	2.4	3.6	May-19	
Loomis Sayles Core Plus Full Discretion Strategy	50,713,812	6.5	0.0	-0.5	3.0	--	--	--	6.4	Jun-19	
<i>Bloomberg US Govt/Credit TR</i>			0.0	-1.9	-0.5	6.3	3.4	3.2	4.5	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.

