

# University of Houston System Non-Endowed Assets

## TOTAL PERFORMANCE DETAIL

	Market Value	% of Portfolio	Ending June 30, 2022								Inception	Inception Date
			1 Mo	3 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs			
<b>UHS Non-Endowed Assets</b>	<b>786,848,758</b>	<b>100.0</b>	<b>-0.4</b>	<b>-0.7</b>	<b>-2.1</b>	<b>-2.2</b>	<b>0.8</b>	<b>1.3</b>	<b>0.9</b>	<b>2.6</b>	<b>Jan-98</b>	
<i>Dynamic Benchmark</i>			-0.3	-0.4	-1.7	-1.8	--	--	--	--	Jan-98	
<i>Non-Endowed Policy Benchmark</i>			-0.4	-0.5	-2.2	-2.5	0.3	1.1	--	--	Jan-98	
<b>Cash Pool</b>	<b>489,435,846</b>	<b>62.2</b>	<b>0.1</b>	<b>0.1</b>	<b>0.1</b>	<b>0.1</b>	<b>0.4</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	0.1	0.1	0.2	0.6	1.1	0.6	1.9	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	45,201,479	5.7	0.1	0.1	0.1	0.1	-0.9	0.0	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Downtown	38,967,928	5.0	0.1	0.1	0.1	0.1	-0.9	0.0	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	360,389,520	45.8	0.1	0.1	0.1	0.1	-0.9	0.0	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- UofH System	20,493,171	2.6	0.1	0.1	0.1	0.1	-0.9	0.0	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Victoria	8,259,952	1.0	0.1	0.1	0.1	0.1	-0.9	0.1	0.1	1.6	Jul-98	
Blackrock Liquidity Funds T-Fund	16,123,796	2.0	0.1	0.1	0.1	0.1	--	--	--	0.1	Dec-20	
<b>Liquidity Pool</b>	<b>297,412,912</b>	<b>37.8</b>	<b>-1.1</b>	<b>-2.0</b>	<b>-5.6</b>	<b>-6.1</b>	<b>0.4</b>	<b>1.2</b>	<b>1.1</b>	<b>3.3</b>	<b>Jan-98</b>	
<i>ICE BofA 1-5 Yrs US Corp &amp; Govt TR</i>			-0.7	-1.1	-4.6	-5.2	0.1	1.1	1.2	3.4	Jan-98	
JP Morgan - Univ. of Houston	145,877,401	18.5	-0.7	-1.0	-4.2	-4.8	0.1	1.0	1.0	3.2	Jan-98	
<i>ICE BofA 1-5 Yrs AAA-A US Corp &amp; Govt TR</i>			-0.7	-1.0	-4.2	-4.8	0.1	1.0	1.1	3.3	Jan-98	
<i>ICE BofA 1-5 Yrs US Corp &amp; Govt TR</i>			-0.7	-1.1	-4.6	-5.2	0.1	1.1	1.2	3.4	Jan-98	
PIMCO Dynamic Bond Fund	46,712,279	5.9	-2.1	-3.5	-6.5	-7.2	0.0	--	--	0.3	May-19	
<i>3-Month Libor Total Return USD</i>			0.2	0.4	0.6	0.7	0.8	1.4	0.9	0.9	May-19	
Lord Abbett Short Duration Credit	58,782,956	7.5	-0.8	-1.0	--	--	--	--	--	-1.0	Apr-22	
<i>ICE BofA 1-3 Yrs US Corporate TR</i>			-0.9	-1.0	-4.1	-4.5	0.6	1.5	1.7	-1.0	Apr-22	
Loomis Sayles Core Plus Full Discretion Strategy	46,040,276	5.9	-2.1	-4.7	-9.3	-9.1	1.3	--	--	1.8	Jun-19	
<i>Bloomberg US Govt/Credit TR</i>			-1.6	-5.0	-11.0	-10.9	-0.8	1.0	1.7	-0.3	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.

