

University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

	Market Value	% of Portfolio	Ending July 31, 2022							Inception	Inception Date
			1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs			
UHS Non-Endowed Assets	791,435,793	100.0	0.6	-1.5	-1.9	1.0	1.4	0.9	2.6	Jan-98	
<i>Dynamic Benchmark</i>			0.4	-1.3	-1.7	--	--	--	--	Jan-98	
<i>Non-Endowed Policy Benchmark</i>			0.4	-1.8	-2.3	0.5	1.1	--	--	Jan-98	
Cash Pool	490,257,492	61.9	0.1	0.2	0.2	0.4	0.9	0.5	1.9	Jan-98	
<i>ICE BofA 91 Days T-Bills TR</i>			0.1	0.2	0.2	0.6	1.1	0.6	1.9	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	42,244,384	5.3	0.1	0.2	0.2	-0.9	0.1	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Downtown	40,008,466	5.1	0.1	0.2	0.3	-0.9	0.1	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	361,757,665	45.7	0.1	0.2	0.2	-0.9	0.1	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- UofH System	23,516,977	3.0	0.1	0.3	0.3	-0.9	0.1	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Victoria	6,266,161	0.8	0.1	0.2	0.2	-0.9	0.1	0.1	1.6	Jul-98	
Blackrock Liquidity Funds T-Fund	16,463,839	2.1	0.1	0.3	0.3	--	--	--	0.2	Dec-20	
Liquidity Pool	301,178,301	38.1	1.3	-4.4	-5.3	0.8	1.4	1.2	3.3	Jan-98	
<i>ICE BofA 1-5 Yrs US Corp & Govt TR</i>			0.8	-3.8	-4.7	0.4	1.2	1.3	3.4	Jan-98	
JP Morgan - Univ. of Houston	147,195,419	18.6	0.9	-3.3	-4.2	0.5	1.1	1.0	3.3	Jan-98	
<i>ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR</i>			0.7	-3.5	-4.4	0.4	1.1	1.1	3.3	Jan-98	
<i>ICE BofA 1-5 Yrs US Corp & Govt TR</i>			0.8	-3.8	-4.7	0.4	1.2	1.3	3.4	Jan-98	
PIMCO Dynamic Bond Fund	47,522,828	6.0	1.7	-4.9	-5.7	0.6	--	--	0.8	May-19	
<i>3-Month Libor Total Return USD</i>			0.3	0.8	0.9	0.8	1.4	0.9	0.9	May-19	
Lord Abbett Short Duration Credit	59,316,807	7.5	0.9	--	--	--	--	--	-0.1	Apr-22	
<i>ICE BofA 1-3 Yrs US Corporate TR</i>			0.7	-3.4	-3.9	0.8	1.6	1.7	-0.3	Apr-22	
Loomis Sayles Core Plus Full Discretion Strategy	47,143,246	6.0	2.4	-7.1	-7.5	2.0	--	--	2.5	Jun-19	
<i>Bloomberg US Govt/Credit TR</i>			2.2	-9.1	-10.1	-0.1	1.4	1.7	0.4	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.

