University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

	Market Value	% of Portfolio	1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
			Ending April 30, 2022							
UHS Non-Endowed Assets	**847,332,488**	**100.0**	**-0.4**	**-1.8**	**-1.9**	**1.3**	**1.4**	**0.9**	**2.6**	**Jan-98**
Dynamic Benchmark			*-0.4*	*-1.7*	*-1.6*	*--*	*--*	*--*	*--*	*Jan-98*
Non-Endowed Policy Benchmark			*-0.5*	*-2.2*	*-2.5*	*0.7*	*1.1*	*--*	*--*	*Jan-98*
Cash Pool	**547,795,461**	**64.6**	**0.0**	**0.0**	**0.0**	**0.6**	**0.9**	**0.5**	**1.9**	**Jan-98**
ICE BofA 91 Days T-Bills TR			*0.0*	*0.1*	*0.1*	*0.7*	*1.1*	*0.6*	*1.9*	*Jan-98*
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	49,154,590	5.8	0.0	0.0	0.0	-0.8	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Downtown	48,926,496	5.8	0.0	0.0	0.0	-0.8	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	402,009,639	47.4	0.0	0.0	0.0	-0.8	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	21,471,741	2.5	0.0	0.0	0.0	-0.8	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	9,251,706	1.1	0.0	0.0	0.0	-0.8	0.1	0.0	1.6	Jul-98
Blackrock Liquidity Funds T-Fund	16,981,289	2.0	0.0	0.0	0.0	--	--	--	0.0	Dec-20
Liquidity Pool	**299,537,027**	**35.4**	**-1.3**	**-5.0**	**-5.1**	**1.3**	**1.4**	**1.2**	**3.3**	**Jan-98**
ICE BofA 1-5 Yrs US Corp & Govt TR			*-1.0*	*-4.4*	*-5.0*	*0.7*	*1.2*	*1.3*	*3.4*	*Jan-98*
JP Morgan - Univ. of Houston	145,967,303	17.2	-0.9	-4.1	-4.7	0.7	1.0	1.0	3.3	Jan-98
ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR			*-0.9*	*-4.1*	*-4.8*	*0.7*	*1.1*	*1.1*	*3.3*	*Jan-98*
ICE BofA 1-5 Yrs US Corp & Govt TR			*-1.0*	*-4.4*	*-5.0*	*0.7*	*1.2*	*1.3*	*3.4*	*Jan-98*
PIMCO Dynamic Bond Fund	47,582,658	5.6	-1.7	-4.7	-5.5	0.9	--	--	0.9	May-19
3-Month Libor Total Return USD			*0.1*	*0.3*	*0.3*	*0.8*	*1.3*	*0.9*	*0.8*	*May-19*
Lord Abbett Short Duration Credit	59,159,761	7.0	-0.4	--	--	--	--	--	-0.4	Apr-22
ICE BofA 1-3 Yrs US Corporate TR			*-0.7*	*-3.9*	*-4.1*	*1.1*	*1.6*	*1.8*	*-0.7*	*Apr-22*
Loomis Sayles Core Plus Full Discretion Strategy	46,827,306	5.5	-3.0	-7.8	-6.3	--	--	--	2.5	Jun-19
Bloomberg US Govt/Credit TR			*-4.0*	*-10.0*	*-8.5*	*0.7*	*1.4*	*1.9*	*0.1*	*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.