University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

			Ending May 31, 2022							
	Market Value	% of Portfolio	1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
UHS Non-Endowed Assets	**805,749,238**	**100.0**	**0.2**	**-1.7**	**-1.8**	**1.2**	**1.4**	**0.9**	**2.6**	**Jan-98**
Dynamic Benchmark			*0.2*	*-1.5*	*-1.5*	*--*	*--*	*--*	*--*	*Jan-98*
Non-Endowed Policy Benchmark			*0.3*	*-1.9*	*-2.3*	*0.6*	*1.1*	*--*	*--*	*Jan-98*
Cash Pool	**504,912,037**	**62.7**	**0.0**	**0.1**	**0.1**	**0.6**	**0.9**	**0.5**	**1.9**	**Jan-98**
ICE BofA 91 Days T-Bills TR			*0.1*	*0.1*	*0.1*	*0.7*	*1.1*	*0.6*	*1.9*	*Jan-98*
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	45,173,497	5.6	0.0	0.1	0.1	-0.9	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Downtown	41,944,052	5.2	0.0	0.1	0.1	-0.9	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	372,165,410	46.2	0.0	0.1	0.1	-0.9	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	21,480,732	2.7	0.0	0.1	0.1	-0.9	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	8,255,161	1.0	0.0	0.1	0.1	-0.9	0.1	0.0	1.6	Jul-98
Blackrock Liquidity Funds T-Fund	15,893,185	2.0	0.0	0.1	0.1	--	--	--	0.1	Dec-20
Liquidity Pool	**300,837,201**	**37.3**	**0.4**	**-4.5**	**-5.0**	**1.1**	**1.4**	**1.2**	**3.3**	**Jan-98**
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.6*	*-3.9*	*-4.6*	*0.6*	*1.2*	*1.3*	*3.4*	*Jan-98*
JP Morgan - Univ. of Houston	146,847,929	18.2	0.6	-3.6	-4.3	0.6	1.1	1.1	3.3	Jan-98
ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR			*0.6*	*-3.5*	*-4.4*	*0.6*	*1.1*	*1.2*	*3.3*	*Jan-98*
ICE BofA 1-5 Yrs US Corp & Govt TR			*0.6*	*-3.9*	*-4.6*	*0.6*	*1.2*	*1.3*	*3.4*	*Jan-98*
PIMCO Dynamic Bond Fund	47,710,392	5.9	0.3	-4.5	-5.4	0.9	--	--	1.0	May-19
3-Month Libor Total Return USD			*0.1*	*0.4*	*0.5*	*0.8*	*1.3*	*0.9*	*0.9*	*May-19*
Lord Abbett Short Duration Credit	59,228,489	7.4	0.1	--	--	--	--	--	-0.3	Apr-22
ICE BofA 1-3 Yrs US Corporate TR			*0.6*	*-3.3*	*-3.7*	*1.1*	*1.7*	*1.9*	*-0.2*	*Apr-22*
Loomis Sayles Core Plus Full Discretion Strategy	47,050,391	5.8	0.5	-7.3	-6.4	2.6	--	--	2.6	Jun-19
Bloomberg US Govt/Credit TR			*0.5*	*-9.6*	*-8.5*	*0.2*	*1.4*	*1.8*	*0.2*	*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.