University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

	Market Value	% of Portfolio	1 Mo	3 Mo	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date
					Ending March 31, 2022					
UHS Non-Endowed Assets	**850,546,505**	**100.0**	**-0.7**	**-1.4**	**-1.2**	**1.5**	**1.5**	**1.0**	**2.7**	**Jan-98**
Dynamic Benchmark			*-0.6*	*-1.3*	*-1.1*	*--*	*--*	*--*	*--*	*Jan-98*
Non-Endowed Policy Benchmark			*-1.0*	*-1.7*	*-1.9*	*1.0*	*1.2*	*--*	*--*	*Jan-98*
Cash Pool	**547,149,936**	**64.3**	**0.0**	**0.0**	**0.0**	**0.7**	**0.9**	**0.5**	**1.9**	**Jan-98**
ICE BofA 91 Days T-Bills TR			*0.0*	*0.0*	*0.1*	*0.8*	*1.1*	*0.6*	*1.9*	*Jan-98*
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	39,146,005	4.6	0.0	0.0	0.0	-0.8	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Downtown	48,918,069	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	405,937,652	47.7	0.0	0.0	0.0	-0.8	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- UofH System	20,468,218	2.4	0.0	0.0	0.0	-0.8	0.1	0.0	1.7	Jan-98
Morgan Stanley Instl. Liquid Treasuries- Victoria	11,250,433	1.3	0.0	0.0	0.0	-0.8	0.1	0.0	1.7	Jul-98
Blackrock Liquidity Funds T-Fund	21,429,560	2.5	0.0	0.0	0.0	--	--	--	0.0	Dec-20
Liquidity Pool	**303,396,569**	**35.7**	**-1.9**	**-3.7**	**-3.5**	**1.7**	**1.7**	**1.3**	**3.4**	**Jan-98**
ICE BofA 1-5 Yrs US Corp & Govt TR			*-2.0*	*-3.5*	*-3.8*	*1.2*	*1.4*	*1.4*	*3.5*	*Jan-98*
JP Morgan - Univ. of Houston	147,312,936	17.3	-1.9	-3.2	-3.6	1.1	1.3	1.1	3.3	Jan-98
ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR			*-1.8*	*-3.2*	*-3.7*	*1.1*	*1.3*	*1.3*	*3.4*	*Jan-98*
ICE BofA 1-5 Yrs US Corp & Govt TR			*-2.0*	*-3.5*	*-3.8*	*1.2*	*1.4*	*1.4*	*3.5*	*Jan-98*
PIMCO Dynamic Bond Fund	48,401,598	5.7	-1.6	-3.1	-3.6	--	--	--	1.5	May-19
3-Month Libor Total Return USD			*0.1*	*0.1*	*0.3*	*0.9*	*1.3*	*0.9*	*0.8*	*May-19*
Lord Abbett Short Duration Credit	59,388,161	7.0								
ICE BofA 1-3 Yrs US Corporate TR			*-1.7*	*-3.2*	*-3.2*	*1.5*	*1.8*	*1.9*	*--*	*Apr-22*
Loomis Sayles Core Plus Full Discretion Strategy	48,288,083	5.7	-2.0	-4.9	-2.5	--	--	--	3.6	Jun-19
Bloomberg US Govt/Credit TR			*-2.8*	*-6.3*	*-3.9*	*2.1*	*2.4*	*2.5*	*1.5*	*Jun-19*
Breckinridge Core Intermediate Government Credit Strategy	5,790	0.0	-2.4	-4.6	-4.1	--	--	--	1.6	May-19
Bloomberg US Govt/Credit Int TR			*-2.4*	*-4.5*	*-4.1*	*1.5*	*1.8*	*1.8*	*1.5*	*May-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.