

University of Houston System Non-Endowed Assets

TOTAL PERFORMANCE DETAIL

			Ending August 31, 2022								
	Market Value	% of Portfolio	1 Mo	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	Inception	Inception Date	
UHS Non-Endowed Assets	872,817,373	100.0	-0.4	-1.9	-2.3	0.6	1.3	0.9	2.6	Jan-98	
<i>Dynamic Benchmark</i>			-0.3	-1.7	-2.0	--	--	--	--	Jan-98	
<i>Non-Endowed Policy Benchmark</i>			-0.5	-2.3	-2.8	0.1	1.0	--	--	Jan-98	
Cash Pool	575,504,215	65.9	0.1	0.4	0.4	0.4	0.9	0.5	1.9	Jan-98	
<i>ICE BofA 91 Days T-Bills TR</i>			0.2	0.4	0.4	0.6	1.1	0.7	1.9	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Clear Lake	49,306,802	5.6	0.2	0.4	0.4	-0.9	0.1	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Downtown	45,065,432	5.2	0.1	0.4	0.4	-0.9	0.1	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- U. of Houston	437,312,437	50.1	0.1	0.4	0.4	-0.9	0.1	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- UofH System	20,542,855	2.4	0.1	0.4	0.4	-0.9	0.1	0.1	1.7	Jan-98	
Morgan Stanley Instl. Liquid Treasuries- Victoria	9,277,753	1.1	0.2	0.4	0.4	-0.9	0.1	0.1	1.6	Jul-98	
Blackrock Liquidity Funds T-Fund	13,998,936	1.6	0.2	0.4	0.4	--	--	--	0.2	Dec-20	
Liquidity Pool	297,313,159	34.1	-1.3	-5.7	-6.5	0.0	1.1	1.0	3.3	Jan-98	
<i>ICE BofA 1-5 Yrs US Corp & Govt TR</i>			-1.2	-4.9	-5.8	-0.3	0.9	1.1	3.4	Jan-98	
JP Morgan - Univ. of Houston	145,211,758	16.6	-1.4	-4.7	-5.5	-0.4	0.8	0.9	3.2	Jan-98	
<i>ICE BofA 1-5 Yrs AAA-A US Corp & Govt TR</i>			-1.2	-4.6	-5.6	-0.4	0.8	1.0	3.2	Jan-98	
<i>ICE BofA 1-5 Yrs US Corp & Govt TR</i>			-1.2	-4.9	-5.8	-0.3	0.9	1.1	3.4	Jan-98	
PIMCO Dynamic Bond Fund	46,808,326	5.4	-1.5	-6.3	-7.2	0.5	--	--	0.3	May-19	
<i>3-Month Libor Total Return USD</i>			0.3	1.1	1.2	0.9	1.4	1.0	1.0	May-19	
Lord Abbett Short Duration Credit	59,081,809	6.8	-0.4	--	--	--	--	--	-0.5	Apr-22	
<i>ICE BofA 1-3 Yrs US Corporate TR</i>			-0.6	-4.0	-4.5	0.3	1.4	1.6	-0.8	Apr-22	
Loomis Sayles Core Plus Full Discretion Strategy	46,211,265	5.3	-2.0	-9.0	-9.3	0.6	--	--	1.8	Jun-19	
<i>Bloomberg US Govt/Credit TR</i>			-2.6	-11.5	-12.3	-2.0	0.7	1.4	-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.

