

## WRIGHT STATE UNIVERSITY INVESTMENT REPORT FOR SEPTEMBER 2021

Portfolio Holdings:	Ending Balance in (000's)	% of Total	IPS Target	Target Range	Fiscal 2022 Current Month		Fiscal 2022 Year-to-Date		Annualized	
					Income	Yield	Income	Yield	1 Year	3 Year
<b>Cash Pool:</b>										
Cash at Bank (1)	\$27,960.9	17.7%			\$0	0.01%	\$0	0.03%	-	-
Cash at SEI	\$0.0	0.0%			\$19	0.00%	\$21	0.00%	-	-
Star Ohio	\$72,768.5	46.2%			\$5,259	0.01%	\$11,926	0.02%	0.10%	1.28%
JPMorgan Chase Savings	\$517.8	0.3%			\$4	0.00%	\$13	0.00%	0.02%	0.35%
<b>Total Cash Pool</b>	<b>\$101,247.2</b>	<b>64.2%</b>	<b>20%</b>	<b>10%-40%</b>	<b>\$5,283</b>	<b>0.01%</b>	<b>\$11,960</b>	<b>0.02%</b>	<b>0.10%</b>	<b>1.26%</b>
<b>Liquidity Pool:</b>										
SEI Ultra Short Duration Bond Fund	\$34,140.7	21.7%			\$14,767	0.05%	\$34,906	0.20%	0.78%	2.21%
<i>Bloomberg Barclay 9-12 Month Short Treas Index</i>						<i>0.00%</i>		<i>0.03%</i>	<i>0.17%</i>	<i>1.80%</i>
SEI Short Term Duration Government Fund	\$11,379.2	7.2%			-\$11,844	-0.12%	-\$5,325	-0.09%	0.06%	2.79%
<i>ICE BofA ML 1-3 Year Treasury Index</i>						<i>-0.10%</i>		<i>0.06%</i>	<i>0.03%</i>	<i>2.64%</i>
<b>Total Liquidity Pool</b>	<b>\$45,519.9</b>	<b>28.9%</b>	<b>15%</b>	<b>0%-50%</b>	<b>\$2,923</b>	<b>0.01%</b>	<b>\$29,581</b>	<b>0.13%</b>	<b>0.60%</b>	<b>2.32%</b>
<b>Student Managed Portfolio:</b>										
Total Student Managed Portfolio	\$2,181.1	1.4%	3%	0%-55%	-\$24,498	-1.13%	-\$42,197	-1.92%	26.33%	15.94%
<i>S&amp;P 500 Index</i>						<i>-4.65%</i>		<i>0.58%</i>	<i>30.00%</i>	<i>15.99%</i>
<b>Alternative Investments:</b>										
Venture Investment Associates VI, L.P.	\$5,623.7	3.6%			\$0	0.00%	\$0	0.00%	200.95%	61.39%
SEI GPA III Private Equity Fund	\$3,031.6	1.9%			\$0	0.00%	\$0	0.00%	28.11%	12.25%
<b>Total Alternative Investment</b>	<b>\$8,655.3</b>	<b>5.5%</b>	<b>48%</b>	<b>0%-65%</b>	<b>\$0</b>	<b>0.00%</b>	<b>\$0</b>	<b>0.00%</b>	<b>133.90%</b>	<b>44.08%</b>
<b>Total Portfolio Holdings</b>	<b>\$157,603.6</b>	<b>100.0%</b>			<b>-\$16,293</b>	<b>-0.01%</b>	<b>-\$656</b>	<b>0.00%</b>	<b>10.20%</b>	<b>5.45%</b>

(1) No income received, earnings credits offset any bank fee expense. Yield is informational only and represents the earnings credit rate. Not included in the total cash pool yields.

Monthly Investment Income Comparison														
	<u>Jul</u>	<u>Aug</u>	<u>Sep</u>	<u>Oct</u>	<u>Nov</u>	<u>Dec</u>	<u>Jan</u>	<u>Feb</u>	<u>Mar</u>	<u>Apr</u>	<u>May</u>	<u>June</u>	<u>Total</u>	<u>YTD</u>
Fiscal 2022	11,629	4,008	(16,293)	4,959	27,072	26,876	15,209	26,727	26,923	13,451	26,087	13,052	179,701	(656)
Yield	0.02%	0.00%	-0.01%	0.00%	0.02%	0.02%	0.01%	0.02%	0.02%	0.01%	0.03%	0.01%	0.17%	0.01%
Fiscal 2021	26,888	78,757	(67,009)	(19,738)	184,462	7,082,954	25,840	136,532	48,898	2,169,432	59,633	523,635	10,250,284	38,636
Yield	0.04%	0.07%	-0.06%	-0.01%	0.18%	7.19%	0.03%	0.11%	0.05%	2.01%	0.04%	0.30%	9.95%	0.05%
Fiscal 2020	102,765	71,882	206,162	159,806	196,286	416,047	80,696	108,221	(80,452)	797,385	155,648	374,111	2,588,555	380,810
Yield	0.18%	0.06%	0.26%	0.19%	0.23%	0.49%	0.08%	0.09%	-0.08%	0.91%	0.17%	0.46%	3.04%	0.50%