

# WRIGHT STATE UNIVERSITY INVESTMENT REPORT FOR MAY 2022

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)	\$11,412.5	7.3%			\$0	0.01%	\$0	0.11%	-	-
Cash at SEI	\$335.6	0.2%			\$1,088	0.04%	\$1,110	0.04%	-	-
Star Ohio	\$62,094.5	39.6%			\$41,150	0.07%	\$137,887	0.18%	NA	NA
JPMorgan Chase Savings	\$517.8	0.3%			\$25	0.00%	\$67	0.01%	NA	NA
Total Cash Pool	\$74,360.4	47.4%	20%	10%-40%	\$42,262	0.06%	\$139,064	0.16%	NA	AN
<b>Liquidity Pool:</b>										
SEI Ultra Short Duration Bond Fund	\$33,900.5	21.6%			\$392	0.00%	-\$450,896	-1.53%	NA	NA
Bloomberg Barclay 9-12 Month Short Treas Index						NA		NA	NA	NA
SEI Short Term Duration Government Fund	\$11,310.9	7.2%			\$62,263	0.55%	-\$381,078	-3.88%	NA	AN
ICE BofA ML 1-3 Year Treasury Index						NA		NA	NA	AN
SEI Bond Ladder	\$24,610.7	15.7%			\$90,807	0.58%	\$90,807	0.58%	NA	AN
Total Liquidity Pool	\$69,822.0	44.6%	15%	0%-50%	\$153,461	0.25%	-\$741,167	-2.12%	NA	AN
<b>Student Managed Portfolio:</b>										
Total Student Managed Portfolio	\$2,131.4	1.4%	3%	0%-55%	\$50,782	2.44%	-\$91,949	-4.20%	NA	NA
S&P 500 Index						NA		NA	NA	NA
<b>Alternative Investments:</b>										
Venture Investment Associates VI, L.P.	\$7,348.1	4.7%			\$0	0.00%	\$2,077,464	32.75%	NA	NA
SEI GPA III Private Equity Fund	\$3,053.9	1.9%			\$0	0.00%	\$263,314	8.59%	NA	NA
Total Alternative Investment	\$10,402.0	6.6%	48%	0%-65%	\$0	0.00%	\$2,340,778	24.88%	NA	NA
<b>Total Portfolio Holdings</b>	<b>\$156,715.8</b>	<b>100.0%</b>			<b>\$246,506</b>	<b>0.18%</b>	<b>\$1,646,726</b>	<b>1.27%</b>	<b>NA</b>	<b>NA</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														
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	June	Total	YTD
Fiscal 2022	11,629	4,008	(16,293)	(67,746)	(63,631)	1,101,125	(217,610)	(125,376)	(285,578)	1,059,693	246,506	(46,726)	1,600,000	1,646,726
Yield	0.02%	0.00%	-0.01%	-0.05%	-0.04%	0.73%	-0.16%	-0.09%	-0.20%	0.73%	0.18%	-0.03%	1.08%	1.27%
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	9,726,650
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%	9.65%
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	2,214,445
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%	2.58%