

## UNT SYSTEM

The attached report represents the investment portfolio of the University of North Texas System Administration for the period ending November 30, 2017, and is in compliance with Chapter 2256 of the Public Funds Investment Act and the Investment Strategy expressed in the UNT System's Investment Policy.

> James Mauldin, CPA, CTP Associate Vice Chancellor for Treasury and Reporting, University of North Texas System

Date

Robert E. Brown, CPA Interim Vice Chancellor for Finance, University of North Texas System

Date

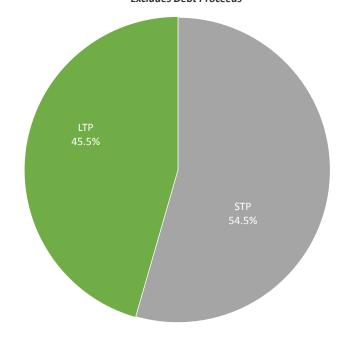
1901 Main Street Dallas, TX 75201 (214) 752-8585 TEL (214) 752-8827 FAX untsystem.unt.edu chancellor@unt.edu

## University of North Texas System Investment Portfolio

For the Quarter Ending November 30, 2017	Beginning	Ending	Ending	Accrued	QTR Approx.	YTD Approx.
	Market Value	Market Value	Book Value	Interest	Yield*	Yield*
Short-Term Pool (STP) Investment Pool						
- Demand Deposit	\$ 1,300,000.00	\$ 500,000	\$ 500,000	\$-	** 1.00%	1.00%
- Overnight Repurchase	853,489	1,442,942	1,442,942	-	0.08%	0.08%
- TexStar - Cash Reserve Fund	5,611,493	2,276,749	2,276,749	-	1.05%	1.05%
- TexasTerm - TexasDaily	144,361	2,961,032	2,961,032	-	1.05%	1.05%
Total STP Investment Pool	\$ 7,909,343	\$ 7,180,723	\$ 7,180,723	\$-	1.02%	1.02%
Debt Proceeds						
- TexasTerm - CP Proceeds - TexasDaily	\$ 273,989	\$ 274,710	\$ 274,710	\$-	1.05%	1.05%
- TexasTerm - CP Proceeds - Term CP (matures 12/26/2017)	3,015,569	3,024,768	3,024,768	24,768	1.23%	1.23%
- Fed Home LMC 1.45% Bond (matures 4/26/2019)	696,608	691,247	694,294	978	1.48%	1.48%
- Fed Home LMC 1.40% Bond (matures 4/26/2019)	1,071,146	1,062,765	1,068,251	1,452	1.42%	1.42%
- TexasTerm - 2017 A&B Bond Proceeds - Texas Daily	4,031,547	3,545,055	3,545,055		1.05%	1.05%
- TexasTerm - 2017 A&B Bond Proceeds - Term CP	43,668,579	42,296,220	42,296,220	204,830	1.30%	1.30%
<u>Total Debt Proceeds</u>	\$ 52,757,437	\$ 50,894,766	\$ 50,903,299	\$ 232,029	1.28%	1.28%
Total STP and Debt Pools	\$ 60,666,780	\$ 58,075,489	\$ 58,084,022	\$ 232,029	1.24%	1.24%
	Beginning	Ending	Ending		QTR Approx.	YTD Approx.
	Market Value	Market Value	Book Value		Return*	Return*
Long-Term Investments						
UNT Long Term Investment Pool	\$ 5,801,294.75	\$ 6,002,400	\$ 5,273,231	\$-	4.22%	4.22%
Total Long-Term Investments	\$ 5,801,295	\$ 6,002,400	\$ 5,273,231	\$ -	4.22%	4.22%
Total SYS Investments	\$ 66,468,074	\$ 64,077,889	\$ 63,357,253	\$ 232,029		

 $\ensuremath{^*}$  Yield is reported as an annual figure, Return is reported for the current period

\*\* Earnings Allowance Rate up to the amount of bank fees incurred during period



University of North Texas System Investment Portfolio Market Values - 11/30/2017 \* Excludes Debt Proceeds