

University of North Texas

University of North Texas Health Science Center

University of North Texas at Dallas

The attached report represents the investment portfolio of the University of North Texas System Administration for the period ending May 31, 2018, 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, University of North Texas System												
Date												
Gary Rahlfs												
Vice Chancellor for Finance, University of North Texas System												
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Date												

University of North Texas System Investment Portfolio

For the Quarter Ending May 31, 2018

Short-Term Pool (STP) Investment Pool

- Demand Deposit
- Overnight Repurchase
- TexStar Cash Reserve Fund
- TexasTerm TexasDaily

Total STP Investment Pool

Debt Proceeds

- TexasTerm CP Proceeds TexasDaily
- Fed Home LMC 1.45% Bond (matures 4/26/2019)
- Fed Home LMC 1.40% Bond (matures 4/26/2019)
- TexasTerm 2017 A&B Bond Proceeds Texas Daily
- TexasTerm 2017 A&B Bond Proceeds Term CP

Total Debt Proceeds

Total STP and Debt Pools

Long-Term Investments

UNT Long Term Investment Pool

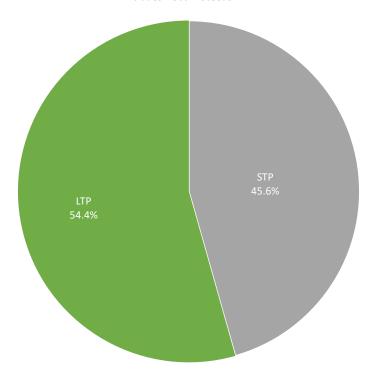
Total Long-Term Investments

Total SYS Investments

Beginning			Ending			Ending		Accrued	QTR Approx.		YTD Approx.
Market Value			Market Value		Book Value		Interest		Yield*		Yield*
\$	500,000		\$ 500,000		\$	500,000	\$	-	1.00%	**	1.00%
	1,331,746		1,141,503			1,141,503		-	0.21%		0.15%
	1,466,312		927,078			927,078		-	1.62%		1.31%
	2,871,999		2,488,810			2,488,810		-	1.62%		1.33%
\$	6,170,057		\$ 5,057,390		\$	5,057,390	\$	-	1.50%		1.27%
\$	3,310,242		\$ 3,323,882		\$	3,323,882	\$	_	1.62%		1.33%
_	691,660		689,146		7	694,395	,	978	1.48%		1.48%
	1,063,438		1,059,810			1,068,344		1,452	1.42%		1.42%
	17,064,885		11,566,584			11,566,584		-, .52	1.60%		1.43%
	27,476,291		26,598,079			26,598,079		98,079	1.82%		1.47%
\$	49,606,516		\$ 43,237,500		\$	43,251,284	\$	100,509	1.73%		1.46%
\$	55,776,573		\$ 48,294,891		\$	48,308,674	\$	100,509	1.70%		1.43%
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	Beginning		Ending			Ending			QTR Approx.		YTD Approx.
M	Market Value		Market Value		Book Value				Return*		Return*
\$	6,045,367		\$ 6,029,490		\$	5,273,231	\$	-	0.75%		6.33%
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\$	61,821,940		\$ 54,324,380		\$	53,581,906	\$	100,509			

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

University of North Texas System Investment Portfolio Market Values - 05/31/2018
* Excludes Debt Proceeds



 $[\]ensuremath{^{**}}$ Earnings Allowance Rate up to the amount of bank fees incurred during period