

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 February 28, 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												
Date Date												

# University of North Texas System Investment Portfolio

For the Quarter Ending February 28, 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

- TexasTerm - CP Proceeds - Term CP (matures 12/26/2017)

- 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

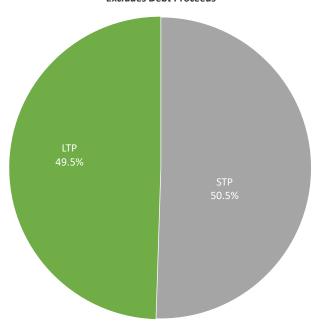
# **Total Long-Term Investments**

# **Total SYS Investments**

Beginning		Ending			Ending		1	Accrued	QTR Approx.		YTD Approx.
Market Value			Market Value		Book Value		Interest		Yield*		Yield*
\$	500,000		\$	500,000	\$	500,000	\$	-	1.00%	**	1.00%
	1,442,942			1,331,746		1,331,746		-	0.09%		0.09%
	2,276,749			1,466,312		1,466,312		-	1.27%		1.16%
	2,961,032			2,871,999		2,871,999		-	1.31%		1.18%
\$	7,180,723		\$	6,170,057	\$	6,170,057	\$	-	1.24%		1.13%
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\$	274,710		\$	3,310,242	\$	3,310,242	\$	-	1.31%		1.18%
	3,024,768			-					1.23%		1.23%
	691,247			691,660		696,866		3,492	1.48%		1.48%
	1,062,765			1,063,438		1,072,039		5,187	1.42%		1.42%
	3,545,055			17,064,885		17,064,885		-	1.33%		1.22%
	42,296,220			27,476,291		27,476,291		187,133	1.38%		1.34%
\$	50,894,766		\$	49,606,516	\$	49,620,323	\$	195,812	1.37%		1.33%
\$	58,075,489		\$	55,776,573	\$	55,790,380	\$	195,812	1.36%		1.30%
	Beginning			Ending		Ending			QTR Approx.		YTD Approx.
N	Market Value		Market Value		E	Book Value			Return*		Return*
\$	6,002,400		\$	6,045,367	\$	5,273,231	\$	-	1.58%		5.80%
\$	6,002,400		\$	6,045,367	\$	5,273,231	\$	-	1.58%		5.80%
\$	64,077,889		\$	61,821,940	\$	61,063,612	\$	195,812			

<sup>\*</sup> Yield is reported as an annual figure, Return is reported for the current period

# University of North Texas System Investment Portfolio Market Values - 2/28/2018 \* Excludes Debt Proceeds



 $<sup>\</sup>ensuremath{^{**}}$  Earnings Allowance Rate up to the amount of bank fees incurred during period