

Board of Regents of the University of North Texas System

Liquidity Statement

As of September 30, 2017

ASSETS	Amount (\$000)
DAILY LIQUIDITY- includes investments which can be liquidated on a same day basis	
Money Market Funds: SEC 2a-7 compliant, rated Aaa-mf by Moody's, AAAM by S&P, or AAAMmf by Fitch	123,074
Money Market Funds: SEC 2a-7 compliant, not rated by Moody's, S&P or Fitch	
Checking and deposit accounts	34,200
Repurchase Agreements: Overnight and collateralized by Treasuries/Agencies; P-1 rated counterparty	9,061
US Treasuries & Agencies with less than 3-year maturity	14,167
US Treasuries & Agencies with 3-year or longer maturity	
Other	
Subtotal	\$ 180,502

WEEKLY LIQUIDITY- excludes securities held by third party LP or LLCs	Amount (\$000)
Fixed Income: P-1 Rated Commercial Paper	
Fixed Income: Publicly Traded Fixed Income Securities rated at least AA-,Aa3,AA-	
Fixed Income: Publicly Traded Fixed Income Securities rated below AA-,Aa3,AA-	
Fixed Income: SEC Registered Bond Funds	55,277
Fixed Income: Other Bond Funds	
Equities: Exchange Traded Equity (ownership of shares of stock)	
Equities: Equity Funds	
State-Managed Investment Funds with weekly liquidity	
Other (Texas Term - Laddered Term Investments) with less than 6 month maturity	
Subtotal	\$ 55,277

DAILY AND WEEKLY LIQUIDITY	Amount (\$000)
Total	\$ 235,779

COMMERCIAL PAPER SUPPORTED BY SELF-LIQUIDITY	Amount (\$000)
RFS Commercial Paper	13,600
TRB Commercial Paper	0
Total	\$ 13,600

EXTENDIBLE COMMERCIAL PAPER NOT SUPPORT BY SELF-LIQUIDITY	Amount (\$000)
RFS Commercial Paper	12,975
TRB Commercial Paper	0
Total	\$ 12,975

General Disclosures:

This report reflects securities or balances which the University of North Texas System believes are available, as of the date of this report, on a same-day, weekly or longer term basis, respectively. The amounts reflected above exclude certain balances held in various depository institutions, other balances held in the State Treasury. Any decision to purchase or subscribe for securities in any offering must be based solely on existing public information on such security or the information in the prospectus or other offering document issued in connection with such offering, and not on this report. All opinions, projections and estimates constitute the judgement of UNT System as of the date of the report and are subject to change without notice. UNT System expects that it will update this report periodically, but no more frequently than quarterly subject to data availability. Regardless, UNT System is under no obligation to update this report. Neither the UNT System, its Board, nor any officer or employee of UNT System accepts any liability whatsoever for any direct, indirect or consequential damages or losses arising from any use of this report or its contents.