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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.

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

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Date

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Robert E. Brown, CPA  
Interim 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 November 30, 2017**

**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**

	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
\$ 1,300,000.00	\$ 500,000	\$ 500,000	\$ -	**	1.00%	1.00%
853,489	1,442,942	1,442,942	-		0.08%	0.08%
5,611,493	2,276,749	2,276,749	-		1.05%	1.05%
144,361	2,961,032	2,961,032	-		1.05%	1.05%
<b>\$ 7,909,343</b>	<b>\$ 7,180,723</b>	<b>\$ 7,180,723</b>	<b>\$ -</b>		<b>1.02%</b>	<b>1.02%</b>
\$ 273,989	\$ 274,710	\$ 274,710	\$ -		1.05%	1.05%
3,015,569	3,024,768	3,024,768	24,768		1.23%	1.23%
696,608	691,247	694,294	978		1.48%	1.48%
1,071,146	1,062,765	1,068,251	1,452		1.42%	1.42%
4,031,547	3,545,055	3,545,055	-		1.05%	1.05%
43,668,579	42,296,220	42,296,220	204,830		1.30%	1.30%
<b>\$ 52,757,437</b>	<b>\$ 50,894,766</b>	<b>\$ 50,903,299</b>	<b>\$ 232,029</b>		<b>1.28%</b>	<b>1.28%</b>
<b>\$ 60,666,780</b>	<b>\$ 58,075,489</b>	<b>\$ 58,084,022</b>	<b>\$ 232,029</b>		<b>1.24%</b>	<b>1.24%</b>
Beginning Market Value	Ending Market Value	Ending Book Value			QTR Approx. Return*	YTD Approx. Return*
\$ 5,801,294.75	\$ 6,002,400	\$ 5,273,231	\$ -		4.22%	4.22%
<b>\$ 5,801,295</b>	<b>\$ 6,002,400</b>	<b>\$ 5,273,231</b>	<b>\$ -</b>		<b>4.22%</b>	<b>4.22%</b>
<b>\$ 66,468,074</b>	<b>\$ 64,077,889</b>	<b>\$ 63,357,253</b>	<b>\$ 232,029</b>			

\* 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

**Long-Term Investments**

UNT Long Term Investment Pool

**Total Long-Term Investments**

**Total SYS Investments**

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

