
Office of Finance

The attached report represents the investment portfolio of the University of North Texas at Dallas for the period ending August 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.

Jackie Elden for James Main

James Main

Executive Vice President for Administration and Chief Financial Officer,
University of North Texas at Dallas

11/5/2018

Date

James Mauldin, CPA, CTP

Associate Vice Chancellor for Treasury, University of North Texas System

Date

University of North Texas at Dallas
Investment Portfolio
For the Quarter Ending August 31, 2018

Short-Term Pool (STP) Investment Pool

| | | | | | | | |
|-----------------------------------|---------------------|----------------------|----------------------|-------------|--------------|----|--------------|
| - Demand Deposit | \$ 858,270 | \$ 518,323 | \$ 518,323 | \$ - | 1.00% | ** | 1.00% |
| - Overnight Repurchase | 240,029 | 5,089,169 | 5,089,169 | - | 0.50% | | 0.23% |
| - TexPool - Texas LGIP | 2,464,850 | 3,405,952 | 3,405,952 | - | 1.87% | | 1.45% |
| - TexStar - Cash Reserve Fund | 2,680,255 | 3,291,829 | 3,291,829 | - | 1.88% | | 1.46% |
| Total STP Investment Pools | \$ 6,243,404 | \$ 12,305,273 | \$ 12,305,273 | \$ - | 1.72% | | 1.39% |

Debt Proceeds

| | | | | | | | |
|---|----------------------|----------------------|----------------------|-----------------|--------------|--|--------------|
| - TexStar CP Proceeds- Cash Reserve Fund | 3,532,472 | 3,549,269 | 3,549,269 | - | 1.88% | | 1.46% |
| - Fed Home LMC 1.45% Bond (matures 4/26/2019) | 776,984 | 781,438 | 785,375 | 3,937 | 1.48% | | 1.48% |
| - Fed Home LMC 1.40% Bond (matures 4/26/2019) | 1,194,893 | 1,201,714 | 1,208,716 | 5,848 | 1.42% | | 1.42% |
| - TexasTerm 2017 A&B Bond Proceeds - Daily Fund | 20,255,947 | 34,601,399 | 34,601,399 | - | 1.94% | | 1.65% |
| - TexasTerm 2017 A&B Bond Proceeds - Term CP | 25,594,098 | - | - | - | 2.18% | | 1.53% |
| Total Debt Proceeds Pool | \$ 51,354,394 | \$ 40,133,820 | \$ 40,144,758 | \$ 9,785 | 2.07% | | 1.55% |

Total STP, IIP & Debt Pools

| Beginning Market Value | Ending Market Value | Ending Book Value | Accrued Interest | QTR Approx. Yield* | YTD Approx. Yield* |
|------------------------|----------------------|----------------------|------------------|--------------------|--------------------|
| \$ 6,243,404 | \$ 12,305,273 | \$ 12,305,273 | \$ - | 1.72% | 1.39% |
| \$ 51,354,394 | \$ 40,133,820 | \$ 40,144,758 | \$ 9,785 | 2.07% | 1.55% |
| \$ 57,597,798 | \$ 52,439,092 | \$ 52,450,031 | \$ 9,785 | 2.04% | 1.53% |

Long-Term Investments

| | | | | | | |
|------------------------------------|---------------------|---------------------|---------------------|-------------|--------------|--------------|
| UNTD Long Term Investment Pool | \$ 6,234,526 | \$ 6,355,954 | \$ 5,496,792 | \$ - | 2.47% | 8.80% |
| UNTD Endowment | 917,773 | 930,533 | 738,026 | - | 0.28% | 5.48% |
| Total Long-Term Investments | \$ 7,152,299 | \$ 7,286,487 | \$ 6,234,818 | \$ - | 2.19% | 8.37% |

Total UNT Dallas Investment Portfolio

Other Investments

| | | | | | | |
|--|----------------------|----------------------|----------------------|-----------------|--|--|
| Dallas Foundation Fund - *not an asset of UNTD | 736,095 | 393,683 | 393,683 | - | | |
| Total UNT Dallas and Other Investments | \$ 65,486,192 | \$ 60,119,262 | \$ 59,078,532 | \$ 9,785 | | |

* 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 at Dallas Investment Portfolio Market Values - 08/31/2018
* Excludes Debt Proceeds

