

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.

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Associate Vice Chancellor for Treasury, University of North Texas System

Date

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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

	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. 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	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	-	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%
Beginning Market Value	Ending Market Value	Ending Book Value		QTR Approx. Return*	YTD Approx. 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			

* 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 System Investment Portfolio Market Values - 05/31/2018
* Excludes Debt Proceeds

