

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.

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

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**Date**

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**Gary Rahlfs**  
**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 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**

	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%
1,442,942	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%
<b>\$ 7,180,723</b>	<b>\$ 6,170,057</b>	<b>\$ 6,170,057</b>	<b>\$ -</b>	<b>1.24%</b>		<b>1.13%</b>
\$ 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%
<b>\$ 50,894,766</b>	<b>\$ 49,606,516</b>	<b>\$ 49,620,323</b>	<b>\$ 195,812</b>	<b>1.37%</b>		<b>1.33%</b>
<b>\$ 58,075,489</b>	<b>\$ 55,776,573</b>	<b>\$ 55,790,380</b>	<b>\$ 195,812</b>	<b>1.36%</b>		<b>1.30%</b>
	Beginning Market Value	Ending Market Value	Ending Book Value		QTR Approx. Return*	YTD Approx. Return*
\$ 6,002,400	\$ 6,045,367	\$ 5,273,231	\$ -	1.58%		5.80%
<b>\$ 6,002,400</b>	<b>\$ 6,045,367</b>	<b>\$ 5,273,231</b>	<b>\$ -</b>	<b>1.58%</b>		<b>5.80%</b>
<b>\$ 64,077,889</b>	<b>\$ 61,821,940</b>	<b>\$ 61,063,612</b>	<b>\$ 195,812</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

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

