

UNT | SYSTEM

UNT

UNT HEALTH SCIENCE CENTER

UNT DALLAS

Office of Finance

The attached report represents the investment portfolio of the University of North Texas 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.



Robert E. Brown, CPA

Vice President for Finance and Administration, University of North Texas

Date

James Mauldin, CPA, CTP

Associate Vice Chancellor for Treasury, University of North Texas System

Date

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

Short-Term Pool (STP) Investment Pool

- Demand Deposit
- Overnight Repurchase
- Demand Deposit Business Rate
- TexPool - Texas LGIP
- TexStar - Cash Reserve Fund
- TexasTerm - TexasDaily
- Morgan Stanley Prime MM Fund #8301
- Fidelity Prime MM Fund #2014
- Wells Fargo Heritage Sel MM Fund #3801
- JPMorgan Prime MM Fund #3605
- Federated Inst MM Fund #58
- Invesco G&A Inst #9925

Total STP Investment Pool

Intermediate Investment Pool (IIP)

- Fannie Mae 1.25% Bond (matures 7/26/2019)
- Fannie Mae 1.125% Bond (matures 7/26/2019)
- Vanguard S-T Corp. Bond Fund (VSTBX)
- Vanguard S-T Inv. Grade Bond Fund (VFSIX)
- Vanguard S-T Gov't. Bond Fund (VSBIX)

Total Intermediate Investment Pool

Debt Proceeds Pool

- TexasTerm - 2015A - TexasDaily
- 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 Pool

Total STP, IIP and Debt Pools

Long-Term Investment Accounts

UNT Long Term Investment Pool
UNT Endowment

Total Long-Term Investments

Total UNT Investments

Other Investments for the Benefit of UNT

UNT Foundation Fund - *not an asset of UNT

Total UNT and Other Investments

Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
\$ 2,747,866	\$ 2,746,280	\$ 2,746,280	\$ -	1.00%	** 1.00%
5,465,623	10,491,848	10,491,848	-	0.50%	0.24%
4,045,612	5,318,391	5,318,391	-	1.90%	1.46%
1,203,239	1,208,932	1,208,932	-	1.87%	1.45%
1,230,318	1,735,412	1,735,412	-	1.88%	1.46%
1,720,055	476,336	476,336	-	1.92%	1.48%
6,844,816	12,773,534	12,773,534	-	2.08%	1.65%
999,969	6,719,862	6,719,862	-	2.04%	1.63%
6,768,893	15,248,429	15,248,429	-	2.07%	1.66%
1,966,057	11,239,423	11,239,423	-	2.07%	1.66%
934,978	13,560,449	13,560,449	-	1.99%	1.63%
5,115,225	23,634,463	23,634,463	-	1.80%	1.37%
\$ 39,042,650	\$ 105,153,359	\$ 105,153,359	\$ -	1.85%	1.54%
\$ 4,960,675	\$ 4,951,150	\$ 5,006,250	\$ 6,250	1.25%	1.25%
4,204,642	4,201,061	4,196,280	4,781	1.15%	1.15%
17,647,370	17,779,086	18,119,062	-	3.36%	2.87%
17,525,493	17,650,175	17,974,105	-	3.20%	2.75%
5,009,186	5,025,139	5,108,320	-	2.54%	2.09%
\$ 49,347,366	\$ 49,606,611	\$ 50,404,018	\$ 11,031	2.82%	2.44%
\$ 961,903	\$ -	\$ -	\$ -	1.92%	1.48%
4,354,215	4,375,471	4,375,471	-	1.92%	1.48%
863,531	1,773,292	1,782,226	8,934	1.48%	1.48%
1,327,990	2,727,000	2,740,270	13,270	1.42%	1.42%
16,128,807	13,516,480	13,516,480	-	1.92%	1.56%
18,036,007	-	-	-	2.18%	1.51%
\$ 41,672,453	\$ 22,392,243	\$ 22,414,447	\$ 22,204	2.05%	1.51%
\$ 130,062,469	\$ 177,152,213	\$ 177,971,824	\$ 33,236	2.24%	1.79%
Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Return*	YTD Approx. Return*
\$ 107,422,469	\$ 109,514,706	\$ 91,500,000	\$ -	2.47%	8.80%
53,529,611	56,163,080	43,318,308	-	2.25%	7.86%
\$ 160,952,080	\$ 165,677,786	\$ 134,818,308	\$ -	2.40%	8.49%
\$ 291,014,549	\$ 342,829,999	\$ 312,790,132	\$ 33,236		
135,943,661	138,696,605	115,054,197	-	2.25%	7.86%
\$ 426,958,210	\$ 481,526,604	\$ 427,844,329	\$ 33,236		

* 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 Investment Portfolio Market Values - 08/31/2018

* Excludes Debt Proceeds

