

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



Gregory R. Anderson, CPA
Executive VP for Finance and Chief Financial Officer, UNT Health Science Center

May 8, 2018

Date

James Mauldin Digitally signed by James Mauldin
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Chancellor for Finance, email=james.mauldin@untsystem.edu, c=US
Date: 2018.05.09 14:26:51 -05'00'

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

Date

University of North Texas Health Science Center
Investment Portfolio
For the Quarter Ending February 28, 2018

Short-Term Pool (STP) Investment Pool

- Demand Deposit
- TexasTerm - TexasDaily
- TexStar - Cash Reserve Fund
- JPM Govt MMF 3915
- BlackRock Temp MMF 24
- Federated Prime MMF 10
- Fidelity Prime MMF 2014

Total STP Investment Pool

Intermediate Investment Pool (IIP)

- Vanguard S-T Corp. Bond Fund (VSTBX)
- Vanguard S-T Inv. Grade Bond Fund (VFSIX)
- Fed Farm Cr Bank 1.67% Bond (matures 6/22/2020)

Total Intermediate 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, IIP & Debt Pools

Long-Term Investments

- HSC Long Term Investment Pool
- HSC Malpractice Fund
- HSC Endowment Pool
- HSC TEF Endowment Fund

Total Long-Term Investments

Total HSC Investment Portfolio

Other Investments

- HSC Foundation - * not an asset of HSC

Total HSC and Other Investments

Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
\$ 6,630,490	\$ 5,494,380	\$ 5,494,380	\$ -	0.50%	** 0.50%
10,957,635	3,080,128	3,080,128	-	1.31%	1.18%
13,250,347	214,907	214,907	-	1.27%	1.16%
676,088	1,731,593	1,731,593	2,718	1.12%	1.01%
98,720	10,206,806	10,206,806	12,525	1.49%	1.31%
-	14,715,749	14,715,749	15,749	1.44%	1.31%
10,010,064	13,108,442	13,108,442	12,641	1.44%	1.35%
\$ 41,623,344	\$ 48,552,006	\$ 48,552,006	\$ 43,633	1.13%	1.08%
\$ 16,115,190	\$ 16,008,018	\$ 16,309,272	\$ -	2.68%	2.47%
8,769,004	8,713,439	8,853,662	-	2.62%	2.38%
4,985,979	4,919,154	5,013,888	36,879	1.69%	1.69%
\$ 29,870,173	\$ 29,640,611	\$ 30,176,822	\$ 36,879	2.50%	2.31%
\$ 243,398	\$ -	\$ -	\$ -	1.33%	1.19%
3,780,961	-	-	-	1.23%	1.23%
902,444	902,982	909,673	4,558	1.48%	1.48%
1,387,471	1,388,348	1,399,416	6,771	1.42%	1.42%
614,999	4,901,158	4,901,158	-	1.33%	1.14%
19,410,942	8,627,885	8,627,885	114,180	1.36%	1.29%
\$ 26,340,214	\$ 15,820,373	\$ 15,838,132	\$ 125,509	1.34%	1.27%
\$ 97,833,732	\$ 94,012,990	\$ 94,566,959	\$ 206,021	1.62%	1.48%
Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Return*	YTD Approx. Return*
\$ 35,671,710	\$ 35,927,059	\$ 31,400,000	\$ -	1.58%	5.80%
11,428,409	11,412,683	11,283,664	-	-0.13%	1.10%
4,515,763	4,569,340	4,668,904	-	1.04%	5.38%
28,721,761	28,998,038	26,651,160	-	1.04%	5.30%
\$ 80,337,643	\$ 80,907,119	\$ 74,003,728	\$ -	1.12%	4.93%
\$ 178,171,374	\$ 174,920,109	\$ 168,570,687	\$ 206,021		
15,272,615	19,081,797	17,619,716	-	0.81%	4.92%
\$ 193,443,989	\$ 194,001,907	\$ 186,190,403	\$ 206,021		

* 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 HSC Investment Portfolio Market Values - 2/28/2018
*** Excludes Debt Proceeds**

