

The attached report represents the investment portfolio of the University of North Texas System Administration for the period ending August 31, 2017, 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.

James Mauldin

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email=james.mauldin@untsystem.edu, c=US
Date: 2017.10.26 14:02:12 -05'00'

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

Date

A handwritten signature in black ink, appearing to read "Janet E. Waldron", written over a horizontal line.

Janet E. Waldron
Vice Chancellor for Finance, University of North Texas System

Date

11/6/17

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**University of North Texas System
Investment Portfolio
For the Quarter Ending August 31, 2017**

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

Long-Term Investments

UNT Long Term Investment Pool

Total Long-Term Investments

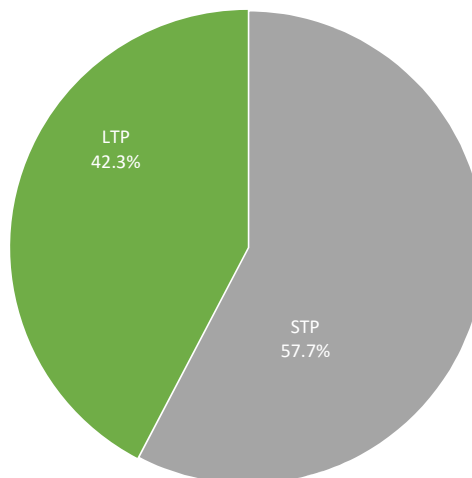
Total SYS Investments

Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
\$ 1,000,000	\$ 1,300,000	\$ 1,300,000	\$ - **	1.00%	1.00%
1,753,531	853,489	853,489	-	0.08%	0.03%
1,847,623	5,611,493	5,611,493	-	0.96%	0.65%
323,126	144,361	144,361	-	0.93%	0.67%
\$ 4,924,280	\$ 7,909,343	\$ 7,909,343	\$ -	0.94%	0.70%
\$ 273,344	\$ 273,989	\$ 273,989	\$ -	0.93%	0.73%
3,006,268	3,015,569	3,015,569	15,569	1.23%	1.23%
694,316	696,608	696,779	3,492	1.48%	1.48%
1,067,529	1,071,146	1,071,959	5,187	1.42%	1.42%
16,068,021	4,031,547	4,031,547	-	0.91%	0.72%
32,615,218	43,668,579	43,668,579	140,930	1.19%	1.12%
\$ 53,724,695	\$ 52,757,437	\$ 52,758,421	\$ 165,178	1.15%	0.98%
Beginning Market Value	Ending Market Value	Ending Book Value		QTR Approx. Return*	YTD Approx. Return*
\$ 5,697,728	\$ 5,801,295	\$ 5,273,231	\$ -	2.61%	10.58%
\$ 5,697,728	\$ 5,801,295	\$ 5,273,231	\$ -	2.61%	10.58%
\$ 64,346,704	\$ 66,468,074	\$ 65,940,995	\$ 165,178		

* 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 - 8/31/2017
* Excludes Debt Proceeds



University of North Texas
System

Market Value @ 5/31/17

Proceeds
Change in Cash from Operations
Investment Income
Realized Gains (Losses)
Unrealized Gains (Losses)
Distributions
Fees

Market Value @ 8/31/17

Q4 2017 Roll Forward Summary			
S-T Pool/Int Pool Debt Proceeds	Long-term Pool	Endowment	Total
\$ 58,648,976	\$ 5,697,728	\$ -	\$ 64,346,704
-	-	-	-
1,845,546	-	-	1,845,546
173,242	17,290	-	190,532
-	28,023	-	28,023
(984)	105,168	-	104,184
-	(45,483)	-	(45,483)
-	(1,431)	-	(1,431)
\$ 60,666,779	\$ 5,801,295	\$ -	\$ 66,468,074

University of North Texas
System

Market Value @ 8/31/16

Proceeds
Change in Cash from Operations
Investment Income
Realized Gains (Losses)
Unrealized Gains (Losses)
Distributions
Fees

Market Value @ 8/31/17

Q4 2017 FYTD Roll Forward Summary			
S-T Pool/Int Pool Debt Proceeds	Long-term Pool	Endowment	Total
\$ 5,188,036	\$ 5,396,632	\$ -	\$ 10,584,668
55,375,000	-	-	55,375,000
(250,561)	-	-	(250,561)
355,288	77,961	-	433,248
-	151,718	-	151,718
(984)	360,940	-	359,956
-	(180,438)	-	(180,438)
-	(5,517)	-	(5,517)
\$ 60,666,779	\$ 5,801,296	\$ -	\$ 66,468,074