



The attached report represents the investment portfolio of the University of North Texas at Dallas for the period ending February 28, 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.

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4/17/17

Date

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Date

University of North Texas at Dallas
Cash and Investment Portfolio
For the Quarter Ending February 28, 2017

Cash Accounts

Cash in Bank
Sweep Account

Total Cash Accounts

Short-Term Pool (STP) Investment Pools

- TexPool - Texas LGIP
- TexStar - Cash Reserve Fund
- Legacy Texas Bank CD (matured 12/30/16)
- Legacy Texas Bank CD (matures 3/30/17)
- Legacy Texas Bank CD (matures 6/29/17)
- Legacy Texas Bank CD (matures 9/28/17)

Total STP Investment Pools

Total Short-Term Pool

Debt Proceeds

- TexStar CP Proceeds- Cash Reserve Fund
- TexasTerm 2017 A&B Bond Proceeds - Daily Fund
- TexasTerm 2017 A&B Bond Proceeds - Term CP

Total Debt Proceeds Pool

Total Cash Pool

Long-Term Investments

UNTD Long Term Investment Pool
UNTD Endowment

Total Long-Term Investments

Total UNT Dallas Cash & Investments

Other Investments

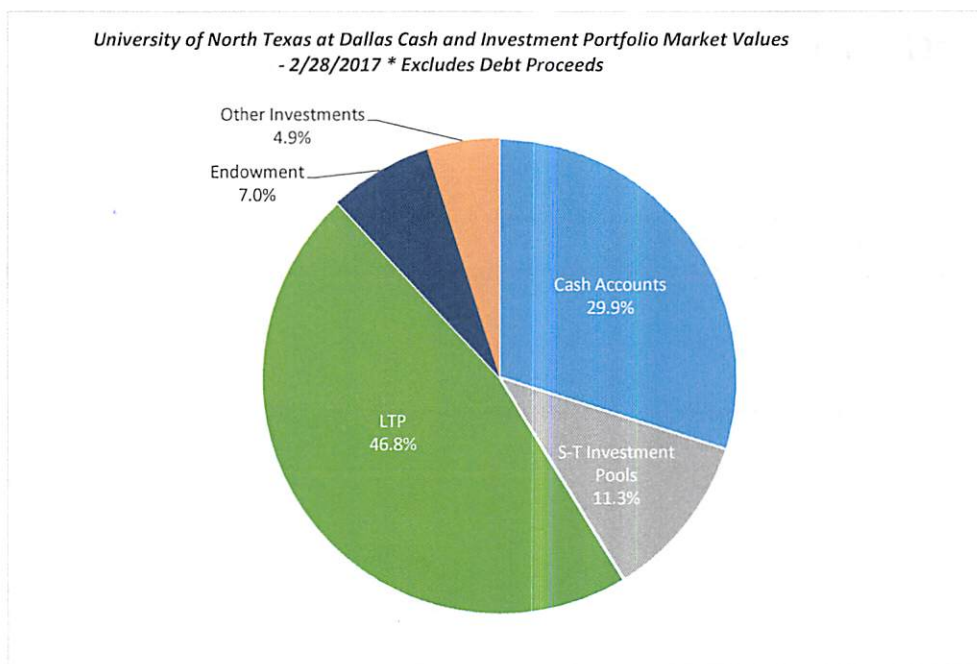
Dallas Foundation Fund - *not an asset of UNTD

Total Cash and Investments

	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
Cash in Bank	\$ 2,000,000	\$ 3,000,000	\$ 3,000,000	\$ -	1.00%	** 1.00%
Sweep Account	136,417	667,318	667,318	-	0.01%	0.01%
Total Cash Accounts	\$ 2,136,417	\$ 3,667,318	\$ 3,667,318	\$ -	0.90%	0.92%
- TexPool - Texas LGIP	\$ 1,089,211	\$ 315,757	\$ 315,757	\$ -	0.52%	0.45%
- TexStar - Cash Reserve Fund	1,092,174	318,764	318,764	-	0.53%	0.47%
- Legacy Texas Bank CD (matured 12/30/16)	250,571	-	-	-	0.70%	0.70%
- Legacy Texas Bank CD (matures 3/30/17)	250,653	251,147	251,147	138	0.80%	0.80%
- Legacy Texas Bank CD (matures 6/29/17)	250,669	251,176	251,176	141	0.82%	0.82%
- Legacy Texas Bank CD (matures 9/28/17)	250,710	251,248	251,248	150	0.87%	0.87%
Total STP Investment Pools	\$ 3,183,988	\$ 1,388,093	\$ 1,388,093	\$ 428	0.59%	0.55%
Total Short-Term Pool	\$ 5,320,405	\$ 5,055,411	\$ 5,055,411	\$ 428	0.73%	0.70%
- TexStar CP Proceeds- Cash Reserve Fund	-	3,483,333	3,483,333	-	0.54%	0.54%
- TexasTerm 2017 A&B Bond Proceeds - Daily Fund	-	38,861,061	38,861,061	-	0.59%	0.59%
- TexasTerm 2017 A&B Bond Proceeds - Term CP	-	18,416,611	18,416,611	10,245	0.94%	0.94%
Total Debt Proceeds Pool	\$ 5,707,491	\$ 60,761,004	\$ 60,761,004	\$ 10,245	0.65%	0.65%
Total Cash Pool	\$ 5,320,405	\$ 65,816,415	\$ 65,816,415	\$ 10,673	0.67%	0.67%
	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Return*	YTD Approx. Return*
UNTD Long Term Investment Pool	\$ 5,502,955	\$ 5,736,459	\$ 5,496,792	\$ -	5.02%	4.48%
UNTD Endowment	825,901	858,142	715,944	-	4.75%	3.93%
Total Long-Term Investments	\$ 6,328,856	\$ 6,594,601	\$ 6,212,736	\$ -	4.99%	4.41%
Total UNT Dallas Cash & Investments	\$ 11,649,261	\$ 72,411,016	\$ 72,029,151	\$ 10,673	1.06%	0.99%
Dallas Foundation Fund - *not an asset of UNTD	450,688	600,795	587,008	-	2.82%	2.33%
Total Cash and Investments	\$ 12,099,949	\$ 73,011,811	\$ 72,616,159	\$ 10,673		

* 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
at Dallas

Market Value @ 11/30/16

New Proceeds
Operating Cash
Investment Income
Realized Gains (Losses)
Unrealized Gains (Losses)
Distributions
Fees

Market Value @ 2/28/17

Q2 2017 Roll Forward Summary				
	S-T Pool/Int Pool Debt Proceeds	Long-term Pool	Endowment	Total
\$	5,320,405	\$ 5,502,955	\$ 825,901	\$ 11,649,261
	62,445,000	-	-	62,445,000
	(1,988,289)	-	-	(1,988,289)
	39,299	35,898	5,485	80,682
	-	39,077	5,886	44,962
	-	206,460	31,058	237,518
	-	(46,540)	(7,573)	(54,113)
	-	(1,391)	(2,615)	(4,006)
\$	65,816,415	\$ 5,736,459	\$ 858,142	\$ 72,411,016

University of North Texas
at Dallas

Market Value @ 8/31/16

New Proceeds
Operating Cash
Investment Income
Realized Gains (Losses)
Unrealized Gains (Losses)
Distributions
Fees

Market Value @ 2/28/17

Q2 2017 FYTD Roll Forward Summary				
	S-T Pool/Int Pool Debt Proceeds	Long-term Pool	Endowment	Total
\$	8,879,795	\$ 5,580,147	\$ 840,505	\$ 15,300,447
	62,945,000	-	-	62,945,000
	(6,052,034)	-	-	(6,052,034)
	43,654	49,246	7,594	100,494
	-	81,464	12,285	93,749
	-	121,239	18,198	139,437
	-	(92,858)	(15,205)	(108,063)
	-	(2,780)	(5,234)	(8,014)
\$	65,816,415	\$ 5,736,459	\$ 858,142	\$ 72,411,016