



The attached report represents the investment portfolio of the University of North Texas System Administration for the period ending August 31, 2016, 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**

Digitally signed by James Mauldin  
DN: cn=James Mauldin, o=UNT System, ou=Office of  
the Vice Chancellor for Finance,  
email=james.mauldin@untsystem.edu, c=US  
Date: 2016.10.24 11:48:53 -05'00'

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

\_\_\_\_\_  
Date

A handwritten signature in black ink, appearing to read "Janet E. Waldron".

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

\_\_\_\_\_  
Date 10/25/16

**University of North Texas System  
Cash and Investment Portfolio  
For the Quarter Ending August 31, 2016**

**Cash Accounts**

Cash in Bank  
Sweep Account

**Total Cash Accounts**

**Short-Term Pool (STP) Investment Pools**

- TexStar - Cash Reserve Fund  
- TexasTerm - TexasDaily

**Total STP Investment Pools**

**Total Short-Term Pool**

**Debt Proceeds**

**Total Cash Pool**

**Investments**

UNT Long Term Investment Pool

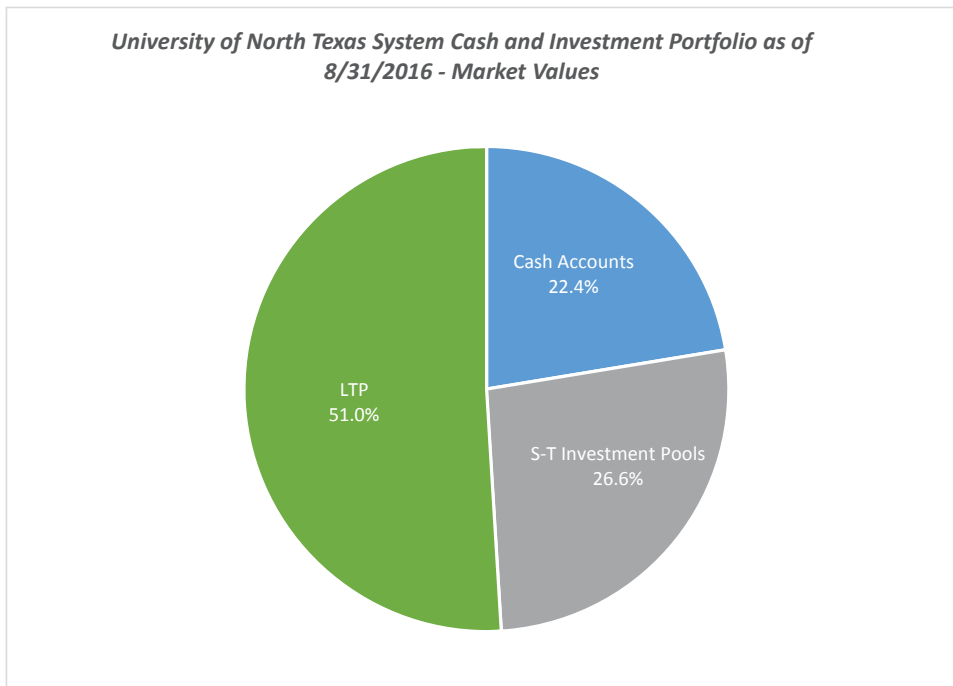
**Total Investments**

**Total SYS Cash Pool and Investments**

Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Yield*	YTD Approx. Yield*
\$ 1,300,000	\$ 1,100,000	\$ 1,100,000	** 1.00%	1.00%
1,188,742	1,272,121	1,272,121	0.01%	0.01%
<b>\$ 2,488,742</b>	<b>\$ 2,372,121</b>	<b>\$ 2,372,121</b>	<b>0.87%</b>	<b>0.68%</b>
\$ 425,626	\$ 2,033,186	\$ 2,033,186	0.39%	0.28%
1,674,893	782,730	782,730	0.45%	0.33%
<b>\$ 2,100,519</b>	<b>\$ 2,815,915</b>	<b>\$ 2,815,915</b>	<b>0.42%</b>	<b>0.30%</b>
<b>\$ 4,589,261</b>	<b>\$ 5,188,036</b>	<b>\$ 5,188,036</b>	<b>0.55%</b>	<b>0.45%</b>
\$ -	\$ -	\$ -	0.00%	0.13%
<b>\$ 4,589,261</b>	<b>\$ 5,188,036</b>	<b>\$ 5,188,036</b>	<b>0.55%</b>	<b>0.45%</b>
Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Return*	YTD Approx. Return*
\$ 7,662,165	\$ 5,396,632	\$ 5,273,231	3.76%	7.38%
<b>\$ 7,662,165</b>	<b>\$ 5,396,632</b>	<b>\$ 5,273,231</b>	<b>3.76%</b>	<b>7.38%</b>
<b>\$ 12,251,426</b>	<b>\$ 10,584,668</b>	<b>\$ 10,461,268</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**

**Market Value @ 5/31/16**

Additions/Transfers  
Distribution/Withdrawal  
Investment Income  
Realized Gains (Losses)  
Unrealized Gains (Losses)  
Fees

**Market Value @ 8/31/16**

Q4 2016 Roll Forward Summary			
Short-term Pool / Debt Proceeds	Long-term Pool	Endowment	Total
\$ 4,589,261	\$ 7,662,165	\$ -	\$ 12,251,426
593,374	(2,420,792)	-	(1,827,418)
-	(58,393)	-	(58,393)
5,402	28,710	-	34,111
-	6,628	-	6,628
-	179,841	-	179,841
-	(1,527)	-	(1,527)
\$ 5,188,036	\$ 5,396,632	\$ -	\$ 10,584,668

**University of North Texas**  
**System**

**Market Value @ 8/31/15**

Additions/Transfers  
Distribution/Withdrawal  
Investment Income  
Realized Gains (Losses)  
Unrealized Gains (Losses)  
Fees

**Market Value @ 8/31/16**

Q4 2016 FYTD Roll Forward Summary			
Short-term Pool / Debt Proceeds	Long-term Pool	Endowment	Total
\$ 6,267,656	\$ 8,636,111	\$ -	\$ 14,903,767
(0)	(2,420,792)	-	(2,420,792)
(1,094,595)	(1,274,399)	-	(2,368,994)
14,976	208,277	-	223,252
-	(117,588)	-	(117,588)
-	372,525	-	372,525
-	(7,501)	-	(7,501)
\$ 5,188,036	\$ 5,396,632	\$ -	\$ 10,584,668