



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

A handwritten signature in black ink that reads "Daniel Edelman".

Daniel Edelman, PhD
CFO & VP Finance and Administration, University of North Texas at Dallas

7/24/17

Date

James Mauldin

Digitally signed by James Mauldin
DN: cn=James Mauldin, o=UNT System,
ou=email-james.mauldin@untsystem.edu,
c=US
Date: 2017.07.21 13:25:18 -0500

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

Date

**University of North Texas at Dallas
Investment Portfolio
For the Quarter Ending May 31, 2017**

Short-Term Pool (STP) Investment Pool

- Demand Deposit
- Overnight Repurchase
- TexPool - Texas LGIP
- TexStar - Cash Reserve Fund
- Legacy Texas Bank CD (matures 3/30/2017)
- Legacy Texas Bank CD (matures 6/29/2017)

Total STP Investment Pools

Intermediate Investment Pool (IIP)

- Legacy Texas Bank CD (matures 9/28/2017)

Total Intermediate Investment 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

Long-Term Investments

- UNT D Long Term Investment Pool
- UNT D Endowment

Total Long-Term Investments

Total UNT Dallas Investment Portfolio

Other Investments

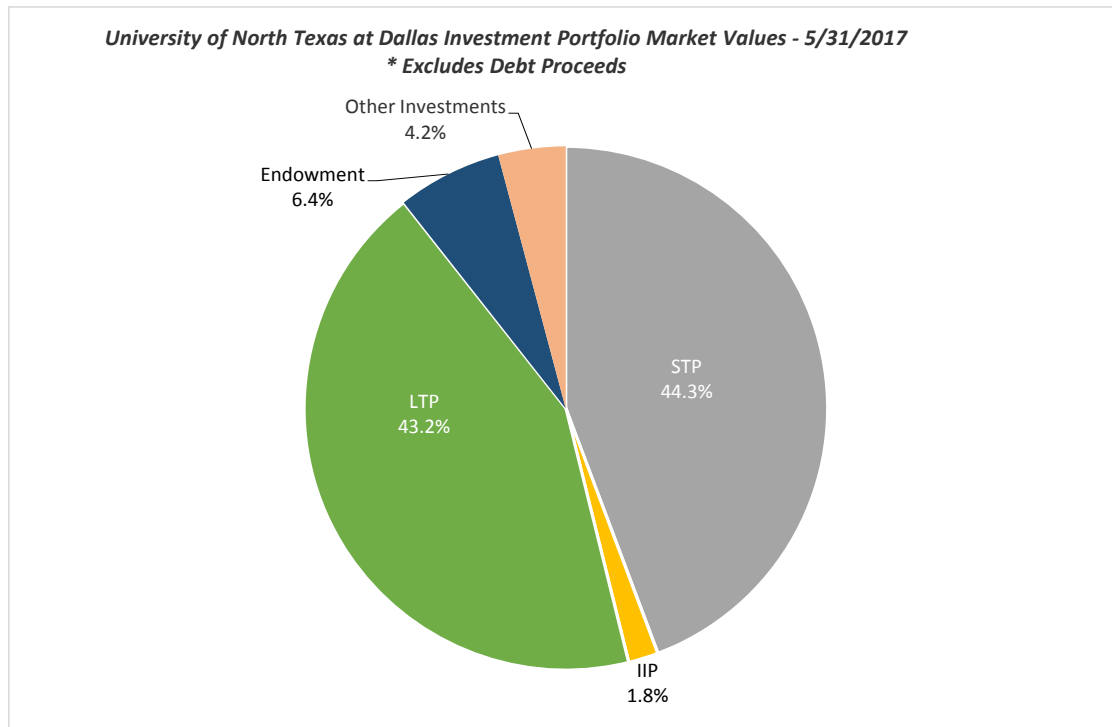
- Dallas Foundation Fund - *not an asset of UNT D

Total UNT Dallas and Other Investments

	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
\$	3,000,000	\$ 2,200,000	\$ 2,200,000	\$ -	1.00%	** 1.00%
	667,318	239,490	239,490	-	0.08%	0.03%
	315,757	1,769,370	1,769,370	-	0.70%	0.54%
	318,764	1,572,299	1,572,299	-	0.70%	0.55%
	251,147	-	-	-	0.80%	0.80%
	251,176	251,696	251,696	158	0.82%	0.82%
\$	4,804,163	\$ 6,032,855	\$ 6,032,855	\$ 158	0.79%	0.71%
	251,248	251,799	251,799	168	0.87%	0.87%
\$	251,248	\$ 251,799	\$ 251,799	\$ 168	0.87%	0.87%
	3,483,333	3,489,464	3,489,464	-	0.70%	0.62%
	38,861,061	18,338,144	18,338,144	-	0.70%	0.66%
	18,416,611	38,758,419	38,758,419	81,743	1.04%	1.02%
\$	60,761,004	\$ 60,586,028	\$ 60,586,028	\$ 81,743	0.88%	0.82%
	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Return*	YTD Approx. Return*
\$	5,736,459	\$ 5,891,483	\$ 5,496,792	\$ -	3.49%	7.97%
	858,142	878,444	715,944	-	3.21%	7.96%
\$	6,594,601	\$ 6,769,927	\$ 6,212,736	\$ -	3.45%	7.97%
\$	72,411,016	\$ 73,640,609	\$ 73,083,418	\$ 82,069	1.11%	1.41%
	600,795	567,353	544,185	-	1.10%	3.84%
\$	73,011,811	\$ 74,207,961	\$ 73,627,603	\$ 82,069		

* 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 @ 2/28/17

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

Market Value @ 5/31/17

Q3 2017 Roll Forward Summary			
S-T Pool/Int Pool Debt Proceeds	Long-term Pool	Endowment	Total
\$ 65,816,415	\$ 5,736,459	\$ 858,142	\$ 72,411,016
2,185,000	-	-	2,185,000
(1,271,767)	-	-	(1,271,767)
141,035	13,487	2,114	156,636
-	46,437	6,957	53,394
-	143,230	21,476	164,706
-	(46,686)	(7,539)	(54,225)
-	(1,445)	(2,707)	(4,152)
\$ 66,870,682	\$ 5,891,483	\$ 878,444	\$ 73,640,609

**University of North Texas at
Dallas**

Market Value @ 8/31/16

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

Market Value @ 5/31/17

Q3 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
65,130,000	-	-	65,130,000
(7,323,801)	-	-	(7,323,801)
184,689	62,733	9,708	257,130
-	127,901	19,242	147,143
-	264,470	39,674	304,143
-	(139,544)	(22,744)	(162,288)
-	(4,225)	(7,941)	(12,166)
\$ 66,870,682	\$ 5,891,483	\$ 878,444	\$ 73,640,609