



The attached report represents the investment portfolio of the University of North Texas at Dallas 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.

A handwritten signature in blue ink that reads "Dan Edelman".

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

A handwritten date in blue ink that reads "10/27/17".

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Date

**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: 2017.11.06 14:12:35 -06'00'

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

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Date

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

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

- Demand Deposit
- Overnight Repurchase
- TexPool - Texas LGIP
- TexStar - Cash Reserve Fund
- Legacy Texas Bank CD (matures 6/29/2017)
- Legacy Texas Bank CD (matures 9/28/2017)

**Total STP Investment Pools**

**Debt Proceeds**

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

**Total Debt Proceeds Pool**

**Long-Term Investments**

- UNTD Long Term Investment Pool
- UNTD Endowment

**Total Long-Term Investments**

**Total UNT Dallas Investment Portfolio**

**Other Investments**

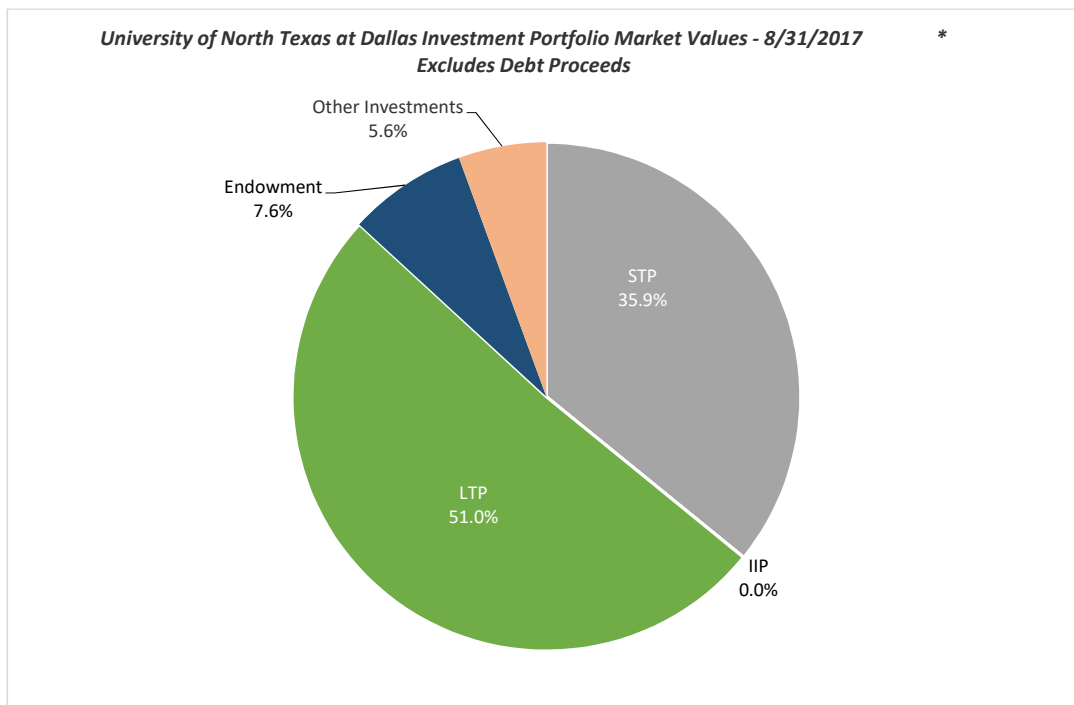
- Dallas Foundation Fund - \*not an asset of UNTD

**Total UNT Dallas and Other Investments**

	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
\$	2,200,000	\$ 1,247,504	\$ 1,247,504	\$ -	1.00%	** 1.00%
	239,490	-	-	-	0.08%	0.03%
	1,769,370	1,322,441	1,322,441	-	0.95%	0.64%
	1,572,299	1,400,835	1,400,835	-	0.96%	0.65%
	251,696	-	-	-	0.82%	0.82%
	251,799	252,352	252,352	168	0.87%	0.87%
<b>\$</b>	<b>6,284,654</b>	<b>\$ 4,223,132</b>	<b>\$ 4,223,132</b>	<b>\$ 168</b>	<b>0.94%</b>	<b>0.77%</b>
	3,489,464	3,497,924	3,497,924	-	0.96%	0.73%
	782,806	785,391	785,584	3,937	1.48%	1.48%
	1,203,585	1,207,663	1,208,580	5,848	1.42%	1.42%
	18,338,144	6,166,999	6,166,999	-	0.92%	0.72%
	36,772,028	48,086,327	48,086,327	158,128	1.19%	1.12%
<b>\$</b>	<b>60,586,028</b>	<b>\$ 59,744,304</b>	<b>\$ 59,745,413</b>	<b>\$ 167,913</b>	<b>1.14%</b>	<b>0.96%</b>
	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Return*	YTD Approx. Return*
\$	5,891,483	\$ 5,998,571	\$ 5,496,792	\$ -	2.61%	10.58%
	878,444	891,508	715,944	-	2.33%	9.48%
<b>\$</b>	<b>6,769,927</b>	<b>\$ 6,890,079</b>	<b>\$ 6,212,736</b>	<b>\$ -</b>	<b>2.57%</b>	<b>10.44%</b>
<b>\$</b>	<b>73,640,609</b>	<b>\$ 70,857,515</b>	<b>\$ 70,181,281</b>	<b>\$ 168,082</b>	<b>1.27%</b>	<b>1.77%</b>
	567,353	656,366	633,198	-	0.99%	5.13%
<b>\$</b>	<b>74,207,961</b>	<b>\$ 71,513,880</b>	<b>\$ 70,814,479</b>	<b>\$ 168,082</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 at**

**Dallas**

**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
\$ 66,870,682	\$ 5,891,483	\$ 878,444	\$ 73,640,609
-	-	-	-
(3,079,725)	-	-	(3,079,725)
177,589	17,878	2,761	198,228
(1,110)	28,976	4,328	32,195
-	108,743	16,252	124,995
-	(47,030)	(7,513)	(54,543)
-	(1,480)	(2,763)	(4,243)
\$ 63,967,436	\$ 5,998,570	\$ 891,509	\$ 70,857,515

**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 @ 8/31/17**

Q4 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
(10,403,527)	-	-	(10,403,527)
362,278	80,612	12,469	455,359
(1,110)	156,877	23,570	179,337
-	373,213	55,926	429,139
-	(186,574)	(30,257)	(216,831)
-	(5,705)	(10,704)	(16,409)
\$ 63,967,436	\$ 5,998,570	\$ 891,509	\$ 70,857,515