



UNT | SYSTEM™

The attached report represents the investment portfolio of the University of North Texas System Administration for the period ending November 30, 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: 2017.02.08 19:37:22 -06'00'

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".

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

Date

2/6/17

**University of North Texas System
Cash and Investment Portfolio
For the Quarter Ending November 30, 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

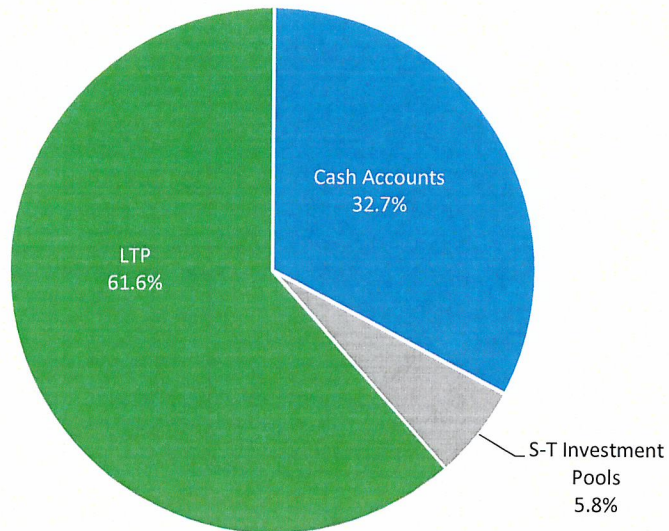
Total SYS Cash Pool and Investments

	Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Yield*
Cash in Bank	\$ 1,100,000	\$ 1,200,000	\$ 1,200,000 **	1.00%
Sweep Account	1,272,121	1,623,930	1,623,930	0.01%
<u>Total Cash Accounts</u>	\$ 2,372,121	\$ 2,823,930	\$ 2,823,930	0.84%
- TexStar - Cash Reserve Fund	\$ 2,033,186	\$ 237,131	\$ 237,131	0.41%
- TexasTerm - TexasDaily	782,730	262,124	262,124	0.47%
<u>Total STP Investment Pools</u>	\$ 2,815,915	\$ 499,255	\$ 499,255	0.44%
<u>Total Short-Term Pool</u>	\$ 5,188,036	\$ 3,323,184	\$ 3,323,184	0.56%
<u>Debt Proceeds</u>	\$ -	\$ -	\$ -	0.00%
<u>Total Cash Pool</u>	\$ 5,188,036	\$ 3,323,184	\$ 3,323,184	0.56%
	Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Return*
UNT Long Term Investment Pool	\$ 5,396,632	\$ 5,321,978	\$ 5,273,231	-0.54%
<u>Total Investments</u>	\$ 5,396,632	\$ 5,321,978	\$ 5,273,231	-0.54%
<u>Total SYS Cash Pool and Investments</u>	\$ 10,584,668	\$ 8,645,162	\$ 8,596,416	

* 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 Cash and Investment Portfolio as of
11/30/2016 - Market Values**



University of North Texas
System

Market Value @ 8/31/16

Additions/Transfers

Distribution/Withdrawal

Investment Income

Realized Gains (Losses)

Unrealized Gains (Losses)

Fees

Market Value @ 11/30/16

Q1 2017 Roll Forward Summary			
Short-term Pool / Debt Proceeds	Long-term Pool	Endowment	Total
\$ 5,188,036	\$ 5,396,632	\$ -	\$ 10,584,668
-	-	-	-
(1,873,196)	(44,795)	-	(1,917,991)
8,344	12,909	-	21,253
-	40,993	-	40,993
-	(82,418)	-	(82,418)
-	(1,343)	-	(1,343)
\$ 3,323,184	\$ 5,321,978	\$ -	\$ 8,645,162