



The attached report represents the investment portfolio of the University of North Texas System Administration 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.

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 13:51:32 -05'00'

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

Date

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

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

7/25/17

Date

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

Short-Term Pool (STP) Investment Pool

	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
- Demand Deposit	\$ 1,171,141	\$ 1,000,000	\$ 1,000,000	\$ - **	1.00%	1.00%
- Overnight Repurchase	-	1,753,531	1,753,531	-	0.08%	0.03%
- TexStar - Cash Reserve Fund	2,390,520	1,847,623	1,847,623	-	0.70%	0.55%
- TexasTerm - TexasDaily	2,366,267	323,126	323,126	-	0.72%	0.58%
<u>Total STP Investment Pool</u>	\$ 5,927,927	\$ 4,924,280	\$ 4,924,280	\$ -	0.73%	0.62%

Debt Proceeds

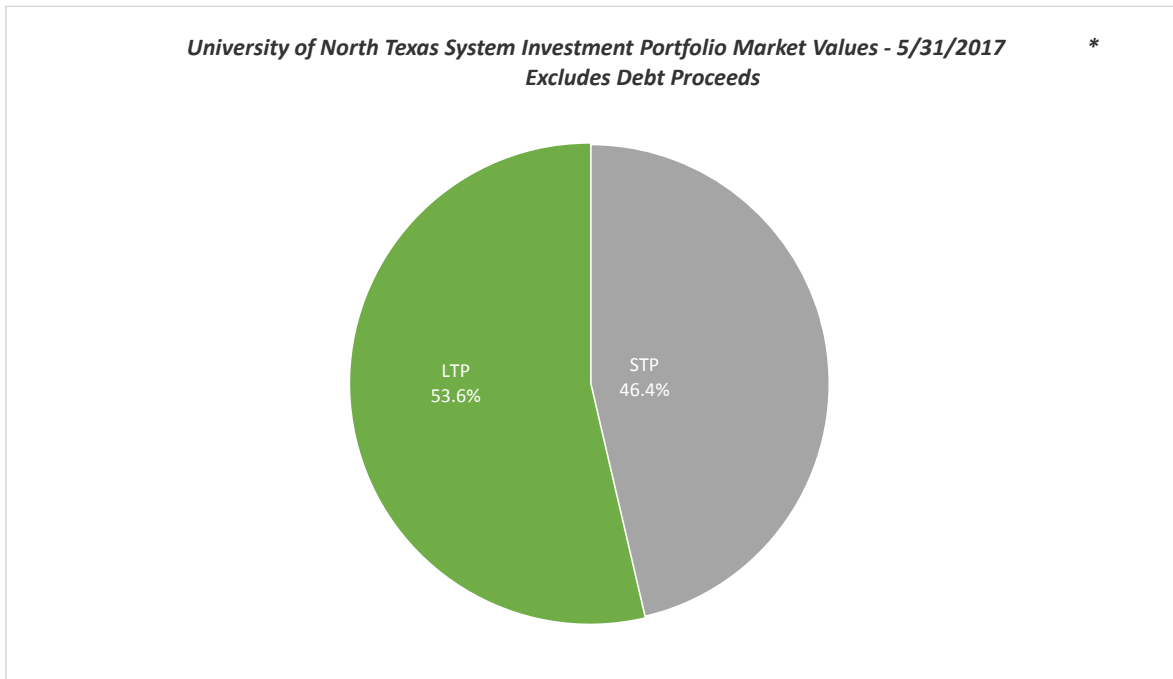
	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
- TexasTerm - CP Proceeds - TexasDaily	\$ 3,271,216	\$ 273,344	\$ 273,344	\$ -	0.72%	0.63%
- TexasTerm - CP Proceeds - Term CP (matures 12/26/2017)	-	3,006,268	3,006,268	6,268	1.23%	1.23%
- TexasTerm - 2017 A&B Bond Proceeds - Texas Daily	34,967,645	16,068,021	16,068,021	-	0.70%	0.66%
- TexasTerm - 2017 A&B Bond Proceeds - Term CP	16,334,747	34,377,062	34,377,062	72,503	1.04%	1.02%
<u>Total Debt Proceeds</u>	\$ 54,573,608	\$ 53,724,695	\$ 53,724,695	\$ 78,771	0.90%	0.84%

Long-Term Investments

	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Return*	YTD Approx. Return*
UNT Long Term Investment Pool	\$ 5,547,803	\$ 5,697,728	\$ 5,273,231	\$ -	3.49%	7.97%
<u>Total Long-Term Investments</u>	\$ 5,547,803	\$ 5,697,728	\$ 5,273,231	\$ -	3.49%	7.97%
<u>Total SYS Investments</u>	\$ 66,049,338	\$ 64,346,703	\$ 63,922,207	\$ 78,771		

* 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 @ 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
\$ 60,501,535	\$ 5,547,803	\$ -	\$ 66,049,338
-	-	-	-
(1,987,060)	-	-	(1,987,060)
134,501	13,044	-	147,543
-	44,910	-	44,910
-	138,520	-	138,520
-	(45,150)	-	(45,150)
-	(1,397)	-	(1,397)
\$ 58,648,976	\$ 5,697,728	\$ -	\$ 64,346,703

University of North Texas
System

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
\$ 5,188,036	\$ 5,396,632	\$ -	\$ 10,584,668
55,375,000	-	-	55,375,000
(2,096,106)	-	-	(2,096,106)
182,046	60,670	-	242,716
-	123,695	-	123,695
-	255,772	-	255,772
-	(134,955)	-	(134,955)
-	(4,086)	-	(4,086)
\$ 58,648,976	\$ 5,697,728	\$ -	\$ 64,346,703