



The attached report represents the investment portfolio of the University of North Texas System Administration for the period ending February 28, 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*

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

*4/22/17*

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

*4/24/17*

Date

University of North Texas System  
Cash and Investment Portfolio  
For the Quarter Ending February 28, 2017

**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**

- TexasTerm - CP Proceeds - TexasDaily  
- TexasTerm - 2017 A&B Bond Proceeds - Texas Daily  
- TexasTerm - 2017 A&B Bond Proceeds - Term CP

**Total Debt Proceeds**

**Total Cash Pool**

**Long-Term Investments**

UNT Long Term Investment Pool

**Total Long-Term Investments**

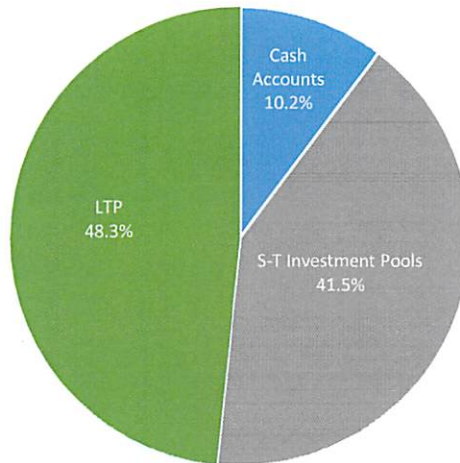
**Total SYS Cash and Investments**

	Beginning Market Value	Ending Market Value	Ending Book Value	Accrued Interest	QTR Approx. Yield*	YTD Approx. Yield*
Cash in Bank	\$ 1,200,000	\$ 1,171,141	\$ 1,171,141	\$ - **	1.00%	1.00%
Sweep Account	1,623,930	-	-	-	0.01%	0.01%
<b>Total Cash Accounts</b>	<b>\$ 2,823,930</b>	<b>\$ 1,171,141</b>	<b>\$ 1,171,141</b>	<b>\$ -</b>	<b>0.86%</b>	<b>0.85%</b>
- TexStar - Cash Reserve Fund	\$ 237,131	\$ 2,390,520	\$ 2,390,520	\$ -	0.53%	0.47%
- TexasTerm - TexasDaily	262,124	2,366,267	2,366,267	-	0.55%	0.51%
<b>Total STP Investment Pools</b>	<b>\$ 499,255</b>	<b>\$ 4,756,787</b>	<b>\$ 4,756,787</b>	<b>\$ -</b>	<b>0.54%</b>	<b>0.49%</b>
<b>Total Short-Term Pool</b>	<b>\$ 3,323,184</b>	<b>\$ 5,927,927</b>	<b>\$ 5,927,927</b>	<b>\$ -</b>	<b>0.60%</b>	<b>0.57%</b>
- TexasTerm - CP Proceeds - TexasDaily	\$ -	\$ 3,271,216	\$ 3,271,216	\$ -	0.55%	0.55%
- TexasTerm - 2017 A&B Bond Proceeds - Texas Daily	-	34,967,645	34,967,645	-	0.59%	0.59%
- TexasTerm - 2017 A&B Bond Proceeds - Term CP	-	16,334,747	16,334,747	9,087	0.94%	0.94%
<b>Total Debt Proceeds</b>	<b>\$ -</b>	<b>\$ 54,573,608</b>	<b>\$ 54,573,608</b>	<b>\$ 9,087</b>	<b>0.65%</b>	<b>0.65%</b>
<b>Total Cash Pool</b>	<b>\$ 3,323,184</b>	<b>\$ 60,501,535</b>	<b>\$ 60,501,535</b>	<b>\$ 9,087</b>	<b>0.64%</b>	<b>0.62%</b>
	Beginning Market Value	Ending Market Value	Ending Book Value		QTR Approx. Return*	YTD Approx. Return*
UNT Long Term Investment Pool	\$ 5,321,978	\$ 5,547,803	\$ 5,273,231	\$ -	5.02%	4.48%
<b>Total Long-Term Investments</b>	<b>\$ 5,321,978</b>	<b>\$ 5,547,803</b>	<b>\$ 5,273,231</b>	<b>\$ -</b>	<b>5.02%</b>	<b>4.48%</b>
<b>Total SYS Cash and Investments</b>	<b>\$ 8,645,163</b>	<b>\$ 66,049,337</b>	<b>\$ 65,774,766</b>	<b>\$ 9,087</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 Cash and Investment Portfolio Market Values - 2/28/2017 \* Excludes Debt Proceeds



**University of North Texas  
System**

**Market Value @ 11/30/16**

New Proceeds  
Operating Cash  
Investment Income  
Realized Gains (Losses)  
Unrealized Gains (Losses)  
Distributions  
Fees

**Market Value @ 2/28/17**

Q2 2017 Roll Forward Summary			
S-T Pool/Int Pool Debt Proceeds	Long-term Pool	Endowment	Total
\$ 3,323,184	\$ 5,321,978	\$ -	\$ 8,645,162
54,775,000	-	-	54,775,000
2,364,150	-	-	2,364,150
39,201	34,717	-	73,918
-	37,792	-	37,792
-	199,670	-	199,670
-	(45,009)	-	(45,009)
-	(1,345)	-	(1,345)
\$ 60,501,535	\$ 5,547,803	\$ -	\$ 66,049,337

**University of North Texas  
System**

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

New Proceeds  
Operating Cash  
Investment Income  
Realized Gains (Losses)  
Unrealized Gains (Losses)  
Distributions  
Fees

**Market Value @ 2/28/17**

Q2 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
(109,046)	-	-	(109,046)
47,545	47,627	-	95,172
-	78,785	-	78,785
-	117,252	-	117,252
-	(89,804)	-	(89,804)
-	(2,688)	-	(2,688)
\$ 60,501,535	\$ 5,547,803	\$ -	\$ 66,049,337