

The attached report represents the investment portfolio of the University of North Texas at Dallas for the period ending May 31, 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.

A handwritten signature in black ink, appearing to read "Dan Edelman".

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

8/4/16  
\_\_\_\_\_  
Date

A handwritten signature in black ink, appearing to read "James Mauldin".

\_\_\_\_\_  
James Mauldin, CPA, CTP  
Associate Vice Chancellor for Treasury, University of North Texas System

8-4-16  
\_\_\_\_\_  
Date

University of North Texas at Dallas  
Cash and Investment Portfolio  
For the Quarter Ending May 31, 2016

**Cash Accounts**

Cash in Bank  
Sweep Account

**Total Cash Accounts**

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

- TexPool  
- TexStar

**Total STP Investment Pools**

**Total Short-Term Pool**

**Debt Proceeds**

**Total Cash Pool**

**Investments**

UNTD Long Term Investment Pool  
UNTD Endowment

**Total Investments**

**Total UNT Dallas Cash & Investments**

**Other Investments**

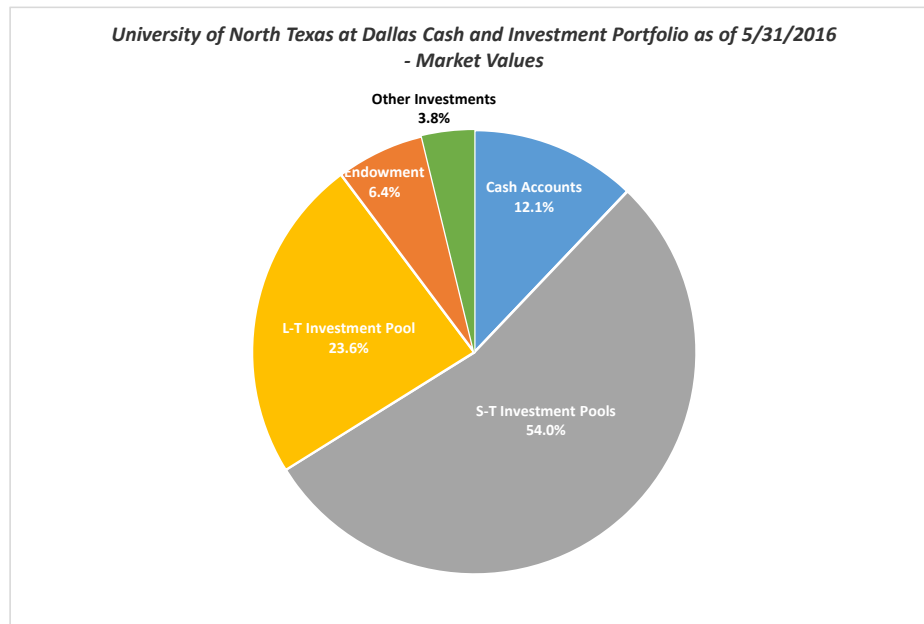
Dallas Foundation Fund - \*not an asset of UNTD  
(Includes Foundation Cash Account not previously reported)

**Total Cash Pool and Investments**

	Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Yield*	YTD Approx. Yield*
Cash in Bank	\$ 2,064,525	\$ 1,400,000	\$ 1,400,000	1.00%	** 1.00%
Sweep Account	95,500	137,607	137,607	0.01%	0.01%
<b>Total Cash Accounts</b>	<b>\$ 2,160,024</b>	<b>\$ 1,537,607</b>	<b>\$ 1,537,607</b>	<b>0.79%</b>	<b>0.63%</b>
- TexPool	\$ 1,778,711	\$ 3,430,703	\$ 3,430,703	0.34%	0.23%
- TexStar	1,781,197	3,433,341	3,433,341	0.36%	0.24%
<b>Total STP Investment Pools</b>	<b>\$ 3,559,908</b>	<b>\$ 6,864,045</b>	<b>\$ 6,864,045</b>	<b>0.35%</b>	<b>0.24%</b>
<b>Total Short-Term Pool</b>	<b>\$ 5,719,932</b>	<b>\$ 8,401,651</b>	<b>\$ 8,401,651</b>	<b>0.49%</b>	<b>0.37%</b>
Debt Proceeds	0	-	-	0.00%	0.14%
<b>Total Cash Pool</b>	<b>\$ 5,719,932</b>	<b>\$ 8,401,651</b>	<b>\$ 8,401,651</b>	<b>0.49%</b>	<b>0.37%</b>
	Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Return*	YTD Approx. Return*
UNTD Long Term Investment Pool	\$ 2,821,442	\$ 3,002,484	\$ 3,076,000	7.22%	3.62%
UNTD Endowment	772,678	819,426	715,944	6.94%	1.10%
<b>Total Investments</b>	<b>\$ 3,594,120</b>	<b>\$ 3,821,909</b>	<b>\$ 3,791,944</b>	<b>7.16%</b>	<b>3.05%</b>
<b>Total UNT Dallas Cash &amp; Investments</b>	<b>\$ 9,314,052</b>	<b>\$ 12,223,561</b>	<b>\$ 12,193,595</b>		
Dallas Foundation Fund	407,395	482,353	493,409	4.19%	1.01%
<b>Total Cash Pool and Investments</b>	<b>\$ 9,721,446</b>	<b>\$ 12,705,914</b>	<b>\$ 12,687,005</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 @ 2/29/16**

Additions  
Distribution/Withdrawal  
Investment Income  
Realized Gains (Losses)  
Unrealized Gains (Losses)  
Fees

**Market Value @ 5/31/16**

Q3 2016 Roll Forward Summary				
Short-term Pool / Debt Proceeds	Long-term Pool	Endowment	Total	
\$ 5,719,932	\$ 2,821,442	\$ 772,678	\$ 9,314,052	
2,677,569	-	-	2,677,569	
-	(25,645)	(7,686)	(33,331)	
4,150	10,151	2,879	17,180	
-	(7,168)	(1,967)	(9,134)	
-	204,435	56,030	260,465	
-	(731)	(2,509)	(3,240)	
\$ 8,401,651	\$ 3,002,484	\$ 819,426	\$ 12,223,561	

**University of North Texas at  
Dallas**

**Market Value @ 8/31/15**

Additions  
Distribution/Withdrawal  
Investment Income  
Realized Gains (Losses)  
Unrealized Gains (Losses)  
Fees

**Market Value @ 5/31/16**

Q3 2016 FYTD Roll Forward Summary				
Short-term Pool / Debt Proceeds	Long-term Pool	Endowment	Total	
\$ 7,671,770	\$ 2,476,995	\$ 823,724	\$ 10,972,489	
721,604	500,000	-	1,221,604	
-	(71,110)	(23,766)	(94,876)	
8,277	54,985	17,791	81,053	
-	(49,901)	(13,576)	(63,477)	
-	93,553	22,857	116,410	
-	(2,039)	(7,604)	(9,642)	
\$ 8,401,651	\$ 3,002,484	\$ 819,426	\$ 12,223,561	