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The attached report represents the investment portfolio of the University of North Texas at Dallas for the period ending February 29, 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', written over a horizontal line.

Daniel Edelman, PhD  
Executive VP for Administration/CFO, University of North Texas at Dallas

April 27, 2016  
Date

A handwritten signature in black ink, appearing to read 'James Mauldin', written over a horizontal line.

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

4-27-16  
Date

University of North Texas at Dallas  
Cash and Investment Portfolio  
For the Quarter Ending February 29, 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**

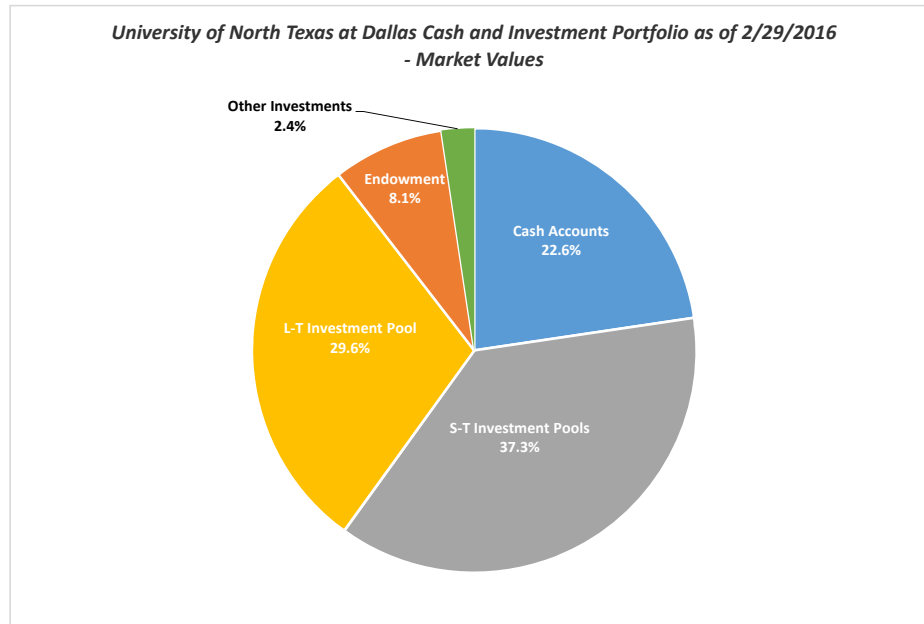
Dallas Foundation Fund - \*not an asset of UNTD

**Total Cash Pool and Investments**

|  | Beginning Market Value | Ending Market Value | Ending Book Value   | QTR Approx. Yield*  | YTD Approx. Yield*  |
|--|------------------------|---------------------|---------------------|---------------------|---------------------|
| Cash in Bank                                   | \$ 900,150             | \$ 2,064,525        | \$ 2,064,525        | 1.00%               | ** 1.00%            |
| Sweep Account                                  | 578,393                | 95,500              | 95,500              | 0.01%               | 0.01%               |
| <b>Total Cash Accounts</b>                     | <b>\$ 1,478,543</b>    | <b>\$ 2,160,024</b> | <b>\$ 2,160,024</b> | <b>0.76%</b>        | <b>0.55%</b>        |
| - TexPool                                      | \$ 2,702,373           | \$ 1,778,711        | \$ 1,778,711        | 0.25%               | 0.17%               |
| - TexStar                                      | 2,704,827              | 1,781,197           | 1,781,197           | 0.26%               | 0.18%               |
| <b>Total STP Investment Pools</b>              | <b>\$ 5,407,200</b>    | <b>\$ 3,559,908</b> | <b>\$ 3,559,908</b> | <b>0.25%</b>        | <b>0.18%</b>        |
| <b>Total Short-Term Pool</b>                   | <b>\$ 6,885,743</b>    | <b>\$ 5,719,932</b> | <b>\$ 5,719,932</b> | <b>0.44%</b>        | <b>0.31%</b>        |
| Debt Proceeds                                  | 105,757                | 0                   | 0                   | 0.19%               | 0.14%               |
| <b>Total Cash Pool</b>                         | <b>\$ 6,991,500</b>    | <b>\$ 5,719,932</b> | <b>\$ 5,719,932</b> | <b>0.44%</b>        | <b>0.31%</b>        |
|  | Beginning Market Value | Ending Market Value | Ending Book Value   | QTR Approx. Return* | YTD Approx. Return* |
| UNTD Long Term Investment Pool                 | \$ 2,498,845           | \$ 2,821,442        | \$ 3,076,000        | -5.57%              | -3.60%              |
| UNTD Endowment                                 | 828,039                | 772,678             | 715,944             | -5.84%              | -4.15%              |
| <b>Total Investments</b>                       | <b>\$ 3,326,885</b>    | <b>\$ 3,594,120</b> | <b>\$ 3,791,944</b> | <b>-5.63%</b>       | <b>-3.73%</b>       |
| <b>Total UNT Dallas Cash &amp; Investments</b> | <b>\$ 10,318,385</b>   | <b>\$ 9,314,052</b> | <b>\$ 9,511,876</b> |                     |                     |
| Dallas Foundation Fund - *not an asset of UNTD | 242,371                | 226,505             | 250,826             | -6.55%              | -5.40%              |
| <b>Total Cash Pool and Investments</b>         | <b>\$ 10,560,756</b>   | <b>\$ 9,540,557</b> | <b>\$ 9,762,702</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 @ 11/30/15**

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

**Market Value @ 2/29/16**

| <b>Q2 2016 QTD Roll Forward Summary</b> |                   |            |               |
|---|-------------------|------------|---------------|
| Q2 2016 QTD<br>Roll Forward<br>Summary  | Long-term<br>Pool | Endowment  | Total         |
| \$ 6,991,500                            | \$ 2,498,845      | \$ 828,039 | \$ 10,318,385 |
| -                                       | 500,000           | -          | 500,000       |
| (1,274,330)                             | (22,751)          | (7,769)    | (1,304,850)   |
| 2,762                                   | 34,836            | 11,484     | 49,082        |
| -                                       | (43,285)          | (11,794)   | (55,079)      |
| -                                       | (145,513)         | (44,758)   | (190,271)     |
| -                                       | (690)             | (2,525)    | (3,216)       |
| \$ 5,719,932                            | \$ 2,821,442      | \$ 772,678 | \$ 9,314,052  |

**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 @ 2/29/16**

| <b>Q2 2016 YTD Roll Forward Summary</b> |                   |            |               |
|---|-------------------|------------|---------------|
| Short-term<br>Pool / Debt<br>Proceeds   | Long-term<br>Pool | Endowment  | Total         |
| \$ 7,671,770                            | \$ 2,476,995      | \$ 823,724 | \$ 10,972,489 |
| -                                       | 500,000           | -          | 500,000       |
| (1,955,966)                             | (45,465)          | (16,080)   | (2,017,511)   |
| 4,127                                   | 44,834            | 14,912     | 63,873        |
| -                                       | (42,733)          | (11,610)   | (54,343)      |
| -                                       | (110,882)         | (33,173)   | (144,055)     |
| -                                       | (1,307)           | (5,095)    | (6,402)       |
| \$ 5,719,932                            | \$ 2,821,442      | \$ 772,678 | \$ 9,314,052  |