The attached report represents the investment portfolio of the University of North Texas System Administration for the period ending August 31, 2015, 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.

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

Date 10/28/15

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

October 27, 2015
Date

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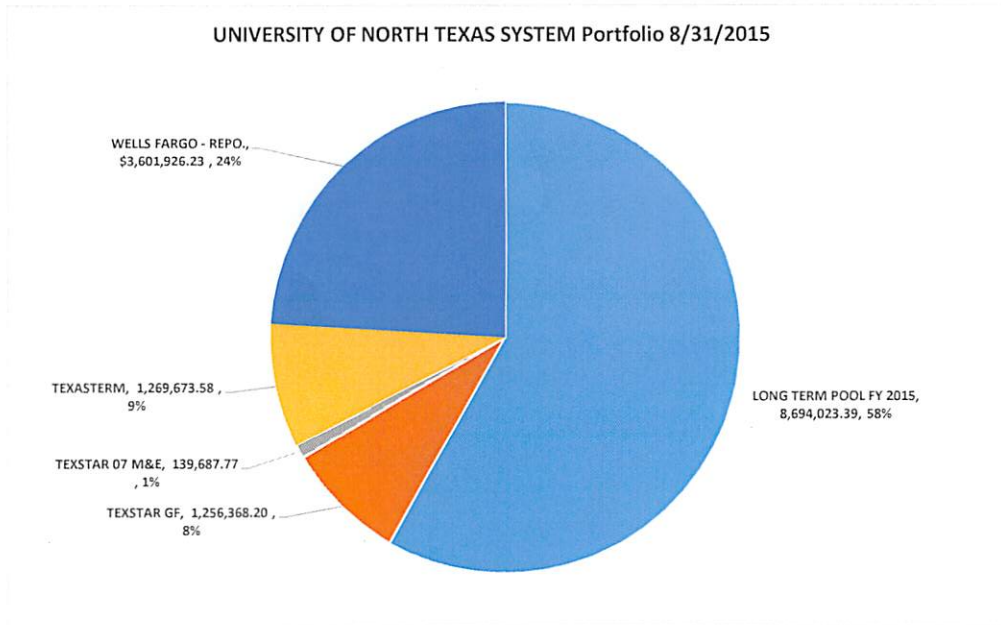untsystem.unt.edu
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UNIVERSITY OF NORTH TEXAS SYSTEM - INVESTMENT PORTFOLIO AS OF AUGUST 31, 2015

LTP - Q4	Begin Bal	Adds		Div & Int (DI)	Real Gains (R)	Unreal G/L (U)	Distributions	Fee (F)	Ending Bal. / MV	Book Value
LONG TERM POOL FY 2015	9,385,271.40	0.00		53,598.19	(8,824.94)	(712,875.85)	(78,752.97)	(2,304.64)	8,636,111.19	8,694,023.39

INVESTMENT POOLS - Q4 *	Rate	Beg. Balance	Deposits	Withdrawals	End. Balance	Interest		Book Value
TEXSTAR GF	0.075%	756,098.60	4,250,000.00	3,750,000.00	1,256,368.20	269.60		1,256,368.20
TEXSTAR 07 M&E	0.075%	139,661.22	0.00	0.00	139,687.77	26.54		139,687.77
TEXASTERM	0.097%	869,302.46	4,250,000.00	3,850,000.00	1,269,673.58	371.12		1,269,673.58

	Ending Repo. Amt.	Interest	Pegged-Amount	End. Bal. Repo.		Book Value
WELLS FARGO - REPO.	2,351,926.23	37.74	1,250,000.00	3,601,926.23		$ 3,601,926.23

* Balance = BV = MV

UNIVERSITY OF NORTH TEXAS SYSTEM Portfolio 8/31/2015

- WELLS FARGO - REPO., $3,601,926.23 , 24%
- TEXASTERM, 1,269,673.58 , 9%
- TEXSTAR 07 M&E, 139,687.77 , 1%
- TEXSTAR GF, 1,256,368.20 , 8%
- LONG TERM POOL FY 2015, 8,694,023.39, 58%

TOTAL CASH AND INVESTMENTS - May 31, 2015

	Book Value	Market Value
TEXSTAR	$895,759.81	$895,759.81
TEXASTERM	$869,302.45	$869,302.45
WELLS FARGO REPO	$1,625,036.91	$1,625,036.91
LONG TERM INVESTMENT POOL	$8,694,023.39	9,385,271.40
TOTAL	$12,084,122.57	$12,775,370.58

TOTAL CASH AND INVESTMENTS - August 31, 2015

	Book Value	Market Value
TEXSTAR	$1,396,055.97	$1,396,055.97
TEXASTERM	1,269,673.58	1,269,673.58
WELLS FARGO REPO	3,601,926.23	3,601,926.23
LONG TERM INVESTMENT POOL	8,694,023.39	8,636,111.19
TOTAL	$14,961,679.17	$14,903,766.97