



UNT | SYSTEM™

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

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

8-2-16

Date

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

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

8/4/16

Date

**University of North Texas System
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

- TexStar
- TexasTerm

Total STP Investment Pools

Total Short-Term Pool

Debt Proceeds

Total Cash Pool

Investments

UNT Long Term Investment Pool

Total Investments

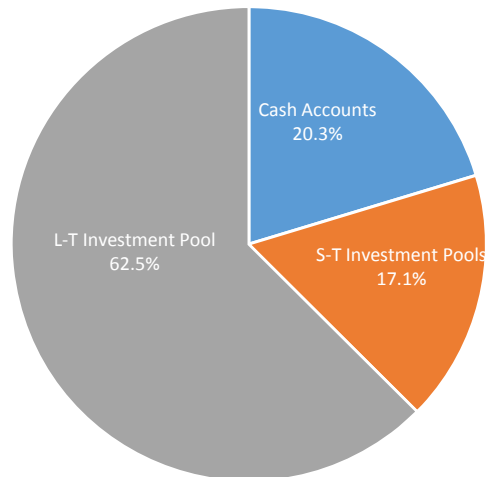
Total SYS Cash Pool and Investments

Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Yield*	YTD Approx. Yield*
\$ 1,200,000	\$ 1,300,000	\$ 1,300,000 **	1.00%	1.00%
2,431,362	1,188,742	1,188,742	0.01%	0.01%
\$ 3,631,362	\$ 2,488,742	\$ 2,488,742	0.67%	0.64%
\$ 633,600	\$ 425,626	\$ 425,626	0.36%	0.24%
647,526	1,674,893	1,674,893	0.42%	0.29%
\$ 1,281,126	\$ 2,100,519	\$ 2,100,519	0.39%	0.27%
\$ 4,912,488	\$ 4,589,261	\$ 4,589,261	0.53%	0.42%
\$ -	\$ -	\$ -	0.00%	0.13%
\$ 4,912,488	\$ 4,589,261	\$ 4,589,261	0.53%	0.42%
Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Return*	YTD Approx. Return*
\$ 7,200,157	\$ 7,662,165	\$ 7,694,023	7.22%	3.62%
\$ 7,200,157	\$ 7,662,165	\$ 7,694,023	7.22%	3.62%
\$ 12,112,645	\$ 12,251,426	\$ 12,283,284		

* 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 as of
5/31/2016 - Market Values**



University of North Texas
System

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	
\$ 4,912,488	\$ 7,200,157	\$ -	\$ 12,112,645	
-	-	-	-	
(327,637)	(65,446)	-	(393,083)	
4,410	25,905	-	30,314	
-	(18,291)	-	(18,291)	
-	521,707	-	521,707	
-	(1,866)	-	(1,866)	
\$ 4,589,261	\$ 7,662,165	\$ -	\$ 12,251,426	

University of North Texas
System

Market Value @ 8/31/15

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	
\$ 6,267,656	\$ 8,636,111	\$ -	\$ 14,903,767	
-	-	-	-	
(1,687,969)	(1,216,006)	-	(2,903,975)	
9,574	179,567	-	189,141	
-	(124,216)	-	(124,216)	
-	192,684	-	192,684	
-	(5,974)	-	(5,974)	
\$ 4,589,261	\$ 7,662,165	\$ -	\$ 12,251,426	