



UNT | SYSTEM™

The attached report represents the investment portfolio of the University of North Texas System Administration 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 "Janet E. Waldron".

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

4/26/16  
Date

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

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

4-27-16  
Date

**University of North Texas System  
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**

- TexStar  
- TexasTerm

**Total STP Investment Pools**

**Total Short-Term Pool**

**Debt Proceeds**

**Total Cash Pool**

**Investments**

UNT Long Term Investment Pool

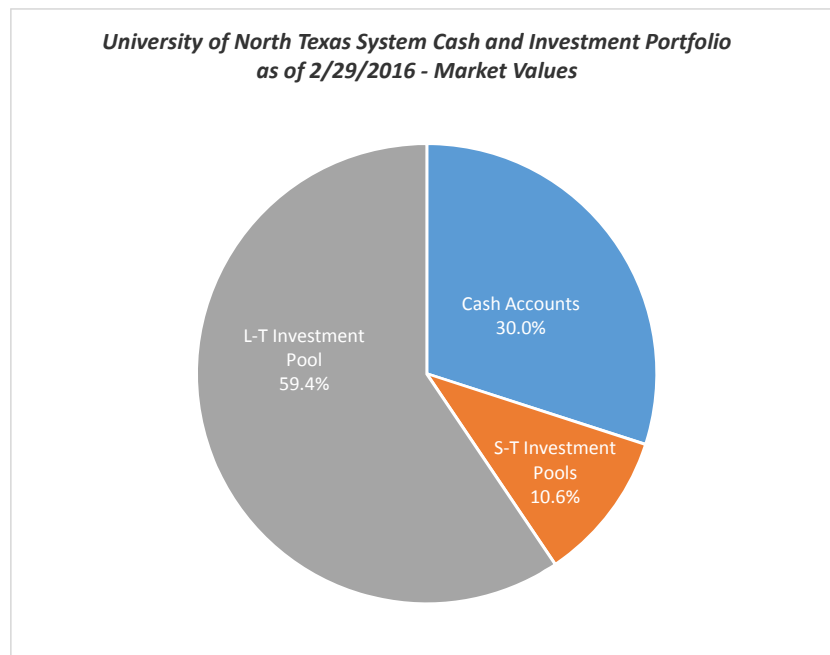
**Total Investments**

**Total SYS Cash Pool and Investments**

Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Yield*	YTD Approx. Yield*
\$ 1,250,000	\$ 1,200,000	\$ 1,200,000 **	1.00%	1.00%
3,056,405	2,431,362	2,431,362	0.01%	0.01%
<b>\$ 4,306,405</b>	<b>\$ 3,631,362</b>	<b>\$ 3,631,362</b>	<b>0.67%</b>	<b>0.63%</b>
\$ 556,881	\$ 633,600	\$ 633,600	0.26%	0.18%
570,377	647,526	647,526	0.31%	0.22%
<b>\$ 1,127,258</b>	<b>\$ 1,281,126</b>	<b>\$ 1,281,126</b>	<b>0.28%</b>	<b>0.20%</b>
<b>\$ 5,433,664</b>	<b>\$ 4,912,488</b>	<b>\$ 4,912,488</b>	<b>0.43%</b>	<b>0.37%</b>
\$ 139,725	\$ -	\$ -	0.19%	0.13%
<b>\$ 5,573,389</b>	<b>\$ 4,912,488</b>	<b>\$ 4,912,488</b>	<b>0.43%</b>	<b>0.37%</b>
Beginning Market Value	Ending Market Value	Ending Book Value	QTR Approx. Return*	YTD Approx. Return*
\$ 8,712,295	\$ 7,200,157	\$ 7,694,023	-5.57%	-3.60%
\$ 8,712,295	\$ 7,200,157	\$ 7,694,023	-5.57%	-3.60%
<b>\$ 14,285,684</b>	<b>\$ 12,112,645</b>	<b>\$ 12,606,512</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**

**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 Roll Forward Summary	Long-term Pool	Endowment	Total
\$ 5,573,389	\$ 8,712,295	\$ -	\$ 14,285,684
-	-	-	-
(664,790)	(1,071,368)	-	(1,736,157)
3,889	118,803	-	122,692
-	(107,851)	-	(107,851)
-	(449,766)	-	(449,766)
-	(1,957)	-	(1,957)
\$ 4,912,488	\$ 7,200,157	\$ -	\$ 12,112,645

**University of North Texas**  
**System**

**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 Pool / Debt Proceeds	Long-term Pool	Endowment	Total
\$ 6,267,656	\$ 8,636,111	\$ -	\$ 14,903,767
-	-	-	-
(1,360,332)	(1,150,560)	-	(2,510,892)
5,164	153,662	-	158,827
-	(105,925)	-	(105,925)
-	(329,023)	-	(329,023)
-	(4,108)	-	(4,108)
\$ 4,912,488	\$ 7,200,157	\$ -	\$ 12,112,645