



University of North Texas

University of North Texas
Health Science Center at Fort Worth

University of North Texas Dallas

The attached reports represent the investment portfolio of the University of North Texas for the period ending May 31, 2011, and are in compliance with Chapter 2256 of the Public Funds Investment Act and the Investment Strategy expressed in the System's Investment Policy.

Andrew M. Harris

Andrew M. Harris
Vice President for Finance and Administration

29 JUN 11

Date

Jean R. Bush

Jean R. Bush
Senior Associate Vice President for Finance

6/24/11

Date

Carolyn M. Whitlock

Carolyn M. Whitlock
Manager, Treasury Services

6/23/2011

Date



University of North Texas
Investments as of May 31, 2011

INVESTMENT TYPE	SECURITY DESCRIPTION	BOOK VALUE	MARKET VALUE	UNREALIZED GAIN/LOSS	UNREALIZED % GAIN/LOSS	YEARS TO MATURITY	MONTHLY ADJ. INTEREST	CURRENT YIELD	PRIOR PERIOD		CHANGE IN MARKET VALUES
									BOOK VALUE	MARKET VALUE	
	Compass Bank, due 1/28/12	1,505,094	1,505,094	-	0.0%	0.7	501.70	0.40%			
	Northstar Bank, due 4/29/12	3,109,061	3,109,061	-	0.0%	0.9	103.65	0.04%			
	Compass Bank, due 4/29/12	1,530,964	1,530,964	-	0.0%	0.9	25.52	0.02%			
	TOTAL	6,145,119	6,145,119	-	0.0%	0.9	630.87	0.12%			
	US Treasury - for non unified endowments	70,036	71,523	1,487	2.1%	0.5	256.35	4.39%	70,055	72,231	(708)
	TOTAL	70,036	71,523	1,487	2.1%	0.5	256.35	4.45%	70,055	72,231	(708)

AGENCIES:	MATURED 5/15/11	BOOK VALUE	MARKET VALUE	UNREALIZED GAIN/LOSS	UNREALIZED % GAIN/LOSS	YEARS TO MATURITY	MONTHLY ADJ. INTEREST	CURRENT YIELD	PRIOR PERIOD		CHANGE IN MARKET VALUES
									BOOK VALUE	MARKET VALUE	
	FNMA, due 5/15/11	-	-	-	0.0%	0.0	5,574.03		3,009,758	3,036,030	(8,792)
	FNMA, due 5/15/11	-	-	-	0.0%	0.0	(26.68)		1,210,275	1,210,364	(89)
	FHLB, due 6/3/11	3,140,217	3,140,534	316	0.0%	0.0	697.17	0.28%	3,146,885	3,149,326	(2,441)
	FHLB, due 6/10/11	3,000,437	3,003,090	2,653	0.1%	0.0	12,082.69	4.83%	3,004,458	3,044,460	(41,370)
	FAMCA, due 7/15/11	3,008,215	3,017,610	9,395	0.3%	0.1	8,090.74	3.23%	3,025,010	3,057,600	(39,990)
	FHLMC, due 7/18/11	3,003,366	3,021,960	18,594	0.6%	0.1	10,950.87	4.38%	3,009,819	3,057,000	(35,040)
	FHLB, due 7/27/11	3,006,187	3,007,260	1,073	0.0%	0.2	697.59	0.30%	3,016,173	3,017,550	(10,290)
	FHLB, due 8/19/11	3,003,533	3,034,260	30,727	1.0%	0.2	12,068.65	4.82%	3,007,595	3,069,420	(35,800)
	FFCB, due 9/6/11	4,003,702	4,047,080	43,378	1.1%	0.3	14,662.42	4.39%	4,007,177	4,082,880	(35,800)
	FHLB, due 9/16/11	3,029,203	3,030,810	1,607	0.1%	0.3	680.30	0.32%	3,054,079	3,055,740	(24,930)
	FHLB, due 10/11/11	3,007,027	3,007,680	653	0.0%	0.4	799.69	0.33%	3,011,887	3,015,540	(7,860)
	FHLB, due 10/13/11	3,019,147	3,053,280	34,133	1.1%	0.4	8,103.25	3.22%	3,032,196	3,089,280	(36,000)
	FHLB, due 12/09/11	5,996,534	6,132,000	135,466	2.3%	0.5	24,309.54	4.86%	5,994,874	6,209,280	(77,280)
	FNMA, due 1/9/12	1,515,781	1,516,635	854	0.1%	0.6	306.23	0.24%	1,522,292	1,521,165	(4,530)
	FFCB, due 2/1/12	1,500,063	1,501,080	1,017	0.1%	0.7	367.12	0.29%	1,500,086	1,500,015	1,065
	FHLB, due 3/9/12	2,045,364	2,047,160	1,796	0.1%	0.8	447.44	0.26%	2,060,112	2,060,680	(13,520)
	FFCB, due 5/7/12	1,054,743	1,054,643	(100)	0.0%	1.0	288.65	0.33%	1,058,709	1,059,916	(5,273)
	FHLB, due 5/18/12	2,014,796	2,017,080	2,284	0.1%	1.0	575.62	0.34%	2,018,652	2,018,300	(1,220)
	FHLB, due 6/8/12	3,358,581	3,361,874	3,293	0.1%	1.0	1,026.46	0.37%	3,366,841	3,366,263	(4,389)
	FHLMC, due 6/15/12	3,042,737	3,046,860	4,123	0.1%	1.1	897.73	0.35%	3,053,056	3,051,300	(4,440)
	FHLMC, due 7/15/12	2,104,943	2,108,300	3,357	0.2%	1.1	626.27	0.36%	2,128,434	2,127,740	(694)
	FFCB, due 9/28/12	2,002,399	2,006,820	4,421	0.2%	1.4	763.66	0.46%	2,002,853	1,996,660	(6,193)
	FHLB, due 12/14/12	2,037,963	2,038,400	437	0.0%	1.6	826.36	0.49%	2,044,166	2,034,680	(9,486)
	FFCB, due 2/21/13	2,040,766	2,045,020	4,254	0.2%	1.8	917.09	0.54%	2,046,700	2,035,360	(11,340)
	FHLMC, due 5/29/13	2,115,219	2,115,620	401	0.0%	2.0	933.75	0.53%	2,129,760	2,111,640	(18,120)
	FNMA, due 7/17/13	2,856,938	2,860,225	3,286	0.1%	2.2	1,415.85	0.59%	2,881,409	2,854,077	(27,332)
	FHLB, due 9/13/13	2,012,646	2,013,200	554	0.0%	2.3	1,197.75	0.71%	2,014,037	1,994,640	(19,397)
	TOTAL	66,920,505	67,228,481	307,975	0.5%	0.7	109,280.25	1.90%	71,357,293	71,836,906	(352,031)

CORPORATE BONDS:	BOOK VALUE	MARKET VALUE	UNREALIZED GAIN/LOSS	UNREALIZED % GAIN/LOSS	YEARS TO MATURITY	MONTHLY ADJ. INTEREST	CURRENT YIELD	CHANGE IN MARKET VALUES
	-	-	-	0.0%	0.0	-	-	-
TOTAL	-	-	-	0.0%	0.0	-	-	-

TAXABLE MUNICIPAL BONDS:	BOOK VALUE	MARKET VALUE	UNREALIZED GAIN/LOSS	UNREALIZED % GAIN/LOSS	YEARS TO MATURITY	MONTHLY ADJ. INTEREST	CURRENT YIELD	CHANGE IN MARKET VALUES
	-	-	-	0.0%	0.0	-	-	-
TOTAL	-	-	-	0.0%	0.0	-	-	-

SBA'S:	BOOK VALUE	MARKET VALUE	UNREALIZED GAIN/LOSS	UNREALIZED % GAIN/LOSS	YEARS TO MATURITY	MONTHLY ADJ. INTEREST	CURRENT YIELD	CHANGE IN MARKET VALUES
	27,623	28,264	642	2.3%	1.58	96.18	4.07%	(2,558)
TOTAL	27,623	28,264	642	2.3%	1.58	96.18	4.07%	(2,558)

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									BOOK VALUE 2/28/2011	MARKET VALUE 2/28/2011	
REPURCHASE AGREEMENT	TOTAL	6,024,821	6,024,821	-	-	N/A	302.66	0.05%	5,687,090	5,687,090	
WELLS FARGO MONEY MARKET	TOTAL	38,182,016	38,182,016	-	0.0%	N/A	5,849.55	0.13%	60,158,337	60,158,337	
TEXAS TERM DAILY	TOTAL	7,593,554	7,593,554	-	0.0%	N/A	553.13	0.09%	20,456,273	20,456,273	
TEXSTAR	TOTAL	49,637,125	49,637,125	-	0.0%	N/A	3,709.90	0.09%	55,540,753	55,540,753	
TEXPOOL	TOTAL	129,026,804	129,026,804	-	-	N/A	9,236.79	0.08%	159,484,965	159,484,965	
ENDOWMENTS: COMMONFUND	EQUITIES	9,506,743	18,689,954	9,183,212	96.6%	N/A	15,968.44	2.04%	10,497,955	19,418,957	(729,003)
	BONDS	7,208,475	8,100,922	892,447	12.4%	N/A	23,555.29	3.98%	6,079,535	6,857,128	1,243,794
	TOTAL	16,715,218	26,790,876	10,075,658			39,523.73		16,577,490	26,276,085	514,791
GRAND TOTALS		320,342,822	330,728,584	10,385,762	3.2%	0.75	169,439.41		389,362,439	399,533,462	159,494

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									BOOK VALUE 2/28/2011	MARKET VALUE 2/28/2011		
Student Managed Investment												
Fidelity Investments		318,725.33	318,725.33	-	0.0%	N/A	331.15	0.00%	304,423.79	304,423.79	14,302	
USAA Life Insurance	Life Insurance	-	-	-	0.0%	N/A	-	0.00%	-	-	-	
UNX Brokerage Account	Annuity	22,350.77	22,350.77	-	0.0%	N/A	78.86	0.00%	22,117.52	22,117.52	233	
	TOTAL	341,076.10	341,076.10	-	0.0%		410.01					