



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 February 28, 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

22 MARCH 2011

Date

Jean R. Bush

Jean R. Bush
Senior Associate Vice President for Finance (acting)

3/21/11

Date

Carolyn M. Whitlock

Carolyn M. Whitlock
Manager, Treasury Services

3/15/2011

Date



University of North Texas
Investments as of February 28, 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 11/30/2010	MARKET VALUE 11/30/2010	
CERTIFICATE OF DEPOSIT:											
	Compass Bank, due 4/29/11	1,522,544	1,522,544	-	0.0%	0.2	697.83	0.55%	1,522,544	1,522,544	-
	Northstar Bank, due 4/29/11	3,075,095	3,075,095	-	0.0%	0.2	2,818.84	1.10%	3,075,095	3,075,095	-
	Compass Bank, due 1/28/12	1,505,094	1,505,094	-	0.0%	0.9	501.70	0.40%			
	TOTAL	6,102,733	6,102,733	-	0.0%	0.3	4,018.37	0.89%	4,597,639	4,597,639	-
US Treasury - for non unitized endowments											
	UST NOTE, due 11/30/11	70,055	72,231	2,177	3.1%	0.8	256.95	4.40%	70,072	72,898	(667)
	TOTAL	70,055	72,231	2,177	3.1%	0.8	256.95	4.94%	70,072	72,898	(667)
AGENCIES:											
		Matured 2/4/11	Matured 2/4/11								
	FHLB, due 2/4/11					0.0	1,688.96				
	FFCB, due 3/21/11	3,000,709	3,012,810	12,101	0.4%	0.1	11,879.26	4.75%	3,003,749	3,046,050	(33,240)
	FHLMC, due 4/18/11	3,001,172	3,021,780	20,608	0.7%	0.1	12,142.77	4.86%	3,003,325	3,056,670	(34,890)
	FHLMC, due 4/26/11	3,006,424	3,006,630	206	0.0%	0.2	906.85	0.25%	3,016,567	3,016,890	(10,260)
	FNMA, due 5/15/11	3,009,758	3,036,030	26,272	0.9%	0.2	11,404.85	4.55%	3,021,314	3,078,030	(42,000)
	FNMA, due 5/15/11	1,210,275	1,210,364	89	0.0%	0.2	720.95	0.27%	1,227,179	1,227,108	(16,744)
	FHLB, due 6/3/11	3,146,885	3,149,326	2,441	0.1%	0.3	914.58	0.28%	3,153,407	3,154,067	(4,741)
	FHLB, due 6/10/11	3,004,458	3,044,460	40,002	1.3%	0.3	12,213.80	4.88%	3,008,391	3,080,670	(36,210)
	FAMCA, due 7/15/11	3,025,010	3,057,600	32,590	1.1%	0.4	8,638.41	3.43%	3,041,440	3,096,000	(38,400)
	FHLMC, due 7/18/11	3,009,819	3,057,000	47,181	1.6%	0.4	11,161.27	4.45%	3,016,131	3,093,600	(36,600)
	FHLB, due 7/27/11	3,016,173	3,017,550	1,377	0.0%	0.4	1,023.23	0.30%	3,025,942	3,026,730	(9,180)
	FHLB, due 8/19/11	3,007,595	3,069,420	61,825	2.1%	0.5	12,201.12	4.87%	3,011,569	3,109,260	(39,840)
	FFCB, due 9/6/11	4,007,177	4,082,880	75,703	1.9%	0.5	14,775.73	4.42%	4,010,576	4,133,520	(50,640)
	FHLB, due 9/16/11	3,054,079	3,055,740	1,661	0.1%	0.6	1,491.48	0.32%	3,078,414	3,078,960	(23,220)
	FHLB, due 10/11/11	3,011,887	3,015,540	3,653	0.1%	0.6	958.19	0.33%	3,016,642	3,018,030	(2,490)
	FHLB, due 10/13/11	3,032,196	3,089,280	57,084	1.9%	0.6	8,528.74	3.38%	3,044,960	3,097,260	(7,980)
	FHLB, due 12/09/11	5,994,874	6,209,280	214,406	3.6%	0.8	24,255.39	4.86%	5,993,249	6,277,980	(68,700)
	FNMA, due 1/9/12	1,522,292	1,521,165	(1,127)	-0.1%	0.9	518.53	0.41%			
	FFCB, due 2/1/12	1,500,086	1,500,015	(71)	0.0%	0.9	367.89	0.29%			
	FHLB, due 3/9/12	2,060,112	2,060,680	568	0.0%	1.0	928.33	0.54%			
	FFCB, due 5/7/12	1,058,709	1,059,916	1,207	0.1%	1.2	417.97	0.47%			
	FHLB, due 5/18/12	2,018,652	2,018,300	(352)	0.0%	1.2	701.37	0.42%			
	FHLB, due 6/8/12	3,366,841	3,366,263	(578)	0.0%	1.3	1,295.82	0.46%			
	FHLMC, due 6/15/12	3,053,056	3,051,300	(1,756)	-0.1%	1.3	1,234.24	0.49%			
	FHLMC, due 7/15/12	2,128,434	2,127,740	(694)	0.0%	1.4	1,392.28	0.78%	2,151,414	2,147,580	(19,840)
	FFCB, due 9/28/12	2,002,853	1,996,660	(6,193)	-0.3%	1.6	778.47	0.47%	2,003,297	2,000,300	(3,640)
	FHLB, due 12/14/12	2,044,166	2,034,680	(9,486)	-0.5%	1.8	1,028.65	0.60%	2,050,235	2,043,500	(8,820)
	FFCB, due 2/21/13	2,046,700	2,035,360	(11,340)	-0.6%	2.0	1,110.60	0.65%	2,052,505	2,044,960	(9,600)
	FHLMC, due 5/29/13	2,129,760	2,111,640	(18,120)	-0.9%	2.3	1,407.91	0.79%	2,143,984	2,135,760	(24,120)
	FNMA, due 7/17/13	2,881,409	2,854,077	(27,333)	-0.9%	2.4	2,213.81	0.92%	2,905,348	2,892,422	(38,346)
	FHLB, due 9/13/13	2,014,037	1,994,640	(19,397)	-1.0%	2.6	1,243.13	0.74%	2,015,399	2,010,980	(16,340)
	TOTAL	80,365,597	80,868,126	502,529	0.6%	0.9	149,544.58	2.22%	65,995,038	66,866,327	(575,841)
CORPORATE BONDS:											
						0.0	-				
	TOTAL	-	-	-	0.0%	0.0	-	0.00%	-	-	-
TAXABLE MUNICIPAL BONDS:											
						0.0%	0.0	-			
	TOTAL	-	-	-	0.0%	0.0	-	0.00%	-	-	-
SBA'S:											
	TOTAL	30,183	30,822	639	2.1%	1.69	103.91	4.04%	32,720	33,117	(2,295)

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									BOOK VALUE 11/30/2010	MARKET VALUE 11/30/2010	
REPURCHASE AGREEMEN'	TOTAL	5,687,090	5,687,090	-	-	N/A	344.10	0.05%	2,883,744	2,883,744	
WELLS FARGO MONEY MA	TOTAL	60,158,337	60,158,337	-	0.0%	N/A	8,569.87	0.19%	63,128,954	63,128,954	
TEXAS TERM DAILY:	TOTAL	20,456,273	20,456,273	-	0.0%	N/A	2,715.10	0.17%	35,173,107	35,173,107	
TEXSTAR:	TOTAL	55,540,753	55,540,753	-	0.0%	N/A	6,287.44	0.15%	38,250,583	38,250,583	
TEXPOOL:	TOTAL	159,484,965	159,484,965	-	-	N/A	15,999.10	0.15%	153,823,260	153,823,260	
ENDOWMENTS:											
COMMONFUND	EQUITIES	10,497,955	19,418,957	8,921,002	85.0%	N/A	16,699.50	2.07%	10,443,606	17,612,087	1,806,870
	BONDS	6,079,535	6,857,128	777,593	12.8%	N/A	18,912.06	4.06%	6,001,360	6,771,055	86,073
	TOTAL	16,577,490	26,276,085	9,698,595			35,611.56		16,444,966	24,383,142	1,892,943
GRAND TOTALS		404,473,476	414,677,416	10,203,940	2.5%	0.82	223,450.98		380,400,084	389,212,772	1,314,140

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									BOOK VALUE 11/30/2010	MARKET VALUE 11/30/2010	
Student Managed Investment											
Fidelity Investments		304,423.79	304,423.79	-	0.0%	N/A	59.68	0.00%	288,516.47	288,516.47	15,907
USAA Life Insurance	Life Insurance	-	-	-		N/A	-	0.00%			-
	Annuity	22,117.52	22,117.52	-	0.0%	N/A	70.50	0.00%	21,896.31	21,896.31	221
UNX Brokerage Account		-	-				-				
	TOTAL	326,541.31	326,541.31	-	0.0%		130.18				