



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 November 30, 2012, 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
Vice President for Finance and Administration

8 JAN 13

Date

Jean R. Bush
Senior Associate Vice President for Finance

1/7/2013

Date

Carolyn M. Whitlock
Manager, Treasury Services

1/4/2013

Date



UNIVERSITY OF NORTH TEXAS

INVESTMENT PORTFOLIO SUMMARY

For The Period Ending 11/30/12

These reports are prepared in accordance with the Texas Public Funds Investment Act, Government Code 2256. These reports are in full compliance with the Investment Policy and Strategy established for the University of North Texas and the Public Funds Investment Act.

As November 30, 2012 the University's portfolio had a book value of \$255.5 million and a market value of \$266.5 million. Of this amount, \$87.1 million was held in local government investment pools, with \$27.7 million in TexPool, \$31.4 million in TexSTAR, and \$28.0 million in Texas Term. The Wells Fargo Repurchase Sweep account held \$18.8 million and the Wells Fargo Governmental Money Market held \$21.8 million. The remaining \$127.8 million was invested in SBA's (\$13 thousand), Long Term Investment Pool (\$90.0 million), Endowments at Foundation (\$27.0 million), and government agency securities (\$10.7 million). The breakdown of the \$10.7 million invested in government agencies is as follows: \$2.0 million in Farm Credit notes; \$4.0 million in Federal Home Loan Bank notes; \$2.0 million in Freddie Mac notes; and \$2.7 million in Fannie Mae notes.

As of November 30, 2012 the portfolio had a weighted average maturity of 189 days and a weighted average yield to maturity of 0.60% excluding liquid funds. On an accrual basis the portfolio earned \$119,837 during this month. The tables below summarize the portfolio as of November 30, 2012.

The University's portfolio average daily balance yield changed from 0.39% to 0.58%, an increase of 19 basis points. Bond proceeds from the Series 2009A issue were invested in the local government investment pools.

Total Portfolio Summary			
	Current Month 11/30/2012	Prior Month 10/31/2012	Change From Prior
Book Value	\$255,470,689	\$257,987,047	\$(2,516,357)
Market Value	\$266,545,802	\$267,888,444	\$(1,342,638)
Market Value %	104.34%	103.84%	0.50%
Earned Income	\$119,837.11	\$81,953.62	\$37,883.49

