



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 August 31, 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.

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Vice President for Finance and Administration

*26 SEP 12*

Date

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*9/26/12*

Date

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Manager, Treasury Services

*9/25/2012*

Date



**UNIVERSITY OF NORTH TEXAS**  
**INVESTMENT PORTFOLIO SUMMARY**  
*For The Period Ending 08/31/12*

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.

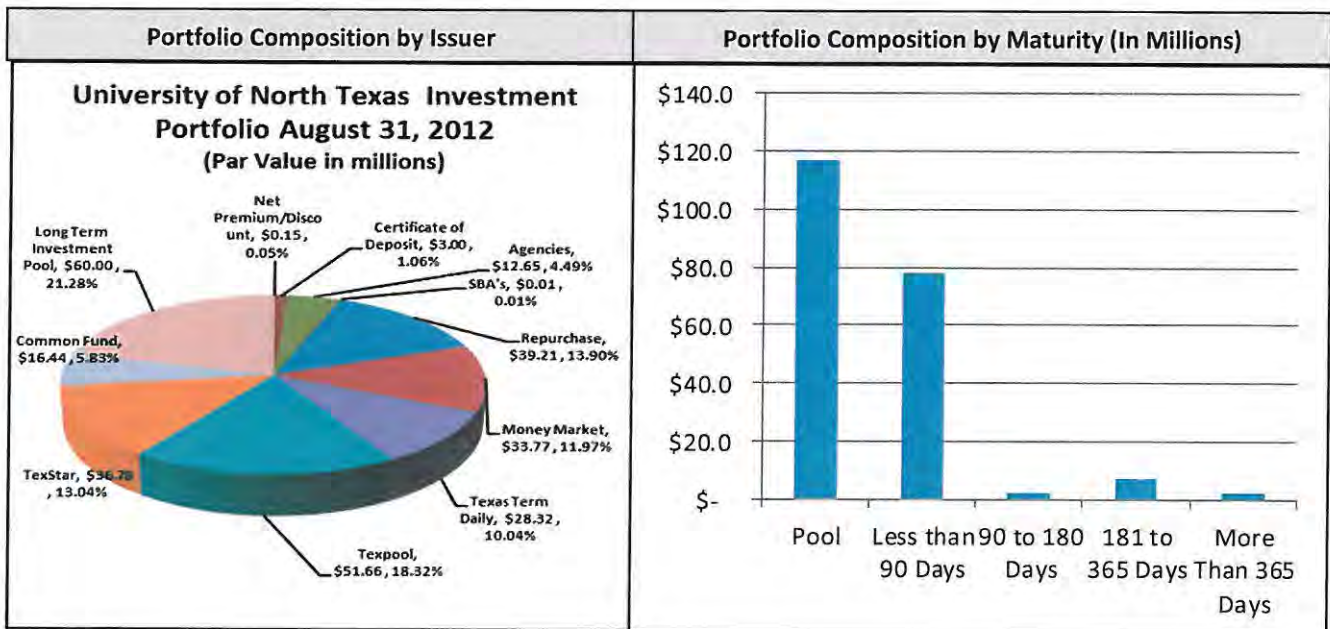
As August 31, 2012 the University's portfolio had a book value of \$282.0 million and a market value of \$293.7 million. Of this amount, \$116.8 million was held in local government investment pools, with \$51.7 million in TexPool, \$36.8 million in TexSTAR, and \$28.3 million in Texas Term. The Wells Fargo Repurchase Sweep account held \$39.2 million and the Wells Fargo Governmental Money Market held \$33.8 million. The remaining \$92.3 million was invested in SBA's (\$14 thousand), Long Term Investment Pool (\$60.0 million), Commonfund (\$16.4 million), Certificate of Deposits (\$3.0 million), and government agency securities (\$12.8 million). The breakdown of the \$12.8 million invested in government agencies is as follows: \$4.0 million in Farm Credit notes; \$4.0 million in Federal Home Loan Bank notes; \$2.1 million in Freddie Mac notes; and \$2.7 million in Fannie Mae notes.

As of August 31, 2012 the portfolio had a weighted average maturity of 189 days and a weighted average yield to maturity of 0.58% excluding liquid funds. On an accrual basis the portfolio earned \$68,667 during this month. The tables below summarize the portfolio as of August 31, 2012.

The University's portfolio average daily balance yield changed from 0.23% to 0.33%, an increase of 10 basis points. Bond proceeds from the Series 2009A issue were invested in the local government investment pools.

Total Portfolio Summary			
	Current Month 08/31/2012	Prior Month 07/31/2012	Change From Prior
Book Value	\$281,989,854	\$256,965,880	\$25,023,974
Market Value	\$293,243,532	\$267,337,479	\$25,906,053
Market Value %	103.99%	104.04%	-0.05%
Earned Income	\$68,667.19	\$49,746.99	\$18,920.20

Endowment Performance Summary		
	Multi-Strategy Equity Fund	Multi-Strategy Bond Fund
08/31/2012	2.50%	0.61%
Fiscal YTD	9.49%	6.63%
Benchmarks	18.00%	5.78%
	S&P 500 Index	Barclays Capital U.S. Aggregate Bond Index





University of North Texas  
Investments as of August 31, 2012

INVESTMENT TYPE	SECURITY DESCRIPTION	BOOK VALUE	MARKET VALUE	UNREALIZED GAIN/LOSS	YEARS TO MATURITY	MONTHLY ADD. INTEREST	CURRENT YIELD	PRIOR PERIOD		CHANGE IN MARKET VALUES
								BOOK VALUE	MARKET VALUE	
CERTIFICATE OF DEPOSIT:	First State Bank, due 10/14/12	3,000,000	3,000,000	-	0.0%	1,500.00	0.60%	3,000,000	3,000,000	-
TOTAL		3,000,000	3,000,000	-	0.0%	1,500.00	0.61%	3,000,000	3,000,000	-

US Treasury - for non unified endowments

INVESTMENT TYPE	SECURITY DESCRIPTION	BOOK VALUE	MARKET VALUE	UNREALIZED GAIN/LOSS	YEARS TO MATURITY	MONTHLY ADD. INTEREST	CURRENT YIELD	PRIOR PERIOD		CHANGE IN MARKET VALUES
								BOOK VALUE	MARKET VALUE	
TOTAL		-	-	-	0.0%	-	0.94%	-	-	-
AGENCIES:										
	FPCB, due 9/28/12	2,000,138	2,000,700	562	0.0%	763.66	0.46%	2,000,592	2,002,500	(1,800)
	FHLB, due 12/14/12	2,007,080	2,009,240	2,160	0.1%	826.36	0.49%	2,013,284	2,016,700	(7,460)
	FPCB, due 2/21/13	2,011,223	2,014,200	2,977	0.1%	917.09	0.55%	2,017,158	2,021,820	(7,620)
	FHLMC, due 5/29/13	2,042,832	2,048,880	6,048	0.3%	933.75	0.55%	2,057,372	2,064,740	(15,860)
	FNMA, due 7/17/13	2,735,116	2,745,480	10,364	0.4%	1,415.85	0.62%	2,759,587	2,772,483	(27,004)
	FHLB, due 9/13/13	2,005,718	2,015,820	10,102	0.5%	1,197.75	0.72%	2,007,109	2,017,900	(2,080)
TOTAL		12,802,107	12,834,320	32,212	0.3%	6,054.47	0.57%	12,855,102	12,896,143	(61,824)

TOTAL		14,468	15,139	671	4.6%	56.19	4.45%	16,941	17,602	(2,463)
SBA'S:										
REPURCHASE AGREEMENT TOTAL		39,208,415	39,208,415	-	N/A	340.87	0.02%	14,208,406	14,208,406	-
WELLS FARGO MONEY MARKET		33,765,929	33,765,929	-	0.0%	6,594.97	0.18%	54,746,169	54,746,169	-
LONG TERM INVESTMENT TOTAL		60,000,000	61,548,212	1,548,212.01	2.6%	40,165.24	0.80%	30,021,145	29,023,167	9,997,838
TEXAS TERM DAILY:		28,318,878	28,318,878	-	0.0%	3,011.06	0.13%	38,808,018	38,808,018	-
TEXSTAR:		36,775,729	36,775,729	-	0.0%	4,215.34	0.14%	41,729,039	41,729,039	-
TEXPOOL:		51,664,051	51,664,051	-	N/A	4,753.46	0.13%	75,648,254	75,648,254	-

ENDOWMENTS:										
COMMON FUND										
EQUITIES		9,862,893	18,808,225	8,945,332	90.7%	2,905.29	0.36%	9,620,565	17,492,739	1,315,486
BONDS		6,574,065	7,824,767	1,250,702	19.0%	-	0.00%	6,961,362	8,004,940	(180,173)
TOTAL		16,436,958	26,632,992	10,196,034		2,905.29		16,581,927	25,497,679	1,135,313
GRAND TOTALS		281,986,536	293,763,665	11,777,129	4.2%	69,596.89		287,615,001	295,574,477	1,071,026

Student Managed Investment

Fidelity Investments		342,224.49	342,224.49	-	0.0%	407.23	0.00%	318,739.06	318,739.06	23,485
USAA Life Insurance		-	-	-	N/A	-	0.00%	-	-	-
Life Insurance Annuity		23,524.82	23,524.82	-	0.0%	79.92	0.00%	23,228.40	23,288.40	236
UNX Brokerage Account		-	-	-	N/A	-		-	-	-
TOTAL		365,749.31	365,749.31	-	0.0%	487.15		341,967.46	341,967.46	23,485