

The attached report represents the investment portfolio of the University of North Texas Health Science Center for the period ending May 31, 2011, and is in compliance with the Public Funds Investment Act and the investment strategy expressed in the University of North Texas Health Science Center's investment policy.

May 31, 2011

Date



Michael B. Mueller, MBA

Vice President for Finance and Chief Financial Officer



Geoffrey Scarpelli

Controller and Chief Budget Officer



Prepared by:

Sandy McAfee

UNIVERSITY OF NORTH TEXAS HEALTH SCIENCE CENTER
INVESTMENT PORTFOLIO SUMMARY
For The Period Ending 05/31/2011

This report is prepared in accordance with the Texas Public Funds Investment Act, Government Code 2256. This report is in full compliance with the Investment Policy and Strategy established for the University of North Texas Health Science Center and the Public Funds Investment Act.

As of May 31, 2011, the Health Science Center's overall portfolio had a book value of \$105.1 million and market value of \$105.5 million. Of this book value amount, \$80.1 million (book value and market value) was held in TexPool, a local government investment pool, and \$25.0 million book value and \$25.3 million market value in Texas Treasury Safekeeping Trust Company.

As of May 31, 2011, the TexPool portfolio had a weighted average maturity of 1 day and a daily average yield to maturity of .08%. The portfolio earned \$104,554 for the month of May 2011. The table below summarizes the portfolio as of May 31, 2011.

The Health Science Center's overall portfolio annual yield decreased slightly from 1.32% for the month of April 2011 to 1.23% for the month of May 2011.

Total Portfolio Summary			
	Current Month 05/31/2011	Prior Month 04/30/2011	Change From Prior
Book Value	\$105,146,362	\$99,291,008	\$5,855,354
Market Value	\$ 105,500,869	\$100,073,302	\$5,427,567
Market to Book Value %	100.34%	100.79%	-0.45%
Income	\$104,554	\$105,938	-\$1,384

Portfolio Composition by Issuer

