

**University of North Texas
Investments as of September 30, 2006**

INVESTMENT TYPE	SECURITY DESCRIPTION	BOOK VALUE	MARKET VALUE	UNREALIZED GAIN/LOSS	UNREALIZED % GAIN/LOSS	YEARS TO MATURITY	MONTHLY ADJ. INTEREST	CURRENT YIELD
CERTIFICATE OF DEPOSIT:								
	Texas Bank, due						-	
	Texas Bank, due	-	-	-	0.0%	0.0	-	0.00%
	TOTAL	-	-	-	0.0%		-	4.20%
Discount Note:								
	TOTAL	-	-	-	0.0%	0.0	-	0.00%
AGENCIES:								
	FNMA, due 10/13/06	3,000,000	2,997,915	(2,085)	-0.1%	0.0	7,625.00	3.05%
	FNMA, due 11/9/06	2,999,949	2,992,872	(7,077)	-0.2%	0.1	7,538.53	3.02%
	FNMA, due 11/9/06	3,000,179	2,992,872	(7,307)	-0.2%	0.1	7,365.62	2.95%
	FHLB, due 11/28/06	2,000,000	1,993,588	(6,412)	-0.3%	0.2	5,416.67	3.25%
	FHLB, due 12/15/06	4,000,000	3,977,676	(22,324)	-0.6%	0.2	8,333.33	2.50%
	FNMA, due 1/12/07	2,999,573	2,985,387	(14,186)	-0.5%	0.3	8,998.08	3.60%
	FHLB, due 1/18/07	1,999,535	1,988,600	(10,935)	-0.5%	0.3	5,960.27	3.58%
	FHLMC, due 1/30/07	1,496,477	1,488,926	(7,551)	-0.5%	0.3	4,616.31	3.70%
	FHLB, due 2/15/07	2,998,646	2,978,757	(19,889)	-0.7%	0.4	8,731.80	3.49%
	FNMA, due 2/15/07	2,985,414	2,967,000	(18,414)	-0.6%	0.4	9,108.46	3.66%
	FNMA, due 3/15/07	2,998,309	2,977,200	(21,109)	-0.7%	0.5	9,368.16	3.75%
	FNMA, due 5/4/07	2,963,568	2,961,600	(1,968)	-0.1%	0.6	12,872.44	5.21%
	FNMA, due 7/27/07	2,971,946	2,959,137	(12,809)	-0.4%	0.8	11,555.40	4.67%
	FNMA, due 8/14/07	2,543,532	2,525,100	(18,432)	-0.7%	0.9	9,309.91	4.39%
	FNMA, due 8/30/07	2,966,006	2,949,600	(16,406)	-0.6%	0.9	11,578.37	4.68%
	FHLMC, due 10/19/07	3,000,000	2,948,763	(51,237)	-1.7%	1.1	8,750.00	3.50%
	FHLMC, due 11/9/07	2,957,054	2,945,100	(11,954)	-0.4%	1.1	11,556.16	4.69%
	FHLB, due 12/4/07	3,000,000	2,962,062	(37,938)	-1.3%	1.2	10,000.00	4.00%
	FHLMC, due 2/25/08	3,939,525	3,897,200	(42,325)	-1.1%	1.4	14,369.86	4.38%
	FHLB, due 3/14/08	5,000,266	4,951,550	(48,716)	-1.0%	1.5	18,214.12	4.37%
	FHLMC, due 5/21/08	4,884,014	4,854,570	(29,444)	-0.6%	1.7	19,142.32	4.70%
	FAMCA, due 7/29/08	4,957,041	4,927,344	(29,698)	-0.6%	1.9	19,637.60	4.75%
	FHLB, due 9/12/08	4,985,879	4,930,500	(55,379)	-1.1%	2.0	18,302.49	4.41%
	FAMCA, due 11/3/08	3,025,330	3,029,394	4,064	0.1%	2.1	12,756.68	5.06%
	FAMCA, due 11/3/08	1,633,552	1,635,873	2,320	0.1%	2.1	6,893.54	5.06%
	FFCB, due 2/2/09	2,987,196	2,986,188	(1,008)	0.0%	2.4	12,323.75	4.95%
	FHLB, due 3/13/09	3,003,379	3,019,890	16,511	0.5%	2.5	13,011.73	5.20%
	FNMA, due 5/4/09	2,947,461	2,945,430	(2,031)	-0.1%	2.6	12,164.39	4.95%
	FNMA, due 8/13/09	3,334,554	3,339,318	4,764	0.1%	2.9	13,975.93	5.03%
	FNMA, due 10/21/09	2,917,019	2,920,767	3,748	0.1%	3.1	12,253.67	5.04%
	FNMA, due 1/19/10	2,934,651	2,941,041	6,390	0.2%	3.4	12,374.25	5.06%
	FHLB, due 3/12/10	2,971,111	2,987,580	16,469	0.6%	3.5	12,875.87	5.20%
	FFCB, due 5/11/10	3,002,866	3,036,060	33,194	1.1%	3.7	13,234.82	5.29%
	FHLMC, due 7/12/10	2,892,437	2,921,100	28,663	1.0%	3.8	12,649.14	5.25%
	FHLMC, due 9/15/10	3,145,016	3,210,000	64,984	2.1%	4.0	14,178.86	5.41%
	FNMA, due 11/15/10	3,123,339	3,189,900	66,561	2.1%	4.2	14,107.18	5.42%
	TOTAL	112,564,825	112,315,859	(248,965)	-0.2%	1.7	411,150.70	4.38%

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CORPORATE BONDS:								
	General Electric, due 6/15/09	2,899,735	2,911,800	12,065	0.4%	2.7	13,041.41	5.36%
	New York Life Insurance, due 8/16/10	2,920,185	2,960,730	40,545	1.4%	3.9	13,253.50	5.40%
	TOTAL	5,819,920	5,872,530	52,610	0.9%	3.3	26,294.90	5.43%
TAXABLE MUNICIPAL BONDS:								
	Ohio (AAA), due 2/15/08	2,006,456	1,980,106	(26,350)	-1.3%	1.4	7,457.66	4.46%
	City of Miami Beach (AAA, due 9/1/07)	1,000,000	991,997	(8,003)	-0.8%	0.9	3,650.00	4.38%
	TOTAL	3,006,456	2,972,103	(34,353)	-1.1%	1.2	11,107.66	4.43%
Treasuries:								
	US Treasuries, due 12/31/06	92,967	92,521	(446)	-0.5%	0.3	243.41	3.14%
	US Treasuries, due 2/15/07	93,687	93,038	(649)	-0.7%	0.4	244.22	3.13%
	US Treasuries, due 6/30/07	97,518	97,009	(509)	-0.5%	0.8	349.01	4.29%
	US Treasuries, due 9/30/07	98,686	98,103	(583)	-0.6%	1.0	355.82	4.33%
	US Treasuries, due 2/15/08	97,712	98,108	396	0.4%	1.4	417.73	5.13%
	US Treasuries, due 3/31/08	99,284	99,760	476	0.5%	1.5	424.61	5.13%
	US Treasuries, due 6/30/08	100,056	100,630	574	0.6%	-1.3	424.45	5.09%
	US Treasuries, due 10/15/08	96,247	96,983	736	0.8%	2.1	411.33	5.13%
	TOTAL	776,157	776,151	(6)	0.0%	0.8	2,870.59	4.50%
Texas Term Series 2005 Bond Proceeds								
	Due 9/1/06	-	-	-		0.0	1,117.29	
	Due 10/2/06	1,616,500	1,616,500	-	0.0%	0.0	6,018.69	4.47%
	Due 11/1/06	1,566,500	1,566,500	-	0.0%	0.1	5,884.03	4.51%
	TOTAL	3,183,000	3,183,000				13,020.01	4.98%
SBA'S:	TOTAL	74,869	75,896	1,027	1.4%	5.41	453.80	7.22%
REPURCHASE AGREEMENT:	TOTAL	6,246,421	6,246,421	-	-	N/A	33,512.37	4.97%
TEXAS TERM DAILY:	TOTAL	5,959,796	5,959,796	-	0.0%	N/A	30,920.37	5.20%
TEXPOOL:	TOTAL	65,686,936	65,686,936	-	-	N/A	304,220.40	5.26%
ENDOWMENTS: COMMONFUND	EQUITIES	9,374,377	15,524,954	6,150,577	65.6%	N/A	46,499.01	5.84%
	BONDS	6,129,863	6,562,874	433,011	7.1%	N/A	61,083.67	11.73%
	TOTAL	15,504,240	22,087,828	6,583,588			107,582.68	
GRAND TOTALS		218,822,620	225,176,521	6,353,901	2.9%	1.71	941,133.48	
Student Managed Investment								
USAA LIFE INSURANCE	LIFE INSURANCE	195,765.20	195,765.20	-	0.0%	N/A	821.22	0.00%
	ANNUITY	18,594.77	18,594.77	-	0.0%	N/A	59.84	0.00%
UNIX Brokerage Account		67,093.09	67,093.09				25.30	
	TOTAL	281,453	281,453	-	0.0%		906.36	

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