

University of North Texas  
Investments as of December 31, 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:								
		-	-	-	0.0%	0.0	-	0.00%
	TOTAL	-	-	-	0.0%		-	
US Treasury - for non unitized endowments								
	UST NOTE, due 11/30/11	70,356	69,409	(947)	-1.3%	5.0	46.96	0.80%
	TOTAL	70,356	69,409	(947)	-1.3%	5.0	46.96	0.80%
AGENCIES:								
		matured 12/15/06	matured 12/15/06	-		0.0		
	FHLB, due 12/15/06					0.0	4,166.77	
	FNMA, due 1/12/07	2,999,951	2,998,539	(1,412)	0.0%	0.0	9,002.18	3.60%
	FHLB, due 1/18/07	1,999,924	1,998,400	(1,524)	-0.1%	0.1	5,964.50	3.58%
	FHLMC, due 1/30/07	1,499,134	1,497,405	(1,729)	-0.1%	0.1	4,645.19	3.72%
	FHLB, due 2/15/07	2,999,549	2,993,148	(6,401)	-0.2%	0.1	8,741.61	3.50%
	FNMA, due 2/15/07	2,995,138	2,989,200	(5,938)	-0.2%	0.1	9,214.15	3.69%
	FNMA, due 3/15/07	2,999,246	2,990,400	(8,846)	-0.3%	0.2	9,378.35	3.75%
	FNMA, due 5/4/07	2,979,086	2,978,358	(728)	0.0%	0.3	13,041.11	5.25%
	FNMA, due 7/27/07	2,980,549	2,970,405	(10,144)	-0.3%	0.6	11,648.91	4.69%
	FNMA, due 8/14/07	2,530,938	2,517,800	(13,138)	-0.5%	0.6	9,173.01	4.35%
	FNMA, due 8/30/07	2,975,369	2,962,800	(12,569)	-0.4%	0.7	11,680.15	4.71%
	FHLMC, due 10/19/07	3,000,000	2,959,500	(40,500)	-1.4%	0.8	8,750.00	3.50%
	FHLMC, due 11/9/07	2,966,810	2,954,700	(12,110)	-0.4%	0.9	11,662.20	4.72%
	FHLB, due 12/4/07	3,000,000	2,967,390	(32,610)	-1.1%	0.9	10,000.00	4.00%
	FHLMC, due 2/25/08	3,950,371	3,911,600	(38,771)	-1.0%	1.2	14,487.74	4.40%
	FHLB, due 3/14/08	5,000,220	4,953,010	(47,210)	-0.9%	1.2	18,213.62	4.37%
	FHLMC, due 5/21/08	4,901,828	4,864,844	(36,984)	-0.8%	1.4	19,335.95	4.73%
	FAMCA, due 7/29/08	4,962,958	4,929,688	(33,270)	-0.7%	1.6	19,701.91	4.76%
	FHLB, due 9/12/08	4,987,701	4,932,000	(55,701)	-1.1%	1.7	18,322.29	4.41%
	FAMCA, due 11/3/08	3,022,283	3,023,070	787	0.0%	1.9	12,723.57	5.05%
	FAMCA, due 11/3/08	1,631,922	1,632,458	535	0.0%	1.9	6,875.82	5.06%
	FFCB, due 2/2/09	2,988,572	2,983,122	(5,450)	-0.2%	2.1	12,338.71	4.95%
	FHLB, due 3/13/09	3,003,032	3,013,380	10,348	0.3%	2.2	13,007.96	5.20%
	FHLMC, due 4/6/09	3,866,141	3,871,048	4,907	0.1%	2.3	16,684.34	5.18%
	FNMA, due 5/4/09	2,952,565	2,946,204	(6,361)	-0.2%	2.4	12,219.87	4.97%
	FNMA, due 8/13/09	3,338,544	3,338,649	105	0.0%	2.7	14,019.29	5.04%
	FNMA, due 10/21/09	2,923,854	2,912,730	(11,124)	-0.4%	2.8	12,327.96	5.06%
	FHLB, due 12/11/09	2,994,443	2,999,700	5,257	0.2%	3.0	12,660.10	5.07%
	FNMA, due 1/19/10	2,939,632	2,942,982	3,350	0.1%	3.1	12,428.39	5.07%
	FNMA, due 2/17/10	982,835	978,780	(4,055)	-0.4%	3.2	4,048.46	4.94%
	FHLB, due 3/12/10	2,973,222	2,990,613	17,391	0.6%	3.2	12,898.82	5.21%
	FHLB, due 4/5/10	2,567,987	2,561,064	(6,923)	-0.3%	3.3	10,482.53	4.90%
	FFCB, due 5/11/10	3,002,666	3,030,990	28,324	0.9%	3.4	13,232.65	5.29%
	FHLMC, due 7/12/10	2,899,603	2,922,000	22,397	0.8%	3.6	12,727.02	5.27%
	FHLMC, due 9/15/10	3,135,790	3,193,500	57,710	1.8%	3.8	14,078.57	5.39%
	FNMA, due 11/15/10	3,115,809	3,174,900	59,091	1.9%	3.9	14,025.34	5.40%
	FHLMC, due 1/18/11	3,014,072	2,979,375	(34,697)	-1.2%	4.3	9,262.13	3.69% *
	FHLB, due 2/4/11	2,972,964	2,981,640	8,676	0.3%	4.2	12,685.25	5.12%
	FFCB, due 3/21/11	3,052,049	3,018,300	(33,749)	-1.1%	4.3	9,415.59	3.70% *
	TOTAL	117,106,757	116,863,691	(243,065)	-0.2%	1.9	455,272.03	4.63%

\* This represents the yield for the days the University owned the investments in December. The yield will be 4.62% and 4.67% respectively

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<b>CORPORATE BONDS:</b>								
	General Electric, due 6/15/09	2,909,062	2,932,800	23,738	0.8%	2.5	13,142.79	5.36%
	New York Life Insurance, due 8/16/10	2,925,371	2,942,670	17,299	0.6%	3.7	13,309.86	5.40%
	<b>TOTAL</b>	<b>5,834,433</b>	<b>5,875,470</b>	<b>41,037</b>	<b>0.7%</b>	<b>3.1</b>	<b>26,452.65</b>	<b>5.45%</b>
<b>TAXABLE MUNICIPAL BONDS:</b>								
	Ohio (AAA), due 2/15/08	2,005,275	1,984,160	(21,115)	-1.1%	1.1	7,085.47	4.24%
	City of Miami Beach (AAA, due 9/1/07)	1,000,000	993,921	(6,079)	-0.6%	0.7	3,650.00	4.38%
	Univ of Kansas (AAA, AAA, Aaa, due 2/1/10)	623,536	624,004	468	0.1%	3.1	1,527.73	2.94%
	Univ of Miami (AAA, AAA, Aaa, due 4/1/10)	408,786	408,787	0	0.0%	3.3	1,184.07	3.48%
	<b>TOTAL</b>	<b>4,037,597</b>	<b>4,010,871</b>	<b>(26,726)</b>	<b>-0.7%</b>	<b>1.6</b>	<b>13,447.27</b>	<b>4.00%</b>
<b>Treasuries:</b>								
	US Treasuries, due 12/31/06	-	-	-		0.0	243.78	
	US Treasuries, due 2/15/07	93,896	93,677	(219)	-0.2%	0.1	246.48	3.15%
	US Treasuries, due 6/30/07	97,680	97,342	(339)	-0.3%	0.5	350.78	4.31%
	US Treasuries, due 9/30/07	98,765	98,227	(538)	-0.5%	0.8	356.68	4.33%
	US Treasuries, due 2/15/08	98,130	98,234	104	0.1%	1.1	422.28	5.16%
	US Treasuries, due 3/31/08	99,404	99,531	127	0.1%	1.3	425.91	5.14%
	US Treasuries, due 6/30/08	100,048	100,281	233	0.2%	1.5	424.36	5.09%
	US Treasuries, due 10/15/08	96,710	97,078	368	0.4%	1.8	416.37	5.17%
	<b>TOTAL</b>	<b>684,634</b>	<b>684,370</b>	<b>(264)</b>	<b>0.0%</b>	<b>1.0</b>	<b>2,886.64</b>	<b>4.39%</b>
<b>Texas Term Series 2005 Bond Proceeds</b>								
	<b>TOTAL</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>0.00%</b>
<b>SBA'S:</b>								
	<b>TOTAL</b>	<b>72,838</b>	<b>73,586</b>	<b>748</b>	<b>1.0%</b>	<b>5.16</b>	<b>441.70</b>	<b>7.22%</b>
<b>REPURCHASE AGREEMENT TOTAL</b>								
	<b>TOTAL</b>	<b>9,157,825</b>	<b>9,157,825</b>	<b>-</b>	<b>-</b>	<b>N/A</b>	<b>65,789.76</b>	<b>5.12%</b>
<b>TEXAS TERM DAILY:</b>								
	<b>TOTAL</b>	<b>5,768,201</b>	<b>5,768,201</b>	<b>-</b>	<b>0.0%</b>	<b>N/A</b>	<b>28,059.06</b>	<b>5.25%</b>
<b>TEXPOOL:</b>								
	<b>TOTAL</b>	<b>66,478,202</b>	<b>66,478,202</b>	<b>-</b>	<b>-</b>	<b>N/A</b>	<b>276,950.01</b>	<b>5.29%</b>
<b>ENDOWMENTS:</b>								
<b>COMMONFUND</b>								
	EQUITIES	9,423,058	16,669,320	7,246,262	76.9%	N/A	36,300.53	4.54%
	BONDS	6,208,308	6,666,249	457,941	7.4%	N/A	48,277.39	9.16%
	<b>TOTAL</b>	<b>15,631,366</b>	<b>23,335,569</b>	<b>7,704,203</b>			<b>84,577.92</b>	
<b>GRAND TOTALS</b>								
	<b>TOTAL</b>	<b>224,842,209</b>	<b>232,317,195</b>	<b>7,474,986</b>	<b>3.3%</b>	<b>1.97</b>	<b>953,924.00</b>	

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Student Managed Investment								
USAA LIFE INSURANCE	LIFE INSURANCE	-	-	-		N/A	-	0.00%
	ANNUITY	18,779.51	18,779.51	-	0.0%	N/A	62.46	0.00%
UNIX Brokerage Account		275,084.43	275,084.43				523.86	
	<b>TOTAL</b>	<b>293,864</b>	<b>293,864</b>	<b>-</b>	<b>0.0%</b>		<b>586.32</b>	