The attached report represents the investment portfolio of the University of North Texas System Administration for the period ending August 31, 2020, and is in compliance with Chapter 2256 of the Public Funds Investment Act and the Investment Strategy expressed in the UNT System’s Investment Policy.

Luke Lybrand, CTP
Associate Vice Chancellor for Treasury, University of North Texas System

11/6/2020

Digitally signed by Dan Tenney
Date: 2020.10.30 15:22:17 -05'00'

Dan Tenney
Vice Chancellor for Finance, University of North Texas System
### University of North Texas System Administration
**Investment Portfolio**
*For the Quarter Ending August 31, 2020*

<table>
<thead>
<tr>
<th>Asset Pool</th>
<th>Beginning Market Value</th>
<th>Ending Market Value</th>
<th>Accrued Interest</th>
<th>Approximate Quarterly Yield</th>
<th>Approximate FYTD Yield</th>
</tr>
</thead>
<tbody>
<tr>
<td>Short-Term Pool</td>
<td>$6,403,101</td>
<td>$4,261,584</td>
<td>$1,466</td>
<td>0.25%</td>
<td>1.05%</td>
</tr>
<tr>
<td>Long-Term Pool</td>
<td>$5,745,852</td>
<td>$6,119,876</td>
<td>-</td>
<td>7.46%</td>
<td>6.15%</td>
</tr>
<tr>
<td>Debt Proceeds Pool</td>
<td>$5,446,126</td>
<td>$4,864,148</td>
<td>-</td>
<td>0.21%</td>
<td>1.16%</td>
</tr>
<tr>
<td>Historic Tax Credits</td>
<td>-</td>
<td>$10,863,969</td>
<td>-</td>
<td>0.22%</td>
<td>0.22%</td>
</tr>
<tr>
<td><strong>Totals for All Asset Pools</strong></td>
<td><strong>$17,595,080</strong></td>
<td><strong>$26,109,577</strong></td>
<td><strong>$1,466</strong></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**University of North Texas System Administration Portfolio Market Values as of 8/31/2020 (excludes Debt Proceeds and Historic Tax Credits)**

- **Short-Term Pool** 28.0%
- **Long-Term Pool** 40.1%

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For the Quarter Ending August 31, 2020:

- Short-Term Pool: $6,403,101 (Ending Market Value), $1,466 (Accrued Interest), 0.25% (Approximate Quarterly Yield), 1.05% (Approximate FYTD Yield)
- Long-Term Pool: $5,745,852 (Ending Market Value), 7.46% (Approximate Quarterly Yield), 6.15% (Approximate FYTD Yield)
- Debt Proceeds Pool: $5,446,126 (Ending Market Value), 0.21% (Approximate Quarterly Yield), 1.16% (Approximate FYTD Yield)
- Historic Tax Credits: $10,863,969 (Accrued Interest), 0.22% (Approximate FYTD Yield)

**Totals for All Asset Pools:** $17,595,080 ( Ending Market Value), $1,466 (Accrued Interest)