The attached report represents the investment portfolio of the University of North Texas System Administration for the period ending November 30, 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

01/21/2021

Date

Dan Tenney
Vice Chancellor for Finance, University of North Texas System

Date
### University of North Texas System Administration

#### Investment Portfolio

For the Quarter Ending November 30, 2020

<table>
<thead>
<tr>
<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><strong>Short-Term Pool</strong></td>
<td>$4,261,584</td>
<td>$3,570,228</td>
<td>10</td>
<td>0.18%</td>
</tr>
<tr>
<td><strong>Long-Term Pool</strong></td>
<td>$6,119,876</td>
<td>$6,348,711</td>
<td>-</td>
<td>4.67%</td>
</tr>
<tr>
<td><strong>Debt Proceeds Pool</strong></td>
<td>$4,864,148</td>
<td>$2,556,846</td>
<td>-</td>
<td>0.12%</td>
</tr>
<tr>
<td><strong>Historic Tax Credits</strong></td>
<td>$10,863,969</td>
<td>$8,152,317</td>
<td>-</td>
<td>0.13%</td>
</tr>
</tbody>
</table>

**Totals for All Asset Pools**

<table>
<thead>
<tr>
<th>Beginning Market Value</th>
<th>Ending Market Value</th>
<th>Accrued Interest</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>$26,109,577</strong></td>
<td><strong>$20,628,102</strong></td>
<td><strong>10</strong></td>
</tr>
</tbody>
</table>

### University of North Texas System Administration Portfolio Market Values as of 11/30/2020 (excludes Debt Proceeds and Historic Tax Credits)

- **Short-Term Pool** 28.6%
- **Long-Term Pool** 50.9%

---

**Notes:**

- The table above lists the beginning and ending market values, accrued interest, and yield details for the University of North Texas System Administration’s investment portfolio for the quarter ending November 30, 2020.
- The portfolio includes Short-Term Pool, Long-Term Pool, Debt Proceeds Pool, and Historic Tax Credits.
- The table also includes totals for all asset pools.

---

*University of North Texas System Administration Investment Portfolio*