

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	13,629,598.02	13,629,598.02		(138,729.69)			13,490,868.33	13,490,868.33		
Repo Agmt	1980 Single Family Surplus Rev	0.03	02/27/15	03/02/15	776.77	776.77	2,476.55				3,253.32	3,253.32		
Repo Agmt	1980 Single Family Surplus Rev	0.03	02/27/15	03/02/15	219,005.80	219,005.80	605,674.56				824,680.36	824,680.36		
GIC's	1980 Single Family Surplus Rev	6.08	05/19/14	09/30/29	4,405,854.24	4,405,854.24					4,405,854.24	4,405,854.24		
Repo Agmt	1980 Single Family Surplus Rev	0.03	02/27/15	03/02/15	0.18	0.18	136,274.60				136,274.78	136,274.78		
Repo Agmt	1980 Single Family Surplus Rev	0.03	02/27/15	03/02/15	42,466.00	42,466.00	51,535.37				94,001.37	94,001.37		
	<b>1980 Single Family Surplus Rev Total</b>				18,297,701.01	18,297,701.01	795,961.08	(138,729.69)	0.00	0.00	18,954,932.40	18,954,932.40	0.00	0.00
Repo Agmt	1983 A&B Single Family				93.82	93.82		(93.82)						
	<b>1983 A&amp;B Single Family Total</b>				93.82	93.82	0.00	(93.82)	0.00	0.00	0.00	0.00	0.00	0.00
Repo Agmt	1984 A&B Single Family	0.03	02/27/15	03/02/15	302.05	302.05					302.05	302.05		
	<b>1984 A&amp;B Single Family Total</b>				302.05	302.05	0.00	0.00	0.00	0.00	302.05	302.05	0.00	0.00
GIC's	1985 A Single Family	6.08	11/14/96	09/30/29	442.54	442.54					442.54	442.54		
Repo Agmt	1985 A Single Family	0.03	02/27/15	03/02/15			26.08				26.08	26.08		
	<b>1985 A Single Family Total</b>				442.54	442.54	26.08	0.00	0.00	0.00	468.62	468.62	0.00	0.00
Repo Agmt	1985 B&C Single Family	0.03	02/27/15	03/02/15	642.90	642.90					642.90	642.90		
	<b>1985 B&amp;C Single Family Total</b>				642.90	642.90	0.00	0.00	0.00	0.00	642.90	642.90	0.00	0.00
GIC's	1987 B Single Family				664.41	664.41		(664.41)						
Repo Agmt	1987 B Single Family				0.51	0.51		(0.51)						
Repo Agmt	1987 B Single Family	0.03	02/27/15	03/02/15	7,203.63	7,203.63					7,203.63	7,203.63		
	<b>1987 B Single Family Total</b>				7,868.55	7,868.55	0.00	(664.92)	0.00	0.00	7,203.63	7,203.63	0.00	0.00
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	7,607.78	7,607.78	8,579.70				16,187.48	16,187.48		
Repo Agmt	1995 A&B Single Family	0.03	02/27/15	03/02/15	4,549.57	4,549.57	3,836.80				8,386.37	8,386.37		
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	31,797.19	37,078.23			(503.64)		31,293.55	36,594.06	19.47	
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	154,640.00	177,546.89			(3,029.13)		151,610.87	175,213.20	695.44	
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	34,058.85	38,678.55			(495.39)		33,563.46	38,165.31	(17.85)	
	<b>1995 A&amp;B Single Family Total</b>				232,653.39	265,461.02	12,416.50	0.00	(4,028.16)	0.00	241,041.73	274,546.42	697.06	0.00
Repo Agmt	1996 A-C Single Family	0.03	02/27/15	03/02/15	14,502.07	14,502.07	1.47				14,503.54	14,503.54		
	<b>1996 A-C Single Family Total</b>				14,502.07	14,502.07	1.47	0.00	0.00	0.00	14,503.54	14,503.54	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.03	02/27/15	03/02/15	290,092.00	290,092.00					290,092.00	290,092.00		
Repo Agmt	1996 D&E Single Family	0.03	02/27/15	03/02/15	18,401.06	18,401.06	2.02				18,403.08	18,403.08		
	<b>1996 D&amp;E Single Family Total</b>				308,493.06	308,493.06	2.02	0.00	0.00	0.00	308,495.08	308,495.08	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.03	02/27/15	03/02/15	212,243.36	212,243.36	110,953.72				323,197.08	323,197.08		
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	104,546.54	118,691.37			(1,264.64)		103,281.90	117,664.64	237.91	
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	63,094.76	71,626.42			(1,269.99)		61,824.77	70,428.30	71.87	
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	238,271.01	269,651.33			(6,380.25)		231,890.76	263,928.82	657.74	
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	239,380.63	267,905.26			(3,514.22)		235,866.41	263,844.92	(546.12)	
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	99,192.87	112,538.32			(2,740.40)		96,452.47	109,659.74	(138.18)	
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	78,299.62	87,030.08			(790.50)		77,509.12	85,597.26	(642.32)	
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	168,165.48	191,347.12			(2,158.37)		166,007.11	188,794.94	(393.81)	
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	372,383.09	423,425.70			(6,335.30)		366,047.79	419,293.17	2,202.77	
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	62,946.55	71,475.17			(1,073.66)		61,872.89	70,506.00	104.49	
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	215,404.21	243,779.29			(3,658.62)		211,745.59	240,998.15	877.48	
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	279,333.99	315,879.26			(3,664.44)		275,669.55	313,665.08	1,450.26	
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	48,165.26	54,696.94			(668.22)		47,497.04	54,124.77	96.05	
GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	845,867.54	962,182.82			(11,238.12)		834,629.42	969,205.10	18,260.40	
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	450,620.33	509,732.69			(5,927.42)		444,692.91	509,369.03	5,563.76	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	215,830.32	244,043.67			(2,807.03)		213,023.29	242,222.40	985.76	
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	126,297.88	140,626.42			(2,427.80)		123,870.08	136,921.08	(1,277.54)	
GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	218,865.41	245,155.41			(20,393.73)		198,471.68	220,706.36	(4,055.32)	
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	108,572.93	122,089.13			(1,343.47)		107,229.46	118,528.19	(2,217.47)	
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	106,938.97	119,988.69			(1,246.67)		105,692.30	116,833.28	(1,908.74)	
FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	53,625.54	59,914.20			(1,484.49)		52,141.05	58,443.33	13.62	
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	302,389.38	339,670.94			(5,076.60)		297,312.78	333,775.19	(819.15)	
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	240,173.12	268,792.19			(2,879.13)		237,293.99	265,456.08	(456.98)	
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	576,176.80	644,148.36			(7,193.63)		568,983.17	637,613.89	659.16	
GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	864,449.29	970,871.61			(14,548.95)		849,900.34	956,945.26	622.60	
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	429,438.73	479,326.61			(4,719.25)		424,719.48	472,942.11	(1,665.25)	
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	110,451.81	122,756.14			(1,768.05)		108,683.76	120,017.30	(970.79)	
FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	51,205.95	57,231.86			(534.07)		50,671.88	56,818.36	120.57	
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	121,539.75	135,090.17			(1,257.82)		120,281.93	132,821.27	(1,011.08)	
GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	121,429.34	134,976.05			(1,861.78)		119,567.56	132,097.09	(1,017.18)	
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	698,016.55	782,385.77			(7,614.39)		690,402.16	775,142.09	370.71	
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	84,467.18	94,390.30			(1,111.36)		83,355.82	93,449.30	170.36	
GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	161,028.13	178,976.32			(1,886.11)		159,142.02	175,743.71	(1,346.50)	
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	100,954.79	112,800.78			(1,173.53)		99,781.26	111,847.77	220.52	
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	53,454.09	59,970.65			(569.90)		52,884.19	58,406.85	(993.90)	
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	156,165.93	174,540.34			(1,929.43)		154,236.50	172,943.78	332.87	
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	180,319.17	201,548.19			(4,280.88)		176,038.29	197,354.81	87.50	
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	26,031.36	28,314.52			(185.90)		25,845.46	27,865.02	(263.60)	
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	20,311.21	22,030.79			(6,682.33)		13,628.88	14,652.71	(695.75)	
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	27,642.52	30,093.48			(196.02)		27,446.50	29,761.46	(136.00)	
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	40,318.24	44,005.28			(7,206.06)		33,112.18	36,204.96	(594.26)	
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	40,857.05	44,382.21			(294.93)		40,562.12	43,675.69	(411.59)	
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	37,963.35	41,398.00			(274.49)		37,688.86	40,980.15	(143.36)	
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	52,544.98	57,202.84			(525.90)		52,019.08	56,133.17	(543.77)	
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	28,165.68	30,680.62			(196.59)		27,969.09	30,197.96	(286.07)	
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	5,124.88	5,577.49			(34.78)		5,090.10	5,495.80	(46.91)	
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	5,360.10	5,864.13			(36.57)		5,323.53	5,775.62	(51.94)	
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,396.05	4,844.08			(29.55)		4,366.50	4,772.41	(42.12)	
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	12,766.84	13,924.82			(139.04)		12,627.80	13,772.70	(13.08)	
FNMA	1997 D-F Single Family	4.49	10/20/05	09/01/35	5,449.12	5,937.26			(37.96)		5,411.16	5,896.07	(3.23)	
<b>1997 D-F Single Family Total</b>					<b>8,866,637.68</b>	<b>9,935,754.45</b>	<b>110,953.72</b>	<b>0.00</b>	<b>(154,632.34)</b>	<b>0.00</b>	<b>8,822,959.06</b>	<b>9,902,490.22</b>	<b>10,414.39</b>	<b>0.00</b>
Repo Agmt	2002A Single Family (JR Lien)	0.03	02/27/15	03/02/15	81,655.34	81,655.34	57,502.26				139,157.60	139,157.60		
Repo Agmt	2002A Single Family (JR Lien)	0.03	02/27/15	03/02/15	31,692.30	31,692.30	18,853.08				50,545.38	50,545.38		
<b>2002A Single Family (JR Lien) Total</b>					<b>113,347.64</b>	<b>113,347.64</b>	<b>76,355.34</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>189,702.98</b>	<b>189,702.98</b>	<b>0.00</b>	<b>0.00</b>
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	4,512,587.78	4,512,587.78		(1,579,616.86)			2,932,970.92	2,932,970.92		
Repo Agmt	2004 A/B Single Family	0.03	02/27/15	03/02/15	926,310.90	926,310.90	172,482.69				1,098,793.59	1,098,793.59		
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	354,624.59	379,805.67			(2,957.13)		351,667.46	373,363.03	(3,485.51)	
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	1,066,158.93	1,156,547.53			(8,678.95)		1,057,479.98	1,137,281.43	(10,587.15)	
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	380,200.44	411,388.37			(2,834.92)		377,365.49	404,805.40	(3,748.02)	
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	555,288.33	600,830.56			(5,132.45)		550,155.91	590,151.99	(5,546.15)	
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	1,056,585.23	1,149,054.71			(9,111.53)		1,047,473.70	1,129,387.83	(10,555.35)	
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	506,279.09	549,631.56			(4,111.01)		502,168.08	540,490.54	(5,030.01)	
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	651,998.02	701,170.79			(6,312.32)		645,685.70	688,374.48	(6,483.99)	
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,714,220.82	1,864,318.28			(14,863.54)		1,699,357.28	1,832,305.04	(17,149.70)	
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	228,036.50	252,524.71			(1,628.90)		226,407.60	249,064.75	(1,831.06)	
GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	789,856.00	858,582.15			(6,256.31)		783,599.69	844,481.49	(7,844.35)	
GNMA	2004 A/B Single Family	5.00	08/26/04	08/20/34	71,899.55	79,620.96			(504.12)		71,395.43	78,533.27	(583.57)	
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	126,558.08	140,160.79			(900.51)		125,657.57	138,252.94	(1,007.34)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	656,600.05	712,509.56			(4,883.10)		651,716.95	701,132.55	(6,493.91)	
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	292,471.85	324,041.76			(2,107.67)		290,364.18	319,287.32	(2,646.77)	
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	609,041.94	661,726.00			(4,909.43)		604,132.51	650,763.55	(6,053.02)	
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	86,292.79	95,571.39			(598.32)		85,694.47	94,194.64	(778.43)	
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	298,000.00	319,193.54			(2,232.54)		295,767.46	314,049.73	(2,911.27)	
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	1,103,521.87	1,200,234.63			(10,134.76)		1,093,387.11	1,179,024.95	(11,074.92)	
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	177,887.48	197,005.19			(1,299.39)		176,588.09	194,281.43	(1,424.37)	
GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	666,368.77	721,061.61			(5,301.08)		661,067.69	709,166.72	(6,593.81)	
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	329,754.50	357,194.20			(2,964.48)		326,790.02	350,938.44	(3,291.28)	
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	213,951.58	236,969.50			(1,476.87)		212,474.71	233,563.35	(1,929.28)	
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	91,690.54	99,773.80			(661.09)		91,029.45	98,250.28	(862.43)	
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	71,143.63	76,222.42			(922.87)		70,220.76	74,570.30	(729.25)	
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	283,984.87	304,133.37			(2,226.34)		281,758.53	299,087.38	(2,819.65)	
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	466,831.90	505,140.90			(3,573.48)		463,258.42	496,878.74	(4,688.68)	
GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	657,015.83	711,602.40			(5,085.62)		651,930.21	703,839.19	(2,677.59)	
GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	181,356.92	194,227.33			(1,689.39)		179,667.53	190,720.74	(1,817.20)	
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	97,625.93	106,235.46			(699.89)		96,926.04	104,580.47	(955.10)	
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	159,885.07	177,063.16			(1,069.24)		158,815.83	174,747.48	(1,246.44)	
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	69,386.85	76,450.64			(955.10)		68,431.75	74,810.12	(685.42)	
GNMA	2004 A/B Single Family	5.00	03/30/05	03/20/35	81,422.86	90,172.04			(548.85)		80,874.01	88,983.91	(639.28)	
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	112,369.83	124,446.12			(748.12)		111,621.71	122,816.67	(881.33)	
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	180,148.09	199,509.26			(1,237.94)		178,910.15	196,865.09	(1,406.23)	
GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	279,668.35	302,735.98			(2,920.55)		276,747.80	296,951.32	(2,864.11)	
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	89,546.21	99,170.87			(626.60)		88,919.61	97,851.39	(692.88)	
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	258,654.15	281,916.51			(7,287.78)		251,366.37	271,679.05	(2,949.68)	
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	109,436.73	121,203.06			(746.38)		108,690.35	119,595.39	(861.29)	
GNMA	2004 A/B Single Family				103,867.10	115,037.96			(103,867.10)				(11,170.86)	
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	285,988.84	310,176.58			(2,011.70)		283,977.14	305,648.69	(2,516.19)	
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	105,395.70	116,723.78			(820.26)		104,575.44	115,064.95	(838.57)	
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	236,389.44	257,251.62			(1,707.65)		234,681.79	253,345.79	(2,198.18)	
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	131,509.38	145,644.78			(1,196.69)		130,312.69	143,385.67	(1,062.42)	
GNMA	2004 A/B Single Family	4.49	06/02/05	05/20/35	124,993.52	136,026.43			(904.47)		124,089.05	133,965.76	(1,156.20)	
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	246,995.60	273,548.81			(1,939.42)		245,056.18	269,672.00	(1,937.39)	
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	132,713.92	144,304.48			(915.84)		131,798.08	142,146.75	(1,241.89)	
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	169,117.39	187,321.35			(1,079.70)		168,037.69	184,921.19	(1,320.46)	
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	223,614.91	243,362.19			(1,619.20)		221,995.71	239,616.18	(2,126.81)	
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	19,272.33	21,345.23			(132.45)		19,139.88	21,063.69	(149.09)	
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	1,266,695.79	1,375,758.19			(9,767.23)		1,256,928.56	1,353,207.92	(12,783.04)	
GNMA	2004 A/B Single Family	4.49	08/11/05	07/20/35	119,168.63	129,580.05			(821.81)		118,346.82	127,659.83	(1,098.41)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	49,781.91	55,138.20			(345.34)		49,436.57	54,406.90	(385.96)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	173,355.01	192,003.69			(1,348.32)		172,006.69	189,281.12	(1,374.25)	
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	277,899.40	307,967.53			(81,999.99)		195,899.41	215,344.24	(10,623.30)	
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	95,148.51	103,467.92			(666.33)		94,481.98	101,925.48	(876.11)	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	61,108.84	67,686.32			(410.32)		60,698.52	66,804.16	(471.84)	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	146,375.89	162,131.11			(945.33)		145,430.56	160,057.91	(1,127.87)	
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	102,468.19	111,528.98			(776.58)		101,691.61	109,788.23	(964.17)	
GNMA	2004 A/B Single Family	5.00	11/03/05	11/20/35	77,220.95	85,535.99			(511.86)		76,709.09	84,432.38	(591.75)	
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	105,134.29	114,329.46			(725.32)		104,408.97	112,635.98	(968.16)	
GNMA	2004 A/B Single Family	5.00	11/17/05	11/20/35	402,467.11	445,807.88			(2,666.13)		399,800.98	442,818.97	(322.78)	
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	94,726.35	94,928.49			(596.92)		94,129.43	103,604.04	(727.53)	
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	865,462.15	961,980.90			(5,723.73)		859,738.42	962,405.88	(6,148.71)	
GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	609,122.71	675,866.74			(3,908.32)		605,214.39	666,485.61	(5,472.81)	
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	612,244.37	682,516.82			(3,980.15)		608,264.22	679,115.31	(578.64)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	96,012.33	104,856.70			(706.62)		95,305.71	103,450.29	(699.79)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	467,187.89	518,705.64			(2,918.10)		464,269.79	514,208.88	(1,578.66)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	70,459.00	77,089.35			(707.21)		69,751.79	75,756.75	(625.39)	
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	1,199,579.13	1,339,754.98			(109,822.19)		1,089,756.94	1,207,729.73	(22,203.06)	
GNMA	2004 A/B Single Family	5.00	03/02/06	03/20/36	147,372.97	163,241.61			(2,552.55)		144,820.42	159,174.97	(1,514.09)	
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	90,426.27	98,729.59			(1,015.73)		89,410.54	97,025.17	(688.69)	
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	420,606.60	467,566.02			(2,906.27)		417,700.33	463,469.39	(1,190.36)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	754,989.02	842,219.10			(4,826.81)		750,162.21	830,384.96	(7,007.33)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	108,506.60	118,499.77			(850.06)		107,656.54	116,853.29	(796.42)	
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	57,460.74	62,481.34			(387.59)		57,073.15	61,596.89	(496.86)	
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	568,218.90	632,742.10			(3,710.06)		564,508.84	628,719.27	(312.77)	
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	101,098.41	110,411.33			(674.66)		100,423.75	109,005.64	(731.03)	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	717,233.84	800,230.98			(5,758.35)		711,475.49	795,819.80	(1,347.17)	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	706,258.97	786,997.64			(11,386.62)		694,872.35	768,929.64	(6,681.38)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	36,952.24	40,933.58			(324.75)		36,627.49	40,260.04	(348.79)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	130,067.49	144,082.68			(810.83)		129,256.66	142,307.43	(964.42)	
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	105,879.82	115,135.06			(710.35)		105,169.47	113,508.26	(916.45)	
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	713,022.30	793,570.48			(4,692.93)		708,329.37	789,560.56	(683.01)	
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	498,914.40	554,579.84			(3,129.97)		495,784.43	549,133.78	(2,316.09)	
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	223,703.02	247,796.71			(1,855.79)		221,847.23	244,146.43	(1,794.49)	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	148,974.55	162,687.71			(942.47)		148,032.08	160,653.47	(1,091.77)	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	228,365.58	253,015.62			(1,513.19)		226,852.39	249,808.96	(1,693.47)	
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	359,815.35	398,960.23			(2,290.35)		357,525.00	393,357.57	(3,312.31)	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	577,212.66	642,812.78			(7,325.50)		569,887.16	634,827.43	(659.85)	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	70,851.19	77,366.06			(624.14)		70,227.05	76,230.06	(511.86)	
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	53,568.42	58,253.13			(347.99)		53,220.43	57,442.40	(462.74)	
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	108,279.45	118,178.36			(1,172.73)		107,106.72	116,204.35	(801.28)	
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	593,127.57	657,035.66			(4,518.12)		588,609.45	653,928.19	(1,410.65)	
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	116,916.37	129,504.77			(1,565.13)		115,351.24	126,984.92	(954.72)	
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	197,061.15	214,846.64			(1,241.63)		195,819.52	212,222.05	(1,382.96)	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	536,936.91	597,985.01			(3,666.89)		533,270.02	594,212.55	(105.57)	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	130,527.90	142,534.27			(906.84)		129,621.06	140,697.50	(929.93)	
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	750,449.46	835,315.72			(5,136.57)		745,312.89	831,070.01	(890.86)	
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	159,976.97	173,948.98			(1,086.28)		158,890.69	171,512.31	(1,350.39)	
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	73,596.29	81,529.73			(598.90)		72,997.39	80,362.11	(568.72)	
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	314,170.91	348,047.73			(1,906.69)		312,264.22	343,788.18	(2,352.86)	
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	59,165.75	64,607.04			(374.96)		58,790.79	63,817.22	(414.86)	
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	278,430.48	308,459.94			(1,690.68)		276,739.80	304,706.19	(2,063.07)	
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	444,110.17	493,797.65			(2,726.54)		441,383.63	490,002.01	(1,069.10)	
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	387,699.04	430,210.08			(2,480.78)		385,218.26	425,669.39	(2,059.91)	
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	107,684.93	117,097.43			(695.02)		106,989.91	115,496.20	(906.21)	
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	54,449.04	58,826.67			(388.40)		54,060.64	58,067.29	(370.98)	
GNMA	2004 A/B Single Family	5.00	09/26/06	09/20/36	147,440.68	163,348.95			(880.40)		146,560.28	161,381.92	(1,086.63)	
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	189,953.05	210,452.72			(1,144.93)		188,808.12	207,902.92	(1,404.87)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	523,127.59	581,617.01			(3,181.04)		519,946.55	577,871.41	(564.56)	
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	106,723.00	116,056.30			(750.59)		105,972.41	114,402.60	(903.11)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	57,998.60	63,326.09			(355.96)		57,642.64	62,563.38	(406.75)	
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	214,076.55	237,187.71			(1,302.20)		212,774.35	234,307.35	(1,578.16)	
GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	89,845.07	99,545.52			(523.05)		89,322.02	98,357.00	(665.47)	
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	64,443.52	70,350.53			(392.69)		64,050.83	69,513.21	(444.63)	
GNMA	2004 A/B Single Family	5.00	02/13/07	01/20/37	178,410.62	197,655.57			(63,839.01)		114,571.61	125,999.24	(7,817.32)	
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	173,890.62	192,653.23			(1,102.45)		172,788.17	190,291.93	(1,258.85)	
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	175,987.73	191,374.88			(1,255.99)		174,731.74	188,532.70	(1,586.19)	
GNMA	2004 A/B Single Family	4.49	08/23/07	08/20/37	68,291.20	74,279.12			(473.90)		67,817.30	73,196.27	(608.95)	
FNMA	2004 A/B Single Family				53,101.95	57,841.76			(53,101.95)				(4,739.81)	
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	71,193.46	77,577.13			(612.63)		70,580.83	76,904.43	(607.07)	
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	203,317.03	221,564.95			(1,656.29)		201,660.74	219,761.53	(147.13)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	103,067.89	112,314.26			(762.26)		102,305.63	111,477.10	(74.90)	
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	71,544.32	79,545.92			(500.61)		71,043.71	79,023.92	(21.39)	
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	185,780.36	202,451.34			(1,705.13)		184,075.23	200,576.11	(170.10)	
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	119,846.85	133,252.26			(865.49)		118,981.36	132,347.92	(38.85)	
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	128,949.66	140,490.35			(978.81)		127,970.85	139,441.59	(69.95)	
FNMA	2004 A/B Single Family	5.00	02/10/05	02/01/35	43,505.06	48,373.05			(309.06)		43,196.00	48,050.49	(13.50)	
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	48,157.02	53,546.71			(1,003.67)		47,153.35	52,453.73	(89.31)	
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	167,618.27	182,620.90			(1,730.10)		165,888.17	180,783.61	(107.19)	
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	102,026.11	113,448.78			(792.26)		101,233.85	112,617.24	(39.28)	
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	125,253.57	136,466.52			(1,106.78)		124,146.79	135,295.09	(64.65)	
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	64,028.94	71,198.16			(416.98)		63,611.96	70,765.54	(15.64)	
FNMA	2004 A/B Single Family	5.00	09/22/05	09/01/35	148,329.23	164,942.21			(964.17)		147,365.06	163,942.00	(36.04)	
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	114,134.45	124,321.09			(899.33)		113,235.12	123,351.31	(70.45)	
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	183,367.40	203,906.52			(1,572.89)		181,794.51	202,246.21	(87.42)	
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	161,556.71	179,654.96			(66,063.27)		95,493.44	106,237.63	(7,354.06)	
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	258,898.63	287,906.44			(107,473.27)		151,425.36	168,465.46	(11,967.71)	
FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	230,853.55	251,587.30			(2,356.88)		228,496.67	249,031.92	(198.50)	
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	411,220.26	458,129.93			(2,776.37)		408,443.89	455,691.10	337.54	
FNMA	2004 A/B Single Family	5.00	01/12/06	12/01/35	107,612.95	118,006.94			(715.58)		106,897.37	117,292.93	1.57	
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	225,281.37	250,526.86			(1,520.24)		223,761.13	248,945.27	(61.35)	
FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	122,670.46	136,417.72			(796.33)		121,874.13	135,591.64	(29.75)	
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	192,356.74	213,914.77			(1,206.49)		191,150.25	212,666.39	(41.89)	
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	486,295.24	541,699.66			(3,133.48)		483,161.76	539,763.63	1,197.45	
FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	136,532.98	151,835.59			(863.03)		135,669.95	150,942.08	(30.48)	
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	323,474.83	359,848.83			(56,199.43)		267,275.40	297,363.86	(6,285.54)	
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	76,208.15	84,750.23			(477.55)		75,730.60	84,256.13	(16.55)	
FNMA	2004 A/B Single Family	5.00	03/30/06	03/01/36	144,320.90	160,498.11			(941.97)		143,378.93	159,520.40	(35.74)	
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	81,593.43	90,739.78			(506.96)		81,086.47	90,215.58	(17.24)	
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	188,634.64	209,781.22			(1,198.44)		187,436.20	208,539.94	(42.84)	
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	247,602.52	271,479.77			(4,462.96)		243,139.56	266,785.66	(231.15)	
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	57,229.72	63,645.69			(585.55)		56,644.17	63,022.08	(38.06)	
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	149,580.95	166,351.14			(928.86)		148,652.09	165,390.73	(31.55)	
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	287,644.65	319,899.89			(1,817.48)		285,827.17	318,017.85	(64.56)	
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	166,281.37	184,933.02			(1,113.93)		165,167.44	183,774.79	(44.30)	
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	75,149.26	83,580.03			(459.69)		74,689.57	83,105.24	(15.10)	
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	120,247.13	133,741.33			(2,212.86)		118,034.27	131,337.64	(190.83)	
FNMA	2004 A/B Single Family	5.00	02/13/07	02/01/37	244,262.74	271,681.12			(147,306.56)		96,956.18	107,886.70	(16,487.86)	
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	124,528.90	136,476.95			(929.29)		123,599.61	135,540.29	(7.37)	
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	61,783.65	68,718.08			(400.95)		61,382.70	68,302.17	(14.96)	
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	89,829.15	99,916.84			(511.92)		89,317.23	99,391.05	(13.87)	
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	231,387.44	252,205.21			(1,491.00)		229,896.44	250,669.48	(44.73)	
<b>2004 A/B Single Family Total</b>					<b>49,294,669.08</b>	<b>53,659,299.60</b>	<b>172,482.69</b>	<b>(1,579,616.86)</b>	<b>(1,117,164.93)</b>	<b>0.00</b>	<b>46,770,369.98</b>	<b>50,798,898.45</b>	<b>(336,102.05)</b>	<b>0.00</b>
Repo Agmt	2004 CDEF Single Family	0.03	02/27/15	03/02/15	0.02	0.02					0.02	0.02		
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	3,136,857.48	3,136,857.48			(2,010,630.74)		1,126,226.74	1,126,226.74		
Repo Agmt	2004 CDEF Single Family	0.03	02/27/15	03/02/15	670,742.08	670,742.08	86,547.35				757,289.43	757,289.43		
Repo Agmt	2004 CDEF Single Family	0.03	02/27/15	03/02/15	6,624.36	6,624.36	0.79				6,625.15	6,625.15		
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	15,075.16	16,334.69			(2,196.68)		12,878.48	13,831.92	(306.09)	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,445.53	9,158.02			(59.60)		8,385.93	9,013.58	(84.84)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	19,914.09	21,657.28			(2,788.26)		17,125.83	18,461.78	(407.24)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	10,721.25	11,645.46			(1,327.39)		9,393.86	10,114.23	(203.84)	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	47,270.79	51,231.65			(4,966.04)		42,304.75	45,446.88	(818.73)	
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	15,452.92	16,799.04			(107.41)		15,345.51	16,536.06	(155.57)	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	10,021.04	10,859.26			(70.51)		9,950.53	10,688.25	(100.50)	
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	9,036.03	9,803.80			(62.22)		8,973.81	9,650.87	(90.71)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	16,349.25	17,833.87			(3,221.93)		13,127.32	14,268.38	(343.56)	
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	15,560.77	16,971.68			(1,423.90)		14,136.87	15,295.24	(252.54)	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	16,644.11	18,094.92			(130.91)		16,513.20	17,795.26	(168.75)	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	3,367.76	3,649.57			(26.17)		3,341.59	3,589.41	(33.99)	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	10,347.03	11,282.58			(76.71)		10,270.32	11,152.11	(53.76)	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	14,147.70	15,447.83			(128.02)		14,019.68	15,294.99	(24.82)	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	18,582.99	20,207.22			(132.07)		18,450.92	19,887.77	(187.38)	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	12,944.37	14,041.80			(4,119.44)		8,824.93	9,492.85	(429.51)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	12,763.04	13,897.42			(101.14)		12,661.90	13,739.53	(56.75)	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	13,539.01	14,670.99			(99.22)		13,439.79	14,441.23	(130.54)	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	16,281.89	17,678.78			(119.95)		16,161.94	17,401.68	(157.15)	
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	9,228.10	10,012.18			(73.23)		9,154.87	9,849.56	(89.39)	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	6,501.36	7,042.54			(2,161.83)		4,339.53	4,661.37	(219.34)	
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	27,225.35	29,544.81			(204.31)		27,021.04	29,077.62	(262.88)	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	12,860.37	13,929.00			(93.70)		12,766.67	13,711.41	(123.89)	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	13,611.94	14,745.43			(98.64)		13,513.30	14,515.82	(130.97)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	23,665.64	25,702.30			(161.23)		23,504.41	25,313.89	(227.18)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	13,458.66	14,580.74			(119.42)		13,339.24	14,481.59	20.27	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	4,409.10	4,812.20			(1,489.09)		2,920.01	3,160.50	(162.61)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	9,080.97	9,849.53			(62.79)		9,018.18	9,699.49	(87.25)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	2,744.57	2,978.68			(43.18)		2,701.39	2,910.18	(25.32)	
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	10,038.32	10,894.45			(67.89)		9,970.43	10,793.81	(32.75)	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	20,507.85	22,273.32			(145.09)		20,362.76	21,930.73	(197.50)	
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	12,148.45	13,160.87			(84.93)		12,063.52	12,959.14	(116.80)	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	10,038.45	10,720.70			(82.90)		9,955.55	10,541.21	(96.59)	
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	10,161.37	11,020.85			(114.90)		10,046.47	10,804.94	(101.01)	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	14,245.17	15,481.81			(130.78)		14,114.39	15,211.44	(139.59)	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	6,043.81	6,547.49			(66.76)		5,977.05	6,420.86	(59.87)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	14,894.06	16,256.77			(105.61)		14,788.45	16,131.90	(19.26)	
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	5,868.33	6,344.14			(39.26)		5,829.07	6,248.66	(56.22)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	11,271.14	12,274.80			(72.79)		11,198.35	12,157.80	(44.21)	
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	15,361.74	16,696.21			(122.11)		15,239.63	16,425.19	(148.91)	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	9,235.34	10,047.04			(59.96)		9,175.38	9,934.52	(52.56)	
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	20,011.71	21,763.74			(140.79)		19,870.92	21,589.52	(33.43)	
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	15,019.92	16,377.87			(101.32)		14,918.60	16,223.28	(53.27)	
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	11,202.72	12,125.62			(75.36)		11,127.36	12,046.60	(3.66)	
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	18,229.68	19,758.01			(126.63)		18,103.05	19,456.27	(175.11)	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	14,644.25	15,985.64			(95.48)		14,548.77	15,879.92	(10.24)	
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	8,145.56	8,858.74			(52.51)		8,093.05	8,752.47	(53.76)	
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	22,902.63	25,304.66			(151.45)		22,751.18	24,989.27	(163.94)	
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	4,735.59	5,130.98			(2,436.02)		2,299.57	2,470.66	(224.30)	
GNMA	2004 CDEF Single Family	4.49	08/23/06	07/20/36	2,194.43	2,390.41			(14.45)		2,179.98	2,357.38	(18.58)	
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	6,160.57	6,707.60			(45.80)		6,114.77	6,609.25	(52.55)	
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	2,856.92	3,101.19			(17.98)		2,838.94	3,058.98	(24.23)	
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	10,372.74	11,295.83			(122.92)		10,249.82	11,125.56	(47.35)	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	7,760.08	8,441.35			(49.92)		7,710.16	8,336.41	(55.02)	
GNMA	2004 CDEF Single Family	4.49	12/12/06	10/20/36	2,460.06	2,678.75			(15.98)		2,444.08	2,641.98	(20.79)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,488.51	2,702.53			(15.37)		2,473.14	2,666.05	(21.11)	
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	5,992.46	6,505.88			(2,090.26)		3,902.20	4,200.91	(214.71)	
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,373.84	4,748.63			(27.54)		4,346.30	4,683.95	(37.14)	
GNMA	2004 CDEF Single Family	4.49	03/20/07	01/20/37	1,195.75	1,298.22			(7.41)		1,188.34	1,280.67	(10.14)	
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,312.68	5,768.24			(47.10)		5,265.58	5,674.97	(46.17)	
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	2,506.25	2,721.15			(15.34)		2,490.91	2,684.59	(21.22)	
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,730.23	2,929.11			(16.39)		2,713.84	2,886.74	(25.98)	
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,261.27	6,798.54			(37.78)		6,223.49	6,707.72	(53.04)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	07/03/07	06/20/37	2,296.13	2,493.24			(13.61)		2,282.52	2,459.75	(19.88)	
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,184.72	2,373.51			(12.72)		2,172.00	2,341.63	(19.16)	
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	1,977.64	2,163.95			(37.18)		1,940.46	2,107.84	(18.93)	
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,227.55	2,420.29			(12.65)		2,214.90	2,387.56	(20.08)	
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,195.01	5,644.91			(29.53)		5,165.48	5,569.84	(45.54)	
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,328.26	1,447.00			(10.49)		1,317.77	1,435.75	(0.76)	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	3,849.91	4,194.84			(26.52)		3,823.39	4,166.24	(2.08)	
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,610.53	1,755.36			(12.33)		1,598.20	1,742.07	(0.96)	
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,604.23	2,838.37			(18.41)		2,585.82	2,818.37	(1.59)	
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,304.28	3,601.32			(24.76)		3,279.52	3,573.89	(2.67)	
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	2,619.38	2,854.30			(17.31)		2,602.07	2,834.81	(2.18)	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	5,288.33	5,763.09			(35.20)		5,253.13	5,724.13	(3.76)	
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	927.26	1,010.58			(18.93)		908.33	989.90	(1.75)	
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,574.00	2,805.60			(17.55)		2,556.45	2,786.22	(1.83)	
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	5,008.88	5,457.53			(37.28)		4,971.60	5,416.24	(4.01)	
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	5,960.75	6,494.09			(39.13)		5,921.62	6,451.79	(3.17)	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	4,289.21	4,672.88			(27.77)		4,261.44	4,642.60	(2.51)	
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,364.13	2,576.94			(17.25)		2,346.88	2,557.89	(1.80)	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	940.66	1,024.94			(6.00)		934.66	1,018.33	(0.61)	
FNMA	2004 CDEF Single Family	4.49	10/17/06	09/01/36	3,802.69	4,144.67			(30.87)		3,771.82	4,110.58	(3.22)	
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,628.58	5,043.05			(30.43)		4,598.15	5,009.79	(2.83)	
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	1,124.41	1,225.16			(7.58)		1,116.83	1,216.98	(0.60)	
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	917.56	1,000.18			(8.45)		909.11	990.97	(0.76)	
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,111.75	1,211.32			(6.89)		1,104.86	1,203.82	(0.61)	
FNMA	2004 CDEF Single Family	4.49	03/20/07	02/01/37	3,111.77	3,391.64			(19.58)		3,092.19	3,369.88	(2.18)	
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	4,040.16	4,403.09			(28.50)		4,011.66	4,371.79	(2.80)	
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	7,151.05	7,792.96			(43.61)		7,107.44	7,745.68	(3.67)	
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,339.93	4,728.91			(26.30)		4,313.63	4,700.15	(2.46)	
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	5,088.92	5,544.60			(39.71)		5,049.21	5,503.59	(1.30)	
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	8,654.34	9,441.48			(52.61)		8,601.73	9,400.96	(12.09)	
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	6,972.84	7,631.76			(41.22)		6,931.62	7,588.73	(1.81)	
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	3,271.51	3,536.85			(19.46)		3,252.05	3,516.85	(0.54)	
FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,811.35	3,044.40			(16.40)		2,794.95	3,027.52	(0.48)	
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	6,200.96	6,704.22			(41.11)		6,159.85	6,661.57	(1.54)	
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	6,658.45	7,236.92			(112.22)		6,546.23	7,116.61	(8.09)	
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	72,563.92	83,855.78			(2,677.27)		69,886.65	80,973.85	(204.66)	
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	73,603.58	83,973.18			(1,345.10)		72,258.48	82,873.02	(244.94)	
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	133,061.73	151,805.36			(2,932.88)		130,128.85	149,241.75	(369.27)	
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	33,554.91	33,978.97			(648.67)		32,906.24	33,306.96	(23.34)	
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	48,517.13	50,400.02			(880.93)		47,636.20	49,681.08	(161.99)	
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	401,624.87	455,225.80			(10,592.42)		391,032.45	446,393.10	(1,759.72)	
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	286,721.55	314,406.61			(7,006.16)		279,715.39	305,576.34	(1,824.11)	
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	200,607.49	219,804.63			(5,326.81)		195,280.68	213,114.01	(1,363.81)	
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	45,037.99	46,465.62			(1,420.71)		43,617.28	44,917.80	(127.11)	
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	99,349.62	112,455.74			(17,809.05)		81,540.57	92,750.81	(1,895.88)	
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	183,006.27	200,213.74			(4,732.25)		178,274.02	194,367.43	(1,114.06)	
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	89,971.02	98,900.99			(1,683.97)		88,287.05	96,697.33	(519.69)	
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	24,521.22	24,696.16			(394.65)		24,126.57	24,303.91	(2.40)	
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	24,573.78	24,749.11			(385.66)		24,188.12	24,365.92	(2.47)	
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	33,195.31	33,680.42			(663.62)		32,531.69	32,993.30	(23.50)	
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	1,094,271.88	1,188,537.03			(8,969.86)		1,085,302.02	1,168,466.64	(11,100.53)	
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	2,160,700.61	2,341,336.04			(43,765.57)		2,116,935.04	2,273,790.34	(23,780.13)	
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	915,116.20	996,531.86			(94,985.59)		820,130.61	894,606.14	(6,940.13)	
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	113,488.97	123,645.69			(812.38)		112,676.59	121,698.64	(1,134.67)	
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	993,335.81	1,080,051.48			(7,649.08)		985,686.73	1,062,344.26	(10,058.14)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	685,097.01	744,376.34			(4,990.21)		680,106.80	732,482.01	(6,904.12)	
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	46,757.94	50,944.46			(330.31)		46,427.63	50,178.30	(435.85)	
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	770,502.44	834,524.12			(12,015.33)		758,487.11	814,299.98	(8,208.81)	
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	283,165.11	303,598.72			(108,548.02)		174,617.09	185,561.43	(9,489.27)	
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	191,830.89	209,011.89			(1,345.17)		190,485.72	205,892.69	(1,774.03)	
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	52,329.75	57,105.47			(401.70)		51,928.05	56,217.36	(486.41)	
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	455,576.58	495,681.92			(61,750.48)		393,826.10	423,711.56	(10,219.88)	
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	387,265.57	418,480.69			(2,807.65)		384,457.92	411,791.92	(3,881.12)	
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	489,957.49	531,719.73			(104,170.71)		385,786.78	414,994.86	(12,554.16)	
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	245,744.70	267,800.79			(1,737.04)		244,007.66	263,750.32	(2,313.43)	
GNMA	2004 CDEF Single Family	4.49	09/15/05	09/20/35	133,237.30	145,199.04			(994.28)		132,243.02	142,960.85	(1,243.91)	
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	345,995.30	375,193.90			(2,635.98)		343,359.32	369,067.73	(3,490.19)	
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	376,830.27	409,639.06			(3,431.82)		373,398.45	403,359.78	(2,847.46)	
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	1,113,724.65	1,206,780.36			(200,725.89)		912,998.76	980,594.56	(25,459.91)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	195,589.53	209,752.52			(1,358.14)		194,231.39	206,453.49	(1,940.89)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	139,891.19	150,004.03			(1,005.23)		138,885.96	147,610.03	(1,388.77)	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	337,572.96	366,047.45			(2,584.12)		334,988.84	360,057.37	(3,405.96)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	692,503.68	751,982.96			(4,708.11)		687,795.57	740,324.43	(6,950.42)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	179,002.52	191,950.05			(1,251.04)		177,751.48	188,922.37	(1,776.64)	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	233,071.17	253,746.93			(1,602.66)		231,468.51	249,978.77	(2,165.50)	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	594,995.09	645,940.14			(5,219.64)		589,775.45	639,915.67	(804.83)	
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	311,650.29	336,248.41			(2,129.24)		309,521.05	331,008.13	(3,111.04)	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	209,596.93	224,778.33			(1,447.86)		208,149.07	221,251.01	(2,079.46)	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	323,342.41	350,754.55			(3,009.14)		320,333.27	344,441.54	(3,303.87)	
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	671,336.49	729,005.05			(4,610.67)		666,725.82	717,646.00	(6,748.38)	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	208,204.42	223,261.36			(1,855.78)		206,348.64	219,313.92	(2,091.66)	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	454,461.39	493,628.67			(3,491.86)		450,969.53	485,539.11	(4,597.70)	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	273,409.78	296,332.58			(1,978.87)		271,430.91	291,604.44	(2,749.27)	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	396,082.74	429,741.35			(2,725.97)		393,356.77	423,039.36	(3,976.02)	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	367,934.09	399,143.45			(3,387.37)		364,546.72	391,998.60	(3,757.48)	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	102,379.22	109,801.70			(736.61)		101,642.61	108,085.23	(979.86)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	134,726.15	144,471.39			(927.34)		133,798.81	142,257.43	(1,286.62)	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	550,952.49	598,945.32			(3,638.89)		547,313.60	590,496.35	(4,810.08)	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	158,222.22	172,254.36			(1,068.54)		157,153.68	169,775.55	(1,410.27)	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	316,725.30	342,394.35			(2,213.78)		314,511.52	337,140.81	(3,039.76)	
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	642,208.38	697,652.42			(5,152.25)		637,056.13	686,274.15	(6,226.02)	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	378,355.56	409,020.03			(4,117.64)		374,237.92	401,165.09	(3,737.30)	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	155,921.34	167,200.89			(1,027.60)		154,893.74	164,687.25	(1,486.04)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	265,028.45	289,268.57			(2,098.55)		262,929.90	284,819.78	(2,350.24)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	448,074.47	485,999.08			(2,939.14)		445,135.33	478,762.27	(4,297.67)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	131,071.23	142,704.92			(884.84)		130,186.39	140,664.95	(1,155.13)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	213,319.57	232,268.55			(1,460.79)		211,858.78	228,949.53	(1,858.23)	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	84,903.71	92,380.95			(562.95)		84,340.76	91,037.00	(781.00)	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	72,695.98	79,149.57			(480.91)		72,215.07	78,036.74	(631.92)	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	265,033.57	288,569.22			(1,735.05)		263,298.52	284,537.00	(2,297.17)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	98,269.19	106,996.37			(641.28)		97,627.91	105,504.49	(850.60)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	102,681.50	110,065.43			(667.41)		102,014.09	108,420.06	(977.96)	
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	168,193.55	183,136.95			(1,116.31)		167,077.24	180,558.30	(1,462.34)	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	94,840.06	103,253.48			(618.46)		94,221.60	101,832.20	(802.82)	
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	96,179.08	104,712.87			(619.93)		95,559.15	103,279.46	(813.48)	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	79,909.74	87,001.37			(533.94)		79,375.80	85,790.80	(676.63)	
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	258,843.38	281,820.00			(1,666.22)		257,177.16	277,964.24	(2,189.54)	
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	174,152.53	189,609.12			(1,496.61)		172,655.92	186,610.77	(1,501.74)	
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	407,013.53	442,819.55			(130,302.10)		276,711.43	297,839.59	(14,677.86)	
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	663,187.06	720,067.18			(4,400.49)		658,786.57	709,302.69	(6,364.00)	



**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	586,814.36	639,163.68			(4,282.39)		582,531.97	632,535.92	(2,345.37)	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	190,402.57	206,695.25			(63,986.50)		126,416.07	136,079.39	(6,629.36)	
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	170,762.44	185,940.27			(1,126.00)		169,636.44	183,369.06	(1,445.21)	
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	209,361.81	227,281.17			(1,318.44)		208,043.37	224,185.80	(1,776.93)	
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	187,012.71	203,021.47			(1,171.94)		185,840.77	200,262.49	(1,587.04)	
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	362,343.89	393,369.36			(2,241.50)		360,102.39	388,080.51	(3,047.35)	
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	287,052.32	311,634.14			(1,780.82)		285,271.50	307,421.48	(2,431.84)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	70,859.48	76,928.80			(436.40)		70,423.08	75,892.33	(600.07)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	59,020.62	64,103.21			(335.17)		58,685.45	63,251.72	(516.32)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	110,347.88	119,849.44			(635.59)		109,712.29	118,260.00	(953.85)	
GNMA	2004 CDEF Single Family	4.49	03/26/08	12/20/37	288,554.21	313,408.53			(1,817.56)		286,736.65	309,015.05	(2,575.92)	
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	123,171.07	134,218.94			(1,666.61)		121,504.46	132,420.56	(131.77)	
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	70,549.40	76,878.58			(733.09)		69,816.31	76,089.82	(55.67)	
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	258,159.15	281,257.18			(1,969.83)		256,189.32	279,114.76	(172.59)	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	115,800.94	126,175.16			(3,037.99)		112,762.95	122,862.21	(274.96)	
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	127,877.97	139,316.70			(1,237.35)		126,640.62	137,969.34	(110.01)	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	77,408.99	84,373.66			(506.35)		76,902.64	83,823.72	(43.59)	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	66,998.63	72,991.03			(432.71)		66,565.92	72,523.99	(34.33)	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	229,311.78	249,940.92			(2,198.93)		227,112.85	247,545.39	(196.60)	
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	167,462.47	182,492.86			(10,488.04)		156,974.43	171,053.12	(951.70)	
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	59,741.30	65,088.83			(371.15)		59,370.15	64,682.98	(34.70)	
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	416,941.10	449,794.97			(161,511.46)		255,429.64	275,642.92	(12,640.59)	
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	2,949.62	3,311.31			(15.50)		2,934.12	3,264.59	(31.22)	
GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	8,326.60	9,370.82			(47.66)		8,278.94	9,296.13	(27.03)	
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,294.75	1,463.03			(7.18)		1,287.57	1,447.11	(8.74)	
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	7,806.62	8,738.45			(43.72)		7,762.90	8,669.62	(25.11)	
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	8,529.02	9,494.40			(46.79)		8,482.23	9,382.91	(64.70)	
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	1,669.55	1,887.35			(8.40)		1,661.15	1,867.05	(11.90)	
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	9,278.42	10,423.50			(47.89)		9,230.53	10,354.87	(20.74)	
GNMA	2004 CDEF Single Family				1,896.28	2,143.67			(1,896.28)			(247.39)		
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	9,958.11	11,186.48			(54.13)		9,903.98	11,110.07	(22.28)	
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	10,444.03	11,665.96			(58.44)		10,385.59	11,594.18	(13.34)	
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	3,351.67	3,762.98			(18.33)		3,333.34	3,709.02	(35.63)	
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	3,156.05	3,568.01			(25.30)		3,130.75	3,518.04	(24.67)	
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,663.11	2,932.03			(14.49)		2,648.62	2,893.59	(23.95)	
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	5,151.07	5,671.84			(50.07)		5,101.00	5,573.46	(48.31)	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	3,898.02	4,381.89			(20.48)		3,877.54	4,315.15	(46.26)	
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	11,071.36	12,412.19			(73.44)		10,997.92	12,235.96	(102.79)	
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	6,518.72	7,283.20			(2,453.36)		4,065.36	4,509.21	(320.63)	
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	1,949.73	2,170.51			(10.35)		1,939.38	2,145.76	(14.40)	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,323.27	1,496.02			(6.62)		1,316.65	1,479.87	(9.53)	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	9,614.70	10,849.45			(49.56)		9,565.14	10,770.16	(29.73)	
GNMA	2004 CDEF Single Family	5.38	12/11/07	11/20/37	4,646.52	5,223.55			(23.71)		4,622.81	5,144.45	(55.39)	
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,492.33	1,670.66			(7.81)		1,484.52	1,652.08	(10.77)	
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	789.94	891.42			(17.73)		772.21	859.21	(14.48)	
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,664.43	4,141.50			(18.54)		3,645.89	4,097.87	(25.09)	
GNMA	2004 CDEF Single Family				1,317.80	1,489.85			(1,317.80)			(172.05)		
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	2,244.81	2,537.53			(11.49)		2,233.32	2,510.22	(15.82)	
GNMA	2004 CDEF Single Family	5.38	02/19/08	12/20/37	2,376.22	2,681.53			(32.09)		2,344.13	2,608.66	(40.78)	
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,502.33	1,698.21			(7.85)		1,494.48	1,679.67	(10.69)	
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,245.90	1,390.45			(6.45)		1,239.45	1,369.45	(14.55)	
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,280.01	2,569.16			(28.62)		2,251.39	2,501.74	(38.80)	
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	2,004.27	2,231.01			(10.61)		1,993.66	2,205.89	(14.51)	
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	4,061.27	4,546.47			(20.71)		4,040.56	4,496.99	(28.77)	
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	11,042.52	12,407.34			(1,275.94)		9,766.58	11,024.66	(106.74)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	1,560.86	1,764.73			(10.74)		1,550.12	1,757.44	3.45	
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	14,588.31	16,371.38			(80.62)		14,507.69	16,387.29	96.53	
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	4,048.45	4,526.41			(22.85)		4,025.60	4,506.01	2.45	
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	5,823.03	6,547.55			(32.89)		5,790.14	6,529.74	15.08	
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	8,503.09	9,546.75			(1,502.76)		7,000.33	7,852.97	(191.02)	
FNMA	2004 CDEF Single Family	5.13	09/11/07	09/01/37	1,597.96	1,786.43			(9.02)		1,588.94	1,778.46	1.05	
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	12,300.01	13,871.92			(76.63)		12,223.38	13,868.72	73.43	
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,249.26	1,411.33			(17.25)		1,232.01	1,396.31	2.23	
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	6,314.66	7,065.88			(46.32)		6,268.34	7,031.85	12.29	
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	4,897.54	5,502.56			(26.26)		4,871.28	5,479.11	2.81	
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	10,627.05	11,958.21			(1,532.96)		9,094.09	10,260.80	(164.45)	
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	11,410.03	12,834.70			(64.80)		11,345.23	12,774.92	5.02	
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	7,186.33	8,098.85			(1,224.53)		5,961.80	6,723.55	(150.77)	
FNMA	2004 CDEF Single Family	5.13	11/08/07	10/01/37	2,560.06	2,895.94			(32.18)		2,527.88	2,862.82	(0.94)	
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	2,252.35	2,530.13			(11.64)		2,240.71	2,523.98	5.49	
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,244.28	5,882.37			(29.08)		5,215.20	5,855.78	2.49	
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	8,365.31	9,397.16			(43.96)		8,321.35	9,371.99	18.79	
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	7,007.45	7,881.70			(37.07)		6,970.38	7,860.50	15.87	
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,203.41	2,477.60			(12.03)		2,191.38	2,466.66	1.09	
FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,747.69	1,963.43			(9.13)		1,738.56	1,958.32	4.02	
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,686.06	4,151.61			(22.36)		3,663.70	4,131.58	2.33	
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,474.12	2,769.32			(13.77)		2,460.35	2,757.03	1.48	
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,427.55	1,608.41			(9.10)		1,418.45	1,602.51	3.20	
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	10,526.07	11,890.79			(2,430.94)		8,095.13	9,178.59	(281.26)	
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,624.74	2,938.93			(13.77)		2,610.97	2,927.06	1.90	
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,303.66	3,712.92			(26.30)		3,277.36	3,686.65	0.03	
FNMA	2004 CDEF Single Family	5.38	01/30/08	11/01/37	1,291.40	1,450.75			(6.59)		1,284.81	1,447.18	3.02	
FNMA	2004 CDEF Single Family	5.38	02/19/08	12/01/37	2,091.11	2,349.08			(10.61)		2,080.50	2,343.29	4.82	
FNMA	2004 CDEF Single Family	5.13	02/19/08	01/01/38	1,991.53	2,252.95			(17.64)		1,973.89	2,235.36	0.05	
FNMA	2004 CDEF Single Family	5.13	02/27/08	02/01/38	1,397.06	1,570.13			(7.31)		1,389.75	1,563.71	0.89	
FNMA	2004 CDEF Single Family	5.38	03/20/08	11/01/37	74.36	81.94			(50.74)		23.62	23.95	(7.25)	
<b>2004 CDEF Single Family Total</b>					<b>33,459,503.47</b>	<b>36,030,832.27</b>	<b>86,548.14</b>	<b>(2,010,630.74)</b>	<b>(1,245,886.89)</b>	<b>0.00</b>	<b>30,289,533.98</b>	<b>32,547,804.74</b>	<b>(313,058.04)</b>	<b>0.00</b>
Repo Agmt	2005 BCD Single Family	0.03	02/27/15	03/02/15	2,739.76	2,739.76	0.16				2,739.92	2,739.92		
Repo Agmt	2005 BCD Single Family				0.32	0.32		(0.32)						
Repo Agmt	2005 BCD Single Family	0.03	02/27/15	03/02/15	258,453.58	258,453.58	133,645.73				392,099.31	392,099.31		
GNMA	2005 BCD Single Family	5.13	08/10/06	07/20/36	2,744.80	3,067.03			(16.05)		2,728.75	3,019.51	(31.47)	
GNMA	2005 BCD Single Family	5.38	08/16/06	08/20/36	3,626.65	4,068.85			(20.55)		3,606.10	4,009.24	(39.06)	
GNMA	2005 BCD Single Family	5.38	08/23/06	08/20/36	4,135.93	4,626.42			(23.38)		4,112.55	4,572.83	(30.21)	
GNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	11,477.86	12,869.60			(69.43)		11,408.43	12,692.67	(107.50)	
GNMA	2005 BCD Single Family	5.38	09/06/06	08/20/36	21,400.24	24,053.28			(124.72)		21,275.52	24,081.37	152.81	
GNMA	2005 BCD Single Family	5.63	09/06/06	09/20/36	4,316.64	4,859.03			(136.12)		4,180.52	4,685.73	(37.18)	
GNMA	2005 BCD Single Family	5.13	09/06/06	08/20/36	16,387.48	18,412.72			(105.54)		16,281.94	18,259.37	(47.81)	
GNMA	2005 BCD Single Family	5.38	09/12/06	09/20/36	12,907.97	14,531.32			(80.32)		12,827.65	14,467.71	16.71	
GNMA	2005 BCD Single Family	5.13	09/12/06	09/20/36	12,244.39	13,621.53			(76.10)		12,168.29	13,649.20	103.77	
GNMA	2005 BCD Single Family	5.63	09/12/06	09/20/36	2,382.84	2,690.73			(13.47)		2,369.37	2,660.84	(16.42)	
GNMA	2005 BCD Single Family	5.38	09/20/06	09/20/36	19,716.15	22,170.44			(2,106.91)		17,609.24	19,708.30	(355.23)	
GNMA	2005 BCD Single Family	5.13	09/20/06	09/20/36	30,508.57	34,157.38			(3,348.89)		27,159.68	30,172.84	(635.65)	
GNMA	2005 BCD Single Family	5.63	09/20/06	09/20/36	3,438.13	3,881.69			(19.42)		3,418.71	3,838.89	(23.38)	
GNMA	2005 BCD Single Family	5.13	09/26/06	09/20/36	12,609.34	14,118.08			(77.94)		12,531.40	14,057.02	16.88	
GNMA	2005 BCD Single Family	5.38	09/26/06	09/20/36	16,686.84	18,665.87			(197.85)		16,488.99	18,564.99	96.97	
GNMA	2005 BCD Single Family	5.38	10/05/06	10/20/36	23,408.50	26,185.75			(61.01)		22,797.49	25,698.23	123.49	
GNMA	2005 BCD Single Family	5.63	10/17/06	10/20/36	7,348.77	8,284.87			(2,110.91)		5,237.86	5,914.70	(259.26)	
GNMA	2005 BCD Single Family	5.13	10/05/06	10/20/36	19,464.97	21,745.68			(2,391.77)		17,073.20	18,926.04	(427.87)	
GNMA	2005 BCD Single Family	5.38	10/17/06	10/20/36	21,734.44	24,420.51			(3,546.22)		18,188.22	20,196.78	(677.51)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2005 BCD Single Family	5.13	10/17/06	10/20/36	15,909.78	17,750.38			(93.07)		15,816.71	17,710.74	53.43	
GNMA	2005 BCD Single Family	5.63	10/24/06	10/20/36	7,391.50	8,302.83			(45.20)		7,346.30	8,232.16	(25.47)	
GNMA	2005 BCD Single Family	5.38	10/24/06	10/20/36	17,733.86	19,988.91			(108.18)		17,625.68	19,931.55	50.82	
GNMA	2005 BCD Single Family	5.13	10/24/06	10/20/36	13,260.58	14,752.60			(1,992.94)		11,267.64	12,441.28	(318.38)	
GNMA	2005 BCD Single Family	5.38	11/02/06	11/20/36	15,816.92	17,821.50			(89.19)		15,727.73	17,771.51	39.20	
GNMA	2005 BCD Single Family	5.13	11/02/06	10/20/36	11,924.04	13,324.02			(78.01)		11,846.03	13,220.89	(25.12)	
GNMA	2005 BCD Single Family	5.63	11/14/06	11/20/36	12,613.54	14,196.98			(82.22)		12,531.32	14,071.26	(43.50)	
GNMA	2005 BCD Single Family	5.38	11/14/06	10/20/36	9,966.38	11,189.38			(55.94)		9,910.44	11,109.63	(23.81)	
GNMA	2005 BCD Single Family	5.13	11/14/06	11/20/36	22,550.34	25,192.88			(2,365.19)		20,185.15	22,475.32	(352.37)	
GNMA	2005 BCD Single Family	5.38	11/21/06	11/20/36	16,433.83	18,384.46			(103.59)		16,330.24	18,386.72	105.85	
GNMA	2005 BCD Single Family	5.63	11/21/06	11/20/36	3,032.60	3,483.16			(17.32)		3,015.28	3,448.47	(17.37)	
GNMA	2005 BCD Single Family	5.13	11/21/06	11/20/36	8,100.70	9,013.84			(169.01)		7,931.69	8,752.94	(91.89)	
GNMA	2005 BCD Single Family	5.38	11/28/06	11/20/36	10,215.07	11,427.53			(96.48)		10,118.59	11,341.78	10.73	
GNMA	2005 BCD Single Family	5.63	11/28/06	11/20/36	1,903.03	2,150.12			(15.86)		1,887.17	2,119.25	(15.01)	
GNMA	2005 BCD Single Family	5.38	12/12/06	12/20/36	15,404.27	17,353.36			(3,196.67)		12,207.60	13,557.12	(599.57)	
GNMA	2005 BCD Single Family	5.63	12/12/06	12/20/36	12,489.43	14,110.48			(68.13)		12,421.30	14,001.49	(40.86)	
GNMA	2005 BCD Single Family	5.13	12/12/06	11/20/36	20,509.68	23,063.32			(143.29)		20,366.39	23,387.57	467.54	
GNMA	2005 BCD Single Family	5.38	12/27/06	12/20/36	27,586.17	31,023.53			(166.26)		27,419.91	30,917.94	60.67	
GNMA	2005 BCD Single Family	5.63	12/27/06	12/20/36	5,650.16	6,387.42			(525.99)		5,124.17	5,767.97	(93.46)	
GNMA	2005 BCD Single Family	5.13	12/27/06	12/20/36	13,227.93	14,779.47			(76.14)		13,151.79	14,707.84	4.51	
GNMA	2005 BCD Single Family	5.38	01/10/07	12/20/36	4,684.88	5,257.20			(25.85)		4,659.03	5,180.90	(50.45)	
GNMA	2005 BCD Single Family	5.63	01/09/07	12/20/36	2,773.90	3,122.43			(25.13)		2,748.77	3,081.09	(16.21)	
GNMA	2005 BCD Single Family	5.13	01/09/07	01/20/37	10,628.13	11,886.00			(61.05)		10,567.08	11,825.35	0.40	
GNMA	2005 BCD Single Family	5.38	01/16/07	12/20/36	11,130.19	12,493.22			(80.53)		11,049.66	12,400.65	(12.04)	
GNMA	2005 BCD Single Family	5.63	01/16/07	01/20/37	4,327.56	4,889.36			(23.97)		4,303.59	4,833.13	(32.26)	
GNMA	2005 BCD Single Family	5.13	01/30/07	01/20/37	15,138.85	16,841.55			(87.34)		15,051.51	16,857.08	102.87	
GNMA	2005 BCD Single Family	5.38	01/30/07	01/20/37	14,006.08	15,750.30			(119.50)		13,886.58	15,524.66	(106.14)	
GNMA	2005 BCD Single Family	5.63	01/30/07	01/20/37	3,488.94	3,941.92			(19.12)		3,469.82	3,896.99	(25.81)	
GNMA	2005 BCD Single Family	5.38	02/13/07	01/20/37	12,417.95	13,939.29			(73.68)		12,344.27	13,854.01	(11.60)	
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	7,464.35	8,374.26			(75.50)		7,388.85	8,169.76	(129.00)	
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,146.75	2,425.71			(11.25)		2,135.50	2,398.54	(15.92)	
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	3,420.16	3,828.09			(24.29)		3,395.87	3,811.20	7.40	
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	3,958.09	4,412.81			(28.46)		3,929.63	4,386.04	1.69	
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,855.52	4,315.91			(25.07)		3,830.45	4,299.55	8.71	
FNMA	2005 BCD Single Family	5.63	08/23/06	08/01/36	3,837.20	4,317.27			(21.64)		3,815.56	4,306.42	10.79	
FNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	2,053.91	2,289.68			(24.47)		2,029.44	2,265.17	(0.04)	
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	5,189.72	5,809.10			(31.81)		5,157.91	5,789.00	11.71	
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	1,193.17	1,342.22			(6.98)		1,186.19	1,338.50	3.26	
FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	6,229.54	6,939.81			(46.01)		6,183.53	6,907.63	13.83	
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	6,350.18	7,109.46			(84.34)		6,265.84	7,035.57	10.45	
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	3,858.51	4,341.75			(22.29)		3,836.22	4,330.32	10.86	
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	6,687.99	7,486.19			(37.95)		6,650.04	7,464.10	15.86	
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	2,167.49	2,414.43			(13.57)		2,153.92	2,402.05	1.19	
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	1,982.70	2,219.17			(11.72)		1,970.98	2,212.11	4.66	
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	3,059.34	3,423.72			(17.93)		3,041.41	3,412.78	6.99	
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	1,364.77	1,535.63			(8.12)		1,356.65	1,531.32	3.81	
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	11,659.72	13,053.30			(138.49)		11,521.23	12,922.13	7.32	
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	5,536.68	6,196.93			(64.80)		5,471.88	6,141.51	9.38	
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	6,310.31	7,062.69			(51.21)		6,259.10	7,024.30	12.82	
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	6,783.99	7,594.21			(39.03)		6,744.96	7,571.60	16.42	
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,580.32	1,778.36			(11.00)		1,569.32	1,771.54	4.18	
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	4,603.86	5,130.93			(1,614.64)		2,989.22	3,335.51	(180.78)	
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	10,089.88	11,322.49			(67.40)		10,022.48	11,288.55	33.46	
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,529.03	3,970.94			(24.29)		3,504.74	3,956.42	9.77	
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	4,920.92	5,481.63			(29.15)		4,891.77	5,455.42	2.94	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	8,148.49	9,128.66			(50.65)		8,097.84	9,099.90	21.89	
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	1,401.94	1,577.00			(7.67)		1,394.27	1,573.26	3.93	
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	880.12	980.93			(12.28)		867.84	968.24	(0.41)	
FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,740.08	3,066.10			(16.09)		2,723.99	3,056.24	6.23	
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,076.95	2,315.55			(12.26)		2,064.69	2,304.72	1.43	
FNMA	2005 BCD Single Family				1,196.07	1,345.44			(1,196.07)				(149.37)	
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,306.54	7,060.51			(36.27)		6,270.27	7,040.56	16.32	
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	2,530.78	2,847.08			(29.86)		2,500.92	2,822.16	4.94	
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	3,554.77	3,962.45			(32.40)		3,522.37	3,931.20	1.15	
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	3,647.96	4,083.79			(44.62)		3,603.34	4,044.46	5.29	
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	4,728.36	5,320.45			(43.25)		4,685.11	5,288.02	10.82	
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	1,005.55	1,120.14			(6.80)		998.75	1,113.85	0.51	
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	11,927.05	13,401.08			(1,290.62)		10,636.43	11,958.68	(151.78)	
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	4,646.74	5,229.77			(858.70)		3,788.04	4,275.06	(96.01)	
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,588.33	5,110.15			(26.71)		4,561.62	5,086.25	2.81	
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	17,707.31	19,849.61			(2,236.03)		15,471.28	17,348.57	(265.01)	
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	9,016.96	10,206.61			(2,033.24)		6,983.72	7,881.88	(291.49)	
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,122.70	1,251.50			(6.56)		1,116.14	1,245.70	0.76	
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	1,235.46	1,382.80			(30.58)		1,204.88	1,352.26	0.04	
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	2,247.29	2,528.68			(32.08)		2,215.21	2,500.35	3.75	
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	4,528.18	5,043.35			(26.87)		4,501.31	5,019.64	3.16	
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	2,985.85	3,348.31			(18.50)		2,967.35	3,336.39	6.58	
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	2,167.00	2,439.29			(11.95)		2,155.05	2,433.72	6.38	
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	106,807.51	121,456.45			(2,007.91)		104,799.60	119,521.79	73.25	
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	101,523.10	117,104.93			(1,551.07)		99,972.03	115,653.00	99.14	
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	59,542.76	69,084.03			(1,037.09)		58,505.67	68,072.90	25.96	
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	88,986.69	103,667.91			(3,879.12)		85,107.57	99,430.60	(358.19)	
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	55,520.82	63,029.03			(897.76)		54,623.06	62,193.42	62.15	
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	18,623.94	21,097.62			(1,645.59)		16,978.35	19,288.71	(163.32)	
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	78,748.49	89,323.83			(1,984.92)		76,763.57	87,334.64	(4.27)	
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	67,220.95	76,253.67			(1,186.34)		66,034.61	75,129.87	62.54	
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	37,034.99	41,994.33			(528.82)		36,506.17	41,518.83	53.32	
FNMA	2005 BCD Single Family	6.15	09/01/97	07/01/27	76,480.85	89,020.61			(1,282.87)		75,197.98	87,780.83	43.09	
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	451,801.31	510,652.41			(7,833.84)		443,967.47	508,656.59	5,838.02	
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	79,360.24	90,255.91			(1,230.84)		78,129.40	89,136.70	111.63	
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	296,810.37	335,539.23			(6,835.36)		289,975.01	333,179.04	4,475.17	
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	106,569.18	120,813.58			(16,299.42)		90,269.76	102,810.41	(1,703.75)	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	332,055.91	375,276.87			(8,217.62)		323,838.29	369,461.39	2,402.14	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	119,777.94	135,809.29			(3,267.83)		116,510.11	132,910.86	369.40	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	452,966.45	511,946.16			(9,820.93)		443,145.52	507,691.77	5,566.54	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	171,262.19	194,169.28			(2,851.01)		168,411.18	192,113.79	795.52	
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	524,740.21	591,664.61			(27,232.24)		497,507.97	566,853.07	2,420.70	
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	306,101.28	344,305.55			(7,376.12)		298,725.16	339,206.48	2,277.05	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	145,757.20	164,785.01			(2,893.07)		142,864.13	162,513.91	621.97	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	57,019.32	64,663.95			(2,867.50)		54,151.82	61,570.07	(226.38)	
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	454,962.91	512,690.40			(8,088.87)		446,874.04	508,410.08	3,808.55	
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	60,097.58	68,122.64			(2,435.61)		57,661.97	65,564.04	(122.99)	
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	341,900.18	387,218.47			(5,928.64)		335,971.54	383,891.13	2,601.30	
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	120,509.79	136,346.96			(4,572.56)		115,937.23	131,957.83	183.43	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	144,400.71	163,380.67			(2,596.69)		141,804.02	161,443.32	659.34	
GNMA	2005 BCD Single Family				48,322.27	54,926.49			(48,322.27)				(6,604.22)	
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	180,690.75	204,225.96			(2,831.08)		177,859.67	202,284.09	889.21	
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	114,936.50	129,852.98			(1,846.75)		113,089.75	128,562.71	556.48	
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	61,834.59	70,241.00			(875.17)		60,959.42	69,321.45	(44.38)	
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	111,732.78	126,746.88			(1,859.57)		109,873.21	125,417.26	529.95	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	128,087.08	144,750.61			(2,563.35)		125,523.73	142,729.39	542.13	
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	68,953.05	78,355.47			(829.07)		68,123.98	77,464.44	(61.96)	
GNMA	2005 BCD Single Family	6.15	03/01/98	01/20/28	41,094.92	46,560.54			(764.55)		40,330.37	45,846.75	50.76	
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	31,406.52	35,587.03			(524.06)		30,882.46	35,106.86	43.89	
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	90,477.21	102,811.95			(1,236.37)		89,240.84	101,463.24	(112.34)	
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	149,637.91	170,036.55			(1,947.80)		147,690.11	167,920.70	(168.05)	
	<b>2005 BCD Single Family Total</b>				6,952,031.49	7,829,986.68	133,645.89	(0.32)	(235,622.60)	0.00	6,850,054.46	7,749,442.89	21,433.24	0.00
Repo Agmt	2006 ABCDE Single Family	0.03	02/27/15	03/02/15	1,874.69	1,874.69	0.09				1,874.78	1,874.78		
GIC's	2006 ABCDE Single Family	4.73	06/28/06	08/31/37	2,520,763.72	2,520,763.72		(1,473,465.79)			1,047,297.93	1,047,297.93		
Repo Agmt	2006 ABCDE Single Family	0.03	02/27/15	03/02/15	2,856,669.83	2,856,669.83	1,390,245.27				4,246,915.10	4,246,915.10		
FNMA	2006 ABCDE Single Family	6.25	04/15/97	03/01/27	111,826.81	126,934.59			(2,494.18)		109,332.63	124,533.12	92.71	
FNMA	2006 ABCDE Single Family	6.25	05/29/97	05/01/27	84,842.50	96,279.26			(2,763.44)		82,079.06	93,464.24	(51.58)	
FNMA	2006 ABCDE Single Family	6.25	06/26/97	05/01/27	138,531.94	157,284.98			(2,797.42)		135,734.52	154,646.38	158.82	
FNMA	2006 ABCDE Single Family	6.25	08/18/97	06/01/27	57,862.15	67,742.13			(1,316.87)		56,545.28	66,422.05	(3.21)	
FNMA	2006 ABCDE Single Family	6.25	09/29/97	08/01/27	29,042.99	33,810.65			(1,085.46)		27,957.53	32,656.88	(68.31)	
FNMA	2006 ABCDE Single Family	6.25	01/29/98	11/01/27	54,659.90	62,039.56			(2,310.47)		52,349.43	59,623.93	(105.16)	
GNMA	2006 ABCDE Single Family	6.25	03/18/97	02/20/27	891,761.65	1,016,189.11			(17,021.96)		874,739.69	1,017,514.73	18,347.58	
GNMA	2006 ABCDE Single Family	6.25	04/15/97	04/20/27	390,449.45	439,099.41			(6,225.24)		384,224.21	435,625.63	2,751.46	
GNMA	2006 ABCDE Single Family	6.45	04/29/97	04/20/27	166,736.15	190,130.89			(3,357.23)		163,378.92	185,863.12	(910.54)	
GNMA	2006 ABCDE Single Family	6.25	04/29/97	04/20/27	247,717.84	280,300.07			(9,543.89)		238,173.95	270,879.91	123.73	
GNMA	2006 ABCDE Single Family	6.25	05/15/97	05/20/27	233,965.97	264,786.24			(3,716.27)		230,249.70	262,058.59	988.62	
GNMA	2006 ABCDE Single Family	6.45	05/29/97	05/20/27	46,659.80	53,088.13			(722.44)		45,937.36	52,262.50	(103.19)	
GNMA	2006 ABCDE Single Family	6.25	06/17/97	06/20/27	527,765.56	596,021.49			(8,103.59)		519,661.97	598,250.46	10,332.56	
GNMA	2006 ABCDE Single Family	6.25	06/26/97	06/20/27	140,018.27	159,228.84			(1,829.26)		138,189.01	157,145.82	(253.76)	
GNMA	2006 ABCDE Single Family	6.45	07/15/97	05/20/27	157,969.19	179,198.66			(4,197.36)		153,771.83	174,946.20	(55.10)	
GNMA	2006 ABCDE Single Family	6.25	07/15/97	06/20/27	176,692.70	199,894.18			(3,240.73)		173,451.97	197,223.51	570.06	
GNMA	2006 ABCDE Single Family	6.25	07/30/97	07/20/27	214,984.19	243,304.01			(3,262.63)		211,721.56	240,970.83	929.45	
GNMA	2006 ABCDE Single Family	6.25	08/18/97	07/20/27	467,585.53	526,954.85			(47,050.83)		420,534.70	478,181.57	(1,722.45)	
GNMA	2006 ABCDE Single Family	6.25	08/28/97	08/20/27	469,975.95	530,052.89			(66,188.33)		403,787.62	458,872.25	(4,992.31)	
GNMA	2006 ABCDE Single Family	6.45	08/28/97	08/20/27	165,394.90	188,604.76			(2,184.90)		163,210.00	185,682.39	(737.47)	
GNMA	2006 ABCDE Single Family	6.25	09/29/97	09/20/27	136,062.51	153,920.66			(4,822.75)		131,239.76	149,197.23	99.32	
GNMA	2006 ABCDE Single Family	6.25	10/15/97	09/20/27	124,284.12	141,333.44			(1,681.46)		122,602.66	139,405.39	(246.59)	
GNMA	2006 ABCDE Single Family	6.45	10/15/97	08/20/27	48,508.28	55,192.21			(728.94)		47,779.34	54,359.00	(104.27)	
GNMA	2006 ABCDE Single Family	6.25	10/30/97	10/20/27	195,050.42	220,641.00			(3,672.42)		191,378.00	217,592.92	624.34	
GNMA	2006 ABCDE Single Family	6.25	11/17/97	10/20/27	154,541.77	174,840.78			(2,239.02)		152,302.75	173,186.45	584.69	
GNMA	2006 ABCDE Single Family	6.45	11/25/97	10/20/27	52,923.33	60,347.94			(749.16)		52,174.17	59,362.19	(236.59)	
GNMA	2006 ABCDE Single Family	6.25	11/25/97	11/20/27	192,799.04	218,121.18			(2,846.36)		189,952.68	215,997.03	722.21	
GNMA	2006 ABCDE Single Family	6.25	12/17/97	11/20/27	331,201.85	375,735.29			(6,327.00)		324,874.85	372,066.20	2,657.91	
GNMA	2006 ABCDE Single Family	6.25	01/29/98	01/20/28	539,068.35	609,529.91			(9,786.47)		529,281.88	612,971.86	13,228.42	
GNMA	2006 ABCDE Single Family	6.45	02/12/98	12/20/27	56,745.74	64,555.65			(24,956.44)		31,789.30	36,095.16	(3,504.05)	
GNMA	2006 ABCDE Single Family	6.45	04/16/98	02/20/28	164,005.07	186,042.74			(2,757.07)		161,248.00	183,432.81	147.14	
GNMA	2006 ABCDE Single Family	6.25	04/29/98	04/20/28	256,179.36	290,215.41			(36,798.16)		219,381.20	249,070.13	(4,347.12)	
GNMA	2006 ABCDE Single Family	6.25	07/06/98	05/20/28	68,233.18	77,640.89			(727.47)		67,505.71	76,780.03	(133.39)	
GNMA	2006 ABCDE Single Family	6.45	08/13/98	06/20/28	88,009.25	100,356.07			(1,270.56)		86,738.69	98,686.95	(398.56)	
GNMA	2006 ABCDE Single Family	6.25	08/27/98	07/20/28	121,829.79	137,832.13			(2,493.75)		119,336.04	135,722.08	383.70	
GNMA	2006 ABCDE Single Family	6.25	09/24/98	08/20/28	101,624.75	115,636.70			(1,183.68)		100,441.07	114,240.59	(212.43)	
GNMA	2006 ABCDE Single Family	6.25	10/01/98	08/20/28	50,017.54	56,747.40			(1,436.66)		48,580.88	55,242.77	(67.97)	
GNMA	2006 ABCDE Single Family	6.25	10/29/98	09/20/28	17,663.37	19,665.87			(1,690.85)		15,972.52	17,859.68	(115.34)	
GNMA	2006 ABCDE Single Family	6.45	12/15/98	09/20/28	59,418.11	67,604.76			(1,269.51)		58,148.60	66,155.12	(180.13)	
GNMA	2006 ABCDE Single Family	6.25	12/29/98	10/20/28	367,839.04	420,086.89			(4,734.71)		363,104.33	415,249.75	(102.43)	
GNMA	2006 ABCDE Single Family	6.45	01/28/99	11/20/28	30,003.13	34,233.87			(467.75)		29,535.38	33,607.72	(158.40)	
GNMA	2006 ABCDE Single Family	5.45	03/18/99	02/20/29	125,783.48	139,799.48			(1,534.43)		124,249.05	137,220.60	(1,044.45)	
GNMA	2006 ABCDE Single Family	5.45	06/24/99	05/20/29	279,082.17	313,825.11			(4,092.55)		274,989.62	303,976.26	(5,756.30)	
GNMA	2006 ABCDE Single Family	5.45	07/29/99	06/20/29	102,522.70	115,457.99			(1,190.24)		101,332.46	111,914.61	(2,353.14)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.45	10/14/99	08/20/29	90,535.19	101,944.49			(1,430.73)		89,104.46	98,387.41	(2,126.35)	
GNMA	2006 ABCDE Single Family	5.45	08/26/99	07/20/29	140,094.02	155,692.03			(2,241.21)		137,852.81	152,210.12	(1,240.70)	
GNMA	2006 ABCDE Single Family	6.25	10/20/99	07/20/29	85,255.10	97,615.38			(951.97)		84,303.13	95,874.57	(788.84)	
GNMA	2006 ABCDE Single Family	6.25	11/23/99	10/20/29	37,316.47	42,681.83			(376.20)		36,940.27	42,018.44	(287.19)	
GNMA	2006 ABCDE Single Family	5.45	12/01/99	10/20/29	49,105.94	55,151.33			(561.03)		48,544.91	53,606.65	(983.65)	
GNMA	2006 ABCDE Single Family	5.45	01/27/00	12/20/29	511,273.07	572,676.99			(8,120.78)		503,152.29	562,816.12	(1,740.09)	
GNMA	2006 ABCDE Single Family	6.25	01/27/00	12/20/29	129,190.17	147,917.63			(1,646.81)		127,543.36	145,074.24	(1,196.58)	
FNMA	2006 ABCDE Single Family	5.45	01/28/00	07/01/29	81,071.54	90,866.56			(1,278.00)		79,793.54	89,722.21	133.65	
FNMA	2006 ABCDE Single Family	6.25	01/28/00	09/01/29	77,219.56	90,416.38			(1,026.88)		76,192.68	89,519.53	130.03	
GNMA	2006 ABCDE Single Family	5.13	08/10/06	07/20/36	132,422.86	147,848.93			(775.86)		131,647.00	145,557.79	(1,515.28)	
GNMA	2006 ABCDE Single Family	5.38	08/16/06	08/20/36	165,840.78	186,064.71			(939.66)		164,901.12	183,338.56	(1,786.49)	
GNMA	2006 ABCDE Single Family	5.38	08/23/06	08/20/36	189,131.35	211,561.72			(1,069.30)		188,062.05	209,111.00	(1,381.42)	
GNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	553,755.83	620,388.57			(3,354.45)		550,401.38	611,859.82	(5,174.30)	
GNMA	2006 ABCDE Single Family	5.38	09/06/06	08/20/36	978,610.70	1,099,931.81			(5,703.65)		972,907.05	1,101,216.33	(6,988.17)	
GNMA	2006 ABCDE Single Family	5.63	09/06/06	09/20/36	197,396.49	222,198.76			(6,224.22)		191,172.27	214,273.81	(1,700.73)	
GNMA	2006 ABCDE Single Family	5.13	09/06/06	08/20/36	790,624.00	887,598.85			(5,098.18)		785,525.82	880,206.80	(2,293.87)	
GNMA	2006 ABCDE Single Family	5.38	09/12/06	09/20/36	590,268.30	664,502.51			(3,672.76)		586,595.54	661,594.03	(764.28)	
GNMA	2006 ABCDE Single Family	5.13	09/12/06	09/20/36	590,926.89	657,389.88			(3,672.20)		587,254.69	658,725.35	5,007.67	
GNMA	2006 ABCDE Single Family	5.63	09/12/06	09/20/36	108,965.74	123,044.35			(616.30)		108,349.44	121,677.92	(750.13)	
GNMA	2006 ABCDE Single Family	5.38	09/20/06	09/20/36	901,600.93	1,013,831.84			(96,346.72)		805,254.21	901,240.69	(16,244.43)	
GNMA	2006 ABCDE Single Family	5.13	09/20/06	09/20/36	1,472,377.78	1,648,472.26			(161,621.42)		1,310,756.36	1,456,174.13	(30,676.71)	
GNMA	2006 ABCDE Single Family	5.63	09/20/06	09/20/36	157,223.10	177,506.07			(888.15)		156,334.95	175,548.67	(1,069.25)	
GNMA	2006 ABCDE Single Family	5.13	09/26/06	09/20/36	608,539.42	681,354.13			(3,761.48)		604,777.94	678,407.12	814.47	
GNMA	2006 ABCDE Single Family	5.38	09/26/06	09/20/36	763,073.82	853,571.26			(9,047.37)		754,026.45	848,958.41	4,434.52	
GNMA	2006 ABCDE Single Family	5.38	10/05/06	10/20/36	1,070,446.68	1,197,447.77			(27,940.23)		1,042,506.45	1,175,154.06	5,646.52	
GNMA	2006 ABCDE Single Family	5.63	10/17/06	10/20/36	336,050.53	378,858.89			(96,529.68)		239,520.85	270,473.17	(11,856.04)	
GNMA	2006 ABCDE Single Family	5.13	10/05/06	10/20/36	939,400.22	1,049,470.44			(115,429.35)		823,970.87	913,391.53	(20,649.56)	
GNMA	2006 ABCDE Single Family	5.38	10/17/06	10/20/36	993,895.07	1,116,725.21			(162,164.63)		831,730.44	923,578.33	(30,982.25)	
GNMA	2006 ABCDE Single Family	5.13	10/17/06	10/20/36	767,824.33	856,652.71			(4,491.70)		763,332.63	854,739.53	2,578.52	
GNMA	2006 ABCDE Single Family	5.63	10/24/06	10/20/36	338,007.38	379,679.90			(2,066.68)		335,940.70	376,448.27	(1,164.95)	
GNMA	2006 ABCDE Single Family	5.38	10/24/06	10/20/36	810,951.02	914,072.65			(4,946.94)		806,004.08	911,449.32	2,323.61	
GNMA	2006 ABCDE Single Family	5.13	10/24/06	10/20/36	639,968.57	711,976.79			(96,181.49)		543,787.08	600,429.77	(15,365.53)	
GNMA	2006 ABCDE Single Family	5.38	11/02/06	11/20/36	723,292.65	814,958.93			(4,078.33)		719,214.32	812,672.98	1,792.38	
GNMA	2006 ABCDE Single Family	5.13	11/02/06	10/20/36	575,468.19	643,031.74			(3,765.46)		571,702.73	638,054.54	(1,211.74)	
GNMA	2006 ABCDE Single Family	5.63	11/14/06	11/20/36	576,804.63	649,213.70			(3,759.87)		573,044.76	643,464.49	(1,989.34)	
GNMA	2006 ABCDE Single Family	5.38	11/14/06	10/20/36	455,752.85	511,679.17			(2,557.92)		453,194.93	508,032.01	(1,089.24)	
GNMA	2006 ABCDE Single Family	5.13	11/14/06	11/20/36	1,088,303.84	1,215,836.09			(114,146.74)		974,157.10	1,084,683.38	(17,005.97)	
GNMA	2006 ABCDE Single Family	5.38	11/21/06	11/20/36	751,503.93	840,702.83			(4,736.91)		746,767.02	840,805.80	4,839.88	
GNMA	2006 ABCDE Single Family	5.63	11/21/06	11/20/36	138,677.69	159,281.79			(791.78)		137,885.91	157,695.36	(794.65)	
GNMA	2006 ABCDE Single Family	5.13	11/21/06	11/20/36	390,948.76	435,017.94			(8,156.83)		382,791.93	422,426.76	(4,434.35)	
GNMA	2006 ABCDE Single Family	5.38	11/28/06	11/20/36	467,126.21	522,569.20			(4,412.14)		462,714.07	518,648.18	491.12	
GNMA	2006 ABCDE Single Family	5.63	11/28/06	11/20/36	87,025.17	98,323.03			(725.30)		86,299.87	96,911.26	(686.47)	
GNMA	2006 ABCDE Single Family	5.38	12/12/06	12/20/36	704,473.63	793,551.65			(146,192.11)		558,281.52	619,953.12	(27,406.42)	
GNMA	2006 ABCDE Single Family	5.63	12/12/06	12/20/36	571,128.68	645,258.03			(3,115.33)		568,013.35	640,274.17	(1,868.53)	
GNMA	2006 ABCDE Single Family	5.13	12/12/06	11/20/36	989,817.96	1,113,061.04			(6,915.08)		982,902.88	1,128,709.52	22,563.56	
GNMA	2006 ABCDE Single Family	5.38	12/27/06	12/20/36	1,261,488.00	1,418,674.63			(7,603.06)		1,253,884.94	1,413,845.70	2,774.13	
GNMA	2006 ABCDE Single Family	5.63	12/27/06	12/20/36	258,374.31	292,090.62			(24,052.41)		234,321.90	263,763.54	(4,274.67)	
GNMA	2006 ABCDE Single Family	5.13	12/27/06	12/20/36	638,394.61	713,273.33			(3,674.65)		634,719.96	709,816.63	217.95	
GNMA	2006 ABCDE Single Family	5.38	01/10/07	12/20/36	214,234.34	240,406.45			(1,181.84)		213,052.50	236,917.39	(2,307.22)	
GNMA	2006 ABCDE Single Family	5.63	01/09/07	12/20/36	126,849.11	142,785.67			(1,149.17)		125,699.94	140,895.46	(741.04)	
GNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	515,408.13	573,631.54			(2,988.07)		512,420.06	570,704.16	60.69	
GNMA	2006 ABCDE Single Family	5.38	01/16/07	12/20/36	508,972.21	571,302.38			(3,682.75)		505,289.46	567,069.00	(550.63)	
GNMA	2006 ABCDE Single Family	5.63	01/16/07	01/20/37	197,893.73	223,585.43			(1,095.80)		196,797.93	221,014.23	(1,475.40)	
GNMA	2006 ABCDE Single Family	5.13	01/30/07	01/20/37	730,618.78	812,791.76			(4,215.43)		726,403.35	813,540.94	4,964.61	
GNMA	2006 ABCDE Single Family	5.38	01/30/07	01/20/37	640,484.12	720,245.50			(5,464.77)		635,019.35	709,926.81	(4,853.92)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.63	01/30/07	01/20/37	159,545.33	180,260.40			(874.26)		158,671.07	178,205.75	(1,880.39)	
GNMA	2006 ABCDE Single Family	5.38	02/13/07	01/20/37	567,861.73	637,429.42			(3,369.35)		564,492.38	633,529.64	(530.43)	
GNMA	2006 ABCDE Single Family	5.13	02/13/07	01/20/37	360,237.03	404,150.98			(3,643.65)		356,593.38	394,281.73	(6,225.60)	
GNMA	2006 ABCDE Single Family	5.63	02/13/07	02/20/37	98,166.60	110,925.40			(513.90)		97,652.70	109,683.27	(728.23)	
GNMA	2006 ABCDE Single Family	5.38	02/20/07	02/20/37	173,574.18	194,772.92			(988.34)		172,585.84	191,918.72	(1,865.86)	
GNMA	2006 ABCDE Single Family	5.13	02/20/07	02/20/37	228,840.68	256,078.22			(1,378.90)		227,461.78	251,533.27	(3,166.05)	
GNMA	2006 ABCDE Single Family	5.63	02/20/07	02/20/37	237,853.92	268,045.08			(1,445.49)		236,408.43	265,577.59	(1,022.00)	
GNMA	2006 ABCDE Single Family	5.38	03/06/07	02/20/37	391,156.58	438,613.62			(2,159.26)		388,997.32	435,327.18	(1,127.18)	
GNMA	2006 ABCDE Single Family	5.63	03/06/07	02/20/37	151,837.57	171,559.39			(801.36)		151,036.21	169,635.49	(1,122.54)	
GNMA	2006 ABCDE Single Family	5.63	03/20/07	02/20/37	68,500.58	77,405.79			(359.60)		68,140.98	76,537.21	(508.98)	
GNMA	2006 ABCDE Single Family	5.13	03/20/07	03/20/37	261,446.10	293,229.70			(1,934.20)		259,511.90	286,980.97	(4,314.53)	
GNMA	2006 ABCDE Single Family	5.38	03/20/07	03/20/37	343,144.83	384,282.39			(1,879.28)		341,265.55	380,568.31	(1,834.80)	
GNMA	2006 ABCDE Single Family	5.13	03/06/07	02/20/37	275,576.62	308,396.64			(129,178.83)		146,397.79	161,669.38	(17,548.43)	
GNMA	2006 ABCDE Single Family	5.13	04/24/07	04/20/37	627,347.51	702,113.65			(3,521.95)		623,825.56	694,103.54	(4,488.16)	
GNMA	2006 ABCDE Single Family	5.63	04/24/07	04/20/37	457,305.37	513,798.85			(2,730.41)		454,574.96	509,572.71	(1,498.73)	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	04/20/37	272,615.37	305,949.34			(1,496.08)		271,119.29	301,517.71	(2,935.55)	
GNMA	2006 ABCDE Single Family	5.13	03/27/07	03/20/37	239,668.27	267,623.64			(1,339.41)		238,328.86	263,574.14	(2,710.09)	
GNMA	2006 ABCDE Single Family	5.63	03/27/07	02/20/37	142,452.09	160,943.30			(752.66)		141,699.43	159,141.57	(1,049.07)	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	03/20/37	64,646.29	72,638.30			(423.58)		64,222.71	71,412.57	(802.15)	
GNMA	2006 ABCDE Single Family	5.38	04/10/07	03/20/37	436,552.62	488,869.69			(2,426.20)		434,126.42	483,273.85	(3,169.64)	
GNMA	2006 ABCDE Single Family	5.13	04/10/07	03/20/37	359,604.51	400,077.66			(2,018.17)		357,586.34	395,403.59	(2,655.90)	
GNMA	2006 ABCDE Single Family	5.13	05/08/07	04/20/37	111,454.70	125,083.04			(800.51)		110,654.19	122,375.93	(1,906.60)	
GNMA	2006 ABCDE Single Family	5.63	05/08/07	04/20/37	55,546.06	62,765.02			(286.14)		55,259.92	62,066.75	(412.13)	
GNMA	2006 ABCDE Single Family	5.38	05/08/07	05/20/37	258,399.56	289,961.79			(1,434.97)		256,964.59	285,755.54	(2,771.28)	
GNMA	2006 ABCDE Single Family	5.38	05/22/07	05/20/37	586,833.25	659,288.78			(3,185.45)		583,647.80	656,388.92	(285.59)	
GNMA	2006 ABCDE Single Family	5.13	05/22/07	05/20/37	450,539.23	503,862.64			(2,507.28)		448,031.95	496,008.26	(5,347.10)	
GNMA	2006 ABCDE Single Family	5.38	06/05/07	05/20/37	216,984.81	242,762.74			(1,195.49)		215,789.32	239,976.52	(1,590.73)	
GNMA	2006 ABCDE Single Family	5.63	06/05/07	05/20/37	129,900.84	146,774.45			(689.09)		129,211.75	145,130.86	(954.50)	
GNMA	2006 ABCDE Single Family	5.13	06/05/07	05/20/37	752,256.24	843,021.03			(4,570.07)		747,686.17	840,443.59	(1,992.63)	
GNMA	2006 ABCDE Single Family	5.13	06/19/07	06/20/37	299,376.14	334,809.73			(2,177.81)		297,198.33	328,643.26	(3,988.66)	
GNMA	2006 ABCDE Single Family	5.63	06/19/07	06/20/37	75,855.56	85,718.97			(387.10)		75,468.46	84,772.50	(559.37)	
GNMA	2006 ABCDE Single Family	5.38	08/07/07	07/20/37	134,882.33	151,423.09			(709.09)		134,173.24	149,286.53	(1,427.47)	
GNMA	2006 ABCDE Single Family	5.63	08/07/07	08/20/37	380,767.98	428,518.33			(2,179.55)		378,588.43	425,102.65	(1,236.13)	
GNMA	2006 ABCDE Single Family	5.13	08/07/07	07/20/37	463,650.33	516,100.74			(2,543.16)		461,107.17	514,163.12	(605.54)	
GNMA	2006 ABCDE Single Family	5.38	07/03/07	05/20/37	162,478.63	182,766.99			(966.39)		161,512.24	179,637.61	(2,162.99)	
GNMA	2006 ABCDE Single Family	5.13	07/03/07	06/20/37	245,141.51	269,779.67			(1,339.95)		243,801.56	266,240.77	(2,198.95)	
GNMA	2006 ABCDE Single Family	5.38	07/17/07	06/20/37	202,914.02	227,699.13			(1,079.95)		201,834.07	224,488.82	(2,130.36)	
GNMA	2006 ABCDE Single Family	5.63	11/21/07	10/20/37	59,206.99	66,903.06			(327.92)		58,879.07	66,175.30	(399.84)	
GNMA	2006 ABCDE Single Family	5.38	09/25/07	09/20/37	356,988.60	399,600.69			(1,999.17)		354,989.43	396,453.11	(1,148.41)	
GNMA	2006 ABCDE Single Family	5.13	09/25/07	09/20/37	411,619.37	458,210.09			(2,258.34)		409,361.03	452,829.67	(3,122.08)	
GNMA	2006 ABCDE Single Family	5.63	09/25/07	08/20/37	76,347.40	86,306.68			(384.21)		75,963.19	85,378.54	(543.93)	
GNMA	2006 ABCDE Single Family	5.38	10/09/07	09/20/37	424,291.74	476,656.02			(2,190.23)		422,101.51	473,517.68	(948.11)	
GNMA	2006 ABCDE Single Family				86,716.42	98,027.94			(86,716.42)				(11,311.52)	
GNMA	2006 ABCDE Single Family	5.38	08/23/07	08/20/37	455,374.67	511,546.23			(2,475.24)		452,899.43	508,052.17	(1,018.82)	
GNMA	2006 ABCDE Single Family	5.13	08/23/07	07/20/37	504,037.23	563,011.93			(2,820.73)		501,216.50	559,547.87	(643.33)	
GNMA	2006 ABCDE Single Family	5.38	09/11/07	09/20/37	153,269.19	172,077.36			(838.62)		152,430.57	169,609.80	(1,628.94)	
GNMA	2006 ABCDE Single Family	5.63	09/11/07	08/20/37	144,324.14	163,161.91			(1,157.52)		143,166.62	160,876.57	(1,127.82)	
GNMA	2006 ABCDE Single Family	5.13	09/11/07	08/20/37	128,527.49	141,503.03			(699.62)		127,827.87	139,648.26	(1,155.15)	
GNMA	2006 ABCDE Single Family	5.13	12/11/07	11/20/37	248,598.98	273,729.24			(2,416.77)		246,182.21	268,981.47	(2,331.00)	
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	178,253.50	200,379.37			(936.59)		177,316.91	197,327.74	(2,115.04)	
GNMA	2006 ABCDE Single Family	5.13	10/25/07	10/20/37	534,315.92	599,026.02			(3,544.23)		530,771.69	590,521.24	(4,960.55)	
GNMA	2006 ABCDE Single Family	5.38	11/08/07	10/20/37	298,094.04	333,053.50			(112,189.64)		185,904.40	206,201.94	(14,661.92)	
GNMA	2006 ABCDE Single Family	5.13	11/08/07	10/20/37	94,095.98	104,751.33			(499.35)		93,596.63	103,556.90	(695.90)	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	60,510.82	68,411.90			(302.93)		60,207.89	67,673.21	(435.76)	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	439,670.37	496,134.25			(2,266.13)		437,404.24	492,508.57	(1,359.55)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.38	12/11/07	11/20/37	212,481.61	238,867.61			(1,084.35)		211,397.26	235,250.39	(2,532.87)	
GNMA	2006 ABCDE Single Family	5.38	12/20/07	11/20/37	68,244.25	76,397.72			(356.57)		67,887.68	75,548.35	(492.80)	
GNMA	2006 ABCDE Single Family	5.38	01/16/08	12/20/37	36,124.22	40,764.05			(810.92)		35,313.30	39,290.80	(662.33)	
GNMA	2006 ABCDE Single Family	5.63	01/30/08	12/20/37	167,573.60	189,386.73			(847.86)		166,725.74	187,391.66	(1,147.21)	
GNMA	2006 ABCDE Single Family				60,260.58	68,129.68			(60,260.58)				(7,869.10)	
GNMA	2006 ABCDE Single Family	5.63	02/13/08	01/20/38	102,654.30	116,038.88			(524.73)		102,129.57	114,789.97	(724.18)	
GNMA	2006 ABCDE Single Family	5.38	02/19/08	12/20/37	108,663.20	122,623.60			(1,467.45)		107,195.75	119,291.60	(1,864.55)	
GNMA	2006 ABCDE Single Family	5.63	02/19/08	01/20/38	68,699.85	77,657.69			(359.44)		68,340.41	76,809.82	(488.43)	
GNMA	2006 ABCDE Single Family	5.13	02/27/08	02/20/38	60,034.33	67,104.64			(310.12)		59,724.21	66,091.29	(703.23)	
GNMA	2006 ABCDE Single Family	5.38	02/27/08	02/20/38	104,099.84	117,485.13			(1,304.83)		102,795.01	114,402.16	(1,778.14)	
GNMA	2006 ABCDE Single Family	5.13	03/20/08	10/20/37	96,727.07	107,671.21			(512.20)		96,214.87	106,459.05	(699.96)	
GNMA	2006 ABCDE Single Family	5.38	03/27/08	03/20/38	185,717.43	207,905.34			(946.55)		184,770.88	205,642.67	(1,316.12)	
GNMA	2006 ABCDE Single Family	5.38	04/24/08	04/20/38	109,506.58	123,119.58			(562.34)		108,944.24	121,261.10	(1,296.14)	
GNMA	2006 ABCDE Single Family	5.13	04/24/08	04/20/38	184,011.42	204,848.65			(943.15)		183,068.27	202,590.20	(1,315.30)	
GNMA	2006 ABCDE Single Family	5.63	04/22/08	03/20/38	105,393.00	119,132.84			(790.83)		104,602.17	117,574.62	(767.39)	
GNMA	2006 ABCDE Single Family	5.13	05/07/08	04/20/38	255,041.41	283,922.57			(1,374.98)		253,666.43	280,686.61	(1,860.98)	
GNMA	2006 ABCDE Single Family	5.63	05/07/08	04/20/38	91,175.11	103,055.34			(446.80)		90,728.31	101,982.36	(626.18)	
GNMA	2006 ABCDE Single Family	5.38	05/14/08	04/20/38	185,802.39	208,010.76			(1,015.34)		184,787.05	205,669.00	(1,326.42)	
GNMA	2006 ABCDE Single Family	5.13	05/21/08	05/20/38	106,840.39	117,500.48			(564.57)		106,275.82	115,982.90	(953.01)	
GNMA	2006 ABCDE Single Family	5.13	06/11/08	05/20/38	96,125.96	107,573.25			(806.62)		95,319.34	105,473.58	(1,293.05)	
GNMA	2006 ABCDE Single Family	5.63	07/09/08	06/20/38	151,283.27	171,008.86			(65,752.74)		85,530.53	96,012.67	(9,243.45)	
GNMA	2006 ABCDE Single Family	5.38	07/09/08	03/20/38	90,183.87	100,968.33			(446.95)		89,736.92	99,881.70	(639.68)	
GNMA	2006 ABCDE Single Family	5.63	06/18/08	03/20/38	26,108.87	29,519.36			(131.19)		25,977.68	29,202.91	(185.26)	
GNMA	2006 ABCDE Single Family	5.63	06/25/08	05/20/38	93,729.25	105,956.96			(451.86)		93,277.39	104,857.49	(647.61)	
GNMA	2006 ABCDE Single Family	5.38	06/25/08	05/20/38	109,806.16	122,937.36			(541.84)		109,264.32	121,617.04	(778.48)	
GNMA	2006 ABCDE Single Family	5.38	07/23/08	06/20/38	187,375.98	210,671.47			(917.74)		186,458.24	207,546.61	(2,207.12)	
GNMA	2006 ABCDE Single Family	5.13	08/27/08	08/20/38	80,673.49	89,821.19			(405.76)		80,267.73	88,847.58	(567.85)	
GNMA	2006 ABCDE Single Family	5.63	08/13/08	07/20/38	68,344.56	77,238.88			(319.48)		68,025.08	76,462.25	(457.15)	
GNMA	2006 ABCDE Single Family	5.13	09/24/08	08/20/38	112,488.42	125,246.72			(569.71)		111,918.71	123,863.28	(813.73)	
GNMA	2006 ABCDE Single Family	5.38	09/24/08	09/20/38	98,517.67	110,794.27			(478.98)		98,038.69	109,146.10	(1,169.19)	
GNMA	2006 ABCDE Single Family	5.13	10/15/08	08/20/38	116,170.19	129,884.40			(627.24)		115,542.95	127,889.46	(1,367.70)	
GNMA	2006 ABCDE Single Family	5.13	11/12/08	10/20/38	134,080.55	149,296.15			(679.13)		133,401.22	147,653.73	(963.29)	
GNMA	2006 ABCDE Single Family	5.13	11/25/08	09/20/38	124,290.09	138,395.42			(670.47)		123,619.62	136,820.15	(904.80)	
GNMA	2006 ABCDE Single Family	5.38	11/25/08	11/20/38	257,650.64	289,727.73			(1,217.21)		256,433.43	285,456.46	(3,054.06)	
GNMA	2006 ABCDE Single Family	5.13	12/10/08	11/20/38	121,781.09	136,179.61			(594.89)		121,186.20	134,117.07	(1,467.65)	
GNMA	2006 ABCDE Single Family	5.38	12/17/08	11/20/38	185,450.74	208,309.02			(983.61)		184,467.13	205,362.04	(1,963.37)	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	108,592.88	121,776.95			(648.23)		107,944.65	119,839.11	(1,289.61)	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	115,830.45	129,348.17			(572.02)		115,258.43	127,952.95	(823.20)	
GNMA	2006 ABCDE Single Family	5.25	12/23/08	12/20/38	258,236.29	289,563.62			(1,294.48)		256,941.81	285,245.33	(3,023.81)	
GNMA	2006 ABCDE Single Family	5.13	12/30/08	12/20/38	75,700.32	84,296.35			(367.16)		75,333.16	83,382.47	(546.72)	
GNMA	2006 ABCDE Single Family	5.25	12/30/08	12/20/38	87,239.81	97,421.99			(427.13)		86,812.68	96,365.61	(629.25)	
FNMA	2006 ABCDE Single Family	5.38	08/09/06	08/01/36	156,401.51	175,054.68			(1,111.05)		155,290.46	174,282.41	(338.78)	
FNMA	2006 ABCDE Single Family	5.13	08/10/06	07/01/36	190,961.96	212,723.17			(1,374.56)		189,587.40	211,432.53	(83.92)	
FNMA	2006 ABCDE Single Family	5.38	08/23/06	08/01/36	176,312.30	197,362.38			(1,146.42)		175,165.88	196,614.22	(398.26)	
FNMA	2006 ABCDE Single Family	5.63	08/23/06	08/01/36	175,472.37	197,424.29			(989.25)		174,483.12	196,928.35	(493.31)	
FNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	99,092.98	110,376.11			(1,181.14)		97,911.84	109,194.54	(0.43)	
FNMA	2006 ABCDE Single Family	5.38	09/06/06	09/01/36	237,320.34	265,644.50			(1,454.45)		235,865.89	264,725.19	(535.14)	
FNMA	2006 ABCDE Single Family	5.63	09/06/06	08/01/36	54,562.18	61,378.39			(319.20)		54,242.98	61,208.43	(149.24)	
FNMA	2006 ABCDE Single Family	5.13	09/12/06	09/01/36	300,642.83	334,922.88			(2,220.33)		298,422.50	333,370.12	(667.57)	
FNMA	2006 ABCDE Single Family	5.38	09/12/06	09/01/36	290,383.54	325,108.50			(3,856.44)		286,527.10	321,729.51	(477.45)	
FNMA	2006 ABCDE Single Family	5.63	09/20/06	09/01/36	176,449.47	198,543.94			(1,018.89)		175,430.58	198,021.41	(496.36)	
FNMA	2006 ABCDE Single Family	5.38	09/20/06	09/01/36	305,835.90	342,336.05			(1,735.27)		304,100.63	341,325.79	(725.01)	
FNMA	2006 ABCDE Single Family	5.13	09/20/06	09/01/36	104,607.95	116,523.42			(654.91)		103,953.04	115,925.82	(57.31)	
FNMA	2006 ABCDE Single Family	5.38	09/26/06	09/01/36	90,665.46	101,480.75			(536.03)		90,129.43	101,157.95	(213.23)	
FNMA	2006 ABCDE Single Family	5.38	10/05/06	09/01/36	139,900.07	156,563.58			(819.31)		139,080.76	156,063.22	(318.95)	



**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	5.63	10/17/06	09/01/36	62,408.28	70,222.82			(370.74)		62,037.54	70,025.69	173.61	
FNMA	2006 ABCDE Single Family	5.13	10/17/06	10/01/36	562,711.16	629,966.73			(6,683.37)		556,027.79	623,636.41	353.05	
FNMA	2006 ABCDE Single Family	5.38	10/17/06	10/01/36	253,189.16	283,379.34			(2,963.03)		250,226.13	280,845.06	428.75	
FNMA	2006 ABCDE Single Family	5.38	10/24/06	11/01/36	288,565.32	322,969.85			(2,342.30)		286,223.02	321,214.10	586.55	
FNMA	2006 ABCDE Single Family	5.38	11/02/06	11/01/36	310,225.19	347,275.51			(1,784.67)		308,440.52	346,241.68	750.84	
FNMA	2006 ABCDE Single Family	5.63	11/02/06	10/01/36	72,267.72	81,322.72			(502.59)		71,765.13	81,010.96	190.83	
FNMA	2006 ABCDE Single Family	5.13	11/02/06	10/01/36	222,184.98	247,624.70			(77,924.31)		144,260.67	160,975.77	(8,724.62)	
FNMA	2006 ABCDE Single Family	5.38	11/14/06	11/01/36	461,399.43	517,766.15			(3,081.81)		458,317.62	516,214.02	1,529.68	
FNMA	2006 ABCDE Single Family	5.63	11/14/06	11/01/36	161,378.35	181,587.05			(1,110.97)		160,267.38	180,923.08	447.00	
FNMA	2006 ABCDE Single Family	5.13	11/14/06	11/01/36	237,488.98	264,549.61			(1,406.74)		236,082.24	263,284.52	141.65	
FNMA	2006 ABCDE Single Family	5.38	11/21/06	10/01/36	372,623.22	417,444.49			(2,316.58)		370,306.64	416,129.25	1,001.34	
FNMA	2006 ABCDE Single Family	5.63	11/21/06	11/01/36	64,110.94	72,114.95			(350.45)		63,760.49	71,943.69	179.19	
FNMA	2006 ABCDE Single Family	5.13	11/21/06	11/01/36	42,475.51	47,341.04			(593.18)		41,882.33	46,728.44	(19.42)	
FNMA	2006 ABCDE Single Family	5.38	11/28/06	11/01/36	125,300.50	140,209.85			(736.11)		124,564.39	139,759.08	285.34	
FNMA	2006 ABCDE Single Family	5.13	11/28/06	11/01/36	100,235.67	111,751.10			(591.66)		99,644.01	111,228.80	69.36	
FNMA	2006 ABCDE Single Family				54,698.03	61,525.92			(54,698.03)				(6,827.89)	
FNMA	2006 ABCDE Single Family	5.38	12/12/06	11/01/36	288,391.48	322,870.23			(1,658.91)		286,732.57	321,958.08	746.76	
FNMA	2006 ABCDE Single Family	5.63	12/12/06	11/01/36	115,728.66	130,194.27			(1,365.27)		114,363.39	129,054.79	225.79	
FNMA	2006 ABCDE Single Family	5.13	12/12/06	11/01/36	172,003.54	191,232.32			(1,572.48)		170,431.06	189,724.05	64.21	
FNMA	2006 ABCDE Single Family	5.38	12/27/06	11/01/36	166,820.89	186,747.77			(2,040.17)		164,780.72	184,949.14	241.54	
FNMA	2006 ABCDE Single Family	5.63	12/27/06	12/01/36	216,226.18	243,299.01			(1,977.83)		214,248.35	241,816.23	495.05	
FNMA	2006 ABCDE Single Family	5.13	12/27/06	10/01/36	48,532.87	54,059.57			(328.46)		48,204.41	53,755.84	24.73	
FNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	545,412.94	612,817.65			(59,018.92)		486,394.02	546,858.30	(6,940.43)	
FNMA	2006 ABCDE Single Family	5.63	01/09/07	12/01/36	212,490.80	239,152.41			(39,267.12)		173,223.68	195,494.53	(4,390.76)	
FNMA	2006 ABCDE Single Family	5.13	01/09/07	12/01/36	221,439.89	246,621.65			(1,288.60)		220,151.29	245,468.09	135.04	
FNMA	2006 ABCDE Single Family	5.38	01/30/07	12/01/36	805,841.75	907,702.62			(101,720.41)		704,121.34	793,332.48	(12,649.73)	
FNMA	2006 ABCDE Single Family	5.63	01/30/07	12/01/36	412,337.15	466,738.22			(92,977.93)		319,359.22	360,430.39	(13,329.90)	
FNMA	2006 ABCDE Single Family	5.13	01/30/07	01/01/37	54,185.05	60,399.19			(316.14)		53,868.91	60,118.93	35.88	
FNMA	2006 ABCDE Single Family	5.38	02/13/07	01/01/37	56,498.64	63,234.24			(1,398.33)		55,100.31	61,837.56	1.65	
FNMA	2006 ABCDE Single Family	5.63	02/13/07	01/01/37	102,763.92	115,633.97			(1,466.85)		101,297.07	114,338.62	171.50	
FNMA	2006 ABCDE Single Family	5.13	02/13/07	01/01/37	218,539.65	243,397.67			(1,296.63)		217,243.02	242,253.22	152.18	
FNMA	2006 ABCDE Single Family	5.38	02/20/07	01/01/37	136,845.34	153,115.02			(851.40)		135,993.94	152,569.72	306.10	
FNMA	2006 ABCDE Single Family	5.63	02/20/07	01/01/37	99,096.00	111,546.67			(546.54)		98,549.46	111,291.88	291.75	
FNMA	2006 ABCDE Single Family	5.13	02/20/07	01/01/37	78,518.24	87,474.76			(498.25)		78,019.99	86,962.31	(14.20)	
FNMA	2006 ABCDE Single Family	5.38	03/06/07	02/01/37	84,067.17	94,114.87			(4,112.81)		79,954.36	89,771.55	(230.51)	
FNMA	2006 ABCDE Single Family	5.63	03/06/07	02/01/37	79,989.05	89,996.58			(425.01)		79,564.04	89,799.70	228.13	
FNMA	2006 ABCDE Single Family	5.63	03/20/07	02/01/37	54,246.45	61,039.52			(289.15)		53,957.30	60,906.64	156.27	
FNMA	2006 ABCDE Single Family	5.13	03/27/07	03/01/37	140,634.98	156,660.44			(1,066.21)		139,568.77	155,661.04	66.81	
FNMA	2006 ABCDE Single Family	5.38	04/10/07	03/01/37	538,095.23	604,588.73			(219,481.77)		318,613.46	357,522.73	(27,584.23)	
FNMA	2006 ABCDE Single Family	5.63	04/10/07	03/01/37	25,160.30	28,315.16			(219.08)		24,941.22	28,157.07	60.99	
FNMA	2006 ABCDE Single Family	5.13	04/10/07	03/01/37	278,757.10	310,677.07			(1,618.58)		277,138.52	309,222.04	163.55	
FNMA	2006 ABCDE Single Family	5.38	04/24/07	04/01/37	598,046.83	669,150.67			(98,945.53)		499,101.30	559,961.12	(10,244.02)	
FNMA	2006 ABCDE Single Family	5.13	04/24/07	04/01/37	48,705.66	54,270.53			(373.22)		48,332.44	53,925.70	28.39	
FNMA	2006 ABCDE Single Family	5.63	04/24/07	04/01/37	103,668.10	116,651.14			(594.91)		103,073.19	116,340.09	283.86	
FNMA	2006 ABCDE Single Family	5.38	05/22/07	04/01/37	73,212.15	81,937.29			(467.97)		72,744.18	81,632.17	162.85	
FNMA	2006 ABCDE Single Family	5.38	06/05/07	05/01/37	251,983.20	282,099.24			(1,576.46)		250,406.74	281,084.38	561.60	
FNMA	2006 ABCDE Single Family	5.63	06/05/07	05/01/37	42,116.81	47,380.89			(369.17)		41,747.64	47,114.49	102.77	
FNMA	2006 ABCDE Single Family	5.13	06/05/07	04/01/37	248,297.07	276,600.94			(2,104.47)		246,192.60	274,553.89	57.42	
FNMA	2006 ABCDE Single Family	5.38	06/19/07	05/01/37	163,952.89	183,520.82			(2,251.40)		161,701.49	181,481.81	212.39	
FNMA	2006 ABCDE Single Family	5.13	07/03/07	06/01/37	43,696.70	48,658.85			(5,772.17)		37,924.53	42,275.91	(610.77)	
FNMA	2006 ABCDE Single Family	5.38	08/07/07	07/01/37	504,963.60	567,375.33			(58,347.23)		446,616.37	504,146.52	(4,881.58)	
FNMA	2006 ABCDE Single Family	5.63	08/07/07	07/01/37	71,376.86	80,699.36			(491.06)		70,885.80	80,366.08	157.78	
FNMA	2006 ABCDE Single Family	5.13	08/07/07	08/01/37	704,048.94	790,100.62			(3,890.64)		700,158.30	790,868.59	4,658.61	
FNMA	2006 ABCDE Single Family	5.13	08/29/07	08/01/37	195,383.10	218,449.92			(1,102.83)		194,280.27	217,465.16	118.07	
FNMA	2006 ABCDE Single Family	5.38	08/23/07	07/01/37	266,280.80	299,412.85			(1,504.37)		264,776.43	298,598.41	689.93	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	5.38	09/11/07	08/01/37	388,839.00	436,563.53			(68,719.51)		320,119.49	359,108.68	(8,735.34)	
FNMA	2006 ABCDE Single Family	5.13	09/11/07	09/01/37	77,120.00	86,215.23			(435.09)		76,684.91	85,830.69	50.55	
FNMA	2006 ABCDE Single Family	5.38	09/25/07	09/01/37	562,464.71	634,349.05			(3,504.26)		558,960.45	634,202.75	3,357.96	
FNMA	2006 ABCDE Single Family	5.63	09/25/07	07/01/37	57,127.22	64,538.95			(788.78)		56,338.44	63,852.03	101.86	
FNMA	2006 ABCDE Single Family	5.13	09/25/07	09/01/37	304,755.19	341,007.35			(2,235.73)		302,519.46	339,364.71	593.09	
FNMA	2006 ABCDE Single Family	5.13	10/09/07	09/01/37	236,359.88	265,560.09			(1,268.03)		235,091.85	264,428.35	136.29	
FNMA	2006 ABCDE Single Family	5.38	10/25/07	10/01/37	485,963.40	546,836.95			(70,100.20)		415,863.20	469,216.07	(7,520.68)	
FNMA	2006 ABCDE Single Family	5.13	10/25/07	10/01/37	550,660.75	619,416.52			(3,127.43)		547,533.32	616,531.81	242.72	
FNMA	2006 ABCDE Single Family	5.38	11/08/07	09/01/37	328,623.27	370,352.21			(55,996.73)		272,626.54	307,460.98	(6,894.50)	
FNMA	2006 ABCDE Single Family	5.13	11/08/07	10/01/37	123,553.49	139,761.22			(1,552.79)		122,000.70	138,162.96	(45.47)	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	10/01/37	102,996.58	115,700.20			(532.21)		102,464.37	115,419.10	251.11	
FNMA	2006 ABCDE Single Family	5.13	11/21/07	09/01/37	253,095.60	283,889.88			(1,403.65)		251,691.95	282,606.32	120.09	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	11/01/37	382,537.59	429,722.86			(2,010.20)		380,527.39	428,572.01	859.35	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	10/01/37	320,441.57	360,422.06			(1,695.01)		318,746.56	359,452.70	725.65	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	11/01/37	106,338.97	119,572.04			(580.51)		105,758.46	119,043.75	52.22	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	11/01/37	79,920.90	89,785.87			(417.44)		79,503.46	89,552.26	183.83	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	12/01/37	177,891.51	200,361.39			(1,079.51)		176,811.80	199,394.54	112.66	
FNMA	2006 ABCDE Single Family	5.13	12/20/07	11/01/37	119,407.83	133,650.71			(664.66)		118,743.17	133,057.31	71.26	
FNMA	2006 ABCDE Single Family	5.38	12/20/07	10/01/37	65,280.68	73,551.05			(416.48)		64,864.20	73,281.58	147.01	
FNMA	2006 ABCDE Single Family	5.63	12/28/07	10/01/37	481,348.26	543,753.96			(111,164.57)		370,183.69	419,727.90	(12,861.49)	
FNMA	2006 ABCDE Single Family	5.13	01/16/08	12/01/37	126,673.18	141,836.16			(664.22)		126,008.96	141,263.47	91.53	
FNMA	2006 ABCDE Single Family	5.13	01/30/08	12/01/37	159,438.13	179,190.16			(1,269.60)		158,168.53	177,922.15	1.59	
FNMA	2006 ABCDE Single Family	5.38	01/30/08	11/01/37	59,055.04	66,341.44			(301.08)		58,753.96	66,178.32	137.96	
FNMA	2006 ABCDE Single Family	5.38	02/19/08	12/01/37	95,625.04	107,421.10			(485.49)		95,139.55	107,156.31	220.70	
FNMA	2006 ABCDE Single Family	5.13	02/19/08	01/01/38	96,113.76	108,730.10			(851.34)		95,262.42	107,880.99	2.23	
FNMA	2006 ABCDE Single Family	5.13	02/27/08	02/01/38	67,424.39	75,776.32			(353.00)		67,071.39	75,466.64	43.32	
FNMA	2006 ABCDE Single Family	5.38	03/20/08	11/01/37	3,400.94	3,747.32			(2,320.35)		1,080.59	1,095.39	(331.58)	
FNMA	2006 ABCDE Single Family	5.13	04/08/08	03/01/38	70,150.99	79,170.05			(878.37)		69,272.62	78,268.63	(23.05)	
FNMA	2006 ABCDE Single Family	5.63	04/15/08	12/01/37	65,509.67	74,066.39			(320.57)		65,189.10	73,919.17	173.35	
FNMA	2006 ABCDE Single Family	5.38	04/15/08	01/01/38	115,006.86	129,265.75			(578.86)		114,428.00	128,919.17	232.28	
FNMA	2006 ABCDE Single Family	5.13	04/15/08	04/01/38	106,278.26	119,440.12			(545.60)		105,732.66	118,959.80	65.28	
FNMA	2006 ABCDE Single Family	5.38	04/29/08	04/01/38	78,394.59	88,159.43			(446.76)		77,947.83	87,884.57	171.90	
Freddie Mac	2006 ABCDE Single Family	5.38	06/18/08	04/01/38	203,809.29	228,401.62			(97,802.22)		106,007.07	118,718.92	(11,880.48)	
Freddie Mac	2006 ABCDE Single Family	5.63	06/18/08	03/01/38	59,042.55	66,521.27			(352.24)		58,690.31	66,119.96	(49.07)	
Freddie Mac	2006 ABCDE Single Family	5.13	06/25/08	12/01/37	115,480.37	128,959.43			(607.36)		114,873.01	127,937.32	(414.75)	
Freddie Mac	2006 ABCDE Single Family	5.13	07/16/08	06/01/38	102,789.19	114,673.77			(700.43)		102,088.76	113,707.09	(266.25)	
Freddie Mac	2006 ABCDE Single Family	5.63	07/16/08	05/01/38	32,306.00	36,403.91			(156.28)		32,149.72	36,222.16	(25.47)	
Freddie Mac	2006 ABCDE Single Family	5.38	08/13/08	07/01/38	113,832.84	127,527.37			(555.03)		113,277.81	126,835.59	(136.75)	
Freddie Mac	2006 ABCDE Single Family	5.63	09/24/08	07/01/38	109,287.04	123,067.83			(511.02)		108,776.02	122,503.94	(52.87)	
Freddie Mac	2006 ABCDE Single Family	5.25	12/18/08	09/01/38	164,098.46	183,403.12			(109,903.76)		54,194.70	60,515.94	(12,983.42)	
GNMA	2006 ABCDE Single Family	6.15	11/12/02	11/20/32	2,109.43	2,421.58			(15.67)		2,093.76	2,395.28	(10.63)	
GNMA	2006 ABCDE Single Family	5.40	11/12/02	10/20/32	3,022.64	3,400.70			(37.03)		2,985.61	3,312.31	(51.36)	
GNMA	2006 ABCDE Single Family	6.15	01/10/03	09/20/32	3,862.57	4,438.71			(28.25)		3,834.32	4,384.83	(25.63)	
GNMA	2006 ABCDE Single Family	6.15	10/10/02	09/20/32	4,709.63	5,409.02			(45.16)		4,664.47	5,334.25	(29.61)	
GNMA	2006 ABCDE Single Family	5.40	10/10/02	09/20/32	2,931.40	3,298.26			(23.24)		2,908.16	3,226.56	(48.46)	
GNMA	2006 ABCDE Single Family	6.15	10/21/02	10/20/32	4,383.32	5,039.03			(42.15)		4,341.17	4,965.59	(31.29)	
GNMA	2006 ABCDE Single Family	6.15	10/29/02	10/20/32	2,179.56	2,504.70			(16.26)		2,163.30	2,474.80	(13.64)	
GNMA	2006 ABCDE Single Family	5.40	10/29/02	09/20/32	2,071.66	2,338.33			(23.93)		2,047.73	2,271.67	(42.73)	
GNMA	2006 ABCDE Single Family	6.15	11/19/02	11/20/32	3,474.91	3,987.95			(24.99)		3,449.92	3,945.83	(17.13)	
GNMA	2006 ABCDE Single Family	5.40	11/19/02	11/20/32	4,144.98	4,665.19			(33.03)		4,111.95	4,562.99	(69.17)	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	10,301.58	11,726.47			(86.88)		10,214.70	11,693.83	54.24	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	3,437.39	3,874.92			(33.66)		3,404.03	3,777.19	(64.37)	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	2,081.83	2,392.69			(19.57)		2,062.26	2,358.44	(14.68)	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	1,949.60	2,201.27			(36.68)		1,912.92	2,122.49	(42.10)	
GNMA	2006 ABCDE Single Family	5.40	12/12/02	12/20/32	4,252.34	4,793.77			(40.37)		4,211.97	4,673.87	(79.53)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,631.96	3,024.84			(21.45)		2,610.51	2,986.56	(16.83)	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	8,605.64	9,685.95			(68.19)		8,537.45	9,474.22	(143.54)	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,209.21	2,536.32			(15.75)		2,193.46	2,509.48	(11.09)	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	4,264.43	4,799.88			(32.95)		4,231.48	4,695.88	(71.05)	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	16,303.55	18,587.97			(4,020.90)		12,282.65	14,026.41	(540.66)	
GNMA	2006 ABCDE Single Family	5.40	01/23/03	01/20/33	4,158.60	4,680.45			(32.15)		4,126.45	4,579.40	(68.90)	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	4,397.71	5,055.15			(2,109.79)		2,287.92	2,612.54	(332.82)	
GNMA	2006 ABCDE Single Family	6.15	01/30/03	01/20/33	4,249.29	4,884.47			(41.89)		4,207.40	4,812.73	(29.85)	
GNMA	2006 ABCDE Single Family	5.40	01/30/03	01/20/33	9,494.15	10,685.37			(79.28)		9,414.87	10,448.13	(157.96)	
GNMA	2006 ABCDE Single Family	6.15	02/12/03	02/20/33	7,511.52	8,545.65			(91.69)		7,419.83	8,487.07	33.11	
GNMA	2006 ABCDE Single Family	6.15	02/20/03	02/20/33	7,220.95	8,296.33			(55.29)		7,165.66	8,197.19	(43.85)	
GNMA	2006 ABCDE Single Family	5.40	03/03/03	03/20/33	4,954.60	5,576.61			(37.45)		4,917.15	5,457.09	(82.07)	
GNMA	2006 ABCDE Single Family	6.15	02/27/03	02/20/33	11,869.68	13,615.46			(84.28)		11,785.40	13,493.62	(37.56)	
GNMA	2006 ABCDE Single Family	6.15	03/12/03	02/20/33	3,727.55	4,282.82			(32.45)		3,695.10	4,227.76	(22.61)	
GNMA	2006 ABCDE Single Family	6.15	03/24/03	03/20/33	6,623.05	7,609.77			(49.74)		6,573.31	7,519.42	(40.61)	
GNMA	2006 ABCDE Single Family	6.15	04/02/03	04/20/33	1,924.96	2,209.44			(13.30)		1,911.66	2,187.31	(8.83)	
GNMA	2006 ABCDE Single Family	6.15	04/10/03	03/20/33	2,133.51	2,448.68			(15.94)		2,117.57	2,422.81	(9.93)	
GNMA	2006 ABCDE Single Family	6.15	04/24/03	04/20/33	4,827.13	5,540.51			(33.61)		4,793.52	5,484.69	(22.21)	
GNMA	2006 ABCDE Single Family	6.15	04/29/03	03/20/33	3,733.07	4,284.70			(27.31)		3,705.76	4,240.03	(17.36)	
GNMA	2006 ABCDE Single Family	6.15	05/08/03	04/20/33	3,583.57	4,113.15			(25.91)		3,557.66	4,070.67	(16.57)	
GNMA	2006 ABCDE Single Family	6.15	06/19/03	05/20/33	1,148.51	1,310.23			(22.24)		1,126.27	1,288.06	0.07	
GNMA	2006 ABCDE Single Family	6.15	07/17/03	07/20/33	2,215.14	2,542.68			(16.50)		2,198.64	2,514.92	(11.26)	
GNMA	2006 ABCDE Single Family	6.15	09/29/03	09/20/33	2,557.50	2,932.71			(17.32)		2,540.18	2,906.74	(8.65)	
GNMA	2006 ABCDE Single Family	6.15	10/09/03	08/20/33	2,494.98	2,864.07			(16.97)		2,478.01	2,834.69	(12.41)	
GNMA	2006 ABCDE Single Family	6.15	03/11/04	03/20/34	2,641.76	3,032.93			(19.04)		2,622.72	3,000.66	(13.23)	
GNMA	2006 ABCDE Single Family	5.40	07/08/04	06/20/34	15,184.53	17,098.09			(108.90)		15,075.63	16,738.02	(251.17)	
GNMA	2006 ABCDE Single Family	5.40	06/17/04	06/20/34	11,087.48	12,484.48			(83.58)		11,003.90	12,216.61	(184.29)	
GNMA	2006 ABCDE Single Family	5.40	09/09/04	09/20/34	16,787.19	18,727.20			(117.84)		16,669.35	18,458.02	(151.34)	
GNMA	2006 ABCDE Single Family	5.40	09/16/04	09/20/34	6,449.37	7,258.75			(43.21)		6,406.16	7,113.78	(101.76)	
GNMA	2006 ABCDE Single Family	5.40	07/15/04	07/20/34	4,679.57	5,269.31			(33.29)		4,646.28	5,158.60	(77.42)	
GNMA	2006 ABCDE Single Family	5.40	07/29/04	07/20/34	8,091.00	9,110.83			(56.03)		8,034.97	8,921.03	(133.77)	
GNMA	2006 ABCDE Single Family	5.40	08/05/04	08/20/34	4,078.65	4,592.82			(27.93)		4,050.72	4,496.75	(68.14)	
GNMA	2006 ABCDE Single Family	5.40	08/12/04	08/20/34	25,537.90	28,590.23			(173.67)		25,364.23	28,268.45	(148.11)	
GNMA	2006 ABCDE Single Family	5.40	08/20/04	08/20/34	4,398.12	4,952.32			(38.95)		4,359.17	4,839.76	(73.61)	
GNMA	2006 ABCDE Single Family	5.40	12/02/04	12/20/34	4,419.13	4,976.76			(30.28)		4,388.85	4,873.49	(72.99)	
GNMA	2006 ABCDE Single Family	5.40	10/21/04	10/20/34	28,535.53	32,105.69			(4,599.56)		23,935.97	26,541.86	(964.27)	
GNMA	2006 ABCDE Single Family	4.49	10/21/04	10/20/34	6,696.71	7,297.89			(53.32)		6,643.39	7,181.24	(63.33)	
GNMA	2006 ABCDE Single Family	5.40	10/28/04	10/20/34	3,468.55	3,870.19			(26.59)		3,441.96	3,812.08	(31.52)	
GNMA	2006 ABCDE Single Family	4.49	10/29/04	10/20/34	6,728.92	7,210.75			(56.99)		6,671.93	7,087.52	(66.24)	
GNMA	2006 ABCDE Single Family	4.49	11/04/04	10/20/34	40,601.83	44,114.43			(349.33)		40,252.50	43,359.83	(405.27)	
GNMA	2006 ABCDE Single Family	5.40	11/04/04	11/20/34	10,541.50	11,864.95			(118.40)		10,423.10	11,572.54	(174.01)	
GNMA	2006 ABCDE Single Family	4.49	11/10/04	11/20/34	12,274.19	13,153.35			(99.38)		12,174.81	12,933.44	(120.53)	
FNMA	2006 ABCDE Single Family	5.40	08/14/03	09/01/32	2,362.17	2,645.80			(20.20)		2,341.97	2,630.75	5.15	
FNMA	2006 ABCDE Single Family	6.15	08/14/03	12/01/31	1,330.08	1,511.72			(81.36)		1,248.72	1,423.55	(6.81)	
FNMA	2006 ABCDE Single Family	6.15	04/15/04	02/01/34	4,467.01	5,083.76			(28.72)		4,438.29	5,066.55	11.51	
FNMA	2006 ABCDE Single Family	5.40	10/28/04	10/01/34	8,387.57	9,389.96			(1,849.75)		6,537.82	7,340.43	(199.78)	
GNMA	2006 ABCDE Single Family	5.40	08/29/02	08/20/32	2,585.03	2,914.33			(32.14)		2,552.89	2,831.80	(50.39)	
GNMA	2006 ABCDE Single Family	6.15	09/12/02	08/20/32	2,639.99	3,033.33			(20.30)		2,619.69	2,996.59	(16.44)	
GNMA	2006 ABCDE Single Family	5.40	09/19/02	09/20/32	4,523.75	5,091.21			(38.11)		4,485.64	4,977.40	(75.70)	
GNMA	2006 ABCDE Single Family	4.49	12/09/04	12/20/34	48,770.30	53,099.70			(493.52)		48,276.78	52,112.57	(493.61)	
GNMA	2006 ABCDE Single Family	4.49	12/16/04	12/20/34	21,029.26	22,756.00			(154.39)		20,874.87	22,394.46	(207.15)	
GNMA	2006 ABCDE Single Family	4.49	11/23/04	11/20/34	24,138.89	26,024.16			(190.05)		23,948.84	25,596.17	(237.94)	
GNMA	2006 ABCDE Single Family	4.49	12/02/04	12/20/34	69,632.88	75,737.43			(522.57)		69,110.31	74,525.16	(689.70)	
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/20/34	32,531.45	35,202.83			(240.10)		32,291.35	34,642.17	(320.56)	
GNMA	2006 ABCDE Single Family	4.49	12/29/04	12/20/34	25,869.15	27,905.96			(192.22)		25,676.93	27,459.39	(254.35)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	4.49	01/06/05	01/20/35	60,579.18	65,885.94			(595.04)		59,984.14	64,668.42	(622.48)	
GNMA	2006 ABCDE Single Family	4.49	01/13/05	01/20/35	37,177.87	40,227.49			(461.49)		36,716.38	39,379.77	(386.23)	
GNMA	2006 ABCDE Single Family	5.40	01/13/05	01/20/35	2,137.91	2,407.61			(25.31)		2,112.60	2,345.84	(36.46)	
GNMA	2006 ABCDE Single Family	4.49	01/19/05	01/20/35	47,501.67	51,636.87			(544.03)		46,957.64	50,599.00	(493.84)	
GNMA	2006 ABCDE Single Family	4.49	01/27/05	01/20/35	45,368.09	49,089.04			(6,506.48)		38,861.61	41,680.59	(901.97)	
GNMA	2006 ABCDE Single Family	4.49	02/03/05	02/20/35	69,031.65	74,696.46			(537.33)		68,494.32	73,465.17	(693.96)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	34,601.31	37,529.36			(252.69)		34,348.62	36,929.37	(347.30)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	39,025.41	42,228.02			(6,116.60)		32,908.81	35,297.23	(814.19)	
GNMA	2006 ABCDE Single Family	4.49	02/17/05	02/20/35	15,356.13	16,616.58			(112.36)		15,243.77	16,350.35	(153.87)	
GNMA	2006 ABCDE Single Family	4.49	02/24/05	02/20/35	35,117.97	38,128.94			(323.98)		34,793.99	37,446.69	(358.27)	
GNMA	2006 ABCDE Single Family	4.49	03/03/05	03/20/35	50,086.32	54,462.53			(6,735.05)		43,351.27	46,727.23	(1,000.25)	
GNMA	2006 ABCDE Single Family	5.40	03/17/05	02/20/35	5,364.93	6,042.41			(36.54)		5,328.39	5,917.32	(88.55)	
GNMA	2006 ABCDE Single Family	4.49	03/17/05	03/20/35	32,013.70	34,723.81			(283.98)		31,729.72	34,098.75	(341.08)	
GNMA	2006 ABCDE Single Family	4.49	03/24/05	03/20/35	12,628.09	13,522.42			(102.43)		12,525.66	13,294.38	(125.61)	
GNMA	2006 ABCDE Single Family	4.49	04/07/05	04/20/35	26,124.52	28,231.51			(248.37)		25,876.15	27,717.85	(265.29)	
GNMA	2006 ABCDE Single Family	4.49	04/14/05	04/20/35	5,979.20	6,506.70			(44.81)		5,934.39	6,407.12	(54.77)	
GNMA	2006 ABCDE Single Family	4.49	04/21/05	04/20/35	63,585.31	69,054.01			(454.79)		63,130.52	67,960.43	(638.79)	
GNMA	2006 ABCDE Single Family	4.49	04/28/05	04/20/35	33,427.25	36,258.25			(242.11)		33,185.14	35,680.72	(335.42)	
GNMA	2006 ABCDE Single Family	5.40	04/28/05	04/20/35	3,520.80	3,963.43			(22.99)		3,497.81	3,883.49	(56.95)	
GNMA	2006 ABCDE Single Family	4.49	05/05/05	05/20/35	53,075.49	57,439.27			(396.09)		52,679.40	56,510.75	(532.43)	
GNMA	2006 ABCDE Single Family	5.40	05/05/05	04/20/35	4,665.87	5,206.34			(31.71)		4,634.16	5,132.70	(41.93)	
GNMA	2006 ABCDE Single Family	5.40	07/07/05	07/20/35	1,838.37	2,070.59			(14.73)		1,823.64	2,025.02	(30.84)	
GNMA	2006 ABCDE Single Family	4.49	05/26/05	05/20/35	6,438.83	6,895.25			(45.00)		6,393.83	6,786.65	(63.60)	
GNMA	2006 ABCDE Single Family	5.40	06/09/05	05/20/35	3,205.79	3,608.86			(21.19)		3,184.60	3,536.40	(51.27)	
FNMA	2006 ABCDE Single Family	4.49	12/23/04	12/01/34	8,092.18	8,816.22			(3,391.31)		4,700.87	5,121.68	(303.23)	
FNMA	2006 ABCDE Single Family	4.49	01/27/05	01/01/35	11,996.51	13,069.82			(105.11)		11,891.40	12,958.62	(6.09)	
FNMA	2006 ABCDE Single Family	4.49	03/14/05	12/01/34	6,993.29	7,619.05			(91.01)		6,902.28	7,520.43	(7.61)	
FNMA	2006 ABCDE Single Family	5.40	03/24/05	02/01/35	3,623.88	4,057.86			(31.20)		3,592.68	4,034.78	8.12	
<b>2006 ABCDE Single Family Total</b>					<b>84,699,871.31</b>	<b>94,397,804.93</b>	<b>1,390,245.36</b>	<b>(1,473,465.79)</b>	<b>(3,547,113.09)</b>	<b>0.00</b>	<b>81,069,537.79</b>	<b>90,295,389.67</b>	<b>(472,081.74)</b>	<b>0.00</b>
Repo Agmt	2006 FGH Single Family	0.03	02/27/15	03/02/15	34,835.99	34,835.99	3.72				34,839.71	34,839.71		
GIC's	2006 FGH Single Family	4.33	05/25/07	02/26/36	1,078,500.22	1,078,500.22		(156,868.51)			921,631.71	921,631.71		
Repo Agmt	2006 FGH Single Family	0.03	02/27/15	03/02/15	957,035.39	957,035.39	1,223,258.66				2,180,294.05	2,180,294.05		
GNMA	2006 FGH Single Family	5.49	01/30/07	01/20/37	2,125,426.69	2,386,961.10			(251,410.41)		1,874,016.28	2,084,342.29	(51,208.40)	
GNMA	2006 FGH Single Family	5.15	02/13/07	01/20/37	30,094.91	33,894.69			(356.00)		29,738.91	32,898.81	(639.88)	
GNMA	2006 FGH Single Family	5.49	02/13/07	02/20/37	663,599.48	745,136.05			(203,383.64)		460,215.84	510,879.61	(30,872.80)	
GNMA	2006 FGH Single Family	5.49	02/13/07	01/20/37	89,899.86	100,850.75			(481.63)		89,418.23	99,708.38	(660.74)	
GNMA	2006 FGH Single Family	5.70	02/20/07	02/20/37	324,635.26	366,156.01			(1,806.69)		322,828.57	364,109.41	(239.91)	
GNMA	2006 FGH Single Family	5.15	02/20/07	01/20/37	492,487.05	550,652.87			(46,059.53)		446,427.52	497,714.43	(6,878.91)	
GNMA	2006 FGH Single Family	5.15	03/07/07	02/20/37	288,907.39	322,753.01			(1,629.07)		287,278.32	317,866.39	(3,257.55)	
GNMA	2006 FGH Single Family	5.49	03/20/07	03/20/37	558,430.05	624,419.32			(3,569.90)		554,860.15	626,657.93	5,808.51	
GNMA	2006 FGH Single Family	5.15	03/20/07	02/20/37	108,286.89	120,987.07			(609.90)		107,676.99	119,152.91	(1,224.26)	
GNMA	2006 FGH Single Family	5.49	03/06/07	02/20/37	1,035,205.10	1,159,527.51			(8,193.94)		1,027,011.16	1,181,030.10	29,696.53	
GNMA	2006 FGH Single Family	5.70	04/24/07	04/20/37	207,369.98	233,366.13			(1,266.21)		206,103.77	231,923.13	(176.79)	
GNMA	2006 FGH Single Family	5.15	04/24/07	04/20/37	411,963.27	460,981.33			(2,388.92)		409,574.35	454,815.01	(3,777.40)	
GNMA	2006 FGH Single Family	5.49	04/24/07	04/20/37	737,384.03	828,469.76			(5,542.99)		731,841.04	823,875.71	948.94	
GNMA	2006 FGH Single Family	5.15	03/27/07	03/20/37	444,664.41	497,553.44			(105,445.43)		339,218.98	376,673.54	(15,434.47)	
GNMA	2006 FGH Single Family	5.49	03/27/07	02/20/37	362,185.24	406,262.15			(1,980.03)		360,205.21	401,670.21	(2,611.91)	
GNMA	2006 FGH Single Family	5.15	04/10/07	04/20/37	372,371.48	414,717.17			(2,198.55)		370,172.93	409,115.46	(3,403.16)	
GNMA	2006 FGH Single Family	5.49	04/10/07	03/20/37	720,781.17	809,770.57			(4,697.84)		716,083.33	806,012.51	939.78	
GNMA	2006 FGH Single Family	5.49	04/10/07	02/20/37	65,916.35	74,627.13			(859.82)		65,056.53	72,518.10	(1,249.21)	
GNMA	2006 FGH Single Family	5.15	05/08/07	04/20/37	245,389.23	274,770.97			(1,720.94)		243,668.29	269,627.91	(3,422.12)	
GNMA	2006 FGH Single Family	5.15	05/08/07	03/20/37	65,259.68	72,915.57			(381.84)		64,877.84	71,794.30	(739.43)	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	123,659.43	138,669.10			(665.36)		122,994.07	137,088.55	(915.19)	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	101,222.50	113,496.57			(779.70)		100,442.80	111,934.82	(782.05)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.70	05/08/07	04/20/37	87,940.14	98,867.70			(561.41)		87,378.73	98,072.86	(233.43)	
GNMA	2006 FGH Single Family	5.15	05/22/07	05/20/37	81,174.28	91,567.65			(1,653.90)		79,520.38	87,978.64	(1,935.11)	
GNMA	2006 FGH Single Family	5.49	05/22/07	04/20/37	82,788.04	93,281.25			(1,071.38)		81,716.66	91,127.34	(1,082.53)	
GNMA	2006 FGH Single Family	5.15	06/05/07	05/20/37	349,263.31	389,878.80			(1,976.45)		347,286.86	384,202.66	(3,699.69)	
GNMA	2006 FGH Single Family	5.49	06/05/07	05/20/37	273,400.09	307,361.16			(2,031.00)		271,369.09	302,593.52	(2,736.64)	
GNMA	2006 FGH Single Family	5.15	06/19/07	06/20/37	116,561.93	130,126.36			(644.46)		115,917.47	128,274.45	(1,207.45)	
GNMA	2006 FGH Single Family	5.70	06/19/07	06/20/37	230,186.94	259,486.37			(1,406.77)		228,780.17	257,887.36	(192.24)	
GNMA	2006 FGH Single Family	5.15	07/03/07	06/20/37	232,227.28	258,519.15			(2,390.51)		229,836.77	254,298.82	(1,829.82)	
GNMA	2006 FGH Single Family	5.70	07/03/07	06/20/37	235,616.15	264,917.96			(1,939.34)		233,676.81	262,721.69	(256.93)	
GNMA	2006 FGH Single Family	5.49	07/03/07	07/20/37	291,419.52	326,902.44			(1,518.32)		289,901.20	323,285.00	(2,099.12)	
GNMA	2006 FGH Single Family	5.49	07/03/07	06/20/37	61,540.56	69,026.90			(321.65)		61,218.91	68,259.43	(445.82)	
GNMA	2006 FGH Single Family	5.15	07/17/07	06/20/37	254,588.54	284,159.89			(1,405.93)		253,182.61	280,091.59	(2,662.37)	
GNMA	2006 FGH Single Family	5.70	07/17/07	06/20/37	205,511.75	231,833.08			(1,044.36)		204,467.39	230,653.47	(135.25)	
GNMA	2006 FGH Single Family	5.15	08/07/07	07/20/37	422,103.39	470,117.88			(2,291.73)		419,811.66	468,459.18	(633.03)	
GNMA	2006 FGH Single Family	5.70	08/07/07	07/20/37	82,146.77	92,704.63			(436.99)		81,709.78	92,211.33	(56.31)	
GNMA	2006 FGH Single Family	5.49	08/07/07	06/20/37	401,353.69	450,345.74			(3,250.64)		398,103.05	445,504.81	(1,590.29)	
GNMA	2006 FGH Single Family	5.15	11/21/07	10/20/37	329,631.47	363,113.63			(1,843.96)		327,787.51	358,300.72	(2,968.95)	
GNMA	2006 FGH Single Family	5.70	11/21/07	11/20/37	268,564.48	303,040.02			(1,328.94)		267,235.54	301,540.03	(171.05)	
GNMA	2006 FGH Single Family	5.49	11/21/07	10/20/37	90,041.06	100,752.73			(455.41)		89,585.65	99,646.39	(650.93)	
GNMA	2006 FGH Single Family	5.49	09/25/07	09/20/37	163,651.01	183,655.97			(897.14)		162,753.87	181,568.48	(1,190.35)	
GNMA	2006 FGH Single Family	5.15	09/25/07	09/20/37	979,066.33	1,090,498.44			(110,597.50)		868,468.83	967,533.14	(12,367.80)	
GNMA	2006 FGH Single Family	5.49	09/25/07	08/20/37	144,397.05	161,548.70			(1,638.04)		142,759.01	158,770.96	(1,139.70)	
GNMA	2006 FGH Single Family	5.70	09/25/07	09/20/37	71,733.55	80,897.64			(569.85)		71,163.70	80,250.64	(77.15)	
GNMA	2006 FGH Single Family	5.15	10/09/07	09/20/37	592,677.53	662,437.73			(3,270.83)		589,406.70	658,531.71	(635.19)	
GNMA	2006 FGH Single Family	5.49	10/09/07	08/20/37	72,851.63	81,864.07			(372.43)		72,479.20	80,869.86	(621.78)	
GNMA	2006 FGH Single Family	5.15	08/23/07	08/20/37	531,440.96	595,043.28			(3,132.19)		528,308.77	591,749.02	(162.07)	
GNMA	2006 FGH Single Family	5.49	08/23/07	07/20/37	370,213.40	415,454.12			(1,966.00)		368,247.40	410,810.28	(2,677.84)	
GNMA	2006 FGH Single Family	5.70	08/23/07	08/20/37	158,424.78	177,276.12			(918.13)		157,506.65	176,218.41	(139.58)	
GNMA	2006 FGH Single Family	5.15	09/11/07	08/20/37	356,568.70	397,147.06			(1,912.00)		354,656.70	392,602.07	(2,632.99)	
GNMA	2006 FGH Single Family	5.70	09/11/07	08/20/37	143,334.57	163,478.19			(65,608.27)		77,726.30	88,443.20	(9,426.72)	
GNMA	2006 FGH Single Family	5.49	09/11/07	08/20/37	232,061.04	260,404.56			(1,212.34)		230,848.70	257,506.70	(1,685.52)	
GNMA	2006 FGH Single Family	5.15	11/28/07	11/20/37	182,753.12	202,665.50			(1,161.35)		181,591.77	199,830.95	(1,673.20)	
GNMA	2006 FGH Single Family	5.70	12/11/07	11/20/37	196,097.96	221,294.59			(101,387.91)		94,710.05	106,718.60	(13,188.08)	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	70,027.65	78,233.20			(385.55)		69,642.10	77,101.72	(745.93)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	161,372.04	181,351.01			(807.96)		160,564.08	179,151.35	(1,391.70)	
GNMA	2006 FGH Single Family	5.70	10/25/07	10/20/37	400,837.40	449,936.35			(2,019.93)		398,817.47	447,624.71	(291.71)	
GNMA	2006 FGH Single Family	5.15	10/25/07	10/20/37	784,817.18	879,381.79			(7,608.36)		777,208.82	865,531.31	(6,242.12)	
GNMA	2006 FGH Single Family	5.15	11/08/07	10/20/37	322,652.70	359,394.90			(1,724.14)		320,928.56	355,255.84	(2,414.92)	
GNMA	2006 FGH Single Family	5.70	11/08/07	10/20/37	293,808.47	329,581.89			(76,092.63)		217,715.84	243,692.48	(9,796.78)	
GNMA	2006 FGH Single Family	5.49	11/08/07	09/20/37	161,744.28	181,769.42			(56,731.11)		105,013.17	117,007.70	(8,030.61)	
GNMA	2006 FGH Single Family	5.49	01/16/08	12/20/37	146,197.76	163,575.40			(728.37)		145,469.39	161,808.99	(1,038.04)	
GNMA	2006 FGH Single Family	5.70	12/28/07	12/20/37	148,478.85	167,600.91			(791.78)		147,687.07	166,692.16	(116.97)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	137,397.57	154,223.90			(725.41)		136,672.16	152,510.21	(988.28)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	77,657.16	87,585.95			(15,052.55)		62,604.61	69,758.36	(2,775.04)	
GNMA	2006 FGH Single Family	5.70	12/11/07	12/20/37	97,934.68	110,547.76			(475.24)		97,459.44	110,010.26	(62.26)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	153,795.15	172,614.08			(776.44)		153,018.71	170,729.43	(1,108.21)	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	80,455.71	89,620.88			(424.13)		80,031.58	88,604.05	(592.70)	
GNMA	2006 FGH Single Family	5.70	12/20/07	12/20/37	190,229.88	214,693.04			(1,048.48)		189,181.40	213,507.50	(137.06)	
GNMA	2006 FGH Single Family	5.15	01/30/08	01/20/38	61,517.40	68,515.49			(321.64)		61,195.76	67,754.62	(439.23)	
GNMA	2006 FGH Single Family	5.15	01/16/08	12/20/37	119,705.45	133,320.37			(627.70)		119,077.75	131,838.89	(853.78)	
GNMA	2006 FGH Single Family	5.49	01/30/08	12/20/37	90,917.81	101,729.45			(454.46)		90,463.35	100,629.26	(645.73)	
GNMA	2006 FGH Single Family	5.15	01/30/08	12/20/37	112,536.18	125,976.54			(967.94)		111,568.24	123,511.32	(1,497.28)	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	95,744.09	107,587.96			(476.51)		95,267.58	106,310.11	(801.34)	
GNMA	2006 FGH Single Family				69,844.11	78,805.36			(69,844.11)				(8,961.25)	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	67,119.98	74,756.31			(348.92)		66,771.06	73,928.30	(479.09)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	582,560.60	654,072.67			(3,004.49)		579,556.11	650,675.29	(392.89)	
GNMA	2006 FGH Single Family	5.15	03/12/08	02/20/38	189,081.09	210,599.68			(976.32)		188,104.77	208,173.95	(1,449.41)	
GNMA	2006 FGH Single Family	5.49	03/12/08	02/20/38	71,210.87	80,480.28			(1,689.27)		69,521.60	77,555.04	(1,235.97)	
GNMA	2006 FGH Single Family	5.49	03/12/08	03/20/38	79,653.24	89,127.34			(390.77)		79,262.47	88,170.12	(566.45)	
GNMA	2006 FGH Single Family	5.15	02/19/08	02/20/38	119,518.54	133,118.07			(617.63)		118,900.91	131,647.71	(852.73)	
GNMA	2006 FGH Single Family	5.49	02/27/08	02/20/38	115,014.01	129,071.28			(803.18)		114,210.83	127,427.45	(840.65)	
GNMA	2006 FGH Single Family	5.49	03/20/08	02/20/38	85,863.36	96,506.00			(420.53)		85,442.83	95,351.95	(733.52)	
GNMA	2006 FGH Single Family	5.49	03/20/08	03/20/38	99,764.22	111,960.45			(545.79)		99,218.43	110,702.03	(712.63)	
GNMA	2006 FGH Single Family	5.70	03/27/08	03/20/38	79,495.06	89,709.02			(413.04)		79,082.02	89,246.76	(49.22)	
GNMA	2006 FGH Single Family	5.70	04/22/08	12/20/37	109,223.52	123,276.99			(559.01)		108,664.51	122,668.89	(49.09)	
GNMA	2006 FGH Single Family	5.15	04/22/08	04/20/38	77,151.22	85,936.63			(391.45)		76,759.77	84,993.10	(552.08)	
GNMA	2006 FGH Single Family	5.49	05/07/08	04/20/38	105,870.41	118,978.23			(523.92)		105,346.49	117,567.37	(886.94)	
GNMA	2006 FGH Single Family	5.49	05/14/08	04/20/38	68,159.98	76,274.58			(336.42)		67,823.56	75,448.28	(489.88)	
GNMA	2006 FGH Single Family	5.15	05/21/08	05/20/38	196,270.22	218,625.07			(1,008.78)		195,261.44	216,196.59	(1,419.70)	
GNMA	2006 FGH Single Family	5.49	05/28/08	04/20/38	70,580.85	78,984.62			(357.47)		70,223.38	78,124.51	(502.64)	
GNMA	2006 FGH Single Family	5.15	06/11/08	05/20/38	258,799.51	288,281.59			(1,331.69)		257,467.82	285,098.47	(1,851.43)	
GNMA	2006 FGH Single Family	5.70	07/09/08	06/20/38	143,244.98	161,667.98			(684.53)		142,560.45	160,914.03	(69.42)	
GNMA	2006 FGH Single Family				118,235.11	132,745.66			(118,235.11)				(14,510.55)	
GNMA	2006 FGH Single Family	5.15	07/16/08	06/20/38	68,191.87	76,277.64			(362.92)		67,828.95	75,111.71	(803.01)	
GNMA	2006 FGH Single Family	5.15	06/18/08	06/20/38	151,510.31	168,773.89			(758.99)		150,751.32	166,925.76	(1,089.14)	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	90,371.74	101,190.54			(690.51)		89,681.23	99,295.78	(1,204.25)	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	91,170.11	101,558.95			(456.74)		90,713.37	100,443.16	(659.05)	
GNMA	2006 FGH Single Family	5.70	06/25/08	05/20/38	393,743.33	441,906.43			(1,911.16)		391,832.17	439,753.15	(242.12)	
GNMA	2006 FGH Single Family	5.49	07/16/08	07/20/38	131,363.31	147,654.08			(622.38)		130,740.93	145,922.44	(1,109.26)	
GNMA	2006 FGH Single Family	5.70	07/23/08	07/20/38	112,175.38	126,593.57			(546.43)		111,628.95	125,991.48	(55.66)	
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	88,514.43	99,057.69			(419.24)		88,095.19	98,007.85	(630.60)	
GNMA	2006 FGH Single Family	5.15	07/23/08	07/20/38	70,108.72	78,099.35			(366.07)		69,742.65	77,224.85	(508.43)	
GNMA	2006 FGH Single Family	5.15	07/29/08	07/20/38	209,412.76	233,983.85			(1,302.13)		208,110.63	230,432.23	(2,249.49)	
GNMA	2006 FGH Single Family	5.49	08/27/08	08/20/38	94,511.18	106,226.02			(571.83)		93,939.35	104,845.41	(808.78)	
GNMA	2006 FGH Single Family	5.49	08/13/08	07/20/38	70,529.88	79,271.39			(338.52)		70,191.36	78,341.69	(591.18)	
GNMA	2006 FGH Single Family	5.15	08/13/08	08/20/38	201,072.08	224,924.85			(998.12)		200,073.96	221,568.33	(2,358.40)	
GNMA	2006 FGH Single Family	5.70	09/10/08	08/20/38	109,030.73	123,103.78			(574.18)		108,456.55	122,449.82	(79.78)	
GNMA	2006 FGH Single Family	5.15	09/24/08	08/20/38	78,930.66	88,297.26			(409.11)		78,521.55	86,960.45	(927.70)	
GNMA	2006 FGH Single Family	5.15	10/08/08	09/20/38	102,938.94	115,156.77			(508.97)		102,429.97	113,440.65	(1,207.15)	
GNMA	2006 FGH Single Family	5.15	10/22/08	09/20/38	155,092.93	173,517.29			(836.70)		154,256.23	170,838.48	(1,842.11)	
GNMA	2006 FGH Single Family	5.15	11/12/08	09/20/38	105,263.93	117,772.03			(517.01)		104,746.92	115,983.74	(1,271.28)	
GNMA	2006 FGH Single Family	5.49	11/25/08	10/20/38	136,838.89	153,809.09			(635.07)		136,203.82	152,019.78	(1,154.24)	
GNMA	2006 FGH Single Family	5.70	11/25/08	09/20/38	65,674.03	74,265.72			(608.74)		65,065.29	73,457.00	(199.98)	
GNMA	2006 FGH Single Family	5.15	03/11/09	02/20/39	120,846.93	134,737.40			(583.46)		120,263.47	133,199.19	(954.75)	
GNMA	2006 FGH Single Family	5.49	03/18/09	01/20/39	130,515.67	146,181.75			(593.73)		129,921.94	144,591.80	(996.22)	
GNMA	2006 FGH Single Family	5.15	04/08/09	03/20/39	59,409.94	66,240.76			(281.70)		59,128.24	65,494.99	(464.07)	
GNMA	2006 FGH Single Family	5.15	04/08/09	02/20/39	67,088.11	74,801.29			(325.34)		66,762.77	73,952.48	(523.47)	
GNMA	2006 FGH Single Family	5.70	01/14/09	12/20/38	61,854.46	69,861.05			(283.64)		61,570.82	69,507.07	(70.34)	
GNMA	2006 FGH Single Family	5.15	01/14/09	12/20/38	36,132.54	40,283.15			(176.20)		35,956.34	39,819.91	(287.04)	
GNMA	2006 FGH Single Family	5.15	05/20/09	05/20/39	124,490.25	138,810.85			(675.48)		123,814.77	137,141.18	(994.19)	
GNMA	2006 FGH Single Family				71,922.70	80,203.05			(71,922.70)				(8,280.35)	
GNMA	2006 FGH Single Family	6.00	07/29/09	07/20/39	232,715.52	264,925.24			(1,000.80)		231,714.72	264,812.54	888.10	
FNMA	2006 FGH Single Family	5.49	01/30/07	01/01/37	439,491.74	492,876.54			(3,528.05)		435,963.69	491,586.45	2,237.96	
FNMA	2006 FGH Single Family	5.15	02/13/07	01/01/37	59,601.60	66,425.34			(503.22)		59,098.38	65,954.92	32.80	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	422,591.35	475,344.19			(2,487.90)		420,103.45	475,220.12	2,363.83	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	80,157.85	89,884.12			(496.64)		79,661.21	89,629.68	242.20	
FNMA	2006 FGH Single Family	5.49	02/20/07	02/01/37	277,017.26	310,630.90			(1,747.08)		275,270.18	309,717.28	833.46	
FNMA	2006 FGH Single Family	5.15	02/21/07	02/01/37	187,457.06	208,863.67			(1,187.62)		186,269.44	207,808.58	132.53	
FNMA	2006 FGH Single Family	5.49	03/07/07	02/01/37	497,794.75	559,629.52			(2,747.60)		495,047.15	557,978.52	1,096.60	
FNMA	2006 FGH Single Family	5.15	03/20/07	02/01/37	87,270.05	97,312.92			(663.71)		86,606.34	96,694.89	45.68	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	2006 FGH Single Family	5.49	03/20/07	02/01/37	570,872.34	642,675.38			(3,156.96)		567,715.38	642,206.19	2,687.77	
FNMA	2006 FGH Single Family	5.15	04/10/07	03/01/37	246,712.69	275,022.75			(1,394.17)		245,318.52	273,834.07	205.49	
FNMA	2006 FGH Single Family	5.49	04/10/07	03/01/37	209,174.70	234,615.50			(113,635.73)		95,538.97	107,542.79	(13,436.98)	
FNMA	2006 FGH Single Family	5.49	04/10/07	04/20/37	327,437.14	369,402.42			(1,842.63)		325,594.51	369,015.71	1,455.92	
FNMA	2006 FGH Single Family	5.49	04/24/07	04/01/37	216,122.52	242,334.40			(1,449.62)		214,672.90	241,545.86	661.08	
FNMA	2006 FGH Single Family	5.49	05/22/07	04/01/37	89,760.74	100,639.14			(1,499.10)		88,261.64	99,291.81	151.77	
FNMA	2006 FGH Single Family	5.70	05/22/07	04/01/37	178,526.60	201,241.58			(962.07)		177,564.53	200,753.04	473.53	
FNMA	2006 FGH Single Family	5.15	06/05/07	05/01/37	129,073.54	143,770.44			(857.26)		128,216.28	142,993.73	80.55	
FNMA	2006 FGH Single Family				78,298.84	88,290.18			(78,298.84)					(9,991.34)
FNMA	2006 FGH Single Family	5.49	06/19/07	06/01/37	366,078.07	410,663.96			(2,002.41)		364,075.66	409,785.86	1,124.31	
FNMA	2006 FGH Single Family				110,491.23	124,575.55			(110,491.23)					(14,084.32)
FNMA	2006 FGH Single Family	5.49	07/03/07	05/01/37	329,839.02	370,028.55			(1,834.04)		328,004.98	369,196.72	1,002.21	
FNMA	2006 FGH Single Family	5.15	07/17/07	06/01/37	146,662.52	163,354.86			(808.75)		145,853.77	162,647.94	101.83	
FNMA	2006 FGH Single Family	5.70	08/07/07	07/01/37	173,461.89	196,323.93			(903.38)		172,558.51	195,859.08	438.53	
FNMA	2006 FGH Single Family	5.49	08/07/07	07/01/37	268,487.73	302,448.31			(1,484.80)		267,002.93	301,818.84	855.33	
FNMA	2006 FGH Single Family	5.49	08/23/07	07/01/37	203,165.20	228,841.20			(1,322.91)		201,842.29	228,113.23	594.94	
FNMA	2006 FGH Single Family	5.70	08/23/07	06/01/37	103,738.72	117,388.92			(29,434.81)		74,303.91	84,353.96	(3,600.15)	
FNMA	2006 FGH Single Family	5.15	09/11/07	08/01/37	217,662.06	243,469.03			(1,203.50)		216,458.56	242,427.54	162.01	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	41,757.28	47,020.81			(965.87)		40,791.41	46,090.06	35.12	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	138,562.94	156,066.65			(716.59)		137,846.35	155,774.33	424.27	
FNMA	2006 FGH Single Family	5.70	09/25/07	09/01/37	127,778.87	144,669.42			(43,391.99)		84,386.88	95,827.07	(5,450.36)	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	315,609.19	355,433.45			(1,789.96)		313,819.23	354,580.48	936.99	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	127,188.91	143,204.57			(91,218.83)		35,970.08	40,662.45	(11,323.29)	
FNMA	2006 FGH Single Family	5.15	09/25/07	08/01/37	129,731.71	145,060.98			(91,388.24)		38,343.47	42,949.07	(10,723.67)	
FNMA	2006 FGH Single Family	5.15	10/25/07	10/01/37	656,390.24	738,783.94			(4,677.98)		651,712.26	734,659.85	553.89	
FNMA	2006 FGH Single Family	5.49	10/25/07	10/01/37	345,564.67	388,753.80			(2,003.38)		343,561.29	387,790.47	1,040.05	
FNMA	2006 FGH Single Family	5.70	10/25/07	10/01/37	128,174.94	144,368.79			(640.59)		127,534.35	144,077.46	349.26	
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	233,757.06	263,154.00			(1,227.49)		232,529.57	262,572.92	646.41	
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	87,914.04	98,972.63			(459.80)		87,454.24	98,752.64	239.81	
FNMA	2006 FGH Single Family	5.49	11/08/07	09/01/37	74,950.78	84,269.48			(380.62)		74,570.16	84,102.02	213.16	
FNMA	2006 FGH Single Family	5.70	11/21/07	10/01/37	240,109.23	271,466.45			(1,588.86)		238,520.37	270,479.39	601.80	
FNMA	2006 FGH Single Family	5.49	11/21/07	05/01/37	123,062.89	138,441.50			(647.14)		122,415.75	138,171.78	377.42	
FNMA	2006 FGH Single Family	5.15	12/11/07	11/01/37	351,101.26	395,139.83			(1,947.25)		349,154.01	393,443.60	251.02	
FNMA	2006 FGH Single Family	5.49	12/11/07	11/01/37	363,494.47	406,757.87			(1,993.79)		361,500.68	405,884.84	1,120.76	
FNMA	2006 FGH Single Family	5.15	12/11/07	12/01/37	74,083.23	83,983.68			(772.08)		73,311.15	83,214.57	2.97	
FNMA	2006 FGH Single Family	5.70	12/11/07	11/01/37	252,015.52	283,727.36			(1,227.13)		250,788.39	283,151.36	651.13	
FNMA	2006 FGH Single Family	5.15	12/28/07	12/01/37	197,586.98	222,165.23			(1,051.45)		196,535.53	221,263.77	149.99	
FNMA	2006 FGH Single Family	5.15	01/16/08	01/01/38	242,732.70	272,846.61			(119,649.40)		123,083.30	138,495.62	(14,701.59)	
FNMA	2006 FGH Single Family	5.15	01/30/08	11/01/37	104,066.41	116,921.16			(551.68)		103,514.73	116,439.85	70.37	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	98,892.37	111,282.00			(518.65)		98,373.72	111,070.88	307.53	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	55,301.09	62,235.00			(290.17)		55,010.92	62,111.77	166.94	
FNMA	2006 FGH Single Family	5.49	02/27/08	12/01/37	177,136.74	199,431.69			(73,319.81)		103,816.93	117,069.49	(9,042.39)	
FNMA	2006 FGH Single Family	5.49	03/20/08	12/01/37	143,919.01	162,005.07			(817.75)		143,101.26	161,614.73	427.41	
FNMA	2006 FGH Single Family	5.49	03/20/08	02/01/38	195,234.28	219,439.39			(968.39)		194,265.89	219,074.86	603.86	
FNMA	2006 FGH Single Family				124,585.81	140,127.66			(124,585.81)					(15,541.85)
FNMA	2006 FGH Single Family	5.49	04/08/08	01/01/38	115,831.04	130,173.99			(576.32)		115,254.72	129,955.68	358.01	
FNMA	2006 FGH Single Family	5.49	04/08/08	03/01/38	181,232.87	203,704.17			(923.40)		180,309.47	203,340.02	559.25	
FNMA	2006 FGH Single Family				110,260.83	124,009.76			(110,260.83)					(13,748.93)
FNMA	2006 FGH Single Family	5.49	04/22/08	02/01/38	87,058.85	97,831.07			(429.13)		86,629.72	97,682.04	280.10	
GNMA	2006 FGH Single Family	6.00	08/12/09	06/20/39	113,801.26	129,553.05			(462.79)		113,338.47	129,581.03	490.77	
GNMA	2006 FGH Single Family	6.00	08/19/09	07/20/39	140,429.20	159,867.39			(620.11)		139,809.09	159,827.48	580.20	
GNMA	2006 FGH Single Family	5.49	08/19/09	07/20/39	108,891.87	121,989.45			(484.93)		108,406.94	120,666.61	(837.91)	
GNMA	2006 FGH Single Family	5.15	08/27/09	08/20/39	73,493.31	82,276.31			(337.04)		73,156.27	81,050.79	(888.48)	
FNMA	2006 FGH Single Family	5.15	08/27/09	07/01/39	60,147.31	68,309.65			(636.12)		59,511.19	67,673.96	0.43	
Freddie Mac	2006 FGH Single Family	5.15	05/28/08	04/01/38	142,029.27	158,481.88			(759.67)		141,269.60	157,367.88	(354.33)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Freddie Mac	2006 FGH Single Family	5.70	06/18/08	02/01/38	39,553.53	44,394.24			(189.22)		39,364.31	44,177.31	(27.71)	
Freddie Mac	2006 FGH Single Family	5.70	06/25/08	04/01/38	83,300.85	93,547.15			(860.66)		82,440.19	92,537.05	(149.44)	
Freddie Mac	2006 FGH Single Family	5.15	07/16/08	06/01/38	75,547.44	84,216.14			(401.24)		75,146.20	83,661.21	(153.69)	
Freddie Mac	2006 FGH Single Family	5.70	07/16/08	06/01/38	99,308.78	111,431.51			(531.36)		98,777.42	110,841.85	(58.30)	
Freddie Mac	2006 FGH Single Family	5.70	10/08/08	08/01/38	97,487.28	109,381.29			(450.25)		97,037.03	108,889.39	(41.65)	
Freddie Mac	2006 FGH Single Family	5.49	10/22/08	08/01/38	96,049.13	107,100.72			(460.68)		95,588.45	106,585.61	(54.43)	
Freddie Mac	2006 FGH Single Family	5.15	01/14/09	11/01/38	129,572.03	144,467.67			(632.53)		128,939.50	143,577.69	(257.45)	
Freddie Mac	2006 FGH Single Family	5.15	03/31/09	12/01/38	88,203.37	98,338.44			(427.73)		87,775.64	97,733.93	(176.78)	
<b>2006 FGH Single Family Total</b>					<b>42,792,599.74</b>	<b>47,745,538.21</b>	<b>1,223,262.38</b>	<b>(156,868.51)</b>	<b>(2,481,824.84)</b>	<b>0.00</b>	<b>41,377,168.77</b>	<b>45,965,592.99</b>	<b>(364,514.25)</b>	<b>0.00</b>
Inv Agmt	2007A Single Family	4.32	10/01/07	09/01/38	4,342,833.16	4,342,833.16		(3,399,468.38)			943,364.78	943,364.78		
Repo Agmt	2007A Single Family	0.03	02/27/15	03/02/15	1,044,020.70	1,044,020.70	359,718.89				1,403,739.59	1,403,739.59		
FNMA	2007A Single Family	6.25	03/27/98	03/01/28	80,532.01	91,440.13			(1,003.09)		79,528.92	90,617.69	180.65	
FNMA	2007A Single Family	6.25	06/29/98	05/01/28	23,914.96	27,151.89			(407.30)		23,507.66	26,782.09	37.50	
GNMA	2007A Single Family	6.25	02/20/98	01/20/28	440,860.07	501,293.09			(8,657.38)		432,202.69	497,651.10	5,015.39	
FNMA	2007A Single Family	6.25	11/30/98	09/01/28	93,709.20	106,411.55			(1,101.93)		92,607.27	105,527.89	218.27	
GNMA	2007A Single Family	6.25	03/27/98	03/20/28	1,098,221.55	1,250,105.34			(19,178.84)		1,079,042.51	1,261,400.72	30,474.22	
GNMA	2007A Single Family	6.25	05/19/98	05/20/28	601,206.79	682,381.67			(8,711.31)		592,495.48	684,895.14	11,224.78	
GNMA	2007A Single Family	5.45	07/28/00	06/20/30	637,828.12	715,604.84			(8,590.74)		629,237.38	706,419.59	(594.51)	
GNMA	2007A Single Family	6.25	08/14/98	07/20/28	384,132.61	433,478.28			(9,740.17)		374,392.44	426,522.82	2,784.71	
GNMA	2007A Single Family	6.25	06/29/98	06/20/28	350,248.80	399,458.78			(4,573.85)		345,674.95	395,300.09	415.16	
GNMA	2007A Single Family	6.25	09/18/98	09/20/28	387,962.79	437,870.35			(6,317.79)		381,645.00	434,804.36	3,251.80	
FNMA	2007A Single Family	6.25	03/31/99	11/01/28	28,025.00	31,808.00			(768.39)		27,256.61	31,042.73	3.12	
GNMA	2007A Single Family	6.25	11/30/98	11/20/28	227,277.49	257,225.88			(2,614.38)		224,663.11	255,671.15	1,059.65	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	234,340.33	265,228.63			(3,555.13)		230,785.20	262,688.85	1,015.35	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	125,556.63	142,865.94			(1,548.54)		124,008.09	141,028.28	(289.12)	
FNMA	2007A Single Family	6.25	05/27/99	11/01/28	13,310.90	15,095.82			(573.02)		12,737.88	14,494.88	(27.92)	
GNMA	2007A Single Family	6.25	02/16/99	02/20/29	630,632.44	715,729.94			(11,743.45)		618,888.99	715,330.42	11,343.93	
GNMA	2007A Single Family	6.25	03/31/99	02/20/29	30,996.27	35,298.86			(1,665.85)		29,330.42	33,317.01	(316.00)	
GNMA	2007A Single Family	6.25	05/27/99	05/20/29	203,973.16	230,846.60			(16,473.75)		187,499.41	212,860.56	(1,512.29)	
GNMA	2007A Single Family	5.45	07/30/99	07/20/29	260,369.40	289,892.59			(3,602.07)		256,767.33	283,661.02	(2,629.50)	
GNMA	2007A Single Family	5.45	08/26/99	08/20/29	329,853.10	367,380.45			(4,016.40)		325,836.70	361,212.75	(2,151.30)	
FNMA	2007A Single Family	5.45	09/20/99	08/01/29	83,675.80	93,505.91			(904.65)		82,771.15	92,792.97	191.71	
GNMA	2007A Single Family	5.45	09/20/99	09/20/29	72,226.32	81,116.69			(859.16)		71,367.16	78,819.36	(1,438.17)	
FNMA	2007A Single Family	5.45	12/20/99	12/01/29	100,745.40	112,572.94			(2,597.43)		98,147.97	110,024.88	49.37	
FNMA	2007A Single Family	5.45	01/19/00	12/01/29	112,823.53	126,066.80			(4,382.02)		108,441.51	121,564.05	(120.73)	
GNMA	2007A Single Family	5.45	10/28/99	10/20/29	409,342.49	457,104.55			(4,952.89)		404,389.60	450,154.34	(1,997.32)	
GNMA	2007A Single Family	5.45	11/18/99	11/20/29	48,935.03	54,727.96			(983.80)		47,951.23	52,940.07	(804.09)	
GNMA	2007A Single Family	5.45	12/30/99	12/20/29	1,129,897.00	1,268,964.68			(58,433.54)		1,071,463.46	1,203,939.17	(6,591.97)	
GNMA	2007A Single Family	5.45	01/28/00	01/20/30	435,718.71	487,643.40			(4,736.90)		430,981.81	480,139.70	(2,766.80)	
GNMA	2007A Single Family	5.45	02/22/00	01/20/30	200,267.86	222,207.11			(2,116.37)		198,151.49	218,457.96	(1,632.78)	
GNMA	2007A Single Family	5.45	03/27/00	02/20/30	173,029.16	192,308.14			(2,383.62)		170,645.54	188,445.64	(1,478.88)	
FNMA	2007A Single Family	5.45	04/27/00	03/01/30	152,171.68	170,048.79			(2,289.73)		149,881.95	168,029.64	270.58	
GNMA	2007A Single Family	5.45	04/27/00	04/20/30	293,623.90	327,005.99			(3,243.27)		290,380.63	321,939.20	(1,823.52)	
GNMA	2007A Single Family	5.45	05/30/00	04/20/30	76,829.06	86,195.32			(811.65)		76,017.41	83,946.80	(1,436.87)	
GNMA	2007A Single Family	5.45	06/21/00	05/20/30	259,699.27	288,715.47			(2,901.84)		256,797.43	283,866.45	(1,947.18)	
GNMA	2007A Single Family	5.45	09/18/00	09/20/30	383,637.06	426,401.07			(5,374.36)		378,262.70	421,414.88	388.17	
FNMA	2007A Single Family	5.45	07/24/00	06/01/30	27,076.97	30,261.14			(4,285.72)		22,791.25	25,553.47	(421.95)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	290,986.04	325,045.03			(1,488.78)		289,497.26	320,863.46	(2,692.79)	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	154,596.13	171,956.20			(867.87)		153,728.26	169,076.47	(2,011.86)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	150,278.68	168,638.81			(776.01)		149,502.67	166,781.12	(1,081.68)	
GNMA	2007A Single Family	4.75	09/25/07	08/20/37	68,653.55	75,952.74			(400.61)		68,252.94	75,012.53	(539.60)	
GNMA	2007A Single Family	5.49	09/25/07	09/20/37	862,131.78	972,269.48			(4,684.09)		857,447.69	970,292.30	2,706.91	
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	2,013,881.31	2,244,351.86			(12,937.69)		2,000,943.62	2,230,401.74	(1,012.43)	
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	527,965.56	592,762.53			(291,768.39)		236,197.17	262,356.05	(38,638.09)	



**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	547,105.43	607,101.01			(6,270.82)		540,834.61	598,221.51	(2,608.68)	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	58,373.40	65,494.38			(302.90)		58,070.50	64,764.19	(427.29)	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	780,241.42	877,029.35			(10,935.28)		769,306.14	866,382.29	288.22	
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	693,392.64	764,040.55			(3,985.64)		689,407.00	766,411.27	6,356.36	
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	194,755.63	219,548.24			(1,094.15)		193,661.48	217,018.41	(1,435.68)	
GNMA	2007A Single Family	5.49	09/11/07	08/20/37	96,229.67	108,623.83			(488.06)		95,741.61	107,295.06	(840.71)	
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	1,967,405.67	2,188,016.15			(11,982.70)		1,955,422.97	2,157,856.56	(18,176.89)	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	62,604.33	69,565.49			(577.98)		62,026.35	68,201.52	(785.99)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	607,717.17	680,007.67			(3,126.70)		604,590.47	680,047.33	3,166.36	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	335,389.99	375,935.34			(1,908.26)		333,481.73	372,308.53	(1,718.55)	
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	476,136.42	524,714.85			(2,698.73)		473,437.69	521,387.65	(628.47)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	139,830.69	156,454.87			(708.72)		139,121.97	154,742.37	(1,003.78)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	953,669.58	1,067,559.44			(5,005.22)		948,664.36	1,053,694.93	(8,859.29)	
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	613,402.38	677,909.83			(3,846.69)		609,555.69	669,033.25	(5,029.89)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	660,283.46	743,861.06			(68,064.09)		592,219.37	662,627.31	(13,169.66)	
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	594,072.74	657,548.00			(118,298.33)		475,774.41	520,205.64	(19,044.03)	
GNMA	2007A Single Family	4.75	11/08/07	10/20/37	117,713.78	130,931.96			(656.72)		117,057.06	128,743.77	(1,531.47)	
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	242,896.65	270,199.51			(1,347.49)		241,549.16	265,704.81	(3,147.21)	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	117,701.94	132,382.78			(949.93)		116,752.01	130,259.78	(1,173.07)	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	122,881.25	138,091.52			(662.52)		122,218.73	136,379.95	(1,049.05)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	258,592.65	290,877.02			(2,108.40)		256,484.25	286,165.12	(2,603.50)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	111,556.76	125,217.38			(586.35)		110,970.41	123,831.17	(799.86)	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	665,547.40	733,455.97			(3,712.15)		661,835.25	732,412.10	2,668.28	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	108,953.99	121,183.88			(607.81)		108,346.18	119,167.42	(1,408.65)	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	279,320.44	310,718.46			(129,272.79)		150,047.65	164,866.95	(16,578.72)	
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	202,764.16	227,869.16			(1,033.90)		201,730.26	225,088.47	(1,746.79)	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	116,373.78	129,455.20			(641.00)		115,732.78	127,306.68	(1,507.52)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	118,257.07	130,867.04			(743.87)		117,513.20	129,181.81	(941.36)	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	171,328.13	191,700.55			(856.41)		170,471.72	189,629.04	(1,215.10)	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	44,910.21	50,466.20			(247.52)		44,662.69	49,835.06	(383.62)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	264,754.62	294,436.96			(1,449.56)		263,305.06	289,567.17	(3,420.23)	
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	234,631.71	259,638.25			(1,360.28)		233,271.43	256,400.63	(1,877.34)	
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	178,258.14	200,043.94			(1,081.94)		177,176.20	197,683.39	(1,278.61)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	51,423.41	57,196.94			(289.22)		51,134.19	56,243.11	(664.61)	
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	170,241.95	191,281.97			(850.29)		169,391.66	189,008.48	(1,423.20)	
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	61,483.17	68,794.36			(301.15)		61,182.02	68,056.59	(436.62)	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	48,114.08	54,004.16			(260.74)		47,853.34	53,398.01	(345.41)	
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	83,014.65	93,275.47			(415.57)		82,599.08	92,162.36	(697.54)	
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	72,087.85	80,582.70			(1,910.70)		70,177.15	77,181.11	(1,490.89)	
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	73,558.84	82,926.94			(1,185.64)		72,373.20	80,755.23	(986.07)	
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	320,566.11	345,756.42			(208,305.25)		112,260.86	120,117.50	(17,333.67)	
GNMA	2007A Single Family	4.75	04/08/08	04/20/38	91,322.64	101,608.08			(493.57)		90,829.07	99,923.95	(1,190.56)	
GNMA	2007A Single Family	5.49	03/12/08	03/20/38	219,352.22	245,451.23			(1,084.26)		218,267.96	242,810.50	(1,556.47)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	112,493.91	125,147.66			(627.09)		111,866.82	123,061.30	(1,459.27)	
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	100,430.05	111,141.11			(761.17)		99,668.88	109,566.50	(813.44)	
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	227,721.30	254,807.60			(1,132.92)		226,588.38	252,060.13	(1,614.55)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	141,918.31	157,035.22			(860.16)		141,058.15	155,039.96	(1,135.10)	
GNMA	2007A Single Family	5.49	02/19/08	10/20/37	134,359.67	150,977.68			(678.65)		133,681.02	149,165.13	(1,133.90)	
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	88,502.48	98,457.38			(498.83)		88,003.65	96,810.83	(1,147.72)	
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	89,183.52	100,549.12			(587.58)		88,595.94	98,860.90	(1,100.64)	
GNMA	2007A Single Family				98,605.90	110,332.26			(98,605.90)				(11,726.36)	
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	97,633.16	109,706.51			(477.21)		97,155.95	108,417.06	(812.24)	
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	164,357.24	184,687.05			(868.67)		163,488.57	182,428.59	(1,389.79)	
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	103,470.26	115,114.57			(566.55)		102,903.71	113,207.66	(1,340.36)	
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	44,317.03	49,591.41			(218.36)		44,098.67	49,055.54	(317.51)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	166,327.04	186,662.72			(1,302.06)		165,024.98	184,133.58	(1,227.08)	
GNMA	2007A Single Family				113,564.93	126,353.81			(113,564.93)				(12,788.88)	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	41,489.97	46,628.52			(206.64)		41,283.33	46,068.71	(353.17)	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	72,629.61	81,618.22			(362.96)		72,266.65	80,642.03	(613.23)	
GNMA	2007A Single Family	4.75	05/07/08	05/20/38	251,804.27	280,145.46			(1,386.73)		250,417.54	275,496.16	(3,262.57)	
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	86,985.29	97,341.96			(421.26)		86,564.03	96,301.67	(619.03)	
GNMA	2007A Single Family	4.75	05/14/08	05/20/38	62,421.68	69,449.08			(337.71)		62,083.97	68,283.74	(827.63)	
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	117,797.49	130,479.55			(1,426.71)		116,370.78	128,014.79	(1,038.05)	
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	238,324.53	267,874.36			(1,161.16)		237,163.37	264,675.36	(2,037.84)	
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	28,176.94	31,346.11			(157.74)		28,019.20	30,821.91	(366.46)	
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	100,944.85	113,316.64			(677.97)		100,266.88	111,885.47	(753.20)	
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	63,737.87	71,546.53			(329.94)		63,407.93	70,765.89	(450.70)	
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	171,561.84	192,833.48			(886.82)		170,675.02	190,472.19	(1,474.47)	
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	104,376.96	117,168.72			(548.33)		103,828.63	115,880.22	(740.17)	
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	126,374.41	142,027.00			(640.91)		125,733.50	140,326.76	(1,059.33)	
GNMA	2007A Single Family				96,150.48	108,061.96			(96,150.48)				(11,911.48)	
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	98,637.99	110,869.28			(482.59)		98,155.40	109,545.07	(841.62)	
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	110,106.18	122,516.57			(583.70)		109,522.48	120,497.38	(1,435.49)	
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	194,925.24	218,147.22			(1,300.30)		193,624.94	215,417.45	(1,429.47)	
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	65,858.02	73,281.82			(362.22)		65,495.80	72,060.23	(859.37)	
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	101,762.76	113,216.65			(544.36)		101,218.40	111,345.04	(1,327.25)	
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	268,445.51	298,690.76			(1,423.65)		267,021.86	293,769.60	(3,497.51)	
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	837,836.79	931,438.24			(5,439.84)		832,396.95	923,231.07	(2,767.33)	
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	82,480.55	92,705.01			(391.91)		82,088.64	91,620.53	(692.57)	
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	59,594.70	66,982.51			(284.47)		59,310.23	66,197.49	(500.55)	
GNMA	2007A Single Family	5.49	09/24/08	09/20/38	78,720.06	88,481.12			(379.35)		78,340.71	87,439.43	(662.34)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	217,648.43	243,592.49			(2,222.22)		215,426.21	239,696.17	(1,674.10)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	93,885.29	105,522.08			(492.92)		93,392.37	104,239.25	(749.91)	
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	314,631.95	352,507.58			(1,587.76)		313,044.19	349,290.45	(1,629.37)	
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	117,513.34	132,076.94			(549.03)		116,964.31	130,546.95	(980.96)	
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	206,779.65	228,864.62			(1,371.26)		205,408.39	225,779.49	(1,713.87)	
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	85,696.58	94,847.12			(1,228.68)		84,467.90	92,845.15	(773.29)	
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	187,105.30	206,708.33			(986.65)		186,118.65	204,220.38	(1,501.30)	
GNMA	2007A Single Family				171,928.99	189,909.59			(171,928.99)				(17,980.60)	
GNMA	2007A Single Family	5.49	01/14/09	12/20/38	85,492.34	95,747.21			(399.78)		85,092.56	94,696.40	(651.03)	
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	74,127.92	81,919.34			(385.68)		73,742.24	80,889.42	(644.24)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	221,271.60	247,253.50			(1,174.72)		220,096.88	244,338.75	(1,740.03)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	116,774.49	130,487.44			(554.37)		116,220.12	129,014.95	(918.12)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	343,880.09	382,730.96			(1,631.39)		342,248.70	378,420.69	(2,678.88)	
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	108,356.05	119,747.76			(551.17)		107,804.88	118,255.01	(941.58)	
FNMA	2007A Single Family	5.49	08/23/07	08/01/37	74,128.31	83,487.51			(383.59)		73,744.72	83,331.73	(227.81)	
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	392,369.26	433,764.11			(2,771.14)		389,598.12	431,410.85	(417.88)	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	333,467.04	378,629.85			(85,171.46)		248,295.58	282,754.14	(10,704.25)	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	30,124.13	34,200.90			(409.26)		29,714.87	33,843.85	(52.21)	
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	365,161.22	407,773.89			(4,771.97)		360,389.25	402,586.69	(415.23)	
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	718,602.94	808,624.61			(3,960.51)		714,642.43	820,914.84	(16,250.74)	
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	118,213.22	134,271.82			(743.58)		117,469.64	133,877.62	(349.38)	
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	753,791.07	840,996.11			(4,357.04)		749,434.03	836,909.41	(270.34)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	418,386.83	472,633.94			(2,789.82)		415,597.01	470,979.94	(1,135.82)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	34,936.06	39,572.11			(277.70)		34,658.36	39,386.28	(91.87)	
FNMA	2007A Single Family	4.75	10/09/07	09/01/37	284,128.23	311,261.89			(72,948.70)		211,179.53	231,448.69	(6,864.50)	
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	231,547.18	253,459.32			(1,786.84)		229,760.34	251,584.21	(88.27)	
FNMA	2007A Single Family	5.49	10/25/07	09/01/37	406,382.90	457,088.53			(83,000.75)		323,382.15	364,896.93	(9,190.85)	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	124,142.92	140,611.71			(6,119.62)		118,023.30	134,117.55	(374.54)	
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	235,892.53	258,226.93			(1,382.14)		234,510.39	256,789.60	(55.19)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	359,001.49	403,377.97			(85,222.12)		273,779.37			(9,144.64)
FNMA	2007A Single Family				133,098.51	149,646.34			(133,098.51)					(16,547.83)
FNMA	2007A Single Family	4.75	11/08/07	09/01/37	95,247.17	104,345.27			(536.24)		94,710.93	103,801.63		(7.40)
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	139,739.19	156,994.37			(715.78)		139,023.41	156,715.22		436.63
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	84,834.63	96,220.84			(2,658.24)		82,176.39	93,383.50		(179.10)
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	105,805.88	115,916.33			(602.57)		105,203.31	115,293.19		(20.57)
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	179,275.02	201,685.59			(972.43)		178,302.59	201,237.99		524.83
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	84,792.52	95,235.47			(436.13)		84,356.39	95,071.76		272.42
FNMA	2007A Single Family	4.75	12/11/07	12/01/37	213,671.65	236,499.00			(1,210.92)		212,460.73	235,197.09		(90.99)
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	179,594.72	202,170.12			(943.32)		178,651.40	201,741.45		514.65
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	122,927.74	138,303.75			(653.81)		122,273.93	138,016.38		366.44
FNMA	2007A Single Family				148,675.24	162,755.36			(148,675.24)					(14,080.12)
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	95,885.65	108,446.60			(951.14)		94,934.51	107,711.89		216.43
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	85,231.58	93,412.97			(470.84)		84,760.74	92,922.47		(19.66)
FNMA	2007A Single Family	5.49	02/13/08	11/01/37	65,937.78	74,613.73			(966.80)		64,970.98	73,761.06		114.13
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	189,664.21	207,645.99			(1,048.69)		188,615.52	206,549.23		(48.07)
FNMA	2007A Single Family	5.49	02/19/08	01/01/38	87,031.69	97,969.96			(561.55)		86,470.14	97,760.26		351.85
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	209,535.45	229,721.84			(1,162.51)		208,372.94	228,533.46		(25.87)
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	270,338.36	304,121.87			(1,740.83)		268,597.53	303,177.92		796.88
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	316,799.45	356,458.89			(2,164.46)		314,634.99	355,179.66		885.23
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	170,696.60	186,874.42			(1,176.97)		169,519.63	185,667.75		(29.70)
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	118,736.76	133,481.82			(626.41)		118,110.35	133,220.14		364.73
FNMA	2007A Single Family	5.49	04/22/08	04/01/38	51,613.79	58,044.09			(253.73)		51,360.06	57,929.39		139.03
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	112,571.39	123,452.13			(608.53)		111,962.86	122,598.63		(244.97)
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	23,659.88	26,375.18			(789.78)		22,870.10	25,487.78		(97.62)
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	127,652.62	142,490.51			(637.78)		127,014.84	141,744.89		(107.84)
Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	110,559.88	120,946.00			(1,091.29)		109,468.59	119,566.90		(287.81)
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	120,154.62	134,018.74			(54,015.58)		66,139.04	73,767.63		(6,235.53)
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	186,677.40	209,549.22			(97,814.73)		88,862.67	99,742.65		(11,991.84)
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	68,997.39	75,644.64			(390.04)		68,607.35	75,091.91		(162.69)
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	123,755.74	138,005.92			(643.03)		123,112.71	137,282.20		(80.69)
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	200,332.83	224,893.41			(980.36)		199,352.47	223,757.94		(155.11)
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	80,606.71	88,175.17			(438.32)		80,168.39	87,559.18		(177.67)
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	23,440.51	26,338.15			(719.16)		22,721.35	25,512.85		(106.14)
GNMA	2007A Single Family	5.25	12/28/07	12/20/37	9,347.61	10,359.86			(49.10)		9,298.51	10,226.14		(84.62)
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	4,460.97	5,035.98			(2,905.55)		1,555.42	1,760.65		(369.78)
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	32,823.63	36,939.75			(170.71)		32,652.92	36,885.66		116.62
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,770.01	4,208.95			(19.49)		3,750.52	4,161.79		(27.67)
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	3,960.62	4,505.76			(18.89)		3,941.73	4,503.88		17.01
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	23,028.78	25,710.39			(128.19)		22,900.59	25,454.74		(127.46)
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	8,265.37	9,227.84			(43.08)		8,222.29	9,123.41		(61.35)
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	14,492.43	16,238.54			(4,589.39)		9,903.04	10,974.87		(674.28)
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,497.34	9,486.96			(44.54)		8,452.80	9,379.13		(63.29)
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,699.60	1,910.84			(16.14)		1,683.46	1,867.75		(26.95)
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	5,251.26	5,973.52			(24.39)		5,226.87	5,972.35		23.22
GNMA	2007A Single Family				4,832.46	5,352.77			(4,832.46)					(520.31)
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,776.98	4,233.59			(19.28)		3,757.70	4,170.08		(44.23)
GNMA	2007A Single Family				2,791.05	3,174.93			(2,791.05)					(383.88)
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	5,959.49	6,778.96			(28.06)		5,931.43	6,777.20		26.30
GNMA	2007A Single Family	5.25	01/16/08	12/20/37	8,351.12	9,344.85			(47.61)		8,303.51	9,212.37		(84.87)
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	46,943.98	52,676.88			(259.14)		46,684.84	53,842.93		1,425.19
GNMA	2007A Single Family				4,217.38	4,673.76			(4,217.38)					(456.38)
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	2,007.08	2,240.53			(10.31)		1,996.77	2,215.90		(14.32)
GNMA	2007A Single Family				3,150.25	3,516.66			(3,150.25)					(366.41)
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,190.44	4,766.75			(19.28)		4,171.16	4,765.98		18.51

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,483.77	5,005.20			(22.89)		4,460.88	4,949.99	(32.32)	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,997.53	4,476.02			(22.55)		3,974.98	4,411.27	(42.20)	
GNMA	2007A Single Family	6.00	02/13/08	01/20/38	5,586.83	6,355.24			(25.81)		5,561.02	6,354.04	24.61	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	10,683.80	11,926.39			(3,702.43)		6,981.37	7,737.53	(486.43)	
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	12,309.44	13,741.86			(63.86)		12,245.58	13,589.26	(88.74)	
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,445.48	6,194.91			(25.51)		5,419.97	6,193.07	23.67	
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	3,137.37	3,502.54			(15.84)		3,121.53	3,463.72	(22.98)	
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,445.37	3,919.20			(37.70)		3,407.67	3,893.30	11.80	
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	8,162.86	9,112.55			(41.43)		8,121.43	9,013.02	(58.10)	
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	3,837.27	4,289.08			(28.22)		3,809.05	4,220.62	(40.24)	
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,658.56	7,574.32			(32.48)		6,626.08	7,570.79	28.95	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	4,139.55	4,634.42			(24.98)		4,114.57	4,566.21	(43.23)	
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,499.69	3,981.00			(18.30)		3,481.39	3,977.71	15.01	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	8,001.30	8,976.90			(70.10)		7,931.20	8,800.90	(105.90)	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,825.28	4,351.54			(19.56)		3,805.72	4,348.69	16.71	
GNMA	2007A Single Family				3,008.56	3,372.69			(3,008.56)				(364.13)	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,964.80	2,199.23			(10.80)		1,954.00	2,168.09	(20.34)	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	2,013.55	2,247.73			(11.63)		2,001.92	2,221.61	(14.49)	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,279.43	7,143.22			(28.79)		6,250.64	7,142.00	27.57	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	3,438.71	3,855.54			(38.57)		3,400.14	3,772.80	(44.17)	
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	4,953.67	5,530.05			(28.26)		4,925.41	5,465.98	(35.81)	
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	9,707.73	11,043.53			(3,293.43)		6,414.30	7,317.25	(432.85)	
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,684.44	3,056.02			(38.78)		2,645.66	3,022.63	5.39	
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	3,654.14	4,157.06			(16.84)		3,637.30	4,156.54	16.32	
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	4,101.92	4,666.56			(18.84)		4,083.08	4,665.55	17.83	
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	32,321.86	36,273.99			(181.57)		32,140.29	36,171.41	78.99	
GNMA	2007A Single Family	5.25	05/07/08	04/20/38	5,082.47	5,674.11			(25.42)		5,057.05	5,612.04	(36.65)	
GNMA	2007A Single Family	5.25	05/14/08	04/20/38	4,752.32	5,305.57			(24.17)		4,728.15	5,246.86	(34.54)	
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,568.03	5,196.82			(23.94)		4,544.09	5,192.17	19.29	
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	6,107.99	6,948.87			(29.60)		6,078.39	6,945.74	26.47	
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,902.44	3,240.32			(14.99)		2,887.45	3,204.28	(21.05)	
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,272.47	5,998.53			(23.41)		5,249.06	5,998.02	22.90	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	3,427.96	3,838.54			(23.94)		3,404.02	3,778.03	(36.57)	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	10,389.32	11,631.89			(58.18)		10,331.14	11,464.95	(108.76)	
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	15,095.74	17,262.88			(87.76)		15,007.98	17,367.63	192.51	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	7,210.16	8,088.57			(51.61)		7,158.55	7,943.40	(93.56)	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	9,434.34	10,533.30			(4,953.32)		4,481.02	4,967.21	(612.77)	
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,714.61	1,952.13			(26.44)		1,688.17	1,928.65	2.96	
GNMA	2007A Single Family	6.00	06/18/08	06/20/38	2,907.05	3,307.24			(16.80)		2,890.25	3,302.23	11.79	
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	8,132.30	9,106.53			(56.98)		8,075.32	8,961.87	(87.68)	
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	11,179.41	12,758.59			(61.27)		11,118.14	12,776.07	78.75	
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	4,033.80	4,503.71			(19.96)		4,013.84	4,455.10	(28.65)	
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	9,505.73	10,613.14			(47.16)		9,458.57	10,496.91	(69.07)	
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	5,403.19	6,147.52			(23.96)		5,379.23	6,146.90	23.34	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	16,090.97	18,007.93			(87.88)		16,003.09	17,875.01	(45.04)	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,904.20	3,256.29			(14.35)		2,889.85	3,207.63	(34.31)	
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,300.28	1,479.35			(5.71)		1,294.57	1,479.32	5.68	
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	3,545.12	3,958.15			(17.58)		3,527.54	3,915.42	(25.15)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,858.93	5,425.29			(24.99)		4,833.94	5,365.43	(34.87)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	8,753.81	9,774.16			(42.87)		8,710.94	9,668.77	(62.52)	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	18,488.84	21,164.29			(2,151.05)		16,337.79	18,710.34	(302.90)	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	20,222.27	22,578.55			(117.24)		20,105.03	22,346.17	(115.14)	
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	26,737.82	29,994.45			(195.33)		26,542.49	29,832.89	33.77	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,506.09	2,851.39			(12.50)		2,493.59	2,849.47	10.58	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,493.43	5,017.15			(22.17)		4,471.26	4,960.93	(34.05)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	8,043.28	9,005.13			(53.12)		7,990.16	8,869.25	(82.76)	
GNMA	2007A Single Family	6.00	08/20/08	08/20/38	3,278.67	3,730.52			(14.57)		3,264.10	3,730.26	14.31	
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	18,494.97	20,680.17			(136.41)		18,358.56	20,436.44	(107.32)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,782.86	5,340.32			(23.51)		4,759.35	5,282.66	(34.15)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,573.70	3,990.28			(17.42)		3,556.28	3,947.14	(25.72)	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	2,549.75	2,901.10			(11.27)		2,538.48	2,901.07	11.24	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	26,684.50	29,791.09			(138.41)		26,546.09	29,410.93	(241.75)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,626.30	10,780.62			(54.61)		9,571.69	10,623.49	(102.52)	
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	6,931.18	7,893.18			(30.85)		6,900.33	7,885.70	23.37	
GNMA	2007A Single Family	5.25	09/10/08	09/20/38	26,529.78	29,762.26			(147.45)		26,382.33	29,653.06	38.25	
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	12,542.65	14,004.85			(67.80)		12,474.85	13,845.78	(91.27)	
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	7,465.31	8,360.62			(41.34)		7,423.97	8,240.73	(78.55)	
GNMA	2007A Single Family	5.25	09/17/08	08/20/38	7,987.38	8,918.55			(38.91)		7,948.47	8,822.69	(56.95)	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,757.85	3,137.97			(12.18)		2,745.67	3,137.45	11.66	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	11,504.06	12,845.23			(58.83)		11,445.23	12,703.98	(82.42)	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	4,680.75	5,226.45			(23.90)		4,656.85	5,169.03	(33.52)	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,420.00	2,753.56			(11.86)		2,408.14	2,752.20	10.50	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,679.65	11,924.76			(54.84)		10,624.81	11,793.92	(76.00)	
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	12,174.40	13,852.76			(55.19)		12,119.21	13,900.67	103.10	
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	7,146.84	7,980.16			(35.50)		7,111.34	7,892.22	(52.44)	
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	2,345.92	2,669.35			(10.09)		2,335.83	2,669.19	9.93	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	13,487.70	15,375.44			(62.53)		13,425.17	15,413.25	100.34	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	15,975.12	17,902.52			(78.74)		15,896.38	17,789.73	(34.05)	
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	4,888.02	5,498.03			(41.05)		4,846.97	5,379.54	(77.44)	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	8,328.75	9,476.80			(3,354.84)		4,973.91	5,675.11	(446.85)	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	9,145.54	10,255.24			(44.09)		9,101.45	10,103.55	(107.60)	
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,283.23	4,782.65			(27.43)		4,255.80	4,724.10	(31.12)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	10,756.71	12,255.92			(48.51)		10,708.20	12,255.56	48.15	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,936.01	6,754.43			(30.47)		5,905.54	6,749.27	25.31	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	13,154.03	14,688.26			(63.77)		13,090.26	14,529.97	(94.52)	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	7,772.63	8,679.19			(3,133.12)		4,639.51	5,143.55	(402.52)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,791.17	6,589.52			(29.43)		5,761.74	6,584.81	24.72	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	12,830.50	14,599.89			(65.55)		12,764.95	14,642.67	108.33	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	4,104.47	4,670.57			(17.67)		4,086.80	4,671.02	18.12	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,680.96	3,050.63			(11.98)		2,668.98	3,050.36	11.71	
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	4,075.50	4,550.91			(19.79)		4,055.71	4,502.23	(28.89)	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,801.79	3,188.14			(14.20)		2,787.59	3,185.91	11.97	
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	5,042.46	5,630.79			(24.75)		5,017.71	5,569.91	(36.13)	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	5,084.04	5,785.19			(22.88)		5,061.16	5,784.34	22.03	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,388.33	14,097.02			(52.97)		12,335.36	14,097.60	53.55	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	15,372.17	17,492.49			(3,189.74)		12,182.43	13,901.38	(401.37)	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	6,997.30	7,852.67			(72.16)		6,925.14	7,685.97	(94.54)	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,847.86	5,413.61			(23.17)		4,824.69	5,355.60	(34.84)	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,766.74	11,113.93			(45.13)		9,721.61	11,111.64	42.84	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,767.77	2,011.59			(7.81)		1,759.96	2,011.50	7.72	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,425.88	2,760.49			(11.34)		2,414.54	2,759.60	10.45	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	4,581.32	5,213.32			(20.04)		4,561.28	5,213.33	20.05	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,427.71	2,762.59			(10.45)		2,417.26	2,762.37	10.23	
GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,559.82	2,913.59			(11.02)		2,548.80	2,913.27	10.70	
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,464.18	2,753.68			(12.41)		2,451.77	2,721.65	(19.62)	
GNMA	2007A Single Family				2,691.03	3,014.04			(2,691.03)				(323.01)	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	8,964.61	10,203.37			(49.80)		8,914.81	10,188.79	35.22	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,389.68	4,905.25			(20.83)		4,368.85	4,849.86	(34.56)	
GNMA	2007A Single Family				4,325.61	4,833.68			(4,325.61)				(508.07)	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	4,019.70	4,575.22			(16.94)		4,002.76	4,575.74	17.46	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,291.83	2,608.54			(9.73)		2,282.10	2,608.14	9.33	
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	4,892.11	5,466.78			(25.54)		4,866.57	5,402.91	(38.33)	
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	4,077.96	4,557.04			(19.23)		4,058.73	4,505.63	(32.18)	
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,438.88	5,052.37			(33.16)		4,405.72	5,036.14	16.93	
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	8,217.64	9,353.59			(34.61)		8,183.03	9,353.18	34.20	
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,283.29	2,598.94			(9.50)		2,273.79	2,598.80	9.36	
GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,512.79	2,859.97			(13.32)		2,499.47	2,856.84	10.19	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,710.74	4,143.80			(18.35)		3,692.39	4,098.62	(26.83)	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,669.26	3,037.55			(11.81)		2,657.45	3,036.69	10.95	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,197.59	3,638.78			(13.66)		3,183.93	3,638.63	13.51	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,311.70	3,768.57			(19.63)		3,292.07	3,762.65	13.71	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	8,964.96	10,011.23			(45.50)		8,919.46	9,900.52	(65.21)	
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,251.54	7,115.19			(26.93)		6,224.61	7,114.37	26.11	
GNMA	2007A Single Family	5.25	01/14/09	01/20/39	7,804.24	8,720.65			(37.13)		7,767.11	8,623.15	(60.37)	
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	4,029.92	4,503.13			(19.25)		4,010.67	4,452.14	(31.74)	
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	7,797.44	8,874.73			(33.39)		7,764.05	8,875.60	34.26	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,311.37	2,630.79			(9.93)		2,301.44	2,630.11	9.25	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,371.13	7,119.42			(30.24)		6,340.89	7,038.95	(50.23)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	3,842.46	4,293.63			(22.53)		3,819.93	4,240.29	(30.81)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,749.39	3,129.11			(16.42)		2,732.97	3,123.87	11.18	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,375.30	4,889.20			(20.67)		4,354.63	4,834.44	(34.09)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	5,814.12	6,497.00			(28.74)		5,785.38	6,422.30	(45.96)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	4,838.84	5,507.51			(20.38)		4,818.46	5,506.73	19.60	
GNMA	2007A Single Family	6.00	11/24/09	09/20/39	5,105.86	5,813.24			(20.33)		5,085.53	5,814.41	21.50	
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	8,945.78	10,038.60			(40.54)		8,905.24	9,890.02	(108.04)	
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	28,608.51	32,297.36			(4,124.08)		24,484.43	27,161.86	(1,011.42)	
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	33,308.81	37,436.91			(3,765.51)		29,543.30	33,024.18	(647.22)	
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	2,323.18	2,645.15			(11.27)		2,311.91	2,643.45	9.57	
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	13,871.99	15,546.05			(63.54)		13,808.45	15,443.32	(39.19)	
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,130.02	3,512.47			(14.57)		3,115.45	3,459.55	(38.35)	
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	9,602.69	10,933.71			(37.93)		9,564.76	10,933.39	37.61	
GNMA	2007A Single Family	5.25	01/20/10	12/20/39	12,518.95	14,049.14			(5,889.39)		6,629.56	7,353.58	(806.17)	
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,681.27	10,865.80			(43.81)		9,637.46	10,703.70	(118.29)	
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,486.08	2,830.73			(11.58)		2,474.50	2,829.45	10.30	
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	19,421.98	21,751.12			(84.92)		19,337.06	21,621.04	(45.16)	
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	2,971.84	3,384.08			(11.41)		2,960.43	3,384.09	11.42	
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	1,377,603.70	1,492,371.39			(122,387.62)		1,255,216.08	1,353,740.01	(16,243.76)	
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	36,975.80	41,297.64			(3,808.33)		33,167.47	36,684.67	(804.64)	
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,670.69	2,997.34			(11.94)		2,658.75	2,952.63	(32.77)	
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	7,209.16	8,077.32			(59.20)		7,149.96	7,940.05	(78.07)	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	47,001.82	52,824.17			(289.19)		46,712.63	53,891.15	1,356.17	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	8,096.22	9,086.71			(35.08)		8,061.14	8,952.63	(99.00)	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	35,350.25	39,521.80			(152.11)		35,198.14	39,498.20	128.51	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,424.32	2,720.92			(10.72)		2,413.60	2,680.45	(29.75)	
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	19,330.36	21,611.34			(101.84)		19,228.52	21,553.24	43.74	
GNMA	2007A Single Family	5.25	06/15/10	06/20/40	43,892.62	48,829.94			(215.29)		43,677.33	49,007.40	392.75	
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	24,065.22	26,998.63			(107.89)		23,957.33	26,859.92	(30.82)	
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,360.74	2,639.58			(11.15)		2,349.59	2,609.40	(19.03)	
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	32,325.47	36,515.22			(153.15)		32,172.32	36,102.94	(259.13)	
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	23,789.45	26,818.82			(100.23)		23,689.22	26,689.53	(29.06)	
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	17,836.05	20,078.85			(4,268.16)		13,567.89	15,053.29	(757.40)	
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	7,713.74	8,659.11			(33.09)		7,680.65	8,530.63	(95.39)	
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	7,829.18	8,787.63			(33.59)		7,795.59	8,657.69	(96.35)	
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	31,155.34	35,018.27			(9,112.97)		22,042.37	24,454.04	(1,451.26)	
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	24,494.00	27,505.27			(103.68)		24,390.32	27,388.82	(12.77)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	36,557.62	41,163.83			(154.15)		36,403.47	42,143.33	1,133.65	
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	11,044.44	12,314.16			(4,186.33)		6,858.11	7,571.35	(556.48)	
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,327.59	7,108.14			(26.87)		6,300.72	7,143.15	61.88	
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,258.18	2,573.47			(10.58)		2,247.60	2,566.98	4.09	
FNMA	2007A Single Family				3,724.35	4,189.12			(3,724.35)				(464.77)	
FNMA	2007A Single Family	5.25	12/12/07	12/01/37	20,102.59	22,634.41			(4,763.41)		15,339.18	17,297.70	(573.30)	
FNMA	2007A Single Family	5.25	12/20/07	11/01/37	4,582.95	5,154.41			(31.96)		4,550.99	5,128.51	6.06	
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	4,200.43	4,725.33			(21.74)		4,178.69	4,710.35	6.76	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	8,800.37	9,905.89			(51.11)		8,749.26	9,866.53	11.75	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,362.10	3,773.19			(17.48)		3,344.62	3,761.15	5.44	
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	2,528.30	2,884.23			(11.71)		2,516.59	2,878.39	5.87	
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	16,008.81	18,033.51			(83.39)		15,925.42	17,974.18	24.06	
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	6,283.36	7,172.93			(3,044.54)		3,238.82	3,704.91	(423.48)	
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	3,306.36	3,725.14			(16.92)		3,289.44	3,713.05	4.83	
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,341.25	3,812.44			(15.44)		3,325.81	3,803.10	6.10	
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,706.84	10,935.50			(79.45)		9,627.39	10,865.46	9.41	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,806.40	7,666.42			(45.26)		6,761.14	7,629.99	8.83	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,858.53	7,726.21			(35.15)		6,823.38	7,700.49	9.43	
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	5,198.76	5,940.39			(36.56)		5,162.20	5,911.91	8.08	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	1,680.55	1,895.63			(12.41)		1,668.14	1,885.46	2.24	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	12,125.38	13,654.96			(62.45)		12,062.93	13,608.92	16.41	
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	2,337.24	2,668.83			(10.70)		2,326.54	2,661.58	3.45	
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	2,590.30	2,918.23			(13.97)		2,576.33	2,910.13	5.87	
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	2,390.52	2,728.63			(11.14)		2,379.38	2,721.98	4.49	
FNMA	2007A Single Family	5.25	04/15/08	04/01/38	2,316.39	2,612.99			(13.07)		2,303.32	2,603.44	3.52	
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,409.57	1,606.64			(6.36)		1,403.21	1,602.94	2.66	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	4,667.15	5,216.58			(21.09)		4,646.06	5,159.45	(36.04)	
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	8,184.67	9,318.02			(32.84)		8,151.83	9,319.55	34.37	
GNMA	2007A Single Family				2,544.53	2,896.91			(2,544.53)				(352.38)	
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,548.61	9,555.11			(42.19)		8,506.42	9,445.93	(66.99)	
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	7,651.88	8,549.30			(40.09)		7,611.79	8,494.69	(14.52)	
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	3,084.49	3,465.30			(16.05)		3,068.44	3,425.58	(23.67)	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	8,698.74	9,771.72			(46.38)		8,652.36	9,658.30	(67.04)	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,332.12	4,868.81			(22.39)		4,309.73	4,812.57	(33.85)	
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	7,290.74	8,145.45			(38.92)		7,251.82	8,096.90	(9.63)	
Freddie Mac	2007A Single Family	5.25	01/30/08	12/01/37	5,808.13	6,488.66			(30.03)		5,778.10	6,447.70	(10.93)	
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,596.07	1,815.95			(7.88)		1,588.19	1,806.49	(1.58)	
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,651.32	2,963.52			(13.62)		2,637.70	2,944.70	(5.20)	
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,449.20	2,736.90			(12.51)		2,436.69	2,719.98	(4.41)	
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	3,947.28	4,493.01			(18.23)		3,929.05	4,469.20	(5.58)	
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,092.00	2,380.14			(10.15)		2,081.85	2,368.11	(1.88)	
Freddie Mac	2007A Single Family	5.25	05/14/08	04/01/38	5,462.39	6,105.62			(27.51)		5,434.88	6,068.18	(9.93)	
Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	4,333.54	4,870.35			(21.83)		4,311.71	4,815.13	(33.39)	
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,774.33	4,215.09			(19.48)		3,754.85	4,189.46	(6.15)	
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	3,165.01	3,556.08			(21.64)		3,143.37	3,509.42	(25.02)	
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,826.49	4,355.45			(19.80)		3,806.69	4,330.32	(5.33)	
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,387.77	2,668.41			(26.68)		2,361.09	2,635.60	(6.13)	
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,436.05	3,910.07			(15.42)		3,420.63	3,891.20	(3.45)	
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,185.88	5,901.90			(28.16)		5,157.72	5,867.17	(6.57)	
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,580.31	2,884.32			(13.63)		2,566.68	2,866.26	(4.43)	
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,907.87	2,171.38			(13.02)		1,894.85	2,155.35	(3.01)	
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	2,029.15	2,309.51			(12.82)		2,016.33	2,293.58	(3.11)	
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	5,040.04	5,734.88			(23.00)		5,017.04	5,707.35	(4.53)	
Freddie Mac	2007A Single Family	6.00	08/27/08	08/01/38	7,053.13	8,017.13			(3,662.88)		3,390.25	3,851.27	(502.98)	
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	1,251.39	1,405.32			(6.16)		1,245.23	1,397.13	(2.03)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Freddie Mac	2007A Single Family	5.25	09/24/08	06/01/38	4,720.00	5,274.24			(23.59)		4,696.41	5,242.00	(8.65)	
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,522.49	2,870.35			(11.25)		2,511.24	2,856.96	(2.14)	
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,743.20	4,181.67			(18.83)		3,724.37	4,156.76	(6.08)	
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,479.71	11,706.80			(51.53)		10,428.18	11,638.90	(16.37)	
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	3,053.12	3,474.08			(14.28)		3,038.84	3,457.84	(1.96)	
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	4,445.71	5,061.03			(19.44)		4,426.27	5,036.82	(4.77)	
Freddie Mac	2007A Single Family	4.75	02/18/09	10/01/38	1,572.44	1,718.30			(8.19)		1,564.25	1,706.48	(3.63)	
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,274.08	2,494.02			(12.37)		2,261.71	2,476.11	(5.54)	
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,705.85	2,956.93			(13.92)		2,691.93	2,936.46	(6.55)	
Freddie Mac	2007A Single Family	5.25	03/25/09	01/01/39	2,420.20	2,704.27			(35.73)		2,384.47	2,661.55	(6.99)	
<b>2007A Single Family Total</b>					<b>52,991,286.33</b>	<b>58,569,488.68</b>	<b>359,718.89</b>	<b>(3,399,468.38)</b>	<b>(2,708,587.71)</b>	<b>0.00</b>	<b>47,242,949.13</b>	<b>52,481,359.86</b>	<b>(339,791.62)</b>	<b>0.00</b>
GIC's	2007B Single Family	4.52	09/20/07	08/31/39	1,400,054.57	1,400,054.57			(45,835.15)		1,354,219.42	1,354,219.42		
Repo Agmt	2007B Single Family	0.03	02/27/15	03/02/15	1,423,530.81	1,423,530.81	1,204,407.64				2,627,938.45	2,627,938.45		
GNMA	2007B Single Family	5.25	12/28/07	12/20/37	261,425.17	287,502.68			(1,395.15)		260,030.02	283,791.83	(2,315.70)	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	121,240.42	132,787.26			(78,981.03)		42,259.39	46,424.31	(7,381.92)	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	910,907.47	1,025,136.68			(4,737.25)		906,170.22	1,023,635.85	(3,236.42)	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	104,622.08	116,805.25			(540.98)		104,081.10	115,496.41	(767.86)	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	108,476.50	118,806.66			(560.86)		107,915.64	118,757.01	(511.21)	
GNMA	2007B Single Family	5.25	12/11/07	12/20/37	639,084.75	713,504.23			(3,557.27)		635,527.48	706,409.60	(3,537.36)	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	229,376.67	256,087.42			(1,195.33)		228,181.34	253,189.17	(1,702.92)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	402,188.43	450,645.31			(127,362.80)		274,825.63	304,570.07	(18,712.44)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	235,813.95	263,278.25			(1,236.08)		234,577.87	260,285.89	(1,756.28)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	47,165.80	53,028.94			(447.98)		46,717.82	51,833.08	(747.88)	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	143,859.93	157,508.03			(725.86)		143,134.07	157,477.17	(695.00)	
GNMA	2007B Single Family				134,108.47	148,548.13			(134,108.47)				(14,439.66)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	104,816.28	117,488.97			(534.91)		104,281.37	115,726.43	(1,227.63)	
GNMA	2007B Single Family				76,461.74	83,715.70			(76,461.74)				(7,253.96)	
GNMA	2007B Single Family	6.00	01/16/08	12/20/37	163,247.25	178,745.41			(834.19)		162,413.06	178,699.01	(787.79)	
GNMA	2007B Single Family	5.25	01/16/08	12/20/37	231,758.65	259,334.43			(1,321.15)		230,437.50	255,658.17	(2,355.11)	
GNMA	2007B Single Family	5.25	01/16/08	01/20/38	1,302,770.42	1,461,867.17			(7,191.51)		1,295,578.91	1,494,226.85	(39,551.19)	
GNMA	2007B Single Family				117,037.78	129,704.40			(117,037.78)				(12,666.62)	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	55,700.30	62,178.53			(286.12)		55,414.18	61,495.02	(397.39)	
GNMA	2007B Single Family				87,425.22	97,593.10			(87,425.22)				(10,167.88)	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	114,797.29	125,688.18			(574.24)		114,223.05	125,667.93	(553.99)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	124,432.11	138,902.49			(635.16)		123,796.95	137,370.17	(897.16)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	110,937.16	124,216.68			(625.46)		110,311.70	122,419.76	(1,171.46)	
GNMA	2007B Single Family	6.00	02/13/08	01/20/38	153,058.37	167,572.96			(768.60)		152,289.77	167,541.37	(737.01)	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	296,492.65	330,976.18			(102,748.37)		193,744.28	214,728.91	(13,498.90)	
GNMA	2007B Single Family	5.25	04/08/08	03/20/38	341,604.74	381,358.50			(1,772.00)		339,832.74	377,123.55	(2,462.95)	
GNMA	2007B Single Family	6.00	04/08/08	04/20/38	149,228.60	163,345.42			(758.78)		148,469.82	163,296.88	(710.24)	
GNMA	2007B Single Family	5.25	04/08/08	04/20/38	87,067.91	97,201.10			(439.49)		86,628.42	96,123.72	(637.89)	
GNMA	2007B Single Family	6.00	03/12/08	03/20/38	94,405.39	103,340.22			(1,070.29)		93,335.10	102,657.47	(387.54)	
GNMA	2007B Single Family	5.25	03/12/08	03/20/38	226,531.46	252,887.86			(1,149.92)		225,381.54	250,125.67	(1,612.27)	
GNMA	2007B Single Family	5.25	03/20/08	03/20/38	106,323.68	119,028.78			(780.55)		105,543.13	117,129.15	(1,119.08)	
GNMA	2007B Single Family	6.00	02/19/08	01/20/38	182,422.90	199,717.30			(963.13)		181,459.77	199,624.34	(870.17)	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	114,880.03	128,612.73			(693.31)		114,186.72	126,719.70	(1,199.72)	
GNMA	2007B Single Family	6.00	02/19/08	02/20/38	95,883.17	104,969.78			(539.89)		95,343.28	104,882.98	(453.09)	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	222,050.52	249,123.22			(1,945.29)		220,105.23	244,239.21	(2,938.72)	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	104,808.09	114,740.21			(577.82)		104,230.27	114,664.84	(502.45)	
GNMA	2007B Single Family				83,492.41	93,597.62			(83,492.41)				(10,105.21)	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	54,525.95	61,032.24			(299.74)		54,226.21	60,168.00	(564.50)	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	55,878.53	62,378.18			(322.89)		55,555.64	61,653.23	(402.06)	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	172,046.49	188,350.40			(857.72)		171,188.77	188,318.23	(825.55)	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	95,430.21	106,997.55			(1,070.32)		94,359.89	104,701.24	(1,225.99)	



**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	03/27/08	03/20/38	137,472.49	153,467.69			(784.22)		136,688.27	151,689.88	(993.59)	
GNMA	2007B Single Family	6.00	03/27/08	03/20/38	266,012.16	291,192.41			(90,317.27)		175,694.89	192,938.97	(7,936.17)	
GNMA	2007B Single Family	6.00	04/15/08	04/20/38	73,567.22	80,580.12			(1,091.70)		72,475.52	79,699.91	211.49	
GNMA	2007B Single Family	6.00	04/22/08	04/20/38	100,142.74	109,612.06			(501.67)		99,641.07	109,598.42	488.03	
GNMA	2007B Single Family	6.00	05/07/08	04/20/38	112,420.94	123,046.39			(561.63)		111,859.31	123,019.87	535.11	
GNMA	2007B Single Family	5.25	05/07/08	05/20/38	896,983.57	1,006,660.99			(5,038.68)		891,944.89	1,003,814.14	2,191.83	
GNMA	2007B Single Family	5.25	05/07/08	04/20/38	141,046.47	157,465.77			(705.49)		140,340.98	155,743.16	(1,017.12)	
GNMA	2007B Single Family	5.25	05/14/08	04/20/38	131,884.40	147,238.11			(670.51)		131,213.89	145,608.73	(958.87)	
GNMA	2007B Single Family	6.00	05/21/08	05/20/38	125,203.72	137,028.12			(706.48)		124,497.24	136,905.74	584.10	
GNMA	2007B Single Family	6.00	05/28/08	05/20/38	167,417.83	183,225.60			(878.12)		166,539.71	183,143.24	795.76	
GNMA	2007B Single Family	5.25	05/28/08	01/20/38	80,547.93	89,924.22			(416.23)		80,131.70	88,923.98	(584.01)	
GNMA	2007B Single Family	6.00	06/11/08	06/20/38	144,527.72	158,167.43			(699.28)		143,828.44	158,153.98	685.83	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	95,131.39	106,525.61			(664.21)		94,467.18	104,846.35	(1,015.05)	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	288,319.89	322,803.55			(1,614.99)		286,704.90	318,170.63	(3,017.93)	
GNMA	2007B Single Family	6.00	07/09/08	07/20/38	413,853.22	455,181.96			(2,570.96)		411,282.26	457,943.95	5,332.95	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	200,092.08	224,470.90			(1,431.93)		198,660.15	220,442.08	(2,596.89)	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	261,817.62	292,316.06			(137,462.44)		124,355.18	137,848.12	(17,005.50)	
GNMA	2007B Single Family	6.00	07/16/08	07/20/38	47,008.47	51,473.26			(743.55)		46,264.92	50,854.18	124.47	
GNMA	2007B Single Family	6.00	06/18/08	06/20/38	79,689.96	87,204.41			(492.73)		79,197.23	87,072.27	360.59	
GNMA	2007B Single Family	5.25	06/18/08	06/20/38	225,684.29	252,720.95			(1,581.27)		224,103.02	248,706.27	(2,433.41)	
GNMA	2007B Single Family	6.00	06/25/08	06/20/38	306,463.04	336,414.45			(1,802.32)		304,660.72	336,875.43	2,263.30	
GNMA	2007B Single Family	5.25	06/25/08	06/20/38	111,945.45	124,985.28			(553.85)		111,391.60	123,636.12	(795.31)	
GNMA	2007B Single Family	5.25	07/16/08	07/20/38	263,798.57	294,531.64			(1,308.68)		262,489.89	291,305.96	(1,917.00)	
GNMA	2007B Single Family	6.00	07/23/08	07/20/38	148,136.99	162,095.93			(716.39)		147,420.60	162,079.66	700.12	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	446,549.57	499,748.63			(2,438.91)		444,110.66	496,059.93	(1,249.79)	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	80,597.27	90,367.48			(397.96)		80,199.31	89,017.00	(929.52)	
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	35,648.71	39,007.29			(170.90)		35,477.81	39,006.42	170.03	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	98,382.11	109,845.20			(487.72)		97,894.39	108,659.25	(698.23)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	134,843.04	150,560.60			(693.37)		134,149.67	148,899.32	(967.91)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	242,932.07	271,248.64			(1,189.98)		241,742.09	268,323.83	(1,734.83)	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	506,954.58	558,053.22			(59,160.37)		447,794.21	493,348.27	(5,544.58)	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	561,200.91	626,590.84			(3,253.58)		557,947.33	620,141.71	(3,195.55)	
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	742,015.99	832,393.66			(5,420.98)		736,595.01	827,910.31	937.63	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	68,716.00	75,184.56			(370.15)		68,345.85	75,134.02	319.61	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	124,700.32	139,233.93			(615.25)		124,085.07	137,673.85	(944.83)	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	223,213.26	249,906.70			(1,474.43)		221,738.83	246,136.00	(2,296.27)	
GNMA	2007B Single Family	6.00	08/20/08	08/20/38	89,903.28	98,365.29			(435.22)		89,468.06	98,358.39	428.32	
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	513,265.33	573,907.67			(3,785.80)		509,479.53	567,143.82	(2,978.05)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	132,730.93	148,202.33			(652.00)		132,078.93	146,602.26	(948.07)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	99,176.51	110,736.67			(483.17)		98,693.34	109,539.57	(713.93)	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	69,916.02	76,495.37			(337.37)		69,578.65	76,494.59	336.59	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	740,536.38	826,749.94			(3,840.72)		736,695.66	816,199.88	(6,709.34)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	267,145.14	299,179.44			(1,515.71)		265,629.43	294,819.03	(2,844.70)	
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	190,073.46	208,124.80			(921.82)		189,151.64	207,927.59	724.61	
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	736,243.84	825,950.10			(4,091.56)		732,152.28	822,919.58	1,061.04	
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	348,079.43	388,656.90			(1,881.31)		346,198.12	384,242.50	(2,533.09)	
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	207,173.93	232,020.67			(1,147.18)		206,026.75	228,693.52	(2,179.97)	
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	221,662.17	247,503.97			(1,079.96)		220,582.21	244,843.87	(1,580.14)	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	75,631.91	82,741.22			(364.12)		75,267.79	82,727.40	350.30	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	319,254.84	356,475.65			(1,632.74)		317,622.07	352,555.71	(2,287.20)	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	129,898.01	145,042.42			(663.03)		129,234.98	143,448.92	(930.47)	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	66,367.44	72,605.21			(351.66)		66,015.78	72,569.29	315.74	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	296,377.44	330,931.11			(1,522.04)		294,855.40	327,299.97	(2,109.10)	
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	333,900.38	365,265.27			(1,647.17)		332,253.21	366,528.53	2,910.43	
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	198,336.20	221,462.23			(985.02)		197,351.18	219,021.65	(1,455.56)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	64,340.04	70,384.57			(302.40)		64,037.64	70,380.33	298.16	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	369,936.80	405,414.72			(1,862.62)		368,074.18	406,411.81	2,859.71	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	443,335.03	496,823.43			(2,185.01)		441,150.02	493,693.48	(944.94)	
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	135,649.82	152,579.35			(1,139.03)		134,510.79	149,290.93	(2,149.39)	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	228,441.00	249,881.18			(92,070.64)		136,370.36	149,639.49	(8,171.05)	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	253,801.36	284,599.38			(1,223.29)		252,578.07	280,389.64	(2,986.45)	
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	118,866.83	132,726.34			(761.14)		118,105.69	131,101.25	(863.95)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	295,040.12	323,160.28			(1,448.27)		293,591.85	323,150.78	1,438.77	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	162,816.30	178,098.75			(900.66)		161,915.64	177,962.65	764.56	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	365,044.31	407,622.51			(1,769.64)		363,274.67	403,229.83	(2,623.04)	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	215,702.36	240,861.55			(86,948.78)		128,753.58	142,741.80	(11,170.97)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	158,842.44	173,750.40			(870.78)		157,971.66	173,626.31	746.69	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	351,949.44	384,965.26			(1,938.91)		350,010.53	386,093.42	3,067.07	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	112,589.35	123,152.26			(529.35)		112,060.00	123,164.13	541.22	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	73,539.30	80,438.08			(357.98)		73,181.32	80,431.05	350.95	
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	113,099.84	126,294.97			(549.19)		112,550.65	124,944.17	(801.61)	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	76,856.34	84,064.09			(420.33)		76,436.01	84,005.24	361.48	
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	139,936.51	156,263.34			(686.87)		139,249.64	154,574.00	(1,002.47)	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	139,464.42	152,542.08			(683.38)		138,781.04	152,519.78	661.08	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	339,836.11	371,705.86			(1,589.75)		338,246.36	371,721.30	1,605.19	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	421,710.81	461,236.36			(87,639.65)		334,071.16	366,547.21	(7,049.50)	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	194,186.59	217,924.26			(2,002.39)		192,184.20	213,298.08	(2,623.79)	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	134,537.40	150,236.26			(642.71)		133,894.69	148,626.30	(967.25)	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	267,935.97	293,048.70			(1,345.24)		266,590.73	292,988.16	1,284.70	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	48,496.53	53,040.96			(233.58)		48,262.95	53,038.60	231.22	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	66,553.39	72,787.76			(337.66)		66,215.73	72,764.36	314.26	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	125,688.24	137,463.21			(600.48)		125,087.76	137,463.56	600.83	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	66,601.71	72,843.26			(313.26)		66,288.45	72,837.32	307.32	
GNMA	2007B Single Family	6.00	02/18/09	01/20/39	70,246.92	76,824.82			(330.59)		69,916.33	76,816.29	322.06	
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	68,386.29	76,419.16			(344.17)		68,042.12	75,530.24	(544.75)	
GNMA	2007B Single Family				73,850.04	79,473.27			(73,850.04)				(5,623.23)	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	246,017.60	269,039.25			(1,465.11)		244,552.49	268,654.88	1,080.74	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	121,819.79	136,128.70			(578.05)		121,241.74	134,591.36	(959.29)	
GNMA	2007B Single Family				120,043.44	134,142.40			(120,043.44)				(14,098.96)	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	110,313.15	120,638.05			(509.02)		109,804.13	120,651.65	522.62	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	62,894.48	68,781.19			(291.91)		62,602.57	68,770.66	281.38	
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	135,762.94	151,712.01			(708.87)		135,054.07	149,939.33	(1,063.81)	
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	113,168.74	126,465.06			(533.63)		112,635.11	125,038.44	(892.99)	
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	121,823.35	133,219.36			(958.95)		120,864.40	132,791.47	531.06	
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	225,541.05	246,632.53			(1,040.20)		224,500.85	246,621.65	1,029.32	
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	62,668.45	68,528.17			(285.76)		62,382.69	68,524.50	282.09	
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	68,961.64	75,410.93			(393.42)		68,568.22	75,328.51	311.00	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	102,978.08	114,997.17			(509.36)		102,468.72	113,743.44	(744.37)	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	73,235.24	80,093.28			(353.36)		72,881.88	80,070.64	330.72	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	87,729.92	95,946.26			(409.91)		87,320.01	95,942.29	405.94	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	90,860.93	99,368.65			(574.82)		90,286.11	99,212.59	418.76	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	248,792.36	277,827.64			(1,262.99)		247,529.37	274,755.20	(1,809.45)	
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	171,527.40	187,610.93			(807.62)		170,719.78	187,589.49	786.18	
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	216,580.15	242,011.88			(1,030.58)		215,549.57	239,306.29	(1,675.01)	
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	111,837.69	124,969.23			(534.41)		111,303.28	123,554.04	(880.78)	
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	213,949.95	234,006.25			(1,001.76)		212,948.19	234,029.05	1,024.56	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	63,427.19	69,367.81			(297.77)		63,129.42	69,349.86	279.82	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	176,808.55	197,575.18			(839.10)		175,969.45	195,342.19	(1,393.89)	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	106,635.02	119,155.25			(625.50)		106,009.52	117,674.90	(854.85)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	75,446.21	82,507.39			(481.06)		74,965.15	82,369.27	342.94	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	121,420.88	135,683.28			(573.65)		120,847.23	134,163.67	(945.96)	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	161,351.18	180,302.26			(797.42)		160,553.76	178,229.33	(1,275.51)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	132,783.75	145,220.33			(612.71)		132,171.04	145,199.64	592.02	
GNMA	2007B Single Family	6.00	11/24/09	09/20/39	140,285.14	153,281.52			(615.26)		139,669.88	153,312.55	646.29	
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	248,260.44	278,587.16			(1,125.14)		247,135.30	274,463.85	(2,998.17)	
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	793,930.62	896,303.00			(114,449.92)		679,480.70	753,784.95	(28,068.13)	
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	924,371.75	1,038,933.89			(104,498.42)		819,873.33	916,473.52	(17,961.95)	
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	63,839.23	69,746.52			(335.17)		63,504.06	69,701.86	290.51	
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	384,970.21	431,427.71			(1,763.59)		383,206.62	428,576.63	(1,087.49)	
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	86,862.55	97,476.99			(404.45)		86,458.10	96,008.31	(1,064.23)	
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	263,889.69	288,296.66			(1,148.30)		262,741.39	288,288.28	1,139.92	
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	347,421.03	389,886.10			(163,439.70)		183,981.33	204,073.67	(22,372.73)	
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	268,672.09	301,543.40			(1,215.76)		267,456.33	297,044.89	(3,282.75)	
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	68,327.69	74,639.85			(345.87)		67,981.82	74,606.18	312.20	
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	538,990.76	603,628.32			(2,356.54)		536,634.22	600,018.42	(1,253.36)	
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	81,698.04	89,230.46			(346.40)		81,351.64	89,230.67	346.61	
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	1,026,136.35	1,146,075.30			(105,687.13)		920,449.22	1,018,058.01	(22,330.16)	
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	74,115.79	83,181.16			(331.14)		73,784.65	81,940.38	(909.64)	
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	200,065.66	224,158.43			(1,643.03)		198,422.63	220,349.07	(2,166.33)	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,304,374.99	1,465,954.57			(8,025.82)		1,296,349.17	1,495,564.89	37,636.14	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	224,683.14	252,170.78			(973.72)		223,709.42	248,449.77	(2,747.29)	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	981,026.17	1,096,792.69			(4,221.46)		976,804.71	1,096,137.74	3,566.51	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	67,278.49	75,510.02			(297.62)		66,980.87	74,386.99	(825.41)	
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	536,447.68	599,749.08			(2,826.14)		533,621.54	598,136.75	1,213.81	
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	1,218,090.03	1,355,108.45			(5,974.66)		1,212,115.37	1,360,033.13	10,899.34	
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	667,848.21	749,254.86			(2,994.11)		664,854.10	745,405.49	(855.26)	
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	65,515.34	73,252.56			(309.41)		65,205.93	72,415.13	(528.02)	
GNMA	2007B Single Family	5.25	07/28/10	07/20/40	897,082.73	1,013,355.48			(4,250.31)		892,832.42	1,001,913.90	(7,191.27)	
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	660,195.38	744,264.77			(2,781.19)		657,414.19	740,676.71	(806.87)	
GNMA	2007B Single Family	5.25	08/24/10	08/20/40	494,978.42	557,220.06			(118,448.17)		376,530.25	417,752.80	(21,019.09)	
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	214,068.81	240,304.16			(98.14)		213,150.67	236,738.58	(2,647.44)	
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	217,272.05	243,870.77			(932.35)		216,339.70	240,264.81	(2,673.61)	
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	864,610.90	971,812.60			(252,899.40)		611,711.50	678,638.49	(40,274.71)	
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	679,748.24	763,314.89			(2,877.08)		676,871.16	760,083.31	(354.50)	
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	1,014,532.02	1,142,361.63			(4,277.67)		1,010,254.35	1,169,544.30	31,460.34	
GNMA	2007B Single Family	5.25	11/09/10	10/20/40	306,500.43	341,737.77			(116,177.50)		190,322.93	210,117.22	(15,443.05)	
GNMA	2007B Single Family	5.25	12/21/10	11/15/40	175,601.43	197,262.40			(745.49)		174,855.94	198,233.92	1,717.01	
FNMA	2007B Single Family	6.00	12/11/07	12/01/37	61,750.38	67,856.61			(312.77)		61,437.61	67,685.32	141.48	
FNMA	2007B Single Family				103,198.37	116,254.79			(103,198.37)				(13,056.42)	
FNMA	2007B Single Family	5.25	12/12/07	12/01/37	557,018.16	628,140.98			(131,981.42)		425,036.74	480,038.84	(16,120.72)	
FNMA	2007B Single Family	5.25	12/20/07	11/01/37	126,988.66	143,043.09			(883.57)		126,105.09	142,324.54	165.02	
FNMA	2007B Single Family	5.25	12/20/07	12/01/37	116,387.65	131,135.64			(600.79)		115,786.86	130,719.79	184.94	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	243,846.69	274,904.17			(1,412.47)		242,434.22	273,812.01	320.31	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	93,160.47	104,712.25			(483.24)		92,677.23	104,378.07	149.06	
FNMA	2007B Single Family	6.00	01/16/08	12/01/37	69,250.99	76,050.54			(348.55)		68,902.44	75,896.60	194.61	
FNMA	2007B Single Family	5.25	01/16/08	12/01/37	444,270.05	500,458.59			(2,314.12)		441,955.93	498,812.19	667.72	
FNMA	2007B Single Family	6.00	01/30/08	01/01/38	172,119.07	189,133.73			(83,434.41)		88,684.66	97,690.11	(8,009.21)	
FNMA	2007B Single Family	5.25	01/30/08	01/01/38	91,757.20	103,378.56			(469.70)		91,287.50	103,043.24	134.38	
FNMA	2007B Single Family	6.00	02/13/08	11/01/37	91,526.98	100,525.32			(459.64)		91,067.34	100,278.93	213.25	
FNMA	2007B Single Family	5.25	02/13/08	02/01/38	269,379.03	303,477.55			(2,204.80)		267,174.23	301,533.88	261.13	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	188,889.77	212,755.34			(1,256.29)		187,633.48	211,744.51	245.46	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	190,335.90	214,414.84			(975.42)		189,360.48	213,701.03	261.61	
FNMA	2007B Single Family	6.00	02/27/08	02/01/38	142,427.20	156,634.46			(1,058.62)		141,368.58	155,883.50	307.66	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	46,637.59	52,606.87			(344.33)		46,293.26	52,324.72	62.18	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	336,498.25	378,947.03			(1,733.03)		334,765.22	377,669.28	455.28	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	2007B Single Family	6.00	03/20/08	03/01/38	64,040.89	70,370.98			(318.67)		63,722.22	70,179.78	127.47	
FNMA	2007B Single Family	5.25	03/27/08	03/01/38	71,884.79	80,985.56			(387.76)		71,497.03	80,761.00	163.20	
FNMA	2007B Single Family	6.00	03/27/08	03/01/38	65,500.79	71,947.80			(331.30)		65,169.49	71,772.38	155.88	
FNMA	2007B Single Family	5.25	04/15/08	04/01/38	64,284.69	72,514.79			(362.72)		63,921.97	72,249.69	97.62	
FNMA	2007B Single Family	6.00	02/04/09	10/01/38	38,672.44	42,363.72			(190.08)		38,482.36	42,266.03	92.39	
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	129,520.12	144,768.53			(585.40)		128,934.72	143,183.11	(1,000.02)	
GNMA	2007B Single Family	6.00	09/16/09	08/20/39	224,815.36	245,694.76			(992.39)		223,822.97	245,735.11	1,032.74	
GNMA	2007B Single Family				69,897.50	76,384.98			(69,897.50)				(6,487.48)	
GNMA	2007B Single Family	5.25	09/29/09	09/20/39	237,237.32	265,169.73			(1,170.82)		236,066.50	262,139.58	(1,859.33)	
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	212,351.47	237,256.77			(1,112.47)		211,239.00	235,741.22	(403.08)	
Freddie Mac	2007B Single Family	5.25	12/20/07	12/01/37	85,599.97	96,167.62			(445.46)		85,154.51	95,065.36	(656.80)	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	241,403.70	271,180.83			(1,286.89)		240,116.81	268,033.42	(1,860.52)	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	120,223.65	135,117.34			(621.50)		119,602.15	133,556.74	(939.10)	
Freddie Mac	2007B Single Family	5.25	01/30/08	01/01/38	202,328.89	226,049.26			(1,080.26)		201,248.63	224,701.88	(267.12)	
Freddie Mac	2007B Single Family	5.25	01/30/08	12/01/37	161,185.95	180,070.59			(833.48)		160,352.47	178,933.95	(303.16)	
Freddie Mac	2007B Single Family	6.00	02/13/08	01/01/38	43,721.30	47,882.35			(233.31)		43,487.99	47,633.12	(15.92)	
Freddie Mac	2007B Single Family	5.25	02/13/08	01/01/38	73,577.28	82,242.41			(377.88)		73,199.40	81,720.32	(144.21)	
Freddie Mac	2007B Single Family	5.25	03/20/08	02/01/38	67,970.50	75,953.25			(346.79)		67,623.71	75,483.82	(122.64)	
Freddie Mac	2007B Single Family	6.00	03/20/08	03/01/38	108,145.71	118,470.28			(542.37)		107,603.34	117,842.66	(85.25)	
Freddie Mac	2007B Single Family	6.00	04/22/08	02/01/38	57,321.65	62,758.99			(301.05)		57,020.60	62,441.59	(16.35)	
Freddie Mac	2007B Single Family	5.25	05/14/08	04/01/38	151,589.22	169,440.79			(763.38)		150,825.84	168,401.78	(275.63)	
Freddie Mac	2007B Single Family	5.25	05/21/08	04/01/38	120,262.43	135,160.02			(605.70)		119,656.73	133,627.56	(926.76)	
Freddie Mac	2007B Single Family	5.25	05/21/08	05/01/38	104,749.60	116,975.55			(540.70)		104,208.90	116,264.40	(170.45)	
Freddie Mac	2007B Single Family	5.25	05/28/08	04/01/38	87,833.58	98,687.04			(600.78)		87,232.80	97,391.97	(694.29)	
Freddie Mac	2007B Single Family	6.00	06/18/08	05/01/38	104,876.57	114,843.16			(584.60)		104,291.97	114,180.68	(77.88)	
Freddie Mac	2007B Single Family	5.25	06/18/08	02/01/38	66,264.92	74,052.59			(740.77)		65,524.15	73,142.03	(169.79)	
Freddie Mac	2007B Single Family	6.00	06/25/08	05/01/38	94,177.43	103,099.63			(460.25)		93,717.18	102,602.01	(37.37)	
Freddie Mac	2007B Single Family	6.00	07/16/08	06/01/38	142,152.00	155,619.46			(828.93)		141,323.07	154,703.77	(86.76)	
Freddie Mac	2007B Single Family	5.25	07/16/08	06/01/38	71,608.05	80,044.57			(378.24)		71,229.81	79,543.36	(122.97)	
Freddie Mac	2007B Single Family	6.00	07/23/08	06/01/38	52,298.76	57,254.40			(377.79)		51,920.97	56,831.75	(44.86)	
Freddie Mac	2007B Single Family	6.00	08/13/08	06/01/38	55,626.54	60,896.44			(373.76)		55,252.78	60,476.61	(46.07)	
Freddie Mac	2007B Single Family	6.00	08/20/08	06/01/38	138,171.44	151,215.49			(686.41)		137,485.03	150,489.69	(39.39)	
Freddie Mac	2007B Single Family	6.00	08/27/08	08/01/38	193,375.11	211,393.40			(100,462.49)		92,912.62	101,549.18	(9,381.73)	
Freddie Mac	2007B Single Family	5.25	09/17/08	08/01/38	34,728.40	38,999.92			(170.96)		34,557.44	38,772.66	(56.30)	
Freddie Mac	2007B Single Family	5.25	09/24/08	06/01/38	130,988.41	146,368.70			(654.56)		130,333.85	145,474.01	(240.13)	
Freddie Mac	2007B Single Family	6.00	10/22/08	07/01/38	69,171.65	75,684.54			(336.09)		68,835.56	75,331.58	(16.87)	
Freddie Mac	2007B Single Family	5.25	11/19/08	09/01/38	103,879.81	116,048.11			(522.41)		103,357.40	115,356.86	(168.84)	
Freddie Mac	2007B Single Family	5.25	12/10/08	11/01/38	290,828.59	324,882.16			(1,430.18)		289,398.41	322,998.01	(453.97)	
Freddie Mac	2007B Single Family	6.00	01/14/09	11/01/38	83,755.37	91,603.51			(425.40)		83,329.97	91,175.29	(2.82)	
Freddie Mac	2007B Single Family	6.00	02/18/09	01/01/39	121,979.86	133,447.53			(582.36)		121,397.50	132,809.22	(55.95)	
Freddie Mac	2007B Single Family	4.75	02/18/09	10/01/38	43,637.64	47,685.76			(227.46)		43,410.18	47,357.54	(100.76)	
Freddie Mac	2007B Single Family	4.75	02/18/09	12/01/38	63,108.54	69,213.17			(342.98)		62,765.56	68,716.12	(154.07)	
Freddie Mac	2007B Single Family	4.75	03/11/09	12/01/38	75,093.41	82,059.72			(386.14)		74,707.27	81,491.74	(181.84)	
Freddie Mac	2007B Single Family	5.25	03/25/09	01/01/39	67,163.89	75,047.76			(991.63)		66,172.26	73,862.16	(193.97)	
<b>2007B Single Family Total</b>					57,903,764.76	64,193,944.64	1,204,407.64	(45,835.15)	(3,265,750.70)	0.00	55,796,586.55	61,730,635.43	(356,131.00)	0.00
Repo Agmt	2013A SF Refunding	0.03	02/27/15	03/02/15	2,107,864.15	2,107,864.15	147,370.32				2,255,234.47	2,255,234.47		
GNMA	2013A SF Refunding	5.45	07/24/00	06/20/30	331,857.80	371,401.95			(4,871.82)		326,985.98	365,773.03	(757.10)	
GNMA	2013A SF Refunding	5.45	08/28/00	08/20/30	108,548.26	120,651.39			(1,095.88)		107,452.38	118,665.04	(890.47)	
GNMA	2013A SF Refunding	5.45	06/22/99	06/20/29	175,089.12	175,089.12			(3,365.70)		171,723.42	189,816.19	(1,771.09)	
GNMA	2013A SF Refunding	5.45	07/30/99	07/20/29	303,416.97	339,863.42			(28,272.19)		275,144.78	305,969.26	(5,621.97)	
GNMA	2013A SF Refunding	5.45	08/26/99	08/20/29	150,516.59	169,254.38			(1,862.48)		148,654.11	164,317.79	(3,074.11)	
GNMA	2013A SF Refunding	5.45	09/30/99	09/20/29	148,251.39	166,342.51			(1,728.28)		146,523.11	161,968.11	(2,646.12)	
GNMA	2013A SF Refunding	5.45	10/29/99	10/20/29	419,207.89	470,892.03			(7,037.79)		412,170.10	462,718.63	(1,135.61)	
GNMA	2013A SF Refunding	5.45	11/18/99	11/20/29	332,956.44	372,631.52			(3,991.40)		328,965.04	368,006.60	(633.52)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	5.45	05/30/00	05/20/30	168,339.79	187,119.76			(2,581.03)		165,758.76	183,128.61	(1,410.12)	
GNMA	2013A SF Refunding	5.40	08/29/02	08/20/32	51,849.11	58,122.87			(648.77)		51,200.34	56,477.06	(997.04)	
GNMA	2013A SF Refunding	6.15	11/12/02	11/20/32	42,266.50	48,239.17			(317.19)		41,949.31	47,715.23	(206.75)	
GNMA	2013A SF Refunding	5.40	11/12/02	10/20/32	60,565.54	67,743.77			(746.91)		59,818.63	65,982.95	(1,013.91)	
GNMA	2013A SF Refunding	6.15	09/12/02	08/20/32	53,443.34	61,050.47			(415.19)		53,028.15	60,311.04	(324.24)	
GNMA	2013A SF Refunding	5.40	09/19/02	09/20/32	91,577.08	102,468.35			(778.81)		90,798.27	100,177.74	(1,511.80)	
GNMA	2013A SF Refunding	6.15	09/26/02	09/20/32	78,191.81	89,337.27			(578.21)		77,613.60	88,252.87	(506.19)	
GNMA	2013A SF Refunding	6.15	10/10/02	09/20/32	94,365.62	107,750.45			(912.34)		93,453.28	106,261.06	(577.05)	
GNMA	2013A SF Refunding	5.40	10/10/02	09/20/32	58,734.78	65,703.08			(470.51)		58,264.27	64,274.82	(957.75)	
GNMA	2013A SF Refunding	6.15	10/21/02	10/20/32	87,834.17	100,377.75			(851.56)		86,982.61	98,914.87	(611.32)	
GNMA	2013A SF Refunding	6.15	10/29/02	10/20/32	43,671.34	49,894.96			(329.32)		43,342.02	49,299.40	(266.24)	
GNMA	2013A SF Refunding	5.40	10/29/02	09/20/32	41,508.82	46,580.78			(482.82)		41,026.00	45,252.91	(845.05)	
GNMA	2013A SF Refunding	6.15	11/19/02	11/20/32	69,629.17	79,442.02			(506.26)		69,122.91	78,603.12	(332.64)	
GNMA	2013A SF Refunding	5.40	11/19/02	11/20/32	83,055.30	92,933.05			(668.70)		82,386.60	90,897.11	(1,367.24)	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	206,420.03	233,597.30			(1,757.39)		204,662.64	232,947.02	(1,107.11)	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	68,876.47	77,190.55			(673.97)		68,202.50	75,243.72	(1,272.86)	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	41,715.07	47,663.66			(395.32)		41,319.75	46,981.39	(286.95)	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	39,065.01	43,850.44			(738.30)		38,326.71	42,281.23	(830.91)	
GNMA	2013A SF Refunding	5.40	12/12/02	12/20/32	85,208.05	95,494.37			(815.71)		84,392.34	93,105.85	(1,572.81)	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	52,740.40	60,256.44			(434.03)		52,306.37	59,493.80	(328.61)	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	172,440.80	192,949.19			(1,379.98)		171,060.82	188,731.40	(2,837.81)	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	44,268.75	50,524.81			(319.34)		43,949.41	49,990.26	(215.21)	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	85,452.31	95,616.01			(667.08)		84,785.23	93,544.39	(1,404.54)	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	326,702.89	370,281.79			(80,593.27)		246,109.62	279,413.17	(10,275.35)	
GNMA	2013A SF Refunding	5.40	01/23/03	01/20/33	83,332.91	93,237.00			(650.73)		82,682.18	91,224.05	(1,362.22)	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	88,124.06	100,701.13			(42,281.14)		45,842.92	52,043.18	(6,376.81)	
GNMA	2013A SF Refunding	6.15	01/30/03	01/20/33	85,150.21	97,301.16			(846.28)		84,303.93	95,872.13	(582.75)	
GNMA	2013A SF Refunding	5.40	01/30/03	01/20/33	190,250.52	212,857.97			(1,603.77)		188,646.75	208,132.07	(3,122.13)	
GNMA	2013A SF Refunding	6.15	02/12/03	02/20/33	150,524.12	170,233.73			(1,849.53)		148,674.59	169,066.79	(682.59)	
GNMA	2013A SF Refunding	6.15	02/20/03	02/20/33	144,700.80	165,267.12			(1,119.43)		143,581.37	163,292.22	(855.47)	
GNMA	2013A SF Refunding	5.40	03/03/03	03/20/33	99,287.75	111,089.08			(758.57)		98,529.18	108,708.22	(1,622.29)	
GNMA	2013A SF Refunding	6.15	02/27/03	02/20/33	237,859.93	271,226.88			(1,708.02)		236,151.91	268,799.88	(718.98)	
GNMA	2013A SF Refunding	6.15	03/12/03	02/20/33	74,698.43	85,316.08			(656.41)		74,042.02	84,219.13	(440.54)	
GNMA	2013A SF Refunding	6.15	03/24/03	03/20/33	132,725.03	151,590.53			(1,007.30)		131,717.73	149,790.68	(792.55)	
GNMA	2013A SF Refunding	6.15	04/02/03	04/20/33	38,576.58	44,013.16			(269.72)		38,306.86	43,572.51	(170.93)	
GNMA	2013A SF Refunding	6.15	04/10/03	03/20/33	42,754.55	48,779.10			(322.72)		42,431.83	48,263.66	(192.72)	
GNMA	2013A SF Refunding	6.15	04/24/03	04/20/33	96,736.66	110,369.76			(681.48)		96,055.18	109,257.96	(430.32)	
GNMA	2013A SF Refunding	6.15	04/29/03	03/20/33	74,811.77	85,353.48			(553.52)		74,258.25	84,463.55	(336.41)	
GNMA	2013A SF Refunding	6.15	05/08/03	04/20/33	71,816.50	81,936.17			(524.89)		71,291.61	81,089.94	(321.34)	
GNMA	2013A SF Refunding	6.15	06/19/03	05/20/33	23,018.98	26,100.50			(447.62)		22,571.36	25,658.87	(599.81)	
GNMA	2013A SF Refunding	6.15	07/17/03	07/20/33	44,395.41	50,651.62			(334.44)		44,060.97	50,098.66	(218.52)	
GNMA	2013A SF Refunding	6.15	09/30/03	09/20/33	51,260.12	58,421.16			(351.27)		50,908.85	57,903.72	(166.17)	
GNMA	2013A SF Refunding	6.15	10/09/03	08/20/33	50,006.40	57,053.81			(344.11)		49,662.29	56,468.51	(241.19)	
GNMA	2013A SF Refunding	6.15	03/11/04	03/20/34	52,956.95	60,417.52			(385.96)		52,570.99	59,774.79	(256.77)	
GNMA	2013A SF Refunding	5.40	07/08/04	06/20/34	166,212.79	185,967.20			(1,205.50)		165,007.29	182,050.90	(2,710.80)	
GNMA	2013A SF Refunding	5.40	06/17/04	06/20/34	121,364.36	135,787.30			(924.75)		120,439.61	132,873.79	(1,988.76)	
GNMA	2013A SF Refunding	5.40	09/09/04	09/20/34	183,767.54	203,686.13			(1,304.66)		182,462.88	200,758.47	(1,623.00)	
GNMA	2013A SF Refunding	5.40	09/16/04	09/20/34	70,601.13	78,949.72			(478.78)		70,122.35	77,373.00	(1,097.94)	
GNMA	2013A SF Refunding	5.40	07/15/04	07/20/34	51,223.68	57,311.62			(368.51)		50,855.17	56,107.50	(835.61)	
GNMA	2013A SF Refunding	5.40	07/29/04	07/20/34	88,566.78	99,093.83			(620.42)		87,946.36	97,029.47	(1,443.94)	
GNMA	2013A SF Refunding	5.40	08/05/04	08/20/34	44,647.04	49,953.79			(309.39)		44,337.65	48,908.87	(735.53)	
GNMA	2013A SF Refunding	5.40	08/12/04	08/20/34	279,553.46	310,961.27			(1,923.41)		277,630.05	307,461.37	(1,576.49)	
GNMA	2013A SF Refunding	5.40	08/20/04	08/20/34	48,145.23	53,863.93			(430.27)		47,714.96	52,639.63	(794.03)	
GNMA	2013A SF Refunding	5.40	12/02/04	12/20/34	88,607.74	99,139.65			(614.22)		87,993.52	97,082.36	(1,443.07)	
GNMA	2013A SF Refunding	4.49	12/09/04	12/20/34	730,116.82	789,752.74			(7,446.43)		722,670.39	775,071.20	(7,235.11)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	4.49	12/16/04	12/20/34	314,820.05	338,450.42			(2,336.36)		312,483.69	333,073.23	(3,040.83)	
GNMA	2013A SF Refunding	5.40	10/21/04	10/20/34	572,140.57	639,561.63			(92,260.40)		479,880.17	528,727.17	(18,574.06)	
GNMA	2013A SF Refunding	4.49	10/21/04	10/20/34	100,248.29	108,541.81			(806.11)		99,442.18	106,806.85	(928.85)	
GNMA	2013A SF Refunding	5.40	10/28/04	10/20/34	69,545.72	77,096.29			(538.77)		69,006.95	75,938.69	(618.83)	
GNMA	2013A SF Refunding	4.49	10/29/04	10/20/34	100,731.35	107,245.65			(861.27)		99,870.08	105,412.88	(971.50)	
GNMA	2013A SF Refunding	4.49	11/04/04	10/20/34	607,806.28	656,114.72			(5,278.50)		602,527.78	644,891.52	(5,944.70)	
GNMA	2013A SF Refunding	5.40	11/04/04	11/20/34	211,362.20	236,355.77			(2,390.81)		208,971.39	230,530.95	(3,434.01)	
GNMA	2013A SF Refunding	4.49	11/10/04	11/20/34	183,745.32	195,629.97			(1,502.34)		182,242.98	192,359.30	(1,768.33)	
GNMA	2013A SF Refunding	4.49	11/23/04	11/20/34	361,364.81	387,057.83			(2,873.89)		358,490.92	380,692.25	(3,491.69)	
GNMA	2013A SF Refunding	4.49	12/02/04	12/20/34	1,042,434.20	1,126,443.98			(7,906.25)		1,034,527.95	1,108,413.94	(10,123.79)	
GNMA	2013A SF Refunding	4.49	12/23/04	12/20/34	487,016.80	523,572.27			(3,633.28)		483,383.52	515,233.66	(4,705.33)	
GNMA	2013A SF Refunding	4.49	12/29/04	12/20/34	387,278.08	415,045.91			(2,908.62)		384,369.46	408,404.07	(3,733.22)	
GNMA	2013A SF Refunding	4.49	01/06/05	01/20/35	906,924.38	979,922.71			(8,980.53)		897,943.85	961,814.58	(9,127.60)	
GNMA	2013A SF Refunding	4.49	01/13/05	01/20/35	556,587.88	598,304.16			(6,953.38)		549,634.50	585,696.03	(5,653.75)	
GNMA	2013A SF Refunding	5.40	01/13/05	01/20/35	32,005.58	35,808.51			(381.57)		31,624.01	34,889.85	(537.09)	
GNMA	2013A SF Refunding	4.49	01/19/05	01/20/35	711,147.06	767,996.14			(8,201.22)		702,945.84	752,559.75	(7,235.17)	
GNMA	2013A SF Refunding	4.49	01/27/05	01/20/35	679,209.03	730,102.16			(97,455.87)		581,753.16	619,916.16	(12,730.13)	
GNMA	2013A SF Refunding	4.49	02/03/05	02/20/35	1,033,491.21	1,110,961.72			(8,126.90)		1,025,364.31	1,092,648.70	(10,186.12)	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	518,027.61	558,174.77			(3,824.53)		514,203.08	549,251.18	(5,099.06)	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	584,261.89	628,058.16			(91,613.18)		492,648.71	524,976.30	(11,468.68)	
GNMA	2013A SF Refunding	4.49	02/17/05	02/20/35	229,902.90	247,138.70			(1,700.66)		228,202.24	243,179.13	(2,258.91)	
GNMA	2013A SF Refunding	4.49	02/24/05	02/20/35	525,767.03	567,092.33			(4,892.37)		520,874.66	556,945.24	(5,254.72)	
GNMA	2013A SF Refunding	4.49	03/03/05	03/20/35	749,874.65	810,022.10			(100,887.03)		648,987.62	694,974.88	(14,160.19)	
GNMA	2013A SF Refunding	5.40	03/17/05	02/20/35	107,581.68	120,367.76			(741.30)		106,840.38	117,875.93	(1,750.53)	
GNMA	2013A SF Refunding	4.49	03/17/05	03/20/35	479,301.97	516,447.88			(4,289.92)		475,012.05	507,151.37	(5,006.59)	
GNMA	2013A SF Refunding	4.49	03/24/05	03/20/35	189,066.25	201,119.22			(1,548.99)		187,517.26	197,727.57	(1,844.66)	
GNMA	2013A SF Refunding	4.49	04/07/05	04/20/35	391,139.03	419,887.74			(3,749.68)		387,389.35	412,248.12	(3,889.94)	
GNMA	2013A SF Refunding	4.49	04/14/05	04/20/35	89,521.31	96,774.31			(678.06)		88,843.25	95,293.25	(803.00)	
GNMA	2013A SF Refunding	4.49	04/21/05	04/20/35	952,013.42	1,027,041.58			(6,885.36)		945,128.06	1,010,776.65	(9,379.57)	
GNMA	2013A SF Refunding	4.49	04/28/05	04/20/35	500,482.32	539,269.68			(3,665.37)		496,816.95	530,679.96	(4,924.35)	
GNMA	2013A SF Refunding	5.40	04/28/05	04/20/35	70,605.26	78,953.62			(666.89)		70,138.37	77,361.22	(1,125.51)	
GNMA	2013A SF Refunding	4.49	05/05/05	05/20/35	794,671.04	854,295.19			(5,993.85)		788,677.19	840,485.37	(7,815.97)	
GNMA	2013A SF Refunding	5.40	05/05/05	04/20/35	93,567.45	103,712.99			(643.43)		92,924.02	102,246.18	(823.38)	
GNMA	2013A SF Refunding	4.49	05/12/05	05/20/35	391,123.28	421,122.44			(2,841.07)		388,282.21	414,436.89	(3,844.48)	
GNMA	2013A SF Refunding	4.49	07/07/05	07/20/35	1,185,147.28	1,273,985.89			(12,530.84)		1,172,616.44	1,249,575.27	(11,879.78)	
GNMA	2013A SF Refunding	5.40	07/07/05	07/20/35	36,867.41	41,247.26			(298.20)		36,569.21	40,339.49	(609.57)	
GNMA	2013A SF Refunding	4.49	07/14/05	07/20/35	304,812.61	327,664.40			(100,304.36)		204,508.25	217,930.13	(9,429.91)	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/35	414,273.35	447,580.91			(2,975.55)		411,297.80	442,642.79	(1,962.57)	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/34	96,406.39	102,553.15			(681.45)		95,724.94	100,938.00	(933.70)	
GNMA	2013A SF Refunding	4.49	06/02/05	06/20/35	604,287.13	654,491.30			(108,049.89)		496,237.24	538,476.95	(7,964.46)	
GNMA	2013A SF Refunding	5.40	06/09/05	05/20/35	64,288.83	71,890.33			(430.10)		63,858.73	70,447.03	(1,013.20)	
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	612,306.82	660,097.38			(4,475.56)		607,831.26	649,589.28	(6,032.54)	
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	569,387.88	615,713.26			(4,173.89)		565,213.99	609,498.48	(2,040.89)	
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	788,766.06	850,778.84			(7,981.41)		780,784.65	834,869.58	(7,927.85)	
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	423,807.46	456,313.51			(3,017.06)		420,790.40	449,134.85	(4,161.60)	
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	76,802.97	82,954.12			(528.06)		76,274.91	81,739.23	(686.83)	
GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	166,713.33	177,498.01			(4,603.02)		162,110.31	171,089.60	(1,805.39)	
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	80,680.65	87,217.38			(561.89)		80,118.76	85,900.92	(754.57)	
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	66,705.73	72,046.19			(464.50)		66,241.23	70,980.12	(601.57)	
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	403,552.98	435,607.17			(2,865.23)		400,687.75	430,266.50	(2,475.44)	
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	1,109,272.78	1,198,558.15			(9,074.08)		1,100,198.70	1,178,466.82	(11,017.25)	
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	753,676.41	810,729.67			(6,940.25)		746,736.16	796,289.55	(7,499.87)	
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	92,655.21	98,564.75			(692.72)		91,962.49	96,971.68	(900.35)	
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	516,725.42	556,776.81			(3,645.17)		513,080.25	548,056.93	(5,074.71)	
GNMA	2013A SF Refunding				92,838.16	100,366.41			(92,838.16)				(7,528.25)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning	Beginning	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending	Ending	Change In Market Value	Recognized Gain
					Carrying Value 11/30/14	Market Value 11/30/14					Carrying Value 02/28/15	Market Value 02/28/15		
<b>2013A SF Refunding Total</b>					33,416,165.77	36,230,751.79	147,370.32	0.00	(1,077,559.95)	0.00	32,485,976.14	34,941,629.24	(358,932.92)	0.00
Repo Agmt	2002 A-D SF MRB	0.03	02/27/15	03/02/15	0.61	0.61					0.61	0.61		
Repo Agmt	2002 A-D SF MRB	0.03	02/27/15	03/02/15	276,192.67	276,192.67	160,566.21				436,758.88	436,758.88		
Repo Agmt	2002 A-D SF MRB	0.03	02/27/15	03/02/15	0.14	0.14					0.14	0.14		
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	101,723.99	108,941.21			(691.30)		101,032.69	107,245.21	(1,004.70)	
FNMA	2002 A-D SF MRB	5.40	08/14/03	09/01/32	47,055.32	52,705.80			(402.40)		46,652.92	52,405.99	102.59	
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	26,495.62	30,114.24			(1,620.82)		24,874.80	28,357.97	(135.45)	
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	88,985.59	101,271.25			(572.13)		88,413.46	100,928.36	229.24	
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	167,083.74	187,052.83			(36,847.76)		130,235.98	146,225.16	(3,979.91)	
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	120,355.82	131,123.81			(50,438.83)		69,916.99	76,174.94	(4,510.04)	
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	178,423.63	194,387.78			(176,860.33)		176,860.33	192,733.85	(90.63)	
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	104,011.04	113,318.23			(1,353.57)		102,657.47	111,851.52	(113.14)	
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	72,190.35	80,834.73			(621.38)		71,568.97	80,374.89	161.54	
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	190,080.66	207,104.20			(2,072.65)		188,008.01	204,841.69	(189.86)	
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	196,871.77	214,422.29			(1,450.04)		195,421.73	212,842.49	(129.76)	
FNMA	2002 A-D SF MRB	4.49	10/20/05	09/01/35	81,072.85	88,304.98			(565.27)		80,507.58	87,692.32	(47.39)	
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	152,150.20	165,724.00			(1,578.31)		150,571.89	164,018.11	(127.58)	
GNMA	2002 A-D SF MRB	5.38	02/20/07	02/20/37	3,795.73	4,259.28			(21.61)		3,774.12	4,196.87	(40.80)	
GNMA	2002 A-D SF MRB	5.13	02/20/07	02/20/37	4,741.67	5,306.10			(28.57)		4,713.10	5,211.92	(65.61)	
GNMA	2002 A-D SF MRB	5.63	02/20/07	02/20/37	5,201.32	5,861.60			(31.61)		5,169.71	5,807.64	(22.35)	
GNMA	2002 A-D SF MRB	5.38	03/06/07	02/20/37	8,553.76	9,591.59			(47.22)		8,506.54	9,519.72	(24.65)	
GNMA	2002 A-D SF MRB	5.63	03/06/07	02/20/37	3,320.33	3,751.65			(17.53)		3,302.80	3,709.58	(24.54)	
GNMA	2002 A-D SF MRB	5.63	03/20/07	02/20/37	1,498.00	1,692.70			(7.86)		1,490.14	1,673.71	(11.13)	
GNMA	2002 A-D SF MRB	5.13	03/20/07	03/20/37	5,417.30	6,075.90			(40.07)		5,377.23	5,946.42	(89.41)	
GNMA	2002 A-D SF MRB	5.38	03/20/07	03/20/37	7,503.94	8,403.47			(41.10)		7,462.84	8,322.25	(40.12)	
GNMA	2002 A-D SF MRB	5.13	03/06/07	02/20/37	5,710.07	6,390.17			(2,676.66)		3,033.41	3,349.89	(363.62)	
GNMA	2002 A-D SF MRB	5.13	04/24/07	04/20/37	12,999.03	14,548.23			(72.98)		12,926.05	14,382.26	(92.99)	
GNMA	2002 A-D SF MRB	5.63	04/24/07	04/20/37	10,000.29	11,235.73			(59.71)		9,940.58	11,143.32	(32.70)	
GNMA	2002 A-D SF MRB	5.38	04/24/07	04/20/37	9,961.50	6,690.49			(32.72)		5,928.78	6,593.58	(64.19)	
GNMA	2002 A-D SF MRB	5.13	03/27/07	03/20/37	4,966.08	5,545.33			(27.75)		4,938.33	5,461.42	(56.16)	
GNMA	2002 A-D SF MRB	5.62	03/27/07	02/20/37	3,115.15	3,519.50			(16.45)		3,098.70	3,480.10	(22.95)	
GNMA	2002 A-D SF MRB	5.38	04/24/07	03/20/37	1,413.68	1,588.45			(9.26)		1,404.42	1,561.64	(17.55)	
GNMA	2002 A-D SF MRB	5.38	04/10/07	03/20/37	9,546.54	10,690.58			(53.05)		9,493.49	10,568.21	(69.32)	
GNMA	2002 A-D SF MRB	5.13	04/10/07	03/20/37	7,451.21	8,289.86			(41.82)		7,409.39	8,193.01	(55.03)	
GNMA	2002 A-D SF MRB	5.13	05/08/07	04/20/37	2,309.42	2,591.79			(16.59)		2,292.83	2,535.70	(39.50)	
GNMA	2002 A-D SF MRB	5.63	05/08/07	04/20/37	1,214.67	1,372.54			(6.25)		1,208.42	1,357.27	(9.02)	
GNMA	2002 A-D SF MRB	5.38	05/08/07	05/20/37	5,650.71	6,340.87			(31.37)		5,619.34	6,248.89	(60.61)	
GNMA	2002 A-D SF MRB	5.38	05/22/07	05/20/37	12,832.86	14,417.31			(69.66)		12,763.20	14,353.89	6.24	
GNMA	2002 A-D SF MRB	5.13	05/22/07	05/20/37	9,335.51	10,440.35			(51.95)		9,283.56	10,277.60	(110.80)	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	4,745.03	5,308.73			(26.15)		4,718.88	5,247.80	(34.78)	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	2,840.61	3,209.66			(15.07)		2,825.54	3,173.71	(20.88)	
GNMA	2002 A-D SF MRB	5.13	06/05/07	05/20/37	15,587.17	17,467.92			(94.69)		15,492.48	17,414.51	41.28	
GNMA	2002 A-D SF MRB	5.13	06/19/07	06/20/37	6,203.26	6,937.46			(45.12)		6,158.14	6,809.69	(82.65)	
GNMA	2002 A-D SF MRB	5.63	06/19/07	06/20/37	1,658.79	1,874.49			(8.46)		1,650.33	1,853.80	(12.23)	
GNMA	2002 A-D SF MRB	5.13	08/07/07	07/20/37	9,607.16	10,693.93			(52.69)		9,554.47	10,653.78	12.54	
GNMA	2002 A-D SF MRB	5.38	07/03/07	05/20/37	3,553.07	3,996.74			(21.12)		3,531.95	3,928.31	(47.31)	
GNMA	2002 A-D SF MRB	5.13	07/03/07	06/20/37	5,079.45	5,590.00			(27.76)		5,051.69	5,516.67	(45.57)	
GNMA	2002 A-D SF MRB	5.38	07/17/07	06/20/37	4,437.31	4,979.31			(23.62)		4,413.69	4,909.11	(46.58)	
GNMA	2002 A-D SF MRB	5.38	04/24/08	04/20/38	2,394.68	2,692.37			(12.30)		2,382.38	2,651.73	(28.34)	
GNMA	2002 A-D SF MRB	5.13	04/24/08	04/20/38	3,812.81	4,244.59			(19.53)		3,793.28	4,197.79	(27.27)	
GNMA	2002 A-D SF MRB	5.63	04/22/08	03/20/38	2,304.70	2,605.19			(17.30)		2,287.40	2,571.11	(16.78)	
GNMA	2002 A-D SF MRB	5.13	05/07/08	04/20/38	5,284.63	5,883.05			(28.49)		5,256.14	5,816.00	(38.56)	
GNMA	2002 A-D SF MRB	5.63	05/07/08	04/20/38	1,993.83	2,253.61			(9.77)		1,984.06	2,230.14	(13.70)	
GNMA	2002 A-D SF MRB	5.38	05/14/08	04/20/38	4,063.13	4,548.77			(22.19)		4,040.94	4,497.56	(29.02)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2002 A-D SF MRB	5.13	05/21/08	05/20/38	2,213.76	2,434.68			(11.69)		2,202.07	2,403.23	(19.76)	
GNMA	2002 A-D SF MRB	5.13	06/11/08	05/20/38	1,991.74	2,228.98			(16.72)		1,975.02	2,185.47	(26.79)	
GNMA	2002 A-D SF MRB	5.63	07/09/08	06/20/38	3,308.22	3,739.61			(1,437.88)		1,870.34	2,099.60	(202.13)	
GNMA	2002 A-D SF MRB	5.38	07/09/08	03/20/38	1,972.15	2,207.97			(9.78)		1,962.37	2,184.21	(13.98)	
GNMA	2002 A-D SF MRB	5.63	06/18/08	03/20/38	570.97	645.53			(2.87)		568.10	638.61	(4.05)	
GNMA	2002 A-D SF MRB	5.63	06/25/08	05/20/38	2,049.65	2,317.06			(9.88)		2,039.77	2,293.02	(14.16)	
GNMA	2002 A-D SF MRB	5.38	06/25/08	05/20/38	2,401.19	2,688.39			(11.85)		2,389.34	2,659.51	(17.03)	
GNMA	2002 A-D SF MRB	5.38	07/23/08	06/20/38	4,097.53	4,606.95			(20.07)		4,077.46	4,538.62	(48.26)	
GNMA	2002 A-D SF MRB	5.13	08/27/08	08/20/38	1,671.62	1,861.15			(8.41)		1,663.21	1,840.97	(11.77)	
GNMA	2002 A-D SF MRB	5.63	08/13/08	07/20/38	1,494.56	1,689.05			(6.99)		1,487.57	1,672.07	(9.99)	
GNMA	2002 A-D SF MRB	5.13	09/24/08	08/20/38	2,330.82	2,595.18			(11.81)		2,319.01	2,566.52	(16.85)	
GNMA	2002 A-D SF MRB	5.38	09/24/08	09/20/38	2,154.38	2,422.84			(10.47)		2,143.91	2,386.80	(25.57)	
GNMA	2002 A-D SF MRB	5.13	10/15/08	08/20/38	2,407.11	2,691.29			(13.00)		2,394.11	2,649.95	(28.34)	
GNMA	2002 A-D SF MRB	5.13	11/12/08	10/20/38	2,778.24	3,093.50			(14.07)		2,764.17	3,059.47	(19.96)	
GNMA	2002 A-D SF MRB	5.13	11/25/08	09/20/38	2,575.38	2,867.64			(13.88)		2,561.50	2,834.99	(18.77)	
GNMA	2002 A-D SF MRB	5.38	11/25/08	11/20/38	5,634.33	6,335.75			(26.62)		5,607.71	6,242.35	(66.78)	
GNMA	2002 A-D SF MRB	5.13	12/10/08	11/20/38	2,523.38	2,821.72			(12.33)		2,511.05	2,778.98	(30.41)	
GNMA	2002 A-D SF MRB	5.38	12/17/08	11/20/38	4,055.45	4,555.29			(21.50)		4,033.95	4,490.85	(42.94)	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,250.08	2,523.29			(13.43)		2,236.65	2,483.14	(26.72)	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,400.07	2,680.17			(11.85)		2,388.22	2,651.26	(17.06)	
GNMA	2002 A-D SF MRB	5.25	12/23/08	12/20/38	5,350.85	5,999.94			(26.82)		5,324.03	5,910.46	(62.66)	
GNMA	2002 A-D SF MRB	5.13	12/30/08	12/20/38	1,568.50	1,746.67			(7.61)		1,560.89	1,727.73	(11.33)	
GNMA	2002 A-D SF MRB	5.25	12/30/08	12/20/38	1,807.64	2,018.64			(8.85)		1,798.79	1,996.75	(13.04)	
FNMA	2002 A-D SF MRB	5.13	02/20/07	01/01/37	1,627.00	1,812.53			(10.33)		1,616.67	1,801.91	(0.29)	
FNMA	2002 A-D SF MRB	5.38	03/06/07	02/01/37	1,838.38	2,058.10			(89.93)		1,748.45	1,963.12	(5.05)	
FNMA	2002 A-D SF MRB	5.63	03/06/07	02/01/37	1,749.22	1,968.04			(9.30)		1,739.92	1,963.73	4.99	
FNMA	2002 A-D SF MRB	5.63	03/20/07	02/01/37	1,186.27	1,334.81			(6.32)		1,179.95	1,331.90	3.41	
FNMA	2002 A-D SF MRB	5.13	03/27/07	03/01/37	2,914.07	3,246.10			(22.10)		2,891.97	3,225.39	1.39	
FNMA	2002 A-D SF MRB	5.38	04/10/07	03/01/37	11,767.04	13,221.13			(4,799.62)		6,967.42	7,818.29	(603.22)	
FNMA	2002 A-D SF MRB	5.63	04/10/07	03/01/37	550.22	619.19			(4.79)		545.43	615.73	1.33	
FNMA	2002 A-D SF MRB	5.13	04/10/07	03/01/37	5,775.99	6,437.42			(33.54)		5,742.45	6,407.27	3.39	
FNMA	2002 A-D SF MRB	5.38	04/24/07	04/01/37	13,078.11	14,632.97			(2,163.74)		10,914.37	12,245.21	(224.02)	
FNMA	2002 A-D SF MRB	5.13	04/24/07	04/01/37	1,009.19	1,124.51			(7.73)		1,001.46	1,117.37	0.59	
FNMA	2002 A-D SF MRB	5.63	04/24/07	04/01/37	2,266.96	2,550.92			(13.01)		2,253.95	2,544.12	6.21	
FNMA	2002 A-D SF MRB	5.38	05/22/07	04/01/37	1,601.04	1,791.80			(10.23)		1,590.81	1,785.13	3.56	
FNMA	2002 A-D SF MRB	5.38	06/05/07	05/01/37	5,510.39	6,168.93			(34.48)		5,475.91	6,146.74	12.29	
FNMA	2002 A-D SF MRB	5.63	06/05/07	05/01/37	921.04	1,036.12			(8.08)		912.96	1,030.29	2.25	
FNMA	2002 A-D SF MRB	5.13	06/05/07	04/01/37	5,144.85	5,731.34			(43.61)		5,101.24	5,688.92	1.19	
FNMA	2002 A-D SF MRB	5.38	06/19/07	05/01/37	3,585.31	4,013.22			(49.24)		3,536.07	3,968.63	4.65	
FNMA	2002 A-D SF MRB	5.13	07/03/07	06/01/37	905.43	1,008.24			(119.61)		785.82	875.98	(12.65)	
FNMA	2002 A-D SF MRB	5.13	04/08/08	03/01/38	1,453.56	1,640.45			(18.20)		1,435.36	1,621.77	(0.48)	
FNMA	2002 A-D SF MRB	5.63	04/15/08	12/01/37	1,432.58	1,619.68			(7.02)		1,425.56	1,616.46	3.80	
FNMA	2002 A-D SF MRB	5.38	04/15/08	01/01/38	2,514.94	2,826.78			(12.65)		2,502.29	2,819.20	5.07	
FNMA	2002 A-D SF MRB	5.13	04/15/08	04/01/38	2,202.14	2,474.87			(11.31)		2,190.83	2,464.92	1.36	
FNMA	2002 A-D SF MRB	5.38	04/29/08	04/01/38	1,714.32	1,927.87			(9.77)		1,704.55	1,921.85	3.75	
Freddie Mac	2002 A-D SF MRB	5.38	06/18/08	04/01/38	4,456.93	4,994.68			(2,138.74)		2,318.19	2,596.14	(259.80)	
Freddie Mac	2002 A-D SF MRB	5.63	06/18/08	03/01/38	1,291.15	1,454.68			(7.71)		1,283.44	1,445.91	(1.06)	
Freddie Mac	2002 A-D SF MRB	5.13	06/25/08	12/01/37	2,392.79	2,672.11			(12.59)		2,380.20	2,650.94	(8.58)	
Freddie Mac	2002 A-D SF MRB	5.13	07/16/08	06/01/38	2,129.87	2,376.11			(14.52)		2,115.35	2,356.08	(5.51)	
Freddie Mac	2002 A-D SF MRB	5.63	07/16/08	05/01/38	706.49	796.08			(3.42)		703.07	792.10	(0.56)	
Freddie Mac	2002 A-D SF MRB	5.38	08/13/08	07/01/38	2,489.29	2,788.76			(12.13)		2,477.16	2,773.63	(3.00)	
Freddie Mac	2002 A-D SF MRB	5.63	09/24/08	07/01/38	2,389.88	2,691.24			(11.17)		2,378.71	2,678.91	(1.16)	
Freddie Mac	2002 A-D SF MRB	5.25	12/18/08	09/01/38	3,400.22	3,800.22			(2,277.28)		1,122.94	1,253.92	(269.02)	
<b>2002 A-D SF MRB Total</b>					<u>2,158,410.69</u>	<u>2,349,978.27</u>	<u>160,566.21</u>	<u>0.00</u>	<u>(117,294.36)</u>	<u>0.00</u>	<u>2,201,682.54</u>	<u>2,379,634.85</u>	<u>(13,615.27)</u>	<u>0.00</u>



**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Repo Agmt	2004 A S/F Jr Lien	0.03	02/27/15	03/02/15	5.88	5.88	0.70				6.58	6.58		
Repo Agmt	2004 A S/F Jr Lien	0.03	02/27/15	03/02/15	115,650.00	115,650.00					115,650.00	115,650.00		
	<b>2004 A S/F Jr Lien Total</b>				115,655.88	115,655.88	0.70	0.00	0.00	0.00	115,656.58	115,656.58	0.00	0.00
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/96	09/30/29	1,852,937.69	1,852,937.69	24,500.86				1,877,438.55	1,877,438.55		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.03	02/27/15	03/02/15	9,106.60	9,106.60	69,013.41				78,120.01	78,120.01		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.03	02/27/15	03/02/15	736,463.21	736,463.21	77.10				736,540.31	736,540.31		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.03	02/27/15	03/02/15	0.01	0.01					0.01	0.01		
	<b>1991 A S/F (1980 A Refunding) Total</b>				2,598,507.51	2,598,507.51	93,591.37	0.00	0.00	0.00	2,692,098.88	2,692,098.88	0.00	0.00
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/96	09/30/29	22,188.56	22,188.56	0.07				22,188.63	22,188.63		
Repo Agmt	1994 A&B SF (1983 Refunding)	0.03	02/27/15	03/02/15	5,000.02	5,000.02		(4,188.71)			811.31	811.31		
FNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	04/01/26	5,267.45	5,989.98			(99.03)		5,168.42	5,894.56	3.61	
FNMA	1994 A&B SF (1983 Refunding)	6.15	06/27/96	05/01/26	5,006.93	5,775.37			(76.49)		4,930.44	5,703.76	4.88	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/01/26	2,936.54	3,407.08			(51.15)		2,885.39	3,357.21	1.28	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/01/96	06/01/26	1,568.01	1,828.62			(24.83)		1,543.18	1,804.74	0.95	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/01/26	4,388.60	5,112.68			(191.31)		4,197.29	4,903.71	(17.66)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/01/26	2,738.17	3,108.46			(44.27)		2,693.90	3,067.25	3.06	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	08/01/26	918.48	1,040.49			(81.15)		837.33	951.27	(8.07)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/01/26	3,883.85	4,405.25			(97.89)		3,785.96	4,307.15	(0.21)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	11/01/26	3,314.83	3,760.67			(58.51)		3,256.32	3,705.25	3.09	
FNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	01/01/27	1,826.44	2,071.07			(26.08)		1,800.36	2,047.62	2.63	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	07/01/27	3,771.75	4,390.33			(63.27)		3,708.48	4,329.19	2.13	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/30/96	07/20/26	22,279.10	25,184.32			(386.23)		21,892.87	25,085.89	287.80	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/28/96	03/20/26	3,913.44	4,451.26			(60.71)		3,852.73	4,396.06	5.51	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/20/26	14,638.02	16,548.10			(337.10)		14,300.92	16,431.70	220.70	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/96	04/20/26	5,254.75	5,958.27			(803.85)		4,450.90	5,070.39	(84.03)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/15/96	05/20/26	16,376.21	18,507.89			(405.26)		15,970.95	18,221.08	118.45	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	05/20/26	5,907.17	6,697.83			(161.16)		5,746.01	6,554.89	18.22	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/17/96	06/20/26	22,339.21	25,248.13			(484.34)		21,854.87	25,038.31	274.52	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/29/96	06/20/26	8,446.15	9,576.02			(140.60)		8,305.55	9,474.65	39.23	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/20/26	25,878.99	29,179.68			(1,343.00)		24,535.99	27,956.02	119.34	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/20/26	15,096.26	16,980.44			(363.76)		14,732.50	16,728.96	112.28	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	09/20/26	7,188.47	8,126.85			(142.68)		7,045.79	8,014.85	30.68	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/26/96	09/20/26	2,812.05	3,189.09			(141.42)		2,670.63	3,036.50	(11.17)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/20/26	21,982.35	24,771.58			(390.82)		21,591.53	24,564.77	184.01	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/96	11/20/26	7,741.07	8,756.24			(148.99)		7,592.08	8,641.15	33.90	
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	12/20/26	2,963.91	3,359.66			(120.12)		2,843.79	3,233.48	(6.06)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/16/97	12/20/26	16,861.88	19,096.81			(292.39)		16,569.49	18,932.72	128.30	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/30/97	01/20/27	5,943.22	6,724.35			(225.51)		5,717.71	6,507.88	9.04	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/13/97	02/20/27	7,121.55	8,057.59			(128.06)		6,993.49	7,962.05	32.52	
GNMA	1994 A&B SF (1983 Refunding)				2,383.18	2,708.86			(2,383.18)				(325.68)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	03/20/27	8,911.28	10,072.00			(139.62)		8,771.66	9,976.23	43.85	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/97	04/20/27	5,668.47	6,404.08			(91.07)		5,577.40	6,340.44	27.43	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/29/97	05/20/27	1,679.79	1,907.54			(24.43)		1,655.36	1,882.23	(0.88)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/26/97	06/20/27	3,049.53	3,464.14			(43.17)		3,006.36	3,418.79	(2.18)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/18/97	07/20/27	5,510.37	6,250.89			(91.71)		5,418.66	6,185.32	26.14	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	6,316.97	7,138.48			(126.43)		6,190.54	7,038.80	26.75	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,400.61	3,864.33			(40.89)		3,359.72	3,820.38	(3.06)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/26/98	01/20/28	2,026.70	2,296.27			(37.71)		1,988.99	2,261.06	2.50	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,548.99	1,755.07			(25.84)		1,523.15	1,731.39	2.16	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,462.17	5,070.47			(60.98)		4,401.19	5,003.95	(5.54)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	7,379.82	8,385.85			(96.07)		7,283.75	8,281.50	(8.28)	
Repo Agmt	1994 A&B SF (1983 Refunding)	0.03	02/27/15	03/02/15	72,068.86	72,068.86	39,536.93				111,605.79	111,605.79		
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,326.09	1,505.72			(16.52)		1,309.57	1,492.17	2.97	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	393.77	447.10			(6.71)		387.06	441.01	0.62	
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	7,259.52	8,254.67			(142.56)		7,116.96	8,194.70	82.59	
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	1,543.05	1,752.25			(18.14)		1,524.91	1,737.70	3.59	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	18,084.12	20,585.18			(315.81)		17,768.31	20,771.18	501.81	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	9,899.93	11,236.61			(143.45)		9,756.48	11,278.00	184.84	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	10,503.03	11,783.71			(141.46)		10,361.57	11,632.46	(9.79)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	6,325.40	7,137.98			(160.39)		6,165.01	7,023.45	45.86	
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	5,767.42	6,577.79			(75.31)		5,692.11	6,509.31	6.83	
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	6,388.54	7,210.30			(104.03)		6,284.51	7,159.81	53.54	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	461.46	523.77			(12.65)		448.81	511.17	0.05	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,742.52	4,235.67			(43.05)		3,699.47	4,210.07	17.45	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,858.82	4,367.45			(58.54)		3,800.28	4,325.63	16.72	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	2,067.54	2,352.54			(25.50)		2,042.04	2,322.27	(4.77)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	11/01/28	219.17	248.57			(9.44)		209.73	238.68	(0.45)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	10,384.50	11,785.75			(193.37)		10,191.13	11,779.17	186.79	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	510.42	581.25			(27.42)		483.00	548.62	(5.21)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	3,358.74	3,801.29			(21.27)		3,087.47	3,505.12	(24.90)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	4,287.40	4,773.60			(59.32)		4,228.08	4,670.98	(43.30)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	5,431.66	6,049.57			(66.14)		5,365.52	5,948.01	(35.42)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,378.12	1,539.60			(14.90)		1,363.22	1,527.86	3.16	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	1,189.32	1,335.73			(14.15)		1,175.17	1,297.90	(23.68)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,658.98	1,853.71			(42.77)		1,616.21	1,811.75	0.81	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	1,857.81	2,075.91			(72.16)		1,785.65	2,001.76	(1.99)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	6,740.53	7,527.04			(81.56)		6,659.97	7,412.59	(32.89)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	805.81	901.19			(16.19)		789.62	871.75	(13.25)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	18,605.80	20,895.77			(962.21)		17,643.59	19,825.01	(108.55)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	7,174.76	8,029.92			(78.00)		7,096.76	7,906.35	(45.57)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	3,297.76	3,659.03			(34.85)		3,262.91	3,597.30	(26.88)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,849.23	3,166.69			(39.25)		2,809.98	3,103.09	(24.35)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	2,505.75	2,800.15			(37.71)		2,468.04	2,766.90	4.46	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	4,835.07	5,384.73			(53.40)		4,781.67	5,301.30	(30.03)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,265.13	1,419.36			(13.37)		1,251.76	1,382.33	(23.66)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	4,276.45	4,754.21			(47.79)		4,228.66	4,674.36	(32.06)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	6,317.32	7,021.45			(88.50)		6,228.82	6,939.34	6.39	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	445.96	498.30			(70.57)		375.39	420.78	(6.95)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	35,584.69	39,619.54			(492.29)		35,092.40	38,767.87	(359.38)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	45,080.89	50,209.79			(548.92)		44,531.97	49,366.85	(294.02)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	11,436.14	12,779.30			(123.64)		11,312.50	12,681.87	26.21	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	9,871.22	11,086.19			(117.42)		9,753.80	10,772.22	(196.55)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	13,768.83	15,385.31			(354.99)		13,413.84	15,037.07	6.75	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	15,419.54	17,229.51			(598.89)		14,820.65	16,614.13	(16.49)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	55,944.72	62,472.36			(676.91)		55,267.81	61,522.47	(272.98)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	6,687.90	7,479.65			(134.46)		6,553.44	7,235.30	(109.89)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	154,422.81	173,429.07			(7,986.10)		146,436.71	164,542.05	(900.92)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	59,549.54	66,646.09			(647.40)		58,902.14	65,620.56	(378.13)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	27,370.51	30,368.99			(289.24)		27,081.27	29,856.59	(223.16)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	6,408.60	7,122.61			(88.28)		6,320.32	6,979.55	(54.78)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	7,210.31	8,055.80			(199.59)		7,010.72	7,858.03	1.82	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	77,470.23	86,609.41			(967.23)		76,503.00	85,730.81	88.63	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	116,230.11	130,539.21			(1,956.20)		114,273.91	128,666.73	83.72	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	57,740.48	64,448.19			(634.53)		57,105.95	63,589.75	(223.91)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	12,907.61	14,345.22			(206.62)		12,700.99	14,025.16	(113.44)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	6,884.94	7,695.14			(71.81)		6,813.13	7,639.55	16.22	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	87,171.79	97,801.53			(1,174.10)		85,997.69	96,546.18	(81.25)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	17,239.27	19,160.09			(237.49)		17,001.78	18,775.26	(147.34)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	20,797.26	23,240.52			(312.94)	23,240.52	20,484.32	22,964.56	36.98	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	40,129.50	44,691.82			(443.25)	44,691.82	39,686.25	43,999.34	(249.23)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	10,500.23	11,780.29			(110.93)	11,780.29	10,389.30	11,472.98	(196.38)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	35,493.11	39,458.66			(396.59)	39,458.66	35,096.52	38,795.95	(266.12)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	52,431.59	58,276.12			(734.51)	58,276.12	51,697.08	57,594.66	53.05	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	3,700.62	4,135.78			(585.72)	4,135.78	3,114.90	3,492.38	(57.68)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	1,943.30	2,160.03			(31.12)	2,160.03	1,912.18	2,111.83	(17.08)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	16,341.73	18,163.64			(169.12)	18,163.64	16,172.61	17,858.57	(135.95)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	93,852.28	105,196.21			(1,023.79)	105,196.21	92,828.49	104,222.26	49.84	
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	11,357.01	12,691.31			(149.43)	12,691.31	11,207.58	12,564.79	22.91	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	21,651.25	24,064.38			(253.59)	24,064.38	21,397.66	23,629.74	(181.05)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	13,573.94	15,166.70			(157.79)	15,166.70	13,416.15	15,038.56	29.65	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	7,187.18	8,063.39			(76.63)	8,063.39	7,110.55	7,853.13	(133.63)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	20,997.36	23,467.94			(259.42)	23,467.94	20,737.94	23,253.27	44.75	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	24,244.99	27,099.30			(575.59)	27,099.30	23,669.40	26,535.47	11.76	
<b>1994 A&amp;B SF (1983 Refunding) Total</b>					1,765,578.55	1,968,092.18	39,537.00	(4,188.71)	(36,396.07)	0.00	1,764,530.77	1,964,824.25	(2,220.15)	0.00
GIC's	2005 A Single Family	3.37	09/22/05	09/01/36	2,788,577.22	2,788,577.22		(2,440,534.92)			348,042.30	348,042.30		
Repo Agmt	2005 A Single Family	0.03	02/27/15	03/02/15	501,189.97	501,189.97		(18,734.43)			482,455.54	482,455.54		
GNMA	2005 A Single Family	4.49	08/11/05	07/20/35	683,561.79	740,672.14			(99,605.35)		583,956.44	627,187.78	(13,879.01)	
GNMA	2005 A Single Family	4.49	08/30/05	08/20/35	382,950.81	415,256.80			(2,702.48)		380,248.33	408,707.64	(3,846.68)	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	902,976.52	982,017.05			(126,429.69)		776,546.83	837,121.88	(18,465.48)	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	486,139.26	528,045.80			(60,188.75)		425,950.51	458,614.67	(9,242.38)	
GNMA	2005 A Single Family	4.49	09/29/05	09/20/35	2,143,423.26	2,323,022.47			(225,177.85)		1,918,245.41	2,060,720.91	(37,123.71)	
GNMA	2005 A Single Family	4.49	10/06/05	09/20/35	700,688.48	761,727.38			(4,870.56)		695,817.92	749,803.19	(7,053.63)	
GNMA	2005 A Single Family	4.49	10/20/05	10/20/35	454,389.16	492,397.33			(3,197.37)		451,191.79	484,642.99	(4,556.97)	
GNMA	2005 A Single Family	4.49	12/08/05	12/20/35	409,725.50	444,538.65			(2,821.66)		406,903.84	437,604.41	(4,112.58)	
GNMA	2005 A Single Family	4.49	12/15/05	12/20/35	483,361.75	527,255.63			(95,255.85)		388,105.90	421,842.41	(10,157.37)	
GNMA	2005 A Single Family	4.49	11/10/05	11/20/35	705,580.58	769,555.70			(64,564.36)		641,016.22	693,540.03	(11,451.31)	
GNMA	2005 A Single Family	4.49	11/17/05	11/20/35	754,701.71	820,487.18			(5,935.99)		748,765.72	806,899.62	(7,651.57)	
GNMA	2005 A Single Family	4.49	11/22/05	11/20/35	152,706.85	165,484.42			(1,186.60)		151,520.25	162,756.46	(1,541.36)	
GNMA	2005 A Single Family	4.49	11/29/05	11/20/35	469,172.41	511,591.92			(3,478.52)		465,693.89	505,675.92	(2,437.48)	
GNMA	2005 A Single Family	4.49	12/22/05	12/20/35	641,507.54	700,458.76			(5,805.03)		635,702.51	693,528.36	(1,125.37)	
GNMA	2005 A Single Family	4.49	12/29/05	12/20/35	842,617.84	916,266.08			(5,988.63)		836,629.21	901,781.48	(8,495.97)	
GNMA	2005 A Single Family	4.49	01/05/06	01/20/36	586,943.99	636,704.55			(186,789.73)		400,154.26	430,439.23	(19,475.59)	
GNMA	2005 A Single Family	4.49	01/12/06	01/20/36	578,722.50	630,157.98			(4,585.47)		574,137.03	622,998.39	(2,574.12)	
GNMA	2005 A Single Family	4.49	03/09/06	02/20/36	613,905.34	665,234.13			(4,498.71)		609,406.63	654,815.99	(5,919.43)	
GNMA	2005 A Single Family	4.49	03/02/06	02/20/36	738,278.87	801,617.76			(5,439.00)		732,839.87	789,053.34	(7,125.42)	
GNMA	2005 A Single Family	4.49	01/19/06	01/20/36	418,432.75	453,987.62			(3,320.20)		415,112.55	446,613.66	(4,053.76)	
GNMA	2005 A Single Family	4.49	01/26/06	01/20/36	294,794.22	319,333.73			(98,025.42)		196,768.80	211,362.81	(9,945.50)	
GNMA	2005 A Single Family	4.49	02/02/06	02/20/36	1,234,492.87	1,339,665.56			(9,264.07)		1,225,228.80	1,318,481.11	(11,920.38)	
GNMA	2005 A Single Family	4.49	02/09/06	02/20/36	583,135.17	631,589.82			(4,248.43)		578,886.74	621,723.46	(5,617.93)	
GNMA	2005 A Single Family	4.49	02/16/06	02/20/36	617,214.07	668,609.62			(4,472.29)		612,741.78	658,198.26	(5,939.07)	
GNMA	2005 A Single Family	4.49	02/23/06	02/20/36	1,073,084.32	1,165,432.19			(7,310.78)		1,065,773.54	1,147,820.26	(10,301.15)	
GNMA	2005 A Single Family	4.49	05/11/06	04/20/36	610,264.74	661,141.74			(5,415.00)		604,849.74	656,646.21	919.47	
GNMA	2005 A Single Family	4.49	05/11/06	05/20/36	199,923.94	218,201.90			(67,520.07)		132,403.87	143,308.41	(7,373.42)	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	411,763.14	446,612.40			(2,847.04)		408,916.10	439,809.06	(3,956.30)	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	124,447.26	135,063.86			(1,957.82)		122,489.44	131,958.23	(1,147.81)	
GNMA	2005 A Single Family	4.49	03/16/06	03/20/36	455,171.50	493,992.75			(3,078.19)		452,093.31	489,429.14	(1,485.42)	
GNMA	2005 A Single Family	4.49	03/23/06	03/20/36	929,894.52	1,009,950.28			(6,578.86)		923,315.66	994,416.31	(8,955.11)	
GNMA	2005 A Single Family	4.49	03/30/06	03/20/36	550,854.93	596,759.94			(3,851.06)		547,003.87	587,612.78	(5,296.10)	
GNMA	2005 A Single Family	4.49	04/06/06	03/20/36	455,177.99	486,114.06			(3,759.27)		451,418.72	477,975.43	(4,379.36)	
GNMA	2005 A Single Family	4.49	04/13/06	03/20/36	460,750.69	499,723.91			(5,210.07)		455,540.62	489,933.85	(4,579.99)	
GNMA	2005 A Single Family	4.49	04/20/06	04/20/36	645,927.08	701,999.76			(5,930.09)		639,996.99	689,740.02	(6,329.65)	
GNMA	2005 A Single Family	4.49	04/27/06	04/20/36	274,048.05	296,886.57			(3,027.05)		271,021.00	291,144.60	(2,714.92)	

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2005 A Single Family	4.49	05/05/06	04/20/36	675,350.32	737,138.87			(4,788.76)		670,561.56	731,476.81	(873.30)	
GNMA	2005 A Single Family	4.49	05/25/06	05/20/36	266,093.10	287,665.61			(1,780.43)		264,312.67	283,336.46	(2,548.72)	
GNMA	2005 A Single Family	4.49	06/01/06	06/20/36	511,075.41	556,582.76			(3,300.48)		507,774.93	551,277.29	(2,004.99)	
GNMA	2005 A Single Family	4.49	06/08/06	06/20/36	696,554.88	757,064.59			(5,536.26)		691,018.62	744,775.55	(6,752.78)	
GNMA	2005 A Single Family	4.49	06/15/06	06/20/36	418,761.12	455,568.08			(2,718.29)		416,042.83	450,465.99	(2,383.80)	
GNMA	2005 A Single Family	4.49	06/27/06	06/20/36	907,400.00	986,844.55			(6,384.01)		901,015.99	978,944.74	(1,515.80)	
GNMA	2005 A Single Family	4.49	07/06/06	07/20/36	681,054.54	742,629.95			(4,594.20)		676,460.34	735,620.28	(2,415.47)	
GNMA	2005 A Single Family	4.49	07/13/06	06/20/36	507,970.58	549,818.25			(3,417.35)		504,553.23	546,234.93	(165.97)	
GNMA	2005 A Single Family	4.49	07/19/06	06/20/36	826,596.91	895,897.62			(5,742.02)		820,854.89	882,215.66	(7,939.94)	
GNMA	2005 A Single Family	4.49	07/27/06	07/20/36	664,021.27	724,845.04			(4,328.72)		659,692.55	720,051.56	(464.76)	
GNMA	2005 A Single Family	4.49	08/02/06	08/20/36	369,349.76	401,686.58			(2,381.57)		366,968.19	396,867.82	(2,437.19)	
GNMA	2005 A Single Family	4.49	08/09/06	08/20/36	1,038,485.43	1,147,402.16			(6,867.58)		1,031,617.85	1,133,101.18	(7,433.40)	
GNMA	2005 A Single Family	4.49	08/16/06	07/20/36	214,729.36	232,656.72			(110,457.70)		104,271.66	112,028.57	(10,170.45)	
GNMA	2005 A Single Family	4.49	08/23/06	07/20/36	99,502.68	108,389.59			(655.43)		98,847.25	106,891.89	(842.27)	
GNMA	2005 A Single Family	4.49	09/12/06	08/20/36	279,342.20	304,146.37			(2,076.91)		277,265.29	299,686.65	(2,382.81)	
GNMA	2005 A Single Family	4.49	09/26/06	09/20/36	129,540.86	140,619.08			(814.69)		128,726.17	138,705.01	(1,099.38)	
GNMA	2005 A Single Family	4.49	10/17/06	10/20/36	470,335.28	512,192.55			(5,573.75)		464,761.53	504,472.03	(2,146.77)	
GNMA	2005 A Single Family	4.49	11/14/06	10/20/36	351,870.45	382,760.54			(2,263.52)		349,606.93	378,002.10	(2,494.92)	
GNMA	2005 A Single Family	4.49	12/12/06	10/20/36	111,548.73	121,464.39			(724.32)		110,824.41	119,796.90	(943.17)	
GNMA	2005 A Single Family	4.49	01/30/07	12/20/36	113,714.35	122,542.33			(712.43)		113,001.92	120,888.50	(941.40)	
GNMA	2005 A Single Family	4.49	02/13/07	01/20/37	270,381.96	294,999.77			(95,610.07)		174,771.89	190,484.23	(8,905.47)	
GNMA	2005 A Single Family	4.49	02/20/07	02/20/37	197,353.40	215,319.71			(1,278.87)		196,074.53	212,386.86	(1,653.98)	
GNMA	2005 A Single Family	4.49	03/20/07	01/20/37	54,219.33	58,866.15			(356.45)		53,862.88	58,070.32	(459.38)	
GNMA	2005 A Single Family	4.49	04/24/07	03/20/37	240,895.09	261,552.18			(2,135.69)		238,759.40	257,323.30	(2,093.19)	
GNMA	2005 A Single Family	4.49	04/10/07	02/20/37	113,643.78	123,386.62			(695.44)		112,948.34	121,729.02	(692.16)	
GNMA	2005 A Single Family	4.49	05/22/07	04/20/37	123,798.33	132,816.31			(743.44)		123,054.89	130,895.26	(1,177.61)	
GNMA	2005 A Single Family	4.49	06/05/07	05/20/37	283,905.82	308,269.56			(1,713.01)		282,192.81	304,151.60	(2,404.95)	
GNMA	2005 A Single Family	4.49	07/03/07	06/20/37	104,114.26	113,052.36			(617.46)		103,496.80	111,533.91	(900.99)	
GNMA	2005 A Single Family	4.49	11/21/07	09/20/37	99,062.83	107,623.51			(576.21)		98,486.62	106,177.79	(869.51)	
GNMA	2005 A Single Family	4.49	09/25/07	04/20/37	89,672.41	98,121.53			(1,685.87)		87,986.54	95,577.25	(858.41)	
GNMA	2005 A Single Family	4.49	01/30/08	01/20/38	101,004.99	109,744.50			(573.27)		100,431.72	108,260.42	(910.81)	
GNMA	2005 A Single Family	4.49	03/26/08	03/20/38	235,562.19	255,960.33			(1,338.79)		234,223.40	252,556.10	(2,065.44)	
FNMA	2005 A Single Family	4.49	10/20/05	10/01/35	60,228.38	65,612.20			(475.25)		59,753.13	65,101.99	(34.96)	
FNMA	2005 A Single Family	4.49	01/05/06	12/01/35	174,570.06	190,209.19			(1,202.34)		173,367.72	188,912.23	(94.62)	
FNMA	2005 A Single Family	4.49	02/09/06	02/01/36	73,028.53	79,594.36			(559.03)		72,469.50	78,992.00	(43.33)	
FNMA	2005 A Single Family	4.49	02/23/06	01/01/36	118,083.81	128,701.94			(834.85)		117,248.96	127,794.87	(72.22)	
FNMA	2005 A Single Family	4.49	03/16/06	03/01/36	149,829.12	163,296.60			(1,122.73)		148,706.39	162,052.68	(121.19)	
FNMA	2005 A Single Family	4.49	04/06/06	03/01/36	118,772.64	129,424.34			(784.52)		117,988.12	128,540.49	(99.33)	
FNMA	2005 A Single Family	4.49	04/20/06	04/01/36	239,792.06	261,318.58			(1,595.84)		238,196.22	259,552.07	(170.67)	
FNMA	2005 A Single Family	4.49	05/11/06	04/01/36	42,045.49	45,823.30			(858.39)		41,187.10	44,885.94	(78.97)	
FNMA	2005 A Single Family	4.49	06/08/06	04/01/36	116,714.00	127,215.92			(796.04)		115,917.96	126,337.24	(82.64)	
FNMA	2005 A Single Family	4.49	07/13/06	06/01/36	227,118.75	247,463.86			(1,690.44)		225,428.31	245,591.52	(181.90)	
FNMA	2005 A Single Family	4.49	07/19/06	07/01/36	270,281.61	294,465.13			(1,774.43)		268,507.18	292,546.85	(143.85)	
FNMA	2005 A Single Family	4.49	08/02/06	07/01/36	194,487.87	211,884.96			(1,259.58)		193,228.29	210,511.80	(113.58)	
FNMA	2005 A Single Family	4.49	08/09/06	07/01/36	107,197.11	116,847.60			(782.02)		106,415.09	115,983.99	(81.59)	
FNMA	2005 A Single Family	4.49	09/12/06	08/01/36	42,655.30	46,474.61			(271.76)		42,383.54	46,174.91	(27.94)	
FNMA	2005 A Single Family	4.49	10/17/06	09/01/36	172,426.22	187,933.97			(1,400.04)		171,026.18	186,388.32	(145.61)	
FNMA	2005 A Single Family	4.49	11/14/06	10/01/36	209,875.36	228,669.93			(1,379.65)		208,495.71	227,161.57	(128.71)	
FNMA	2005 A Single Family	4.49	12/12/06	11/01/36	50,985.16	55,553.23			(343.38)		50,641.78	55,182.39	(27.46)	
FNMA	2005 A Single Family	4.49	01/30/07	11/01/36	41,606.19	45,351.82			(383.04)		41,223.15	44,934.46	(34.32)	
FNMA	2005 A Single Family	4.49	02/13/07	01/01/37	50,305.15	54,925.72			(315.07)		49,990.08	54,585.70	(24.95)	
FNMA	2005 A Single Family	4.49	03/20/07	02/01/37	141,097.76	153,788.78			(887.84)		140,209.92	152,802.13	(98.81)	
FNMA	2005 A Single Family	4.49	04/10/07	01/01/37	183,195.28	199,651.48			(1,292.88)		181,902.40	198,232.30	(126.30)	
FNMA	2005 A Single Family	4.49	04/24/07	04/01/37	324,253.68	353,360.18			(1,977.83)		322,275.85	351,216.24	(166.11)	
FNMA	2005 A Single Family	4.49	05/22/07	04/01/37	196,788.41	214,425.64			(1,192.46)		195,595.95	213,121.45	(111.73)	

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	2005 A Single Family	4.49	06/05/07	05/01/37	230,749.65	251,411.77			(1,800.65)		228,949.00	249,552.23	(58.89)	
FNMA	2005 A Single Family	4.49	07/03/07	06/01/37	392,421.69	428,109.71			(2,385.75)		390,035.94	426,272.47	548.51	
FNMA	2005 A Single Family	4.49	09/25/07	09/01/37	316,196.20	346,051.04			(1,869.73)		314,326.47	344,099.88	(81.43)	
FNMA	2005 A Single Family	4.49	11/08/07	09/01/37	148,341.23	160,373.35			(882.72)		147,458.51	159,466.62	(24.01)	
FNMA	2005 A Single Family	4.49	11/21/07	09/01/37	127,475.70	138,044.03			(743.54)		126,732.16	137,278.44	(22.05)	
FNMA	2005 A Single Family	4.49	12/11/07	11/01/37	281,175.54	303,993.02			(1,864.51)		279,311.03	302,059.22	(69.29)	
FNMA	2005 A Single Family	4.49	03/26/08	02/01/38	301,917.94	328,147.44			(5,088.26)		296,829.68	322,692.18	(367.00)	
<b>2005 A Single Family Total</b>					41,711,026.10	45,053,076.49	0.00	(2,459,269.35)	(1,464,574.87)	0.00	37,787,181.88	40,776,416.30	(352,815.97)	0.00
<b>Total Single Family Investment Summary</b>					437,701,755.39	479,687,566.24	6,007,092.80	(11,268,832.24)	(17,456,436.51)	0.00	414,983,579.44	454,092,671.97	(2,876,718.32)	0.00

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.03	02/27/15	03/02/15	3,157,231.42	3,157,231.42					3,468,976.21	3,468,976.21		
Repo Agmt	1998 A/B RMRB	0.03	02/27/15	03/02/15	1,777,834.19	1,777,834.19	311,744.79				1,972,613.09	1,972,613.09		
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	799,290.90	848,902.88			(3,870.35)		795,420.55	845,754.75	722.22	
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	263,430.48	263,459.45			(1,476.28)		261,954.20	262,802.93	819.76	
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	2,140,747.56	2,217,343.49			(103,201.62)		2,037,545.94	2,115,033.80	891.93	
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	3,918,032.84	4,068,054.30			(20,722.26)		3,897,310.58	4,055,580.33	8,248.29	
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	475,808.60	499,056.60			(2,360.92)		473,447.68	497,285.76	590.08	
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	1,881,475.08	1,948,794.27			(12,462.05)		1,869,013.03	1,942,857.73	6,525.51	
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43	4,026,151.73	4,180,393.57			(20,842.74)		4,005,308.99	4,168,004.61	8,453.78	
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	96,641.48	100,343.81			(500.67)		96,140.81	100,045.08	201.94	
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	251,380.32	261,010.69			(1,263.67)		250,116.65	260,278.88	531.86	
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	2,303,042.37	2,391,271.90			(13,138.00)		2,289,904.37	2,385,782.62	7,648.72	
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	37,947.04	39,400.41			(248.43)		37,698.61	39,230.68	78.70	
Repo Agmt	1998 A/B RMRB	0.03	02/27/15	03/02/15	212,097.01	212,097.01	24,699.96				236,796.97	236,796.97		
GNMA	1998 A/B RMRB	5.75	10/29/09	09/20/39	1,321.14	1,505.26			(5.56)		1,315.58	1,488.19	(11.51)	
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	13,784.99	15,539.04			(2,707.33)		11,077.66	12,514.85	(316.86)	
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,127.03	2,423.79			(12.89)		2,114.14	2,392.01	(18.89)	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	5,860.06	6,592.26			(24.24)		5,835.82	6,567.70	(0.32)	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	4,651.27	5,301.72			(18.46)		4,632.81	5,239.59	(43.67)	
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	10,099.58	11,477.76			(42.15)		10,057.43	11,440.82	5.21	
GNMA	1998 A/B RMRB	5.75	12/17/09	10/20/39	2,132.86	2,430.27			(8.80)		2,124.06	2,402.90	(18.57)	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	25,603.99	29,323.84			(111.64)		25,492.35	29,859.28	647.08	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	7,952.52	8,996.50			(33.28)		7,919.24	8,967.25	4.03	
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	2,713.78	3,062.69			(14.42)		2,699.36	3,048.84	0.57	
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	7,842.97	8,821.76			(40.01)		7,802.96	8,833.83	52.08	
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	30,660.69	35,123.30			(137.68)		30,523.01	35,752.41	766.79	
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,841.21	2,078.55			(7.82)		1,833.39	2,071.35	0.62	
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	10,340.80	11,692.11			(44.95)		10,295.85	11,770.21	123.05	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	12,410.94	13,984.30			(66.25)		12,344.69	13,915.25	(2.80)	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	2,857.04	3,256.22			(12.26)		2,844.78	3,217.98	(25.98)	
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	17,801.73	20,393.29			(74.57)		17,727.16	20,761.98	443.26	
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	4,083.42	4,654.04			(16.85)		4,066.57	4,600.00	(37.19)	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	21,472.20	24,598.54			(2,388.47)		19,083.73	22,161.33	(48.74)	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,836.43	2,093.11			(7.44)		1,828.99	2,069.05	(16.62)	
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	1,973.47	2,249.22			(8.04)		1,965.43	2,223.25	(17.93)	
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	9,200.21	10,439.56			(37.53)		9,162.68	10,400.40	(1.63)	
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	3,905.56	4,451.44			(1,796.68)		2,108.88	2,382.81	(271.95)	
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	7,101.97	8,036.64			(29.70)		7,072.27	8,006.74	(0.20)	
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	5,314.09	6,057.03			(21.45)		5,292.64	5,987.24	(48.34)	
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,233.56	7,105.45			(24.70)		6,208.86	7,023.52	(57.23)	
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,883.68	3,286.99			(11.51)		2,872.17	3,248.75	(26.73)	
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	11,887.93	13,533.45			(48.77)		11,839.16	13,480.79	(3.89)	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	1,750.10	1,995.09			(7.07)		1,743.03	1,971.63	(16.39)	
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	1,024.74	1,168.12			(5.06)		1,019.68	1,153.40	(9.66)	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	15,930.06	18,014.66			(62.89)		15,867.17	18,185.50	233.73	
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	32,578.18	37,327.36			(136.64)		32,441.54	37,990.87	800.15	
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	1,556.74	1,774.64			(6.13)		1,550.61	1,753.97	(14.54)	
GNMA	1998 A/B RMRB	5.75	08/17/10	05/20/40	1,162.44	1,325.12			(4.57)		1,157.87	1,309.70	(10.85)	
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	28,109.60	31,788.81			(2,511.79)		25,597.81	29,192.91	(84.11)	
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	43,202.22	49,501.78			(1,893.77)		41,308.45	47,322.65	(285.36)	
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,593.48	1,816.67			(6.31)		1,587.17	1,795.40	(14.96)	
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	14,517.34	16,331.62			(2,925.74)		11,591.60	13,030.90	(374.98)	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	2,062.33	2,329.13			(11.64)		2,050.69	2,317.24	(0.25)	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	1,941.70	2,213.35			(7.78)		1,933.92	2,187.46	(18.11)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	17,349.16	19,877.34			(2,698.46)		14,650.70	16,555.31	(623.57)	

**Texas Department of Housing and Community Affairs**  
**Residential Mortgage Revenue Bonds Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	1,843.68	2,101.64			(7.36)		1,836.32	2,077.37	(16.91)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,938.18	3,349.28			(11.58)		2,926.60	3,310.22	(27.48)	
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,610.92	2,947.12			(16.16)		2,594.76	2,928.69	(2.27)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	4,483.45	5,043.84			(17.65)		4,465.80	5,025.20	(0.99)	
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	19,400.88	22,228.40			(77.78)		19,323.10	22,627.93	477.31	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	27,254.19	31,228.59			(2,038.83)		25,215.36	28,851.20	(338.56)	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	8,916.34	10,119.32			(35.69)		8,880.65	10,081.41	(2.22)	
GNMA	1998 A/B RMRB				1,235.05	1,407.93			(1,235.05)				(172.88)	
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	7,097.40	8,032.71			(1,915.75)		5,181.65	5,855.71	(261.25)	
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,045.88	1,173.94			(4.19)		1,041.69	1,172.75	3.00	
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	189,736.02	214,023.65			(871.22)		188,864.80	213,114.56	(37.87)	
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	45,808.34	51,486.01			(181.99)		45,626.35	51,754.16	450.14	
<b>1998 A/B RMRB Total</b>					<b>22,052,154.56</b>	<b>22,772,308.24</b>	<b>531,223.65</b>	<b>0.00</b>	<b>(204,531.54)</b>	<b>0.00</b>	<b>22,378,846.67</b>	<b>23,134,437.90</b>	<b>35,437.55</b>	<b>0.00</b>
Repo Agmt	2009 AB RMRB	0.03	02/27/15	03/02/15	1,957,069.07	1,957,069.07		(1,179,786.17)			777,282.90	777,282.90		
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	47,190.76	50,948.15			(2,648.72)		44,542.04	47,697.34	(602.09)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	18,514.96	18,620.60			(694.49)		17,820.47	17,926.96	0.85	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	41,380.99	42,572.69			(1,420.97)		39,960.02	41,029.05	(122.67)	
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	54,327.47	59,374.68			(3,220.78)		51,106.69	55,689.72	(464.18)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	44,906.55	48,767.78			(1,616.27)		43,290.28	46,695.17	(456.34)	
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	43,178.10	46,681.87			(1,571.38)		41,606.72	44,705.01	(405.48)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	17,849.23	17,951.45			(689.99)		17,159.24	17,262.29	0.83	
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	44,204.90	45,419.49			(1,794.93)		42,409.97	43,482.58	(141.98)	
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	238,705.61	257,889.03			(30,178.95)		208,526.66	224,104.56	(3,605.52)	
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	13,017.09	13,092.96			(734.31)		12,282.78	12,357.77	(0.88)	
GNMA	2009 AB RMRB	8.75	11/30/89	09/20/18	21,064.46	21,416.07			(1,855.18)		19,209.28	19,526.97	(33.92)	
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	58,468.25	63,678.92			(3,144.99)		55,323.26	59,989.17	(544.76)	
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	28,133.20	28,653.64			(1,848.79)		26,284.41	26,766.11	(38.74)	
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	24,243.30	24,681.48			(1,754.73)		22,488.57	22,892.69	(34.06)	
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	10,269.62	10,330.54			(587.79)		9,681.83	9,742.04	(0.71)	
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	42,108.71	44,651.34			(2,287.10)		39,821.61	41,973.29	(390.95)	
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	35,498.41	37,072.00			(1,619.97)		33,878.44	35,103.37	(348.66)	
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	37,437.52	38,216.86			(1,334.11)		36,103.41	36,832.14	(50.61)	
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	18,929.45	19,255.64			(1,190.61)		17,738.84	18,047.65	(17.38)	
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	19,987.64	20,336.12			(10,534.68)		9,452.96	9,512.62	(288.82)	
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	29,176.61	29,744.66			(1,237.84)		27,938.77	28,482.89	(23.93)	
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	42,649.21	44,039.77			(1,829.23)		40,819.98	42,033.52	(177.02)	
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	13,235.17	13,316.03			(470.89)		12,764.28	12,845.93	0.79	
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	29,420.52	29,996.79			(1,009.56)		28,410.96	28,969.04	(18.19)	
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	70,053.65	77,171.21			(3,306.24)		66,747.41	73,224.66	(640.31)	
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	590,213.85	671,740.09			(6,671.12)		583,542.73	673,379.16	8,310.19	
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	45,629.29	51,723.53			(524.99)		45,104.30	51,268.25	69.71	
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	226,686.56	256,189.76			(28,352.55)		198,334.01	225,120.96	(2,716.25)	
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	373,669.84	420,565.32			(7,275.61)		366,394.23	416,557.21	3,267.50	
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	715,523.03	811,846.75			(10,933.16)		704,589.87	816,852.17	15,938.58	
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	718,871.17	824,717.78			(21,031.87)		697,839.30	811,035.80	7,349.89	
FNMA	2009 AB RMRB	6.10	05/30/00	05/01/30	7,939.06	8,985.17			(1,954.40)		5,984.66	6,787.66	(243.11)	
FNMA	2009 AB RMRB	6.10	06/26/00	06/01/30	11,971.27	13,548.72			(1,510.52)		10,460.75	11,865.73	(172.47)	
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	1,062,882.01	1,214,544.59			(21,978.96)		1,040,903.05	1,216,576.22	24,010.59	
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	365,177.95	413,315.68			(4,176.78)		361,001.17	412,754.27	3,615.37	
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	56,464.07	64,523.15			(612.65)		55,851.42	63,494.65	(415.85)	
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	100,858.17	115,254.67			(59,131.88)		41,726.29	47,361.84	(8,760.95)	
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	117,213.02	133,735.34			(1,070.19)		116,142.83	132,072.95	(592.20)	
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	69,805.82	79,049.50			(1,237.43)		68,568.39	77,955.40	143.33	
GNMA	2009 AB RMRB	6.10	01/29/01	12/20/30	41,694.22	47,214.95			(627.27)		41,066.95	46,682.03	94.35	

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	166,530.30	188,046.00			(3,086.00)		163,444.30	185,829.61	869.61	
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	103,862.81	117,610.08			(2,206.39)		101,656.42	115,567.07	163.38	
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	113,422.88	129,412.12			(1,005.79)		112,417.09	127,822.74	(583.59)	
GNMA	2009 AB RMRB				46,502.07	53,057.46			(46,502.07)				(6,555.39)	
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	274,330.85	309,958.20			(2,827.48)	271,503.37	309,079.44	1,948.72		
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	153,000.97	173,316.51			(1,623.94)	151,377.03	171,959.83	267.26		
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	76,943.14	87,192.72			(1,061.42)	75,881.72	86,228.93	97.63		
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	147,287.98	168,136.58			(1,415.10)	145,872.88	165,861.84	(859.64)		
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	81,395.68	92,377.58			(1,630.44)	79,765.24	90,676.32	(70.82)		
GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	194,723.77	219,891.85			(2,109.20)	192,614.57	219,012.44	1,229.79		
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	105,727.89	119,496.84			(930.43)	104,797.46	119,159.96	593.55		
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	96,894.51	109,764.03			(2,067.87)	107,720.21	107,720.21	24.05		
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	12,966.45	14,675.04			(950.41)	12,016.04	13,628.34	(96.29)		
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	121,285.01	137,482.61			(2,033.89)	119,251.12	135,549.17	100.45		
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	142,464.34	162,548.94			(1,239.61)	141,224.73	160,576.74	(732.59)		
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	89,607.45	102,286.90			(770.28)	88,837.17	101,027.40	(489.22)		
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	32,776.20	37,478.27			(374.35)	32,401.85	36,848.35	(255.57)		
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	66,348.81	75,128.74			(628.11)	65,720.70	74,629.79	129.16		
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	490,632.01	556,916.39			(4,944.76)	485,687.25	559,356.30	7,384.67		
GNMA	2009 AB RMRB	6.10	05/24/02	05/20/32	54,709.64	62,168.20			(656.48)	54,053.16	61,468.70	(43.02)		
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	94,755.27	108,161.27			(911.70)	93,843.57	106,718.94	(530.63)		
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	213,315.45	240,963.18			(1,974.01)	211,341.44	240,510.68	1,521.51		
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	194,838.79	222,420.15			(1,679.42)	193,159.37	219,664.68	(1,076.05)		
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	75,497.41	86,273.15			(1,050.63)	74,446.78	84,654.92	(567.60)		
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	51,156.16	58,375.82			(392.97)	50,763.19	57,715.71	(267.14)		
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	91,390.32	104,182.22			(657.52)	90,732.80	103,193.13	(331.57)		
FNMA	2009 AB RMRB	6.10	10/17/01	09/01/31	60,732.73	68,866.05			(757.36)	59,975.37	68,196.19	87.50		
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	114,297.55	129,449.97			(1,011.74)	113,285.81	128,668.89	230.66		
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	29,525.42	33,484.48			(232.60)	29,292.82	33,313.55	61.67		
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	78,269.86	89,178.84			(329.24)	77,940.62	88,167.55	(682.05)		
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	816,687.97	920,606.45			(160,394.44)	656,293.53	741,438.83	(18,773.18)		
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	126,014.95	143,596.76			(763.89)	125,251.06	141,714.08	(1,118.79)		
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	347,177.56	390,557.04			(1,436.34)	345,741.22	389,102.07	(18.63)		
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	275,563.22	314,099.19			(1,093.59)	274,469.63	310,418.09	(2,587.51)		
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	598,347.53	679,996.49			(2,496.99)	595,850.54	677,808.04	308.54		
GNMA	2009 AB RMRB	5.75	12/17/09	10/20/39	126,362.13	143,980.58			(521.37)	125,840.76	142,359.37	(1,099.84)		
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,516,901.61	1,737,282.25			(6,614.41)	1,510,287.20	1,769,004.01	38,336.17		
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	471,144.19	532,995.16			(1,971.22)	469,172.97	531,262.41	238.47		
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	160,778.73	181,448.15			(854.31)	159,924.42	180,627.71	33.87		
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	464,654.00	522,643.02			(2,370.92)	462,283.08	523,358.23	3,086.13		
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,816,484.00	2,080,869.31			(8,156.86)	1,808,327.14	2,118,140.70	45,428.25		
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	109,082.27	123,143.28			(463.20)	108,619.07	122,716.87	36.79		
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	612,639.49	692,696.02			(2,662.44)	609,977.05	697,323.07	7,289.49		
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	735,281.64	828,496.26			(3,925.47)	731,356.17	824,405.00	(165.79)		
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	169,264.30	192,913.98			(726.61)	168,537.69	190,648.68	(1,538.69)		
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	1,054,658.50	1,208,194.68			(4,418.03)	1,050,240.47	1,230,037.96	26,261.31		
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	241,923.05	275,727.34			(998.08)	240,924.97	272,525.61	(2,203.65)		
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,272,113.72	1,457,333.31			(141,504.49)	1,130,609.23	1,312,941.41	(2,887.41)		
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	108,798.99	124,005.54			(440.67)	108,358.32	122,580.46	(984.41)		
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	116,916.07	133,254.57			(475.86)	116,440.21	131,715.74	(1,062.97)		
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	545,064.39	618,489.19			(2,223.52)	542,840.87	616,168.87	(96.80)		
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	231,384.23	263,724.73			(106,443.80)	124,940.43	141,169.06	(16,111.87)		
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	420,755.61	476,128.42			(1,759.86)	418,995.75	474,356.98	(11.58)		
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	314,829.83	358,846.88			(1,270.52)	313,559.31	354,712.42	(2,863.94)		
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	369,307.42	420,960.22			(1,464.15)	367,843.27	416,106.38	(3,389.69)		



**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	170,843.33	194,737.33			(681.48)		170,161.85	192,471.57	(1,584.28)	
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	704,297.15	801,785.72			(2,889.55)		701,407.60	798,665.96	(230.21)	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	103,685.98	118,198.98			(419.47)		103,266.51	116,808.92	(970.59)	
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	60,712.92	69,205.14			(299.86)		60,413.06	68,332.93	(572.35)	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	943,773.51	1,067,273.19			(3,725.46)		940,048.05	1,077,394.69	13,846.96	
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	1,930,084.77	2,211,448.47			(8,095.61)		1,921,989.16	2,250,758.24	47,405.38	
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	92,228.60	105,138.32			(364.03)		91,864.57	103,913.90	(860.39)	
GNMA	2009 AB RMRB	5.75	08/17/10	05/20/40	68,868.02	78,506.78			(271.20)		68,596.82	77,593.26	(642.32)	
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	1,665,345.07	1,883,318.92			(148,810.07)		1,516,535.00	1,729,525.46	(4,983.39)	
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	2,559,502.59	2,932,718.40			(112,196.19)		2,447,306.40	2,803,616.83	(16,905.38)	
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	94,407.78	107,628.41			(373.99)		94,033.79	106,368.72	(885.70)	
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	860,074.41	967,562.45			(173,334.22)		686,740.19	772,012.05	(22,216.18)	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	122,183.34	137,988.91			(688.85)		121,494.49	137,284.58	(15.48)	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	115,037.56	131,129.61			(461.43)		114,576.13	129,595.40	(1,072.78)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	1,027,847.90	1,177,627.18			(159,869.09)		867,978.81	980,814.65	(36,943.44)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	109,229.07	124,511.16			(435.73)		108,793.34	123,073.56	(1,001.87)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	174,071.46	198,427.24			(686.60)		173,384.86	196,113.57	(1,627.07)	
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	154,683.90	174,601.13			(957.37)		153,726.53	173,509.74	(134.02)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	265,620.55	298,821.04			(1,045.95)		264,574.60	297,716.69	(58.40)	
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,149,400.35	1,316,915.02			(4,607.59)		1,144,792.76	1,340,585.49	28,278.06	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,614,666.17	1,850,128.61			(120,789.55)		1,493,876.62	1,709,281.05	(20,058.01)	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	528,247.09	599,516.54			(2,114.70)		526,132.39	597,270.60	(131.24)	
GNMA	2009 AB RMRB				73,170.01	83,412.46			(73,170.01)				(10,242.45)	
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	420,482.05	475,895.69			(113,497.87)		306,984.18	346,920.02	(15,477.80)	
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	61,962.23	69,549.97			(247.84)		61,714.39	69,479.35	177.22	
Repo Agmt	2009 AB RMRB	0.03	02/27/15	03/02/15	110,482.56	110,482.56	11.46				110,494.02	110,494.02		
GNMA	2009 AB RMRB	5.35	01/31/01	01/20/31	31,407.81	34,606.38			(982.90)		30,424.91	33,302.80	(320.68)	
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	103,215.28	115,131.48			(2,484.68)		100,730.60	112,644.01	(2.79)	
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	32,768.71	36,539.08			(941.17)		31,827.54	35,576.19	(21.72)	
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	31,782.17	35,501.32			(290.49)		31,491.68	34,699.11	(511.72)	
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	42,458.64	47,436.07			(369.04)		42,089.60	46,522.48	(544.55)	
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	73,678.21	81,214.02			(333.46)		73,344.75	81,348.86	468.30	
Repo Agmt	2009 AB RMRB	0.03	02/27/15	03/02/15	869,783.07	869,783.07	288,486.01				1,158,269.08	1,158,269.08		
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	76,955.80	83,402.39			(371.42)		76,584.38	83,107.84	76.87	
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	97,027.55	107,308.59			(410.93)		96,616.62	107,726.57	828.91	
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	119,758.17	127,711.31			(592.45)		119,165.72	127,226.09	107.23	
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	149,752.29	154,360.17			(797.40)		148,954.89	153,952.33	389.56	
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	153,618.83	158,345.68			(986.60)		152,632.23	157,751.51	392.43	
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	195,589.26	194,892.96			(3,964.63)		191,624.63	191,547.98	619.65	
GNMA	2009 AB RMRB	2.65	11/28/12	11/15/42	237,923.89	237,950.06			(116,409.57)		121,514.32	121,908.03	367.54	
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	126,258.76	133,797.67			(607.50)		125,651.26	133,298.40	108.23	
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	123,069.86	130,440.51			(580.39)		122,489.47	129,963.78	103.66	
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	81,955.76	85,905.21			(408.14)		81,547.62	85,600.54	103.47	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	107,876.58	113,068.68			(530.74)		107,345.84	112,674.49	136.55	
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	247,305.60	259,223.26			(1,236.76)		246,068.84	258,296.00	309.50	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	219,133.00	229,693.02			(1,174.18)		217,958.82	228,793.55	274.71	
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	969,630.66	1,007,979.55			(127,786.47)		841,844.19	875,821.02	(4,372.06)	
<b>2009 AB RMRB Total</b>					<b>43,374,805.17</b>	<b>48,599,012.56</b>	<b>288,497.47</b>	<b>(1,179,786.17)</b>	<b>(1,979,476.76)</b>	<b>0.00</b>	<b>40,504,039.71</b>	<b>45,789,021.12</b>	<b>60,774.02</b>	<b>0.00</b>
Repo Agmt	2009 C-1 RMRB	0.03	02/27/15	03/02/15	6,537,191.05	6,537,191.05		(2,425,569.42)			4,111,621.63	4,111,621.63		
GNMA	2009 C-1 RMRB	5.10	08/11/11	07/15/41	534,786.82	592,527.72			(2,207.22)		532,579.60	600,643.24	10,322.74	
GNMA	2009 C-1 RMRB	5.10	08/30/11	06/15/41	73,170.67	81,062.12			(301.36)		72,869.31	81,439.46	678.70	
GNMA	2009 C-1 RMRB	5.24	08/24/10	08/20/40	1,626,535.91	1,799,030.02			(7,226.95)		1,619,308.96	1,789,304.00	(2,499.07)	
GNMA	2009 C-1 RMRB	5.24	09/14/10	08/20/40	706,684.72	789,105.33			(3,266.33)		703,418.39	785,690.16	(148.84)	
GNMA	2009 C-1 RMRB	5.24	09/21/10	09/20/40	952,546.75	1,060,394.00			(4,228.71)		948,318.04	1,053,002.77	(3,162.52)	

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2009 C-1 RMRB	5.00	09/21/10	09/15/40	1,738,787.75	1,936,227.06			(7,795.79)		1,730,991.96	1,944,025.09	15,593.82	
GNMA	2009 C-1 RMRB	5.00	09/28/10	09/15/40	226,726.97	250,748.71			(1,071.17)		225,655.80	251,570.12	1,892.58	
GNMA	2009 C-1 RMRB	5.00	10/19/10	09/15/40	1,520,230.13	1,690,176.63			(9,045.90)		1,511,184.23	1,708,318.20	27,187.47	
GNMA	2009 C-1 RMRB	5.24	10/19/10	10/20/40	1,775,563.87	1,974,853.19			(8,103.46)		1,767,460.41	2,026,835.26	60,085.53	
GNMA	2009 C-1 RMRB	5.00	10/28/10	10/15/40	1,507,493.72	1,679,272.61			(97,110.86)		1,410,382.86	1,583,027.82	866.07	
GNMA	2009 C-1 RMRB	5.75	10/28/10	09/20/40	602,684.57	679,834.70			(2,767.39)		599,917.18	676,947.03	(120.28)	
GNMA	2009 C-1 RMRB	4.90	10/28/10	10/20/40	2,616,512.78	2,854,510.75			(123,976.31)		2,492,536.47	2,699,441.91	(31,092.53)	
GNMA	2009 C-1 RMRB	5.24	10/28/10	10/20/40	497,840.73	550,671.58			(2,387.13)		495,453.60	546,262.36	(2,022.09)	
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	1,395,984.16	1,525,280.18			(6,377.63)		1,389,606.53	1,522,369.49	3,466.94	
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	1,395,777.54	1,542,892.46			(6,334.71)		1,389,442.83	1,536,751.54	193.79	
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	1,626,482.94	1,774,557.93			(8,316.42)		1,618,166.52	1,753,283.43	(12,958.08)	
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	1,826,303.75	1,993,994.93			(10,907.67)		1,815,396.08	1,968,542.87	(14,544.39)	
GNMA	2009 C-1 RMRB	5.00	12/07/10	11/15/40	546,155.30	607,231.85			(3,192.48)		542,962.82	612,483.78	8,444.41	
GNMA	2009 C-1 RMRB	4.25	12/21/10	09/15/40	64,702.41	70,152.94			(387.45)		64,314.96	69,841.54	76.05	
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	1,151,334.17	1,273,582.79			(5,270.89)		1,146,063.28	1,278,147.04	9,835.14	
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	1,870,326.87	2,066,860.77			(9,078.27)		1,861,248.60	2,072,574.71	14,792.21	
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	1,616,734.55	1,796,369.89			(7,446.64)		1,609,287.91	1,812,347.83	23,424.58	
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	1,423,739.30	1,580,350.58			(6,484.40)		1,417,254.90	1,593,561.36	19,695.18	
GNMA	2009 C-1 RMRB	4.49	12/21/10	10/15/40	52,107.04	57,023.33			(250.71)		51,856.33	56,856.31	83.69	
GNMA	2009 C-1 RMRB	4.15	12/21/10	09/15/40	27,102.73	29,269.86			(149.58)		26,953.15	29,150.64	30.36	
GNMA	2009 C-1 RMRB	5.75	12/21/10	09/15/40	145,506.76	163,542.58			(578.07)		144,928.69	164,394.34	1,429.83	
GNMA	2009 C-1 RMRB	5.00	12/29/10	10/15/40	520,066.96	577,170.29			(2,402.79)		517,664.17	582,413.59	7,646.09	
GNMA	2009 C-1 RMRB	4.80	02/15/11	01/15/41	504,589.92	555,800.76			(2,766.48)		501,823.44	561,610.69	8,576.41	
GNMA	2009 C-1 RMRB	4.80	02/15/11	02/15/41	1,014,842.79	1,125,338.85			(4,957.94)		1,009,884.85	1,133,656.31	13,275.40	
GNMA	2009 C-1 RMRB	4.45	02/15/11	01/15/41	2,188,421.97	2,402,887.32			(11,929.95)		2,176,492.02	2,409,594.30	18,636.93	
GNMA	2009 C-1 RMRB	4.90	02/24/11	10/15/40	83,123.86	91,746.29			(375.49)		82,748.37	91,964.05	593.25	
GNMA	2009 C-1 RMRB	4.85	02/24/11	12/15/40	387,376.84	427,222.41			(1,744.65)		385,632.19	428,518.34	3,040.58	
GNMA	2009 C-1 RMRB	4.90	02/24/11	01/15/41	151,843.41	167,594.12			(673.89)		151,169.52	167,964.45	1,044.22	
GNMA	2009 C-1 RMRB	4.85	02/24/11	01/15/41	708,888.10	782,024.04			(109,550.29)		599,337.81	664,593.67	(7,880.08)	
GNMA	2009 C-1 RMRB				111,725.21	120,167.16			(111,725.21)				(8,441.95)	
GNMA	2009 C-1 RMRB	3.70	02/24/11	01/15/41	62,786.57	66,539.95			(341.38)		62,445.19	66,281.82	83.25	
GNMA	2009 C-1 RMRB	4.80	02/24/11	01/15/41	625,881.03	689,414.22			(140,027.74)		485,853.29	537,849.32	(11,537.16)	
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/15/41	2,024,677.26	2,212,547.07			(137,934.74)		1,886,742.52	2,068,115.08	(6,497.25)	
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	1,273,101.77	1,413,130.25			(121,413.71)		1,151,688.06	1,292,309.19	592.65	
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	2,697,668.35	2,994,384.86			(308,487.16)		2,389,181.19	2,665,107.71	(20,789.99)	
GNMA	2009 C-1 RMRB	4.80	01/20/11	12/15/40	1,845,421.08	2,046,350.50			(136,232.94)		1,709,188.14	1,915,965.68	5,848.12	
GNMA	2009 C-1 RMRB	4.90	01/26/11	01/15/41	139,644.16	154,129.43			(630.66)		139,013.50	154,480.12	981.35	
GNMA	2009 C-1 RMRB	4.90	01/26/11	12/15/40	576,549.85	636,355.35			(2,588.90)		573,960.95	638,336.39	4,569.94	
GNMA	2009 C-1 RMRB	5.00	01/26/11	10/15/40	76,056.90	84,115.12			(333.94)		75,722.96	84,432.61	651.43	
GNMA	2009 C-1 RMRB	4.05	01/26/11	12/15/40	168,638.53	181,380.85			(864.27)		167,774.26	180,713.00	196.42	
GNMA	2009 C-1 RMRB	4.80	01/26/11	01/15/41	3,503,213.98	3,884,643.90			(16,650.58)		3,486,563.40	3,913,632.55	45,639.23	
GNMA	2009 C-1 RMRB	4.45	01/26/11	01/15/41	1,595,238.21	1,748,062.03			(7,647.46)		1,587,590.75	1,757,605.84	17,191.27	
GNMA	2009 C-1 RMRB	4.10	01/26/11	11/15/40	154,400.15	166,397.04			(779.90)		153,620.25	165,811.55	194.41	
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/20/41	258,297.95	274,782.52			(1,222.69)		257,075.26	271,139.84	(2,419.99)	
GNMA	2009 C-1 RMRB	4.80	03/16/11	02/15/41	227,007.68	250,048.95			(1,100.42)		225,907.26	250,269.09	1,320.56	
GNMA	2009 C-1 RMRB	4.45	03/16/11	02/15/41	1,170,970.86	1,279,262.24			(5,701.37)		1,165,269.49	1,295,826.29	22,265.42	
GNMA	2009 C-1 RMRB	4.85	03/29/11	12/15/40	235,118.35	259,243.84			(1,020.23)		233,698.12	259,281.05	1,457.44	
GNMA	2009 C-1 RMRB	5.00	03/29/11	03/15/41	3,558,527.07	3,948,363.66			(16,583.86)		3,541,943.21	3,977,708.44	45,928.64	
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	358,343.47	379,657.73			(2,097.63)		356,245.84	378,133.57	573.47	
GNMA	2009 C-1 RMRB	4.45	03/29/11	03/15/41	358,054.33	391,564.59			(1,704.59)		356,349.74	391,161.51	1,301.51	
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	142,687.07	151,216.90			(754.06)		141,933.01	150,654.79	191.95	
GNMA	2009 C-1 RMRB	4.45	04/14/11	03/15/41	1,021,384.78	1,126,495.47			(4,974.15)		1,016,410.63	1,132,738.80	11,217.48	
GNMA	2009 C-1 RMRB	5.00	04/14/11	04/15/41	1,975,787.05	2,200,927.99			(9,662.90)		1,966,124.15	2,207,937.79	16,672.70	
GNMA	2009 C-1 RMRB	5.10	04/14/11	04/15/41	1,509,195.21	1,684,608.97			(6,474.40)		1,502,720.81	1,702,808.08	24,673.51	
GNMA	2009 C-1 RMRB	4.80	04/14/11	03/15/41	182,365.64	200,877.57			(810.75)		181,554.89	201,115.61	1,048.79	

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2009 C-1 RMRB	5.00	04/28/11	04/15/41	1,126,153.46	1,255,514.67			(4,889.66)		1,121,263.80	1,272,342.85	21,717.84	
GNMA	2009 C-1 RMRB	5.00	04/28/11	03/20/41	179,791.30	197,833.35			(766.06)		179,025.24	195,502.72	(1,564.57)	
GNMA	2009 C-1 RMRB	4.85	04/28/11	01/15/41	95,318.30	105,098.90			(446.67)		94,871.63	105,273.35	621.12	
GNMA	2009 C-1 RMRB	4.45	04/28/11	03/15/41	474,828.09	518,873.13			(2,247.44)		472,580.65	519,517.35	2,891.66	
GNMA	2009 C-1 RMRB	5.10	04/28/11	04/15/41	3,259,590.48	3,638,452.66			(16,205.20)		3,243,385.28	3,651,111.24	28,863.78	
GNMA	2009 C-1 RMRB	4.45	04/28/11	04/15/41	786,071.99	858,767.92			(3,695.40)		782,376.59	857,915.04	2,842.52	
GNMA	2009 C-1 RMRB	5.00	05/17/11	09/15/40	118,528.38	131,086.46			(524.43)		118,003.95	131,581.48	1,019.45	
GNMA	2009 C-1 RMRB	4.80	05/17/11	01/15/41	195,941.15	215,829.17			(900.41)		195,040.74	216,075.88	1,147.12	
GNMA	2009 C-1 RMRB	3.70	05/17/11	02/15/41	275,805.00	292,218.15			(1,461.05)		274,343.95	291,199.64	442.54	
GNMA	2009 C-1 RMRB	4.45	05/17/11	02/15/41	686,915.07	750,440.97			(3,439.07)		683,476.00	749,212.71	2,210.81	
GNMA	2009 C-1 RMRB	5.00	05/17/11	05/15/41	1,323,440.82	1,474,882.08			(133,795.49)		1,189,645.33	1,339,790.40	(1,296.19)	
GNMA	2009 C-1 RMRB	4.25	05/17/11	02/15/41	109,450.04	118,655.88			(615.21)		108,834.83	118,185.91	145.24	
GNMA	2009 C-1 RMRB	4.85	05/17/11	05/15/41	2,130,426.96	2,349,051.35			(9,534.99)		2,120,891.97	2,384,582.45	45,066.09	
GNMA	2009 C-1 RMRB	4.35	05/17/11	04/15/41	636,712.95	692,864.66			(5,700.99)		631,011.96	687,739.92	576.25	
GNMA	2009 C-1 RMRB	5.10	05/17/11	05/15/41	1,605,016.16	1,791,567.18			(6,989.83)		1,598,026.33	1,810,835.47	26,258.12	
GNMA	2009 C-1 RMRB	4.45	06/14/11	02/15/41	191,311.75	209,004.25			(943.98)		190,367.77	208,389.88	329.61	
GNMA	2009 C-1 RMRB	5.00	06/14/11	05/15/41	1,265,631.06	1,409,849.71			(5,640.94)		1,259,990.12	1,415,006.70	10,797.93	
GNMA	2009 C-1 RMRB	4.85	06/14/11	05/15/41	3,588,161.84	3,981,424.37			(130,376.19)		3,457,785.65	3,887,208.02	36,159.84	
GNMA	2009 C-1 RMRB	4.35	06/14/11	05/15/41	78,170.73	85,066.16			(365.16)		77,805.57	84,782.39	81.39	
GNMA	2009 C-1 RMRB				132,545.93	144,805.10			(132,545.93)				(12,259.17)	
GNMA	2009 C-1 RMRB	5.10	06/14/11	04/20/41	174,295.94	189,423.08			(726.40)		173,569.54	187,193.01	(1,503.67)	
GNMA	2009 C-1 RMRB	5.10	06/14/11	05/15/41	2,392,326.75	2,670,386.82			(10,470.68)		2,381,856.07	2,681,469.68	21,553.54	
GNMA	2009 C-1 RMRB	5.00	06/28/11	05/15/41	471,362.01	522,858.30			(2,000.28)		469,361.73	526,478.35	5,620.33	
GNMA	2009 C-1 RMRB	4.85	06/21/11	05/15/41	1,261,343.93	1,399,990.88			(5,980.09)		1,255,363.84	1,411,192.19	17,181.40	
GNMA	2009 C-1 RMRB	4.70	06/21/11	05/15/41	402,331.06	442,242.28			(137,394.97)		264,936.09	292,306.62	(12,540.69)	
GNMA	2009 C-1 RMRB	5.10	06/28/11	06/15/41	1,041,210.83	1,162,085.02			(4,445.14)		1,036,765.69	1,174,852.55	17,212.67	
GNMA	2009 C-1 RMRB	4.85	06/28/11	06/15/41	1,566,686.14	1,727,381.16			(6,832.32)		1,559,853.82	1,757,362.54	36,813.70	
GNMA	2009 C-1 RMRB	4.45	11/30/11	11/15/41	958,549.15	1,047,790.07			(123,501.94)		835,047.21	913,282.78	(11,005.35)	
GNMA	2009 C-1 RMRB	4.45	11/14/11	10/15/41	2,322,536.18	2,550,167.91			(10,597.00)		2,311,939.18	2,557,744.49	18,173.58	
GNMA	2009 C-1 RMRB	4.45	11/30/11	10/15/41	1,811,147.25	1,978,660.27			(147,069.36)		1,664,077.89	1,822,431.54	(9,159.37)	
GNMA	2009 C-1 RMRB	4.60	11/14/11	09/15/41	353,174.53	387,379.48			(1,552.18)		351,622.35	386,788.09	960.79	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	1,186,200.35	1,295,912.02			(5,593.96)		1,180,606.39	1,311,996.07	21,678.01	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	254,012.83	277,481.07			(161,012.75)		93,000.08	101,714.18	(14,754.14)	
GNMA	2009 C-1 RMRB	3.85	11/28/11	10/15/41	63,493.22	67,700.91			(344.23)		63,148.99	67,414.07	57.39	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	561,683.85	614,431.57			(2,698.91)		558,984.94	614,894.60	3,161.94	
FNMA	2009 C-1 RMRB	4.85	01/11/11	10/01/40	83,056.25	90,228.98			(373.36)		82,682.89	89,866.37	10,757.05	
FNMA	2009 C-1 RMRB	4.35	06/14/11	02/01/41	88,703.66	95,699.71			(1,710.92)		86,992.74	94,091.34	102.55	
Repo Agmt	2009 C-1 RMRB	0.03	02/27/15	03/02/15	0.20	0.20					0.20	0.20		
	<b>2009 C-1 RMRB Total</b>				98,722,835.91	108,372,273.65	0.00	(2,425,569.42)	(2,590,219.21)	0.00	93,707,047.28	103,945,497.12	589,012.10	0.00
Repo Agmt	1999 B-D RMRB	0.03	02/27/15	03/02/15	907,989.78	907,989.78	175,572.84				1,083,562.62	1,083,562.62		
	<b>1999 B-D RMRB Total</b>				907,989.78	907,989.78	175,572.84	0.00	0.00	0.00	1,083,562.62	1,083,562.62	0.00	0.00
Repo Agmt	1999 A RMRB	0.03	02/27/15	03/02/15	16,199.23	16,199.23					16,199.23	16,199.23		
	<b>1999 A RMRB Total</b>				16,199.23	16,199.23	0.00	0.00	0.00	0.00	16,199.23	16,199.23	0.00	0.00
Repo Agmt	2009 C-2 2011B RMRB	0.03	02/27/15	03/02/15	7,019,233.27	7,019,233.27		(3,358,217.23)			3,661,016.04	3,661,016.04		
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	5,797,442.44	6,251,440.12			(206,365.96)		5,591,076.48	6,100,367.59	55,293.43	
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	1,579,406.92	1,725,975.87			(287,555.51)		1,291,851.41	1,412,884.94	(25,535.42)	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	2,092,688.27	2,287,977.90			(138,774.33)		1,953,913.94	2,160,911.57	11,708.00	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	997,592.65	1,091,994.83			(4,936.15)		992,656.50	1,094,900.09	7,841.41	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	1,562,171.09	1,706,656.29			(7,183.60)		1,554,987.49	1,728,166.47	28,693.78	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,294,632.48	2,517,418.31			(10,526.90)		2,284,105.58	2,538,417.86	31,526.45	
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	205,718.72	219,170.66			(1,027.31)		204,691.41	218,501.93	358.58	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	1,866,877.23	2,039,619.38			(128,881.27)		1,737,995.96	1,905,086.86	(5,651.25)	

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	3,886,281.59	4,258,587.38			(125,898.78)		3,760,382.81	4,160,750.76	28,062.16	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	2,377,108.39	2,597,704.02			(10,804.84)		2,366,303.55	2,589,848.21	2,949.03	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	408,856.47	446,781.99			(1,866.99)		406,989.48	447,122.71	2,207.71	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	642,396.44	701,786.01			(2,972.94)		639,423.50	708,295.83	9,482.76	
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	2,403,281.31	2,638,826.85			(251,360.06)		2,151,921.25	2,357,472.72	(29,994.07)	
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	3,748,519.57	4,107,627.69			(107,554.35)		3,640,965.22	4,030,730.48	30,657.14	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	1,922,683.52	2,101,089.31			(9,181.34)		1,913,502.18	2,099,494.58	7,586.61	
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	2,488,360.16	2,732,244.30			(101,315.48)		2,387,044.68	2,641,503.58	10,574.76	
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	1,238,840.19	1,353,408.16			(6,149.82)		1,232,690.37	1,364,563.61	17,305.27	
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	4,083,588.83	4,461,647.46			(355,794.87)		3,727,793.96	4,082,530.81	(23,321.78)	
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	746,081.91	737,971.99			(5,368.50)		740,713.41	735,032.13	2,428.64	
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	3,345,168.52	3,622,616.73			(146,116.18)		3,199,052.34	3,490,326.00	13,825.45	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	869,091.04	951,246.19			(99,255.30)		769,835.74	841,961.63	(10,029.26)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	684,150.52	747,762.83			(3,068.94)		681,081.58	750,667.68	5,973.79	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	156,368.00	170,830.47			(701.71)		155,666.29	170,288.02	159.26	
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	65,723.71	70,085.13			(323.43)		65,400.28	69,821.33	59.63	
GNMA	2009 C-2 2011B RMRB				76,234.29	83,285.19			(76,234.29)				(7,050.90)	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	447,389.25	489,385.67			(2,680.19)		444,709.06	489,006.52	2,301.04	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	543,297.82	593,770.18			(2,421.92)		540,875.90	595,385.36	4,037.10	
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	60,384.31	66,228.30			(541.57)		59,842.74	65,818.03	131.30	
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	8,259,833.61	8,902,118.23			(468,485.09)		7,791,348.52	8,405,306.70	(28,326.44)	
GNMA	2009 C-2 2011B RMRB				119,591.08	125,691.42			(119,591.08)				(6,100.34)	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	3,319,825.11	3,627,904.86			(248,924.15)		3,070,900.96	3,359,197.15	(19,783.56)	
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	50,860.79	54,232.86			(272.43)		50,588.36	54,006.10	45.67	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	1,807,584.20	1,983,082.56			(8,646.32)		1,798,937.88	1,999,321.55	24,885.31	
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	1,216,262.33	1,276,747.05			(146,306.55)		1,069,955.78	1,123,079.07	(7,361.43)	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	162,624.38	177,659.00			(721.03)		161,903.35	177,114.16	176.19	
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	3,199,772.87	3,447,563.27			(15,224.36)		3,184,548.51	3,436,318.90	3,979.99	
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	489,783.17	484,777.58			(3,470.05)		486,313.12	482,884.61	1,577.08	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	130,542.81	142,607.57			(598.51)		129,944.30	142,151.26	142.20	
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	1,051,166.76	1,133,273.32			(111,120.84)		940,045.92	1,015,503.33	(6,649.15)	
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	815,785.97	879,776.21			(4,565.80)		811,220.17	888,423.97	13,213.56	
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	634,988.50	628,879.90			(3,846.88)		631,141.62	627,083.37	2,050.35	
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	3,280,070.06	3,476,579.00			(16,585.92)		3,263,484.14	3,484,487.25	24,494.17	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	123,360.67	129,304.18			(624.25)		122,736.42	128,836.41	156.48	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	799,963.91	839,402.12			(4,069.27)		795,894.64	836,453.42	1,120.57	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	1,956,993.03	2,051,300.54			(10,444.63)		1,946,548.40	2,043,564.38	2,708.47	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,126,662.12	1,194,036.47			(5,773.15)		1,120,888.97	1,196,548.93	8,285.61	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,345,345.40	1,425,904.66			(6,717.39)		1,338,628.01	1,429,092.47	9,905.20	
GNMA	2009 C-2 2011B RMRB	2.85	06/15/12	05/15/42	77,680.36	78,827.69			(432.28)		77,248.08	78,629.27	233.86	
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	99,258.24	102,312.41			(534.06)		98,724.18	102,036.37	258.02	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	119,477.71	125,235.33			(612.63)		118,865.08	124,790.50	167.80	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	05/15/42	257,114.73	269,505.08			(1,307.83)		255,806.90	268,558.87	361.62	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	3,817,475.22	4,001,439.31			(139,510.90)		3,677,964.32	3,860,575.22	(1,353.19)	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	2,910,276.43	3,091,644.85			(15,450.49)		2,894,825.94	3,078,763.15	2,568.79	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	4,836,561.86	5,138,073.09			(300,961.64)		4,535,600.22	4,822,794.37	(14,317.08)	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	03/15/42	63,012.43	66,048.99			(322.31)		62,690.12	65,811.46	84.78	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	640,409.05	671,270.34			(3,332.35)		637,076.70	668,822.21	884.22	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,097,673.20	2,228,463.10			(265,681.80)		1,831,991.40	1,943,486.36	(19,294.94)	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,057,373.75	2,185,651.00			(10,588.33)		2,046,785.42	2,176,899.56	1,368.89	
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	169,546.42	172,050.61			(961.91)		168,584.51	171,598.80	510.10	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	291,166.68	305,197.99			(1,484.89)		289,681.79	304,107.93	394.83	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	886,145.62	929,885.77			(4,768.58)		881,377.04	926,327.27	1,210.08	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	2,486,434.83	2,635,297.67			(132,663.26)		2,353,771.57	2,502,930.04	295.63	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,638,162.64	3,856,088.56			(167,978.06)		3,470,184.58	3,712,750.44	24,639.94	

**Texas Department of Housing and Community Affairs**  
**Residential Mortgage Revenue Bonds Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	4,123,773.05	4,380,849.01			(166,714.26)		3,957,058.79	4,208,252.81	(5,881.94)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	387,913.16	411,121.99			(1,866.49)		386,046.67	409,618.67	363.17	
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	63,137.12	66,179.69			(321.07)		62,816.05	65,948.05	89.43	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	123,762.66	131,176.04			(1,289.35)		122,473.31	129,976.02	89.33	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,492,885.02	1,582,249.06			(7,843.63)		1,485,041.39	1,585,385.59	10,980.16	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,901,370.26	2,019,901.66			(276,146.40)		1,625,223.86	1,724,134.96	(19,620.30)	
Repo Agmt	2009 C-2 2011B RMRB	0.03	02/27/15	03/02/15	0.20	0.20					0.20	0.20		
<b>2009 C-2 2011B RMRB Total</b>					116,041,196.32	124,221,682.72	0.00	(3,358,217.23)	(4,771,622.75)	0.00	107,911,356.34	116,272,444.49	180,601.75	0.00
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	926,404.61	939,513.27			(5,502.39)		920,902.22	936,797.03	2,786.15	
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	48,293.44	49,006.73			(457.90)		47,835.54	48,690.83	142.00	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	126,317.16	128,182.86			(709.47)		125,607.69	127,853.55	380.16	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	167,436.97	169,910.01			(940.45)		166,496.52	169,473.47	503.91	
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	95,889.83	97,306.12			(538.59)		95,351.24	97,056.11	288.58	
Repo Agmt	2009 C-3 RMRB	0.03	02/27/15	03/02/15	363,363.29	363,363.29	36,682.59				400,045.88	400,045.88		
GNMA	2009 C-3 RMRB	2.85	04/27/12	04/15/42	143,060.57	145,173.57			(802.94)		142,257.63	144,798.35	427.72	
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	572,868.71	601,059.57			(3,343.90)		569,524.81	598,490.84	775.17	
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	240,845.59	244,402.87			(1,347.21)		239,498.38	243,780.61	724.95	
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	351,239.99	368,166.24			(1,799.99)		349,440.00	366,849.09	482.84	
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	174,160.84	184,589.59			(848.08)		173,312.76	183,902.16	160.65	
<b>2009 C-3 RMRB Total</b>					3,209,881.00	3,290,674.12	36,682.59	0.00	(16,290.92)	0.00	3,230,272.67	3,317,737.92	6,672.13	0.00
<b>Total Residential Mortgage Revenue Bonds Investment Summary</b>					284,325,061.97	308,180,140.30	1,031,976.55	(6,963,572.82)	(9,562,141.18)	0.00	268,831,324.52	293,558,900.40	872,497.55	0.00

**Texas Department of Housing and Community Affairs**  
**Collateralized Home Mortgage Revenue Bonds Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	506,315.36	506,315.36		(333,307.41)			173,007.95	173,007.95		
Repo Agmt	1992 A-C CHMRB	0.03	02/27/15	03/02/15	96,062.02	96,062.02	37,013.23				133,075.25	133,075.25		
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	15,051.27	15,197.84			(346.18)		14,705.09	14,909.29	57.63	
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	37,173.95	38,789.82			(2,890.91)		34,283.04	35,912.97	14.06	
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	413,025.57	456,371.39			(9,287.52)		403,738.05	447,771.35	687.48	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	190,420.17	208,519.32			(4,963.36)		185,456.81	203,849.44	293.48	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	60,870.74	66,383.85			(23,314.66)		37,556.08	41,107.67	(1,961.52)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	197,148.79	215,581.77			(5,769.75)		191,379.04	210,058.66	246.64	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	368,055.61	406,675.74			(7,608.77)		360,446.84	399,756.14	689.17	
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	32,863.29	33,288.16			(761.30)		32,101.99	32,498.89	(27.97)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	86,420.52	91,211.44			(2,088.25)		84,332.27	88,787.41	(35.78)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	43,476.12	46,199.63			(1,913.92)		41,562.20	43,928.16	(357.55)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	183,296.79	198,673.38			(4,677.93)		178,618.86	192,889.65	(1,105.80)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	51,087.88	53,014.11			(1,289.59)		49,798.29	51,639.51	(85.01)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	102,425.58	110,564.58			(38,116.30)		64,309.28	69,219.47	(3,228.81)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	26,501.06	26,672.90			(585.90)		25,915.16	26,088.46	1.46	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	161,745.50	177,068.82			(5,124.09)		156,621.41	171,745.36	(199.37)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	91,538.60	99,608.21			(2,692.53)		88,846.07	96,429.86	(485.82)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	130,093.52	142,861.37			(2,786.68)		127,306.84	139,190.94	(883.75)	
GIC's	1992 A-C CHMRB				100,000.00	100,000.00		(100,000.00)						
FNMA	1992 A-C CHMRB	6.91	04/28/95	06/01/23	61,011.28	63,665.23			(1,338.88)		59,672.40	62,511.85	185.50	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	257,878.14	279,724.11			(7,886.72)		249,991.42	270,301.28	(1,536.11)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	667,586.77	745,716.54			(16,630.75)		650,956.02	724,756.19	(4,329.60)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	572,897.00	639,139.82			(36,243.03)		536,653.97	596,331.66	(6,565.13)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	594,515.04	664,847.81			(14,017.19)		580,497.85	647,034.53	(3,796.09)	
Repo Agmt	1992 A-C CHMRB	0.03	02/27/15	03/02/15	13,097.80	13,097.80	1.28				13,099.08	13,099.08		
<b>1992 A-C CHMRB Total</b>					5,060,558.37	5,495,251.02	37,014.51	(433,307.41)	(190,334.21)	0.00	4,473,931.26	4,885,901.02	(22,722.89)	0.00
<b>Total Collateralized Home Mortgage Revenue Bonds Investment Summary</b>					5,060,558.37	5,495,251.02	37,014.51	(433,307.41)	(190,334.21)	0.00	4,473,931.26	4,885,901.02	(22,722.89)	0.00

**Texas Department of Housing and Community Affairs**  
**Taxable Mortgage Program Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.03	02/27/15	03/02/15	1,015,237.53	1,015,237.53	599,970.60				1,615,208.13	1,615,208.13		
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42	2,524,952.54	2,621,632.97			(266,442.02)		2,258,510.52	2,349,664.00	(5,526.95)	
GNMA	PROGRAM 79-TMP				1,903.40	1,910.12			(1,903.40)				(6.72)	
GNMA	PROGRAM 79-TMP	8.75	10/31/89	09/20/18	13,165.27	13,233.07			(700.34)		12,464.93	12,533.11	0.38	
GNMA	PROGRAM 79-TMP	7.50	11/30/89	10/20/18	160,319.22	170,369.63			(12,175.88)		148,143.34	157,011.20	(1,182.55)	
GNMA	PROGRAM 79-TMP	8.75	11/30/89	09/20/18	12,494.62	12,558.97			(655.75)		11,838.87	11,903.63	0.41	
GNMA	PROGRAM 79-TMP	8.75	01/01/90	11/20/18	38,847.42	41,146.41			(2,432.21)		36,415.21	38,097.23	(616.97)	
GNMA	PROGRAM 79-TMP	8.75	05/29/90	02/20/19	7,158.47	7,195.34			(359.88)		6,798.59	6,835.85	0.39	
GNMA	PROGRAM 79-TMP	8.75	04/26/90	03/20/19	51,358.50	55,625.88			(3,334.65)		48,023.85	51,616.03	(675.20)	
GNMA	PROGRAM 79-TMP	8.75	06/28/90	04/20/19	2,190.42	2,199.93			(761.66)		1,428.76	1,434.73	(3.54)	
GNMA	PROGRAM 79-TMP				534.80	534.50			(534.80)				0.30	
GNMA	PROGRAM 79-TMP				147.39	147.29			(147.39)				0.10	
GNMA	PROGRAM 79-TMP				128.77	128.70			(128.77)				0.07	
GNMA	PROGRAM 79-TMP				554.19	553.87			(554.19)				0.32	
GNMA	PROGRAM 79-TMP				290.45	290.85			(290.45)				(0.40)	
GNMA	PROGRAM 79-TMP				1,987.11	1,985.98			(1,987.11)				1.13	
GNMA	PROGRAM 79-TMP				184.44	184.69			(184.44)				(0.25)	
GNMA	PROGRAM 79-TMP				225.44	225.29			(225.44)				0.15	
GNMA	PROGRAM 79-TMP				2,242.21	2,247.17			(2,242.21)				(4.96)	
GNMA	PROGRAM 79-TMP				829.14	830.80			(829.14)				(1.66)	
GNMA	PROGRAM 79-TMP	7.19	06/28/90	05/20/15	1,286.41	1,289.92			(774.22)		512.19	513.01	(2.69)	
GNMA	PROGRAM 79-TMP	8.19	06/28/90	05/20/15	6,363.83	6,400.36			(4,025.80)		2,338.03	2,347.22	(27.34)	
GNMA	PROGRAM 79-TMP	6.19	06/28/90	05/20/15	2,191.94	2,271.70			(1,454.59)		737.35	742.38	(74.73)	
GNMA	PROGRAM 79-TMP	8.19	09/13/90	07/20/15	2,813.40	2,822.60			(1,966.60)		846.80	848.43	(7.57)	
GNMA	PROGRAM 79-TMP	8.19	09/13/90	08/20/15	4,777.51	4,812.19			(2,428.82)		2,348.69	2,358.62	(24.75)	
GNMA	PROGRAM 79-TMP	6.19	09/13/90	07/20/15	3,072.92	3,194.45			(1,525.69)		1,547.23	1,602.37	(66.39)	
GNMA	PROGRAM 79-TMP				1,646.11	1,650.08			(1,646.11)				(3.97)	
GNMA	PROGRAM 79-TMP	6.19	09/28/90	08/20/15	6,684.95	7,004.96			(3,786.56)		2,898.39	3,031.11	(187.29)	
GNMA	PROGRAM 79-TMP	7.19	09/28/90	08/20/15	5,864.05	5,895.83			(3,178.29)		2,685.76	2,697.17	(20.37)	
GNMA	PROGRAM 79-TMP	8.19	09/28/90	08/20/15	5,566.52	5,598.36			(4,650.18)		916.34	918.81	(29.37)	
GNMA	PROGRAM 79-TMP	7.50	10/31/90	07/20/19	17,205.61	17,278.05			(701.09)		16,504.52	16,578.79	1.83	
GNMA	PROGRAM 79-TMP	7.19	10/31/90	08/20/15	896.05	898.94			(335.23)		560.82	562.50	(1.21)	
GNMA	PROGRAM 79-TMP	8.19	10/31/90	09/20/15	5,401.92	5,436.92			(3,878.64)		1,523.28	1,529.71	(28.57)	
GNMA	PROGRAM 79-TMP	6.19	10/31/90	09/20/15	4,270.16	4,521.25			(3,304.67)		965.49	1,012.12	(204.46)	
GNMA	PROGRAM 79-TMP	8.19	10/31/90	09/20/15	9,910.66	9,988.36			(4,953.33)		4,957.33	4,987.32	(47.71)	
GNMA	PROGRAM 79-TMP	6.19	11/28/90	10/20/15	6,972.27	7,394.86			(2,210.67)		4,761.60	5,062.96	(121.23)	
GNMA	PROGRAM 79-TMP	8.19	11/28/90	10/20/15	11,073.08	11,154.36			(4,670.81)		6,402.27	6,441.26	(42.29)	
GNMA	PROGRAM 79-TMP	7.50	12/21/90	08/20/19	12,199.17	12,250.41			(487.83)		11,711.34	11,764.04	1.46	
GNMA	PROGRAM 79-TMP	7.19	12/21/90	10/20/15	4,093.42	4,107.58			(1,080.18)		3,013.24	3,023.79	(3.61)	
GNMA	PROGRAM 79-TMP				1,370.83	1,374.02			(1,370.83)				(3.19)	
GNMA	PROGRAM 79-TMP	8.19	02/25/91	10/20/15	2,148.30	2,156.59			(793.49)		1,354.81	1,359.65	(3.45)	
GNMA	PROGRAM 79-TMP	6.19	01/25/91	11/20/15	8,132.26	8,666.55			(2,300.67)		5,831.59	6,230.65	(135.23)	
GNMA	PROGRAM 79-TMP	8.19	02/25/90	01/20/16	4,345.88	4,388.34			(2,335.14)		2,010.74	2,019.37	(33.83)	
GNMA	PROGRAM 79-TMP	7.50	03/28/91	11/20/19	8,782.88	8,819.77			(374.41)		8,408.47	8,446.31	0.95	
GNMA	PROGRAM 79-TMP	8.19	03/28/91	02/20/16	7,384.27	7,465.72			(3,444.08)		3,940.19	3,957.45	(64.19)	
GNMA	PROGRAM 79-TMP	8.75	04/29/91	02/20/20	12,960.17	13,027.43			(492.32)		12,467.85	12,536.67	1.56	
GNMA	PROGRAM 79-TMP	8.19	04/29/91	04/20/16	5,865.75	5,913.20			(2,318.59)		3,547.16	3,574.05	(20.56)	
GNMA	PROGRAM 79-TMP	7.19	04/29/91	02/20/16	16,490.16	16,619.77			(4,590.51)		11,899.65	11,982.35	(46.91)	
GNMA	PROGRAM 79-TMP	6.19	04/29/91	04/20/16	11,077.13	11,823.17			(2,117.27)		8,959.86	9,602.46	(103.44)	
GNMA	PROGRAM 79-TMP	7.19	04/26/91	04/20/16	1,673.58	1,678.97			(637.22)		1,036.36	1,039.47	(2.28)	
GNMA	PROGRAM 79-TMP	8.75	04/26/91	01/20/20	39,554.50	42,398.47			(1,562.41)		37,992.09	40,288.71	(547.35)	
GNMA	PROGRAM 79-TMP	6.19	10/23/92	09/20/17	36,891.49	39,825.10			(4,274.13)		32,617.36	35,394.40	(156.57)	
GNMA	PROGRAM 79-TMP	7.19	10/30/92	08/20/17	34,650.79	35,515.33			(3,724.92)		30,925.87	31,393.78	(396.63)	
GNMA	PROGRAM 79-TMP	6.00	10/30/92	09/20/17	31,894.85	33,656.72			(6,711.49)		25,183.36	26,634.43	(310.80)	
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	306,589.92	329,240.78			(1,511.43)		305,078.49	327,758.02	28.67	

**Texas Department of Housing and Community Affairs**  
**Taxable Mortgage Program Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	42,591.49	47,651.78			(319.65)		42,271.84	47,459.86	127.73	
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	65,488.14	71,999.63			(536.52)		64,951.62	71,434.44	(28.67)	
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	47,106.57	52,691.52			(388.93)		46,717.64	52,436.35	133.76	
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	66,009.25	72,565.95			(551.63)		65,457.62	71,992.91	(21.41)	
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	55,871.37	62,497.16			(677.71)		55,193.66	61,956.54	137.09	
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	43,667.75	47,896.53			(204.18)		43,463.57	47,811.23	118.88	
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	110,523.40	116,161.20			(575.88)		109,947.52	115,683.48	98.16	
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	119,854.49	133,987.73			(809.05)		119,045.44	133,552.32	373.64	
FNMA	PROGRAM 79-TMP	5.49	07/14/05	05/01/35	34,106.24	38,142.71			(224.32)		33,881.92	38,022.29	103.90	
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	42,814.34	47,878.85			(981.92)		41,832.42	46,941.00	44.07	
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	60,950.31	68,157.07			(357.99)		60,592.32	67,985.79	186.71	
Repo Agmt	PROGRAM 79-TMP	0.03	02/27/15	03/02/15	330,501.17	330,501.17	144,513.54				475,014.71	475,014.71		
Repo Agmt	PROGRAM 79-TMP	0.03	02/27/15	03/02/15	618,434.57	618,434.57	21,459.70				639,894.27	639,894.27		
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	239,947.70	126,992.22			(1,271.66)		238,676.04	246,678.85	120,958.29	
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,234,540.17	1,234,540.17			(6,067.08)		1,228,473.09	1,306,530.27	78,057.18	
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	119,953.36	119,953.36			(571.34)		119,382.02	126,661.94	7,279.92	
<b>PROGRAM 79-TMP Total</b>					<b>7,709,214.39</b>	<b>7,814,831.72</b>	<b>765,943.84</b>	<b>0.00</b>	<b>(395,045.81)</b>	<b>0.00</b>	<b>8,080,112.42</b>	<b>8,382,599.54</b>	<b>196,869.79</b>	<b>0.00</b>
<b>Total Taxable Mortgage Program Investment Summary</b>					<b>7,709,214.39</b>	<b>7,814,831.72</b>	<b>765,943.84</b>	<b>0.00</b>	<b>(395,045.81)</b>	<b>0.00</b>	<b>8,080,112.42</b>	<b>8,382,599.54</b>	<b>196,869.79</b>	<b>0.00</b>



**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	02/01/15	03/01/15	114.03	114.03					114.03	114.03		
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	02/01/15	03/01/15	60,516.08	60,516.08	6,258.45				66,774.53	66,774.53		
	<b>1996 A&amp;B MF (Brighton/LasColi) Total</b>				60,630.11	60,630.11	6,258.45	0.00	0.00	0.00	66,888.56	66,888.56	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/15	03/01/15	51,639.00	51,639.00	10,534.71				62,173.71	62,173.71		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/15	03/01/15	290,824.28	290,824.28	15,900.87				306,725.15	306,725.15		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/15	03/01/15	560.86	560.86	1,680.69				2,241.55	2,241.55		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/15	03/01/15	24,500.47	24,500.47	73,500.16				98,000.63	98,000.63		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/15	03/01/15	13,398.71	13,398.71	40,194.66				53,593.37	53,593.37		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/15	03/01/15	13,660.64	13,660.64	10,200.03				23,860.67	23,860.67		
	<b>1998 M/F (Residence Oaks Proj) Total</b>				394,583.96	394,583.96	152,011.12	0.00	0.00	0.00	546,595.08	546,595.08	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/15	03/01/15	131,620.53	131,620.53		(113,225.42)			18,395.11	18,395.11		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/15	03/01/15	12,244.29	12,244.29	4,520.07				16,764.36	16,764.36		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/15	03/01/15	160,245.81	160,245.81	18,000.46				178,246.27	178,246.27		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/15	03/01/15	26,333.36	26,333.36	79,000.11				105,333.47	105,333.47		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/15	03/01/15	40,390.91	40,390.91	121,168.14				161,559.05	161,559.05		
	<b>1999 M/F (Mayfield Apartments) Total</b>				370,834.90	370,834.90	222,688.78	(113,225.42)	0.00	0.00	480,298.26	480,298.26	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	02/01/15	03/01/15	17,383.32	17,383.32	4,543.52				21,926.84	21,926.84		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	02/01/15	03/01/15	29,646.92	29,646.92	266.03				29,912.95	29,912.95		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	02/01/15	03/01/15	105,616.51	105,616.51		(52,883.97)			52,732.54	52,732.54		
	<b>2000 M/F (Timber Point Apts) Total</b>				152,646.75	152,646.75	4,809.55	(52,883.97)	0.00	0.00	104,572.33	104,572.33	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/15	03/01/15	219,241.34	219,241.34		(108,482.67)			110,758.67	110,758.67		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/15	03/01/15	247,189.73	247,189.73		(36,793.06)			210,396.67	210,396.67		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/15	03/01/15	92,826.99	92,826.99		(3.04)			92,823.95	92,823.95		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/15	03/01/15	12,459.85	12,459.85	4,740.81				17,200.66	17,200.66		
	<b>2000 A&amp;B M/F (Oaks at Hampton) Total</b>				571,717.91	571,717.91	4,740.81	(145,278.77)	0.00	0.00	431,179.95	431,179.95	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	02/01/15	03/01/15	62,596.18	62,596.18	6,000.00				68,596.18	68,596.18		
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	54,942.58	54,942.58	120,312.11				175,254.69	175,254.69		
Mutual Fund	2000 M/F (Deerwood Apts)				243,597.50	243,597.50		(243,597.50)						
	<b>2000 M/F (Deerwood Apts) Total</b>				361,136.26	361,136.26	126,312.11	(243,597.50)	0.00	0.00	243,850.87	243,850.87	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	02/01/15	03/01/15	7,255.58	7,255.58	3,579.08				10,834.66	10,834.66		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	02/01/15	03/01/15	26,726.86	26,726.86	237.03				26,963.89	26,963.89		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	02/01/15	03/01/15	100,709.89	100,709.89		(58,831.97)			41,877.92	41,877.92		
	<b>2000 M/F (Creek Point Apts) Total</b>				134,692.33	134,692.33	3,816.11	(58,831.97)	0.00	0.00	79,676.47	79,676.47	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/15	03/01/15	20,967.23	20,967.23	4,689.07				25,656.30	25,656.30		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/15	03/01/15	307,166.63	307,166.63		(36,695.77)			270,470.86	270,470.86		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/15	03/01/15	93,979.05	93,979.05		(2.57)			93,976.48	93,976.48		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/15	03/01/15	4,978.10	4,978.10	0.06				4,978.16	4,978.16		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/15	03/01/15	231,061.46	231,061.46		(132,906.49)			98,154.97	98,154.97		
	<b>2000 M/F (Parks @ Westmoreld) Total</b>				658,152.47	658,152.47	4,689.13	(169,604.83)	0.00	0.00	493,236.77	493,236.77	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/15	03/01/15	226,977.00	226,977.00		(172,740.32)			54,236.68	54,236.68		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/15	03/01/15	16,742.73	16,742.73	7,016.82				23,759.55	23,759.55		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/15	03/01/15	141,786.59	141,786.59	16,563.43				158,350.02	158,350.02		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/15	03/01/15	16,333.33	16,333.33	49,000.02				65,333.35	65,333.35		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	02/01/15	03/01/15	41,732.03	41,732.03	125,195.79				166,927.82	166,927.82		
	<b>2000 A-C MF Highland Meadows Total</b>				443,571.68	443,571.68	197,776.06	(172,740.32)	0.00	0.00	468,607.42	468,607.42	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/15	03/01/15	23,509.96	23,509.96	4,494.32				28,004.28	28,004.28		

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/15	03/01/15	32,274.27	32,274.27					32,274.27	32,274.27		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/15	03/01/15	20.23	20.23	0.64				20.87	20.87		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/15	03/01/15	11,775.57	11,775.57	0.14				11,775.71	11,775.71		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/15	03/01/15	33.51	33.51	1,125.00				1,158.51	1,158.51		
	<b>2000 A/B MF Greenbridge Total</b>				67,613.54	67,613.54	5,620.10	0.00	0.00	0.00	73,233.64	73,233.64	0.00	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/15	03/01/15	232,523.56	232,523.56		(177,280.40)			55,243.16	55,243.16		
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/15	03/01/15	29,232.84	29,232.84	16,563.21				45,796.05	45,796.05		
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/15	03/01/15	29,361.24	29,361.24	4,568.89				33,930.13	33,930.13		
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/15	03/01/15	26,000.55	26,000.55	78,000.20				104,000.75	104,000.75		
Mutual Fund	2000 A-C MF Collingham Park	0.00	02/01/15	03/01/15	73,706.58	73,706.58	186,530.90				260,237.48	260,237.48		
	<b>2000 A-C MF Collingham Park Total</b>				390,824.77	390,824.77	285,663.20	(177,280.40)	0.00	0.00	499,207.57	499,207.57	0.00	0.00
Mutual Fund	2000 A/B MF Williams Run	0.00	02/01/15	03/01/15	39,027.90	39,027.90	14,190.00				53,217.90	53,217.90		
Mutual Fund	2000 A/B MF Williams Run	0.00	02/01/15	03/01/15	14.72	14.72					14.72	14.72		
Mutual Fund	2000 A/B MF Williams Run	0.00	02/01/15	03/01/15	0.48	0.48	0.47				0.95	0.95		
Mutual Fund	2000 A/B MF Williams Run	0.01	02/01/15	03/01/15			44,826.82				44,826.82	44,826.82		
	<b>2000 A/B MF Williams Run Total</b>				39,043.10	39,043.10	59,017.29	0.00	0.00	0.00	98,060.39	98,060.39	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/15	03/01/15	24,649.95	24,649.95	5,170.00				29,819.95	29,819.95		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/15	03/01/15	313,508.73	313,508.73	3.66				313,512.39	313,512.39		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/15	03/01/15	246,555.49	246,555.49		(139,737.70)			106,817.79	106,817.79		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/15	03/01/15	249,554.64	249,554.64	15,338.23				264,892.87	264,892.87		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/15	03/01/15	102,307.85	102,307.85	(2.08)				102,305.77	102,305.77		
	<b>2001A MF Bluffview Sr. Apts. Total</b>				936,576.66	936,576.66	20,509.81	(139,737.70)	0.00	0.00	817,348.77	817,348.77	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/15	03/01/15	25,836.06	25,836.06	5,991.25				31,827.31	31,827.31		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/15	03/01/15	269,271.71	269,271.71		(154,838.28)			114,433.43	114,433.43		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/15	03/01/15	131,463.57	131,463.57	16,001.34				147,464.91	147,464.91		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/15	03/01/15	125,590.84	125,590.84		(72.43)			125,518.41	125,518.41		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/15	03/01/15	0.34	0.34					0.34	0.34		
	<b>2001A MF Knollwood Villas Apts Total</b>				552,162.52	552,162.52	21,992.59	(154,910.71)	0.00	0.00	419,244.40	419,244.40	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/15	03/01/15	42,935.15	42,935.15	10,070.13				53,005.28	53,005.28		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/15	03/01/15	149,271.32	149,271.32		(5,342.83)			143,928.49	143,928.49		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/15	03/01/15	392.87	392.87	5.46				398.33	398.33		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/15	03/01/15	173,414.71	173,414.71		(105,427.52)			67,987.19	67,987.19		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/15	03/01/15	36,380.10	36,380.10	27,093.51				63,473.61	63,473.61		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/15	03/01/15	73,333.36	73,333.36		(34,999.99)			38,333.37	38,333.37		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/15	03/01/15	208,892.20	208,892.20		(73,706.24)			135,185.96	135,185.96		
	<b>2001A MF Skyway Villas Total</b>				684,619.71	684,619.71	37,169.10	(219,476.58)	0.00	0.00	502,312.23	502,312.23	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/15	03/01/15	58,588.50	58,588.50	7,905.41				66,493.91	66,493.91		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/15	03/01/15	357,508.71	357,508.71	17,501.03				375,009.74	375,009.74		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/15	03/01/15	393,279.87	393,279.87		(264,715.39)			128,564.48	128,564.48		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/15	03/01/15	40,268.03	40,268.03	120.14				40,388.17	40,388.17		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/15	03/01/15	1,955.00	1,955.00					1,955.00	1,955.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/15	03/01/15	8,000.00	8,000.00					8,000.00	8,000.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/15	03/01/15	38,305.00	38,305.00		(119.96)			38,185.04	38,185.04		
Mutual Fund	2001AB MF Meridian Apartments	0.00	02/01/15	03/01/15	52,267.08	52,267.08					52,267.08	52,267.08		
	<b>2001AB MF Meridian Apartments Total</b>				950,172.19	950,172.19	25,526.58	(264,835.35)	0.00	0.00	710,863.42	710,863.42	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/15	03/01/15	17,735.81	17,735.81	4,143.03				21,878.84	21,878.84		
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/15	03/01/15	198,105.11	198,105.11		(158,803.11)			39,302.00	39,302.00		
Mutual Fund	2001AB MF Wildwood Branch				6,191.05	6,191.05		(6,191.05)						

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/15	03/01/15	332,163.21	332,163.21	17,500.99				349,664.20	349,664.20		
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/15	03/01/15	7,000.00	7,000.00					7,000.00	7,000.00		
Mutual Fund	2001AB MF Wildwood Branch	0.00	02/01/15	03/01/15	31,145.00	31,145.00		(105.00)			31,040.00	31,040.00		
	<b>2001AB MF Wildwood Branch Total</b>				592,340.18	592,340.18	21,644.02	(165,099.16)	0.00	0.00	448,885.04	448,885.04	0.00	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/15	03/01/15	235,002.99	235,002.99		(235,002.97)			0.02	0.02		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/15	03/01/15	40,967.91	40,967.91		(40,467.83)			500.08	500.08		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/15	03/01/15	62,963.03	62,963.03		(62,962.81)			0.22	0.22		
Mutual Fund	2001ABC MF Fallbrook Apts				0.12	0.12		(0.12)						
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/15	03/01/15	47,210.51	47,210.51		(47,210.32)			0.19	0.19		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/15	03/01/15	158,029.14	158,029.14		(158,029.04)			0.10	0.10		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	02/01/15	03/01/15	380,909.46	380,909.46		(380,909.23)			0.23	0.23		
	<b>2001ABC MF Fallbrook Apts Total</b>				925,083.16	925,083.16	0.00	(924,582.32)	0.00	0.00	500.84	500.84	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/15	03/01/15	42,218.41	42,218.41		(10,786.32)			31,432.09	31,432.09		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/15	03/01/15	0.62	0.62					0.62	0.62		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/15	03/01/15	112,475.74	112,475.74		(8,743.60)			103,732.14	103,732.14		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/15	03/01/15	56,776.48	56,776.48		(1.34)			56,775.14	56,775.14		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/15	03/01/15	117,366.21	117,366.21		(50,441.92)			66,924.29	66,924.29		
	<b>2001 MF Oak Hollow Apts Total</b>				328,837.46	328,837.46	0.00	(69,973.18)	0.00	0.00	258,864.28	258,864.28	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/15	03/01/15	25,031.10	25,031.10		(16,950.69)			8,080.41	8,080.41		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/15	03/01/15	88,746.76	88,746.76	14,008.29				102,755.05	102,755.05		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/15	03/01/15	102,499.63	102,499.63					102,499.63	102,499.63		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/15	03/01/15	184,247.05	184,247.05		(81,126.40)			103,120.65	103,120.65		
	<b>2001AB MF Hillside Apts Total</b>				400,524.54	400,524.54	14,008.29	(98,077.09)	0.00	0.00	316,455.74	316,455.74	0.00	0.00
Mutual Fund	2002 MF Park Meadows Apts	0.00	02/01/15	03/01/15	179,455.32	179,455.32		(87,348.21)			92,107.11	92,107.11		
	<b>2002 MF Park Meadows Apts Total</b>				179,455.32	179,455.32	0.00	(87,348.21)	0.00	0.00	92,107.11	92,107.11	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/15	03/01/15	16,345.98	16,345.98	5,985.55				22,331.53	22,331.53		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/15	03/01/15	236,193.09	236,193.09		(39,987.92)			196,205.17	196,205.17		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/15	03/01/15	120,045.79	120,045.79		(2.73)			120,043.06	120,043.06		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/15	03/01/15	21,195.95	21,195.95	0.25				21,196.20	21,196.20		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/15	03/01/15	260,670.55	260,670.55		(137,163.57)			123,506.98	123,506.98		
	<b>2002 MF Clarkridge Villas Apts Total</b>				654,451.36	654,451.36	5,985.80	(177,154.22)	0.00	0.00	483,282.94	483,282.94	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/15	03/01/15	3,513.74	3,513.74	4,987.56				8,501.30	8,501.30		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/15	03/01/15	32,183.08	32,183.08	20.17				32,203.25	32,203.25		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/15	03/01/15	96,320.29	96,320.29	0.02				96,320.31	96,320.31		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/15	03/01/15	5,488.58	5,488.58	0.06				5,488.64	5,488.64		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/15	03/01/15	175,985.18	175,985.18		(90,665.38)			85,319.80	85,319.80		
	<b>2002 MF Hickory Trace Apts Total</b>				313,490.87	313,490.87	5,007.81	(90,665.38)	0.00	0.00	227,833.30	227,833.30	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/15	03/01/15	200,042.16	200,042.16		(125,293.09)			74,749.07	74,749.07		
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/15	03/01/15	88,488.94	88,488.94	11,148.50				99,637.44	99,637.44		
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/15	03/01/15	839.75	839.75	0.01				839.76	839.76		
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/15	03/01/15	9,216.43	9,216.43	6,195.13				15,411.56	15,411.56		
	<b>2002 MF Green Crest Apts Total</b>				298,587.28	298,587.28	17,343.64	(125,293.09)	0.00	0.00	190,637.83	190,637.83	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	02/01/15	03/01/15	278,269.19	278,269.19		(230,613.64)			47,655.55	47,655.55		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	02/01/15	03/01/15	7,761.64	7,761.64	8,844.12				16,605.76	16,605.76		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	02/01/15	03/01/15	60,442.77	60,442.77	15,111.76				75,554.53	75,554.53		
	<b>2002 MF Ironwood Crossing Apts Total</b>				346,473.60	346,473.60	23,955.88	(230,613.64)	0.00	0.00	139,815.84	139,815.84	0.00	0.00

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/15	03/01/15	3,407.85	3,407.85	17,790.60				21,198.45	21,198.45		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/15	03/01/15	66,604.28	66,604.28		(40,849.81)			25,754.47	25,754.47		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/15	03/01/15	8,867.83	8,867.83	1,268.24				10,136.07	10,136.07		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/15	03/01/15	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/15	03/01/15	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	02/01/15	03/01/15	95,389.44	95,389.44		(46,258.07)			49,131.37	49,131.37		
	<b>2003 AB MF Reading Road Total</b>				174,285.32	174,285.32	19,058.84	(87,107.88)	0.00	0.00	106,236.28	106,236.28	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/15	03/01/15	273,363.59	273,363.59		(200,438.63)			72,924.96	72,924.96		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/15	03/01/15	398.67	398.67					398.67	398.67		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/15	03/01/15	4,459.85	4,459.85		(3,007.75)			1,452.10	1,452.10		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/15	03/01/15	230,106.59	230,106.59	15,754.80				245,861.39	245,861.39		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/15	03/01/15	18,984.42	18,984.42	45,229.02				64,213.44	64,213.44		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/15	03/01/15	111,284.24	111,284.24		(54,999.57)			56,284.67	56,284.67		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/15	03/01/15	227,638.81	227,638.81		(114,499.22)			113,139.59	113,139.59		
Mutual Fund	2003 AB MF North Vista Apts	0.01	02/01/15	03/01/15	17,765.73	17,765.73		(12,927.07)			4,838.66	4,838.66		
	<b>2003 AB MF North Vista Apts Total</b>				884,001.90	884,001.90	60,983.82	(385,872.24)	0.00	0.00	559,113.48	559,113.48	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/15	03/01/15	25,404.98	25,404.98		(6,689.86)			18,715.12	18,715.12		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/15	03/01/15	165,459.00	165,459.00	12,753.49				178,212.49	178,212.49		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/15	03/01/15	167,580.55	167,580.55		(132,525.19)			35,055.36	35,055.36		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/15	03/01/15	33.02	33.02	0.05				33.07	33.07		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/15	03/01/15	10,779.55	10,779.55	31,843.43				42,622.98	42,622.98		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/15	03/01/15	95,042.12	95,042.12		(42,499.45)			52,542.67	52,542.67		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	02/01/15	03/01/15	190,919.93	190,919.93		(82,623.94)			108,295.99	108,295.99		
	<b>2003 AB MF West Virginia Apts Total</b>				655,219.15	655,219.15	44,596.97	(264,338.44)	0.00	0.00	435,477.68	435,477.68	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	02/01/15	03/01/15	97,996.89	97,996.89	3.85				98,000.74	98,000.74		
Mutual Fund	2003 AB MF Primrose Houston	0.00	02/01/15	03/01/15	11,059.71	11,059.71	4,586.36				15,646.07	15,646.07		
	<b>2003 AB MF Primrose Houston Total</b>				109,056.60	109,056.60	4,590.21	0.00	0.00	0.00	113,646.81	113,646.81	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/15	03/01/15	47,857.39	47,857.39	20,250.80				68,108.19	68,108.19		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/15	03/01/15	97,428.54	97,428.54	15,628.40				113,056.94	113,056.94		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/15	03/01/15	354.10	354.10	0.01				354.11	354.11		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/15	03/01/15	7,889.95	7,889.95	5,910.39				13,800.34	13,800.34		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/15	03/01/15	878.25	878.25	0.01				878.26	878.26		
	<b>2003 AB MF Timber Oaks Apts Total</b>				154,408.23	154,408.23	41,789.61	0.00	0.00	0.00	196,197.84	196,197.84	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	02/01/15	03/01/15	99,271.25	99,271.25					99,271.25	99,271.25		
Mutual Fund	2003 AB MF Ash Creek	0.00	02/01/15	03/01/15	1,795.08	1,795.08	5,378.33				7,173.41	7,173.41		
	<b>2003 AB MF Ash Creek Total</b>				101,066.33	101,066.33	5,378.33	0.00	0.00	0.00	106,444.66	106,444.66	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	02/01/15	03/01/15	7,609.50	7,609.50					7,609.50	7,609.50		
Mutual Fund	2003 AB MF Peninsula	0.01	02/01/15	03/01/15	148,173.47	148,173.47	207,346.16				355,519.63	355,519.63		
Mutual Fund	2003 AB MF Peninsula	0.01	02/01/15	03/01/15	2,304.63	2,304.63	0.06				2,304.69	2,304.69		
	<b>2003 AB MF Peninsula Total</b>				158,087.60	158,087.60	207,346.22	0.00	0.00	0.00	365,433.82	365,433.82	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	02/01/15	03/01/15	108,784.52	108,784.52	1.26				108,785.78	108,785.78		
Mutual Fund	2003 AB Arlington Villas	0.00	02/01/15	03/01/15			5,792.98				5,792.98	5,792.98		
	<b>2003 AB Arlington Villas Total</b>				108,784.52	108,784.52	5,794.24	0.00	0.00	0.00	114,578.76	114,578.76	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/15	03/01/15	25,936.90	25,936.90		(17,066.86)			8,870.04	8,870.04		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/15	03/01/15	179,801.56	179,801.56	14,667.60				194,469.16	194,469.16		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/15	03/01/15	5,815.28	5,815.28	715.15				6,530.43	6,530.43		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/15	03/01/15	256,049.98	256,049.98		(191,856.40)			64,193.58	64,193.58		

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/15	03/01/15	132,886.51	132,886.51	79,632.41				212,518.92	212,518.92		
	<b>2003 AB Parkview Twnhms Total</b>				600,490.23	600,490.23	95,015.16	(208,923.26)	0.00	0.00	486,582.13	486,582.13	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	02/01/15	03/01/15	221,279.08	221,279.08	133,843.76				355,122.84	355,122.84		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	02/01/15	03/01/15	57,844.36	57,844.36		(33,862.27)			23,982.09	23,982.09		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	02/01/15	03/01/15	683.70	683.70					683.70	683.70		
	<b>2003 MF NHP-Asmara-Refunding Total</b>				279,807.14	279,807.14	133,843.76	(33,862.27)	0.00	0.00	379,788.63	379,788.63	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	02/01/15	03/01/15	11,853.60	11,853.60		(10,722.72)			1,130.88	1,130.88		
Mutual Fund	2004 A&B Timber Ridge	0.00	02/01/15	03/01/15	61,166.43	61,166.43		(264.12)			60,902.31	60,902.31		
	<b>2004 A&amp;B Timber Ridge Total</b>				73,020.03	73,020.03	0.00	(10,986.84)	0.00	0.00	62,033.19	62,033.19	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	02/01/15	03/01/15	43,146.34	43,146.34	7,018.67				50,165.01	50,165.01		
Mutual Fund	2004 A&B Century Park	0.00	02/01/15	03/01/15	35,222.78	35,222.78	45,346.89				80,569.67	80,569.67		
Mutual Fund	2004 A&B Century Park	0.00	02/01/15	03/01/15	1,628.42	1,628.42	0.02				1,628.44	1,628.44		
Mutual Fund	2004 A&B Century Park	0.00	02/01/15	03/01/15	1,701.39	1,701.39		(7.86)			1,693.53	1,693.53		
Mutual Fund	2004 A&B Century Park	0.00	02/01/15	03/01/15	130,047.19	130,047.19		(44,999.99)			85,047.20	85,047.20		
Mutual Fund	2004 A&B Century Park	0.00	02/01/15	03/01/15	133,808.97	133,808.97		(20,598.45)			113,210.52	113,210.52		
Mutual Fund	2004 A&B Century Park	0.00	02/01/15	03/01/15	306,671.59	306,671.59		(117,858.73)			188,812.86	188,812.86		
	<b>2004 A&amp;B Century Park Total</b>				652,226.68	652,226.68	52,365.58	(183,465.03)	0.00	0.00	521,127.23	521,127.23	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/15	03/01/15	0.17	0.17					0.17	0.17		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/15	03/01/15	214,656.93	214,656.93		(138,446.82)			76,210.11	76,210.11		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/15	03/01/15	185,997.20	185,997.20	14,524.61				200,521.81	200,521.81		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/15	03/01/15	73,196.87	73,196.87	0.85				73,197.72	73,197.72		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/15	03/01/15	27,699.70	27,699.70		(160.65)			27,539.05	27,539.05		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/15	03/01/15	235,407.91	235,407.91	106,997.78				342,405.69	342,405.69		
	<b>2004 A&amp;B MF Veterans Memorial Total</b>				736,958.78	736,958.78	121,523.24	(138,607.47)	0.00	0.00	719,874.55	719,874.55	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/15	03/01/15	62,811.55	62,811.55		(10,175.19)			52,636.36	52,636.36		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/15	03/01/15	71,870.07	71,870.07	3,982.85				75,852.92	75,852.92		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/15	03/01/15	20,291.43	20,291.43	0.51				20,291.94	20,291.94		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/15	03/01/15	20,175.80	20,175.80		(12,696.75)			7,479.05	7,479.05		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/15	03/01/15	155,144.62	155,144.62		(111,143.20)			44,001.42	44,001.42		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/15	03/01/15	0.12	0.12					0.12	0.12		
	<b>2004 MF Rush Creek Apts Total</b>				330,293.59	330,293.59	3,983.36	(134,015.14)	0.00	0.00	200,261.81	200,261.81	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/15	03/01/15	163,982.57	163,982.57	14,854.21				178,836.78	178,836.78		
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/15	03/01/15	213,119.58	213,119.58		(158,066.52)			55,053.06	55,053.06		
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/15	03/01/15	393,037.45	393,037.45		(214,188.33)			178,849.12	178,849.12		
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/15	03/01/15	6,540.00	6,540.00		(3,852.50)			2,687.50	2,687.50		
	<b>2004 MF Humble Parkway Total</b>				776,679.60	776,679.60	14,854.21	(376,107.35)	0.00	0.00	415,426.46	415,426.46	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	02/01/15	03/01/15	59,105.05	59,105.05	55,285.41				114,390.46	114,390.46		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	02/01/15	03/01/15	2,283.42	2,283.42					2,283.42	2,283.42		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	02/01/15	03/01/15	31,571.99	31,571.99	6,309.48				37,881.47	37,881.47		
	<b>2004 MF Chisholm Trail Apts Total</b>				92,960.46	92,960.46	61,594.89	0.00	0.00	0.00	154,555.35	154,555.35	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	02/01/15	03/01/15	168,422.88	168,422.88		(48,048.01)			120,374.87	120,374.87		
Mutual Fund	2004 MF Evergreen	0.00	02/01/15	03/01/15	6,067.27	6,067.27	6,039.99				12,107.26	12,107.26		
Mutual Fund	2004 MF Evergreen	0.00	02/01/15	03/01/15	0.04	0.04	10,511.42				10,511.46	10,511.46		
Mutual Fund	2004 MF Evergreen	0.00	02/01/15	03/01/15			76,369.39				76,369.39	76,369.39		
Mutual Fund	2004 MF Evergreen	0.00	02/01/15	03/01/15	846.59	846.59					846.59	846.59		
Mutual Fund	2004 MF Evergreen	0.00	02/01/15	03/01/15	498,594.32	498,594.32	15,834.63				514,428.95	514,428.95		
	<b>2004 MF Evergreen Total</b>				673,931.10	673,931.10	108,755.43	(48,048.01)	0.00	0.00	734,638.52	734,638.52	0.00	0.00

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	02/01/15	03/01/15	13,009.72	13,009.72	4,169.96				17,179.68	17,179.68		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	02/01/15	03/01/15	60,838.35	60,838.35	57,517.78				118,356.13	118,356.13		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	02/01/15	03/01/15	1,087.29	1,087.29					1,087.29	1,087.29		
	<b>2004 MF Montgomery Pines Apts Total</b>				74,935.36	74,935.36	61,687.74	0.00	0.00	0.00	136,623.10	136,623.10	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/15	03/01/15	392.77	392.77					392.77	392.77		
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/15	03/01/15	0.13	0.13					0.13	0.13		
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/15	03/01/15	26,460.07	26,460.07	6,876.44				33,336.51	33,336.51		
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/15	03/01/15	91,102.64	91,102.64		(64,890.89)			26,211.75	26,211.75		
	<b>2004 MF Bristol Apts Total</b>				117,955.61	117,955.61	6,876.44	(64,890.89)	0.00	0.00	59,941.16	59,941.16	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	02/01/15	03/01/15	20,549.13	20,549.13	7,485.86				28,034.99	28,034.99		
Mutual Fund	2004 MF Pinnacle Apts	0.00	02/01/15	03/01/15	118,198.79	118,198.79		(59,261.87)			58,936.92	58,936.92		
Mutual Fund	2004 MF Pinnacle Apts	0.00	02/01/15	03/01/15	0.21	0.21					0.21	0.21		
	<b>2004 MF Pinnacle Apts Total</b>				138,748.13	138,748.13	7,485.86	(59,261.87)	0.00	0.00	86,972.12	86,972.12	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/15	03/01/15	202,881.54	202,881.54		(125,219.53)			77,662.01	77,662.01		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/15	03/01/15	321,125.74	321,125.74	12,544.69				333,670.43	333,670.43		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/15	03/01/15	8,716.65	8,716.65	143.56				8,860.21	8,860.21		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/15	03/01/15	51,811.52	51,811.52		(143.52)			51,668.00	51,668.00		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/15	03/01/15	8,503.58	8,503.58		(167.20)			8,336.38	8,336.38		
	<b>2004 MF Churchill @ Pinnacle Total</b>				593,039.03	593,039.03	12,688.25	(125,530.25)	0.00	0.00	480,197.03	480,197.03	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	02/01/15	03/01/15	160,894.76	160,894.76		(152,633.90)			8,260.86	8,260.86		
Mutual Fund	2004 MF Village Fair	0.00	02/01/15	03/01/15	58,812.39	58,812.39	4,384.34				63,196.73	63,196.73		
Mutual Fund	2004 MF Village Fair	0.00	02/01/15	03/01/15	110,000.01	110,000.01	3,936.26				113,936.27	113,936.27		
Mutual Fund	2004 MF Village Fair	0.00	02/01/15	03/01/15	21,836.07	21,836.07		(21,808.13)			27.94	27.94		
	<b>2004 MF Village Fair Total</b>				351,543.23	351,543.23	8,320.60	(174,442.03)	0.00	0.00	185,421.80	185,421.80	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	02/01/15	03/01/15	36,439.02	36,439.02		(15,070.54)			21,368.48	21,368.48		
Mutual Fund	2005 MF Pecan Grove	0.00	02/01/15	03/01/15	0.55	0.55					0.55	0.55		
	<b>2005 MF Pecan Grove Total</b>				36,439.57	36,439.57	0.00	(15,070.54)	0.00	0.00	21,369.03	21,369.03	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/15	03/01/15	36,143.38	36,143.38	13,462.61				49,605.99	49,605.99		
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/15	03/01/15	9,603.64	9,603.64	7,652.16				17,255.80	17,255.80		
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/15	03/01/15	103,770.62	103,770.62	19,659.01				123,429.63	123,429.63		
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/15	03/01/15	166,235.94	166,235.94		(145,477.63)			20,758.31	20,758.31		
	<b>2005 MF Prairie Oaks Total</b>				315,753.58	315,753.58	40,773.78	(145,477.63)	0.00	0.00	211,049.73	211,049.73	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	02/01/15	03/01/15	3,547.93	3,547.93	0.04				3,547.97	3,547.97		
Mutual Fund	2005 MF Port Royal	0.00	02/01/15	03/01/15	29,345.66	29,345.66		(10,585.66)			18,760.00	18,760.00		
	<b>2005 MF Port Royal Total</b>				32,893.59	32,893.59	0.04	(10,585.66)	0.00	0.00	22,307.97	22,307.97	0.00	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/15	03/01/15	102,531.88	102,531.88		(50,466.72)			52,065.16	52,065.16		
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/15	03/01/15	517.08	517.08	0.01				517.09	517.09		
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/15	03/01/15	25,421.45	25,421.45		(8,370.70)			17,050.75	17,050.75		
	<b>2005 MF Mission Del Rio Total</b>				128,470.41	128,470.41	0.01	(58,837.42)	0.00	0.00	69,633.00	69,633.00	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/15	03/01/15	31,418.95	31,418.95	5,200.70				36,619.65	36,619.65		
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/15	03/01/15	12.13	12.13	0.83				12.96	12.96		
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/15	03/01/15	27.55	27.55					27.55	27.55		
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/15	03/01/15	16,782.64	16,782.64	39,978.43				56,761.07	56,761.07		
	<b>2005 MF Atascocita Apts Total</b>				48,241.27	48,241.27	45,179.96	0.00	0.00	0.00	93,421.23	93,421.23	0.00	0.00

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/15	03/01/15	19,973.83	19,973.83	333.94				20,307.77	20,307.77		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/15	03/01/15	916.50	916.50					916.50	916.50		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/15	03/01/15	86.21	86.21					86.21	86.21		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/15	03/01/15	1,826.70	1,826.70					1,826.70	1,826.70		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/15	03/01/15	162,831.37	162,831.37	27,421.59				190,252.96	190,252.96		
	<b>2005 MF Tower Ridge Total</b>				185,634.61	185,634.61	27,755.53	0.00	0.00	0.00	213,390.14	213,390.14	0.00	0.00
GNMA	2005 MF Prairie Ranch	4.99	03/28/06	01/15/45	11,218,642.24	11,507,634.46			(38,421.01)		11,180,221.23	11,414,670.47	(54,542.98)	
Inv Agmt	2005 MF Prairie Ranch	3.25	12/06/05	01/20/45	314,571.31	314,571.31		(174,300.93)			140,270.38	140,270.38		
Mutual Fund	2005 MF Prairie Ranch	0.00	02/01/15	03/01/15	3,587.16	3,587.16	0.04				3,587.20	3,587.20		
	<b>2005 MF Prairie Ranch Total</b>				11,536,800.71	11,825,792.93	0.04	(174,300.93)	(38,421.01)	0.00	11,324,078.81	11,558,528.05	(54,542.98)	0.00
Mutual Fund	2005 MF St. Augustine	0.00	02/01/15	03/01/15	0.05	0.05					0.05	0.05		
Mutual Fund	2005 MF St. Augustine	0.00	02/01/15	03/01/15	104,561.28	104,561.28		(73,148.33)			31,412.95	31,412.95		
Mutual Fund	2005 MF St. Augustine	0.00	02/01/15	03/01/15	15,414.54	15,414.54	4,676.89				20,091.43	20,091.43		
Mutual Fund	2005 MF St. Augustine	0.00	02/01/15	03/01/15	12.66	12.66					12.66	12.66		
	<b>2005 MF St. Augustine Total</b>				119,988.53	119,988.53	4,676.89	(73,148.33)	0.00	0.00	51,517.09	51,517.09	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.02	02/01/15	03/01/15	101,874.68	101,874.68	4.29				101,878.97	101,878.97		
Mutual Fund	2005 MF Park Manor	0.02	02/01/15	03/01/15	0.86	0.86					0.86	0.86		
Mutual Fund	2005 MF Park Manor	0.02	02/01/15	03/01/15	3,481.32	3,481.32	0.15				3,481.47	3,481.47		
Mutual Fund	2005 MF Park Manor	0.02	02/01/15	03/01/15	0.01	0.01					0.01	0.01		
	<b>2005 MF Park Manor Total</b>				105,356.87	105,356.87	4.44	0.00	0.00	0.00	105,361.31	105,361.31	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/15	03/01/15	11,062.25	11,062.25	15,572.65				26,634.90	26,634.90		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/15	03/01/15	18,429.01	18,429.01	15,539.28				33,968.29	33,968.29		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/15	03/01/15	71,008.41	71,008.41		(714.75)			70,293.66	70,293.66		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/15	03/01/15	625,016.84	625,016.84	7.30				625,024.14	625,024.14		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/15	03/01/15	20,079.85	20,079.85	6,035.99				26,115.84	26,115.84		
	<b>2005 MF Pr Mockingbird Total</b>				745,596.36	745,596.36	37,155.22	(714.75)	0.00	0.00	782,036.83	782,036.83	0.00	0.00
Mutual Fund	2005 MF P1 @ Chase Oaks	0.00	02/01/15	03/01/15	411.19	411.19					411.19	411.19		
Mutual Fund	2005 MF P1 @ Chase Oaks	0.00	02/01/15	03/01/15	120.07	120.07					120.07	120.07		
	<b>2005 MF P1 @ Chase Oaks Total</b>				531.26	531.26	0.00	0.00	0.00	0.00	531.26	531.26	0.00	0.00
Mutual Fund	2006 MF Coral Hills	0.00	02/01/15	03/01/15	138,953.56	138,953.56		(90,048.64)			48,904.92	48,904.92		
Mutual Fund	2006 MF Coral Hills	0.00	02/01/15	03/01/15	3,766.62	3,766.62					3,766.62	3,766.62		
	<b>2006 MF Coral Hills Total</b>				142,720.18	142,720.18	0.00	(90,048.64)	0.00	0.00	52,671.54	52,671.54	0.00	0.00
Mutual Fund	2006 MF Harris Branch	0.00	02/01/15	03/01/15	52,504.23	52,504.23	66,278.55				118,782.78	118,782.78		
Mutual Fund	2006 MF Harris Branch	0.00	02/01/15	03/01/15	8,294.32	8,294.32					8,294.32	8,294.32		
Mutual Fund	2006 MF Harris Branch	0.00	02/01/15	03/01/15	40,452.33	40,452.33	9,701.34				50,153.67	50,153.67		
Mutual Fund	2006 MF Harris Branch	0.00	02/01/15	03/01/15	17,348.76	17,348.76	0.77				17,349.53	17,349.53		
	<b>2006 MF Harris Branch Total</b>				118,599.64	118,599.64	75,980.66	0.00	0.00	0.00	194,580.30	194,580.30	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	02/01/15	03/01/15	73,893.17	73,893.17		(50,855.46)			23,037.71	23,037.71		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/15	03/01/15	1.36	1.36	1.44				2.80	2.80		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/15	03/01/15	240,561.76	240,561.76	2.81				240,564.57	240,564.57		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/15	03/01/15	39,166.66	39,166.66	15,000.00				54,166.66	54,166.66		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/15	03/01/15	67,291.31	67,291.31	99,783.75				167,075.06	167,075.06		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/15	03/01/15	14,358.17	14,358.17	5,021.62				19,379.79	19,379.79		
	<b>2006 MF Bella Vista Total</b>				435,272.43	435,272.43	119,809.62	(50,855.46)	0.00	0.00	504,226.59	504,226.59	0.00	0.00
Mutual Fund	2006 MF Village Park	0.00	02/01/15	03/01/15	3,261.28	3,261.28					3,261.28	3,261.28		
Mutual Fund	2006 MF Village Park	0.00	02/01/15	03/01/15	356,284.70	356,284.70		(165,286.04)			190,998.66	190,998.66		

**Texas Department of Housing and Community Affairs**  
**Multifamily Investment Summary**  
**For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
	<b>2006 MF Village Park Total</b>				359,545.98	359,545.98	0.00	(165,286.04)	0.00	0.00	194,259.94	194,259.94	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	02/01/15	03/01/15	18,035.60	18,035.60	6,590.00				24,625.60	24,625.60		
Mutual Fund	2006 MF Oakmoor	0.00	02/01/15	03/01/15	206,176.65	206,176.65	15,499.98				221,676.63	221,676.63		
Mutual Fund	2006 MF Oakmoor	0.00	02/01/15	03/01/15	79,758.63	79,758.63		(0.01)			79,758.62	79,758.62		
Mutual Fund	2006 MF Oakmoor	0.00	02/01/15	03/01/15	322,689.86	322,689.86		(127,903.68)			194,786.18	194,786.18		
	<b>2006 MF Oakmoor Total</b>				626,660.74	626,660.74	22,089.98	(127,903.69)	0.00	0.00	520,847.03	520,847.03	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	02/01/15	03/01/15	22,088.19	22,088.19		(4,399.81)			17,688.38	17,688.38		
Mutual Fund	2006 MF Sunset Pointe	0.00	02/01/15	03/01/15	1,317.49	1,317.49					1,317.49	1,317.49		
Mutual Fund	2006 MF Sunset Pointe	0.00	02/01/15	03/01/15	0.22	0.22					0.22	0.22		
Mutual Fund	2006 MF Sunset Pointe	0.00	02/01/15	03/01/15	1,154,814.05	1,154,814.05	65,073.64				1,219,887.69	1,219,887.69		
	<b>2006 MF Sunset Pointe Total</b>				1,178,219.95	1,178,219.95	65,073.64	(4,399.81)	0.00	0.00	1,238,893.78	1,238,893.78	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	02/01/15	03/01/15	145,752.53	145,752.53	184,053.17				329,805.70	329,805.70		
	<b>2006 MF Hillcrest Total</b>				145,752.53	145,752.53	184,053.17	0.00	0.00	0.00	329,805.70	329,805.70	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.02	02/01/15	03/01/15	3.36	3.36					3.36	3.36		
Mutual Fund	2006 MF Pleasant Village	0.02	02/01/15	03/01/15	8,626.04	8,626.04					8,626.04	8,626.04		
Mutual Fund	2006 MF Pleasant Village	0.02	02/01/15	03/01/15	1,620.59	1,620.59	0.07				1,620.66	1,620.66		
Mutual Fund	2006 MF Pleasant Village	0.02	02/01/15	03/01/15	25,150.00	25,150.00	1.06				25,151.06	25,151.06		
Mutual Fund	2006 MF Pleasant Village	0.02	02/01/15	03/01/15	5.38	5.38	0.37				5.75	5.75		
	<b>2006 MF Pleasant Village Total</b>				35,405.37	35,405.37	1.50	0.00	0.00	0.00	35,406.87	35,406.87	0.00	0.00
Mutual Fund	2006 MF Grove Village				0.81	0.81		(0.81)						
Mutual Fund	2006 MF Grove Village				26,623.40	26,623.40		(26,623.40)						
Mutual Fund	2006 MF Grove Village	0.02	02/01/15	03/01/15	18.56	18.56		(18.54)			0.02	0.02		
Mutual Fund	2006 MF Grove Village				10,171.59	10,171.59		(10,171.59)						
Mutual Fund	2006 MF Grove Village				2.61	2.61		(2.61)						
	<b>2006 MF Grove Village Total</b>				36,816.97	36,816.97	0.00	(36,816.95)	0.00	0.00	0.02	0.02	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	02/01/15	03/01/15	31,703.74	31,703.74	3,498.77				35,202.51	35,202.51		
Mutual Fund	2006 MF Red Hills	0.00	02/01/15	03/01/15	48.48	48.48					48.48	48.48		
Mutual Fund	2006 MF Red Hills	0.00	02/01/15	03/01/15	89,455.96	89,455.96		(83,516.96)			5,939.00	5,939.00		
Mutual Fund	2006 MF Red Hills	0.00	02/01/15	03/01/15	11.74	11.74	0.37				12.11	12.11		
	<b>2006 MF Red Hills Total</b>				121,219.92	121,219.92	3,499.14	(83,516.96)	0.00	0.00	41,202.10	41,202.10	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/15	03/01/15	10,099.19	10,099.19	0.12				10,099.31	10,099.31		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/15	03/01/15	19,515.56	19,515.56	2,413.19				21,928.75	21,928.75		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/15	03/01/15	96.85	96.85					96.85	96.85		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/15	03/01/15	67,790.71	67,790.71	24,372.79				92,163.50	92,163.50		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/15	03/01/15	11.68	11.68	0.23				11.91	11.91		
	<b>2006 MF Champion Crossing Total</b>				97,513.99	97,513.99	26,786.33	0.00	0.00	0.00	124,300.32	124,300.32	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	02/01/15	03/01/15	462,946.35	462,946.35	7.44				462,953.79	462,953.79		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/15	03/01/15	39,562.54	39,562.54	6,208.26				45,770.80	45,770.80		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/15	03/01/15	0.02	0.02	109,062.82				109,062.84	109,062.84		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/15	03/01/15	245,073.22	245,073.22		(167,615.78)			77,457.44	77,457.44		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/15	03/01/15	226,085.03	226,085.03	13,683.02				239,768.05	239,768.05		
	<b>2006 MF Meadowlands Total</b>				973,667.16	973,667.16	128,961.54	(167,615.78)	0.00	0.00	935,012.92	935,012.92	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/15	03/01/15	4,771.68	4,771.68	6,062.55				10,834.23	10,834.23		
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/15	03/01/15	211,355.85	211,355.85		(184,245.30)			27,110.55	27,110.55		
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/15	03/01/15	169,816.17	169,816.17	219,752.01				389,568.18	389,568.18		
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/15	03/01/15	349,757.14	349,757.14	15,629.07				365,386.21	365,386.21		



**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
	<b>2006 MF East Texas Pines Total</b>				735,700.84	735,700.84	241,443.63	(184,245.30)	0.00	0.00	792,899.17	792,899.17	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/15	03/01/15	44.00	44.00					44.00	44.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/15	03/01/15	106,675.49	106,675.49		(75,849.76)			30,825.73	30,825.73		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/15	03/01/15	48,950.88	48,950.88		(41,395.88)			7,555.00	7,555.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/15	03/01/15	33,840.39	33,840.39		(20,577.61)			13,262.78	13,262.78		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/15	03/01/15	19.00	19.00					19.00	19.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/15	03/01/15	402.42	402.42					402.42	402.42		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/15	03/01/15	0.74	0.74					0.74	0.74		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/15	03/01/15	7,946.90	7,946.90	3,765.70				11,712.60	11,712.60		
	<b>2006 MF Villas at Henderson Total</b>				197,879.82	197,879.82	3,765.70	(137,823.25)	0.00	0.00	63,822.27	63,822.27	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.01	02/01/15	03/01/15	260,621.68	260,621.68		(149,181.52)			111,440.16	111,440.16		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	02/01/15	03/01/15	118.65	118.65	6,317.56				6,436.21	6,436.21		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	02/01/15	03/01/15	5,650.75	5,650.75	0.15				5,650.90	5,650.90		
	<b>2006 MF Aspen Parks Apts Total</b>				266,391.08	266,391.08	6,317.71	(149,181.52)	0.00	0.00	123,527.27	123,527.27	0.00	0.00
Mutual Fund	2006 MF Idlewilde Apts	0.00	02/01/15	03/01/15	10,722.67	10,722.67	920.87				11,643.54	11,643.54		
Mutual Fund	2006 MF Idlewilde Apts	0.00	02/01/15	03/01/15	70,115.36	70,115.36	41,844.49				111,959.85	111,959.85		
Mutual Fund	2006 MF Idlewilde Apts	0.00	02/01/15	03/01/15	11,585.83	11,585.83	0.25				11,586.08	11,586.08		
Mutual Fund	2006 MF Idlewilde Apts	0.00	02/01/15	03/01/15	0.97	0.97					0.97	0.97		
	<b>2006 MF Idlewilde Apts Total</b>				92,424.83	92,424.83	42,765.61	0.00	0.00	0.00	135,190.44	135,190.44	0.00	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/15	03/01/15	19,480.52	19,480.52		(15,921.21)			3,559.31	3,559.31		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/15	03/01/15	888.02	888.02					888.02	888.02		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/15	03/01/15	71,636.15	71,636.15	41,844.51				113,480.66	113,480.66		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/15	03/01/15	1,708.18	1,708.18	0.26				1,708.44	1,708.44		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/15	03/01/15	0.97	0.97					0.97	0.97		
	<b>2007 MF Landcaster Apts Total</b>				93,713.84	93,713.84	41,844.77	(15,921.21)	0.00	0.00	119,637.40	119,637.40	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	02/01/15	03/01/15	150,385.31	150,385.31	15,753.74				166,139.05	166,139.05		
Mutual Fund	2007 MF Park Place	0.01	02/01/15	03/01/15	237,889.22	237,889.22		(188,281.89)			49,607.33	49,607.33		
Mutual Fund	2007 MF Park Place	0.01	02/01/15	03/01/15	67,389.98	67,389.98		(123.76)			67,266.22	67,266.22		
Mutual Fund	2007 MF Park Place	0.01	02/01/15	03/01/15	19,940.63	19,940.63		(16,058.65)			3,881.98	3,881.98		
	<b>2007 MF Park Place Total</b>				475,605.14	475,605.14	15,753.74	(204,464.30)	0.00	0.00	286,894.58	286,894.58	0.00	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/15	03/01/15	56,607.95	56,607.95		(48,650.95)			7,957.00	7,957.00		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/15	03/01/15	4,679.50	4,679.50	0.05				4,679.55	4,679.55		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/15	03/01/15	14,093.61	14,093.61	2,857.85				16,951.46	16,951.46		
	<b>2007 MF Terrace @ Cibolo Total</b>				75,381.06	75,381.06	2,857.90	(48,650.95)	0.00	0.00	29,588.01	29,588.01	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	02/01/15	03/01/15	225,588.07	225,588.07		(172,568.27)			53,019.80	53,019.80		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/15	03/01/15	139,421.10	139,421.10	12,003.59				151,424.69	151,424.69		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/15	03/01/15	57,209.50	57,209.50		(109.46)			57,100.04	57,100.04		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/15	03/01/15	7,538.41	7,538.41	109.80				7,648.21	7,648.21		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/15	03/01/15	10.28	10.28					10.28	10.28		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/15	03/01/15	18,842.74	18,842.74	5,218.73				24,061.47	24,061.47		
	<b>2007 MF Santora Villas Total</b>				448,610.10	448,610.10	17,332.12	(172,677.73)	0.00	0.00	293,264.49	293,264.49	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	16,115,182.69	16,771,696.27			(46,724.13)		16,068,458.56	16,722,909.71	(2,062.43)	
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	388,590.43	388,590.43			(241,995.44)		146,594.99	146,594.99		
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	02/01/15	03/01/15	7,762.20	7,762.20	0.09				7,762.29	7,762.29		
	<b>2007 A/B MF Villas @ Mesquite Total</b>				16,511,535.32	17,168,048.90	0.09	(241,995.44)	(46,724.13)	0.00	16,222,815.84	16,877,266.99	(2,062.43)	0.00
GNMA	2007 MF Summit Point	5.32	10/01/10	06/15/47	9,084,654.08	9,693,235.06			(24,848.45)		9,059,805.63	9,676,416.00	8,029.39	

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/14	Beginning Market Value 11/30/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 02/28/15	Ending Market Value 02/28/15	Change In Market Value	Recognized Gain
Mutual Fund	2007 MF Summit Point	0.01	02/01/15	03/01/15	374,295.96	374,295.96		(149,868.33)			224,427.63	224,427.63		
Mutual Fund	2007 MF Summit Point	0.01	02/01/15	03/01/15	0.02	0.02	5,920.94				5,920.96	5,920.96		
	<b>2007 MF Summit Point Total</b>				9,458,950.06	10,067,531.04	5,920.94	(149,868.33)	(24,848.45)	0.00	9,290,154.22	9,906,764.59	8,029.39	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/15	03/01/15	10,132.61	10,132.61	5,064.34				15,196.95	15,196.95		
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/15	03/01/15	146,568.74	146,568.74		(102,925.90)			43,642.84	43,642.84		
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/15	03/01/15	75,799.47	75,799.47		(1.85)			75,797.62	75,797.62		
	<b>2007 MF Costa Rialto Total</b>				232,500.82	232,500.82	5,064.34	(102,927.75)	0.00	0.00	134,637.41	134,637.41	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/15	03/01/15	13,231.21	13,231.21	6,260.78				19,491.99	19,491.99		
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/15	03/01/15	4.59	4.59					4.59	4.59		
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/15	03/01/15	26,083.86	26,083.86	35,660.45				61,744.31	61,744.31		
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/15	03/01/15	570.00	570.00	0.16				570.16	570.16		
	<b>2007 MF Windshire Apts Total</b>				39,889.66	39,889.66	41,921.39	0.00	0.00	0.00	81,811.05	81,811.05	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.00	02/01/15	03/01/15	339.00	339.00	5,176.64				5,515.64	5,515.64		
	<b>2007 MF Residences @ Onion Crk Total</b>				339.00	339.00	5,176.64	0.00	0.00	0.00	5,515.64	5,515.64	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	02/01/15	03/01/15	18,195.45	18,195.45	161.13				18,356.58	18,356.58		
Mutual Fund	2008 MF West Oaks Apts	0.01	02/01/15	03/01/15	18,102.27	18,102.27	8,500.90				26,603.17	26,603.17		
	<b>2008 MF West Oaks Apts Total</b>				36,297.72	36,297.72	8,662.03	0.00	0.00	0.00	44,959.75	44,959.75	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.02	02/01/15	03/01/15	14.11	14.11	0.55				14.66	14.66		
Mutual Fund	2008 MF Costa Ibiza Apts	0.02	02/01/15	03/01/15	0.24	0.24	0.01				0.25	0.25		
Mutual Fund	2008 MF Costa Ibiza Apts	0.02	02/01/15	03/01/15	13,835.95	13,835.95	5,634.93				19,470.88	19,470.88		
Mutual Fund	2008 MF Costa Ibiza Apts	0.02	02/01/15	03/01/15	92,745.84	92,745.84		(63,812.09)			28,933.75	28,933.75		
	<b>2008 MF Costa Ibiza Apts Total</b>				106,596.14	106,596.14	5,635.49	(63,812.09)	0.00	0.00	48,419.54	48,419.54	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	02/01/15	03/01/15	1,433.79	1,433.79	0.34				1,434.13	1,434.13		
Mutual Fund	2008 MF Addison Park Apts	0.01	02/01/15	03/01/15	77,987.38	77,987.38		(49,212.84)			28,774.54	28,774.54		
Mutual Fund	2008 MF Addison Park Apts	0.01	02/01/15	03/01/15	9,731.19	9,731.19	1,946.68				11,677.87	11,677.87		
	<b>2008 MF Addison Park Apts Total</b>				89,152.36	89,152.36	1,947.02	(49,212.84)	0.00	0.00	41,886.54	41,886.54	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/15	03/01/15	1.67	1.67					1.67	1.67		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/15	03/01/15	63,365.13	63,365.13	6,280.02				69,645.15	69,645.15		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/15	03/01/15	74,720.20	74,720.20		(59,549.81)			15,170.39	15,170.39		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/15	03/01/15	2.80	2.80					2.80	2.80		
	<b>2008 MF Alta Cullen Ref Total</b>				138,089.80	138,089.80	6,280.02	(59,549.81)	0.00	0.00	84,820.01	84,820.01	0.00	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	02/01/15	03/01/15	25,626.63	25,626.63	9,450.10				35,076.73	35,076.73		
	<b>2009 MF Costa Mariposa Total</b>				25,626.63	25,626.63	9,450.10	0.00	0.00	0.00	35,076.73	35,076.73	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/15	03/01/15	3,333.76	3,333.76	333.41				3,667.17	3,667.17		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/15	03/01/15	84,211.70	84,211.70		(53,279.49)			30,932.21	30,932.21		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/15	03/01/15	0.02	0.02					0.02	0.02		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/15	03/01/15	0.17	0.17					0.17	0.17		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/15	03/01/15	10,973.67	10,973.67	9,957.98				20,931.65	20,931.65		
	<b>2009 MF Woodmont Apts Total</b>				98,519.32	98,519.32	10,291.39	(53,279.49)	0.00	0.00	55,531.22	55,531.22	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/15	03/01/15	0.10	0.10					0.10	0.10		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/15	03/01/15	5,507,050.22	5,507,050.22		(4,815,633.55)			691,416.67	691,416.67		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/15	03/01/15	51,000.49	51,000.49	0.97				51,001.46	51,001.46		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/15	03/01/15	8,994,552.62	8,994,552.62	4,816,004.10				13,810,556.72	13,810,556.72		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/15	03/01/15	0.12	0.12					0.12	0.12		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/15	03/01/15	0.24	0.24					0.24	0.24		

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending February 28, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning	Beginning	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending	Ending	Change In Market Value	Recognized Gain
					Carrying Value 11/30/14	Market Value 11/30/14					Carrying Value 02/28/15	Market Value 02/28/15		
<b>2013 MF Waters @ Willow Run Total</b>					14,552,603.79	14,552,603.79	4,816,005.07	(4,815,633.55)	0.00	0.00	14,552,975.31	14,552,975.31	0.00	0.00
Mutual Fund	2014 MF Northcrest Apts	0.01	02/01/15	03/01/15	1,125,540.63	1,125,540.63		(238,462.71)			887,077.92	887,077.92		
Mutual Fund	2014 MF Northcrest Apts	0.01	02/01/15	03/01/15	11,000.00	11,000.00		(5,215.97)			5,784.03	5,784.03		
Mutual Fund	2014 MF Northcrest Apts	0.01	02/01/15	03/01/15	1,774,556.96	1,774,556.96	238,536.78				2,013,093.74	2,013,093.74		
<b>2014 MF Northcrest Apts Total</b>					2,911,097.59	2,911,097.59	238,536.78	(243,678.68)	0.00	0.00	2,905,955.69	2,905,955.69	0.00	0.00
Mutual Fund	2014 MF Pine Haven Apts	0.01	02/01/15	03/01/15	688,158.29	688,158.29		(481,638.71)			206,519.58	206,519.58		
Mutual Fund	2014 MF Pine Haven Apts	0.01	02/01/15	03/01/15	10,000.00	10,000.00		(4,856.25)			5,143.75	5,143.75		
Mutual Fund	2014 MF Pine Haven Apts	0.01	02/01/15	03/01/15	2,011,932.81	2,011,932.81	481,707.38				2,493,640.19	2,493,640.19		
<b>2014 MF Pine Haven Apts Total</b>					2,710,091.10	2,710,091.10	481,707.38	(486,494.96)	0.00	0.00	2,705,303.52	2,705,303.52	0.00	0.00
<b>Total Multifamily Investment Summary</b>					85,469,818.89	87,023,905.67	9,135,560.34	(14,560,664.57)	(109,993.59)	0.00	79,934,721.07	81,440,231.83	(48,576.02)	0.00