

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	12,277,540.71	12,277,540.71		(2,090,623.93)			10,186,916.78	10,186,916.78		
Repo Agmt	1980 Single Family Surplus Rev	0.03	08/29/14	09/02/14	1,232.41	1,232.41	1,179.29				2,411.70	2,411.70		
Repo Agmt	1980 Single Family Surplus Rev	0.03	08/29/14	09/02/14	834,790.47	834,790.47		(5,089.09)			829,701.38	829,701.38		
GIC's	1980 Single Family Surplus Rev	6.08	05/19/14	09/30/29	5,378,209.57	5,378,209.57					5,378,209.57	5,378,209.57		
Repo Agmt	1980 Single Family Surplus Rev	0.03	08/29/14	09/02/14			90,831.98				90,831.98	90,831.98		
Repo Agmt	1980 Single Family Surplus Rev	0.03	08/29/14	09/02/14	20,767.65	20,767.65	79,410.81				100,178.46	100,178.46		
1980 Single Family Surplus Rev Total					18,512,540.81	18,512,540.81	171,422.08	(2,095,713.02)	0.00	0.00	16,588,249.87	16,588,249.87	0.00	0.00
GIC's	1983 A&B Single Family	6.08	11/14/96	09/30/29	31,474.84	31,474.84		(19,375.77)			12,099.07	12,099.07		
Repo Agmt	1983 A&B Single Family	0.03	08/29/14	09/02/14			6,323.36				6,323.36	6,323.36		
1983 A&B Single Family Total					31,474.84	31,474.84	6,323.36	(19,375.77)	0.00	0.00	18,422.43	18,422.43	0.00	0.00
GIC's	1984 A&B Single Family				34,413.67	34,413.67		(34,413.67)						
Repo Agmt	1984 A&B Single Family	0.03	08/29/14	09/02/14	0.02	0.02	10,830.98				10,831.00	10,831.00		
1984 A&B Single Family Total					34,413.69	34,413.69	10,830.98	(34,413.67)	0.00	0.00	10,831.00	10,831.00	0.00	0.00
GIC's	1985 A Single Family	6.08	11/14/96	09/30/29	10,668.13	10,668.13		(7,422.24)			3,245.89	3,245.89		
Repo Agmt	1985 A Single Family	0.03	08/29/14	09/02/14			397.59				397.59	397.59		
1985 A Single Family Total					10,668.13	10,668.13	397.59	(7,422.24)	0.00	0.00	3,643.48	3,643.48	0.00	0.00
Repo Agmt	1985 B&C Single Family	0.03	08/29/14	09/02/14			3,640.76				3,640.76	3,640.76		
GIC's	1985 B&C Single Family				5,677.81	5,677.81		(5,677.81)						
1985 B&C Single Family Total					5,677.81	5,677.81	3,640.76	(5,677.81)	0.00	0.00	3,640.76	3,640.76	0.00	0.00
GIC's	1987 B Single Family	6.08	11/14/96	09/30/29	16,266.92	16,266.92	3,307.86				19,574.78	19,574.78		
Repo Agmt	1987 B Single Family	0.03	08/29/14	09/02/14	0.03	0.03	3,270.81				3,270.84	3,270.84		
Repo Agmt	1987 B Single Family	0.03	08/29/14	09/02/14	6,765.00	6,765.00	438.63				7,203.63	7,203.63		
1987 B Single Family Total					23,031.95	23,031.95	7,017.30	0.00	0.00	0.00	30,049.25	30,049.25	0.00	0.00
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	22,208.33	22,208.33	5,883.00				28,091.33	28,091.33		
Repo Agmt	1995 A&B Single Family	0.03	08/29/14	09/02/14	1,192.88	1,192.88	10,199.88				11,392.76	11,392.76		
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	32,781.81	37,841.81			(489.76)		32,292.05	37,384.78	32.73	
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	162,676.89	184,911.13			(5,056.08)		157,620.81	179,617.02	(238.03)	
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	35,009.74	39,404.48			(471.50)		34,538.24	38,942.87	9.89	
1995 A&B Single Family Total					253,869.65	285,558.63	16,082.88	0.00	(6,017.34)	0.00	263,935.19	295,428.76	(195.41)	0.00
Repo Agmt	1996 A-C Single Family	0.03	08/29/14	09/02/14	14,499.67	14,499.67	1.24				14,500.91	14,500.91		
1996 A-C Single Family Total					14,499.67	14,499.67	1.24	0.00	0.00	0.00	14,500.91	14,500.91	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.03	08/29/14	09/02/14	290,092.00	290,092.00					290,092.00	290,092.00		
Repo Agmt	1996 D&E Single Family	0.03	08/29/14	09/02/14	18,397.88	18,397.88	1.62				18,399.50	18,399.50		
1996 D&E Single Family Total					308,489.88	308,489.88	1.62	0.00	0.00	0.00	308,491.50	308,491.50	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.03	08/29/14	09/02/14	196,332.73	196,332.73	201,116.20				397,448.93	397,448.93		
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	173,756.22	195,078.58			(2,353.07)		171,403.15	193,026.38	300.87	
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	65,388.79	73,391.06			(1,137.50)		64,251.29	72,356.58	103.02	
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	249,567.83	279,396.22			(5,201.88)		244,365.95	274,212.86	18.52	
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	246,376.97	273,591.79			(3,458.55)		242,918.42	268,891.28	(1,241.96)	
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	104,033.10	116,794.87			(2,139.85)		101,893.25	114,630.97	(24.05)	
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	92,412.75	101,545.95			(883.82)		91,528.93	100,637.95	(24.18)	
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	172,219.57	193,919.27			(2,022.44)		170,197.13	192,030.04	133.21	
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	384,678.00	431,554.93			(6,086.26)		378,591.74	426,862.25	1,393.58	
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	64,943.32	72,909.91			(1,039.90)		63,903.42	71,964.83	94.82	
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	234,515.61	262,523.71			(14,542.40)		219,973.21	246,847.24	(1,134.07)	
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	286,995.30	323,208.36			(4,039.59)		282,955.71	317,266.91	(1,901.86)	
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	49,468.42	55,522.36			(646.10)		48,822.32	54,981.25	104.99	
GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	868,171.25	977,751.82			(11,105.50)		857,065.75	966,718.76	72.44	
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	461,816.84	520,162.79			(5,297.29)		456,519.55	512,036.88	(2,828.62)	
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	278,779.17	314,002.91			(59,960.70)		218,818.47	245,236.42	(8,805.79)	
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	146,608.84	163,234.32			(4,869.93)		141,738.91	156,274.27	(2,090.12)	

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GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	224,748.60	249,893.37			(2,929.74)		221,818.86	245,753.01	(1,210.62)	
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	111,141.78	123,745.22			(1,278.38)		109,863.40	122,197.73	(269.11)	
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	128,499.24	143,080.00			(20,324.33)		108,174.91	119,989.72	(2,765.95)	
FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	56,529.26	62,494.79			(1,441.09)		55,088.17	60,719.83	(333.87)	
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	310,624.18	345,389.23			(4,109.32)		306,514.86	340,559.45	(720.46)	
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	245,632.48	272,644.72			(2,668.61)		242,963.87	268,941.60	(1,034.51)	
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	674,150.62	748,630.75			(34,970.81)		639,179.81	709,304.19	(4,355.75)	
GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	885,469.23	983,269.30			(10,587.74)		874,881.49	971,888.33	(793.23)	
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	438,691.55	486,644.90			(4,596.45)		434,095.10	479,210.59	(2,837.86)	
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	156,151.73	171,574.85			(2,202.53)		153,949.20	169,219.43	(152.89)	
FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	52,250.64	57,764.64			(518.47)		51,732.17	57,020.74	(225.43)	
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	187,246.28	205,500.88			(64,467.25)		122,779.03	134,964.80	(6,068.83)	
GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	137,036.39	152,595.56			(13,751.41)		123,284.98	135,523.53	(3,320.62)	
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	741,551.42	822,595.53			(7,596.24)		733,955.18	814,073.67	(925.62)	
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	86,641.05	95,784.18			(1,078.87)		85,562.18	94,309.12	(396.19)	
GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	164,691.80	180,979.81			(1,837.73)		162,854.07	179,012.44	(129.64)	
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	103,250.23	114,146.19			(1,139.21)		102,111.02	112,549.78	(457.20)	
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	54,577.01	60,548.25			(553.08)		54,023.93	59,949.24	(45.93)	
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	160,813.45	177,784.03			(2,746.51)		158,066.94	174,226.05	(811.47)	
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	190,249.28	210,326.32			(4,267.67)		185,981.61	204,994.55	(1,064.10)	
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	26,395.40	28,611.02			(178.95)		26,216.45	28,298.50	(133.57)	
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	20,603.84	22,226.02			(148.48)		20,455.36	22,017.19	(60.35)	
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	34,524.39	37,324.64			(6,688.78)		27,835.61	29,919.96	(715.90)	
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	40,883.11	44,202.51			(280.46)		40,602.65	43,868.10	(53.95)	
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	41,436.59	44,796.69			(288.31)		41,148.28	44,356.45	(151.93)	
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	45,868.37	49,627.83			(7,599.03)		38,269.34	41,167.04	(861.76)	
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	53,399.73	57,827.39			(383.18)		53,016.55	57,276.39	(167.82)	
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	28,549.40	30,880.96			(190.58)		28,358.82	30,656.08	(34.30)	
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	5,193.10	5,610.48			(33.88)		5,159.22	5,561.71	(14.89)	
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	13,424.77	14,581.62			(88.36)		13,336.41	14,453.42	(39.84)	
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,454.01	4,873.64			(28.87)		4,425.14	4,830.77	(14.00)	
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	13,010.47	13,867.40			(137.92)		12,872.55	13,718.52	(10.96)	
FNMA	1997 D-F Single Family	4.49	10/20/05	09/01/35	5,523.62	5,883.41			(37.02)		5,486.60	5,843.23	(3.16)	
1997 D-F Single Family Total					9,519,277.73	10,576,627.71	201,116.20	0.00	(323,934.04)	0.00	9,396,459.89	10,407,798.96	(46,010.91)	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.03	08/29/14	09/02/14	112,590.29	112,590.29	70,755.39				183,345.68	183,345.68		
Repo Agmt	2002A Single Family (JR Lien)	0.03	08/29/14	09/02/14	40,287.67	40,287.67	20,886.58				61,174.25	61,174.25		
2002A Single Family (JR Lien) Total					152,877.96	152,877.96	91,641.97	0.00	0.00	0.00	244,519.93	244,519.93	0.00	0.00
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	5,485,411.75	5,485,411.75		(3,164,489.46)			2,320,922.29	2,320,922.29		
Repo Agmt	2004 A/B Single Family	0.03	08/29/14	09/02/14	969,889.67	969,889.67	5,789,308.68				6,759,198.35	6,759,198.35		
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	360,396.25	383,844.84			(2,867.30)		357,528.95	379,939.11	(1,038.43)	
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	1,180,632.30	1,277,027.33			(9,218.57)		1,171,413.73	1,264,275.00	(3,533.76)	
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	488,741.29	527,827.44			(105,688.43)		383,052.86	411,289.09	(10,849.92)	
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	857,684.57	929,328.59			(107,974.67)		749,709.90	804,970.13	(16,383.79)	
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	1,182,838.70	1,279,353.41			(117,301.24)		1,065,537.46	1,144,889.21	(17,162.96)	
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	616,957.92	667,295.57			(106,590.15)		510,367.77	547,951.27	(12,754.15)	
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	887,004.27	953,655.65			(228,834.36)		658,169.91	702,334.38	(22,486.91)	
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,742,563.31	1,884,806.08			(13,760.69)		1,728,802.62	1,865,817.77	(5,227.62)	
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	231,225.81	257,520.66			(1,583.34)		229,642.47	254,053.44	(1,883.88)	
GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	802,249.56	867,747.53			(6,197.04)		796,052.52	858,930.26	(2,620.23)	
GNMA	2004 A/B Single Family	5.00	08/26/04	08/20/34	72,886.59	81,175.53			(490.02)		72,396.57	80,092.64	(592.87)	
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	128,321.47	143,007.73			(875.43)		127,446.04	141,006.88	(1,125.42)	
GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	666,180.92	719,470.59			(4,760.90)		661,420.02	712,239.27	(2,470.42)	
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	296,598.57	330,405.56			(2,048.70)		294,549.87	326,003.04	(2,353.82)	
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	717,246.35	775,844.24			(103,357.77)		613,888.58	659,155.28	(13,331.19)	
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	87,464.52	96,395.35			(581.75)		86,882.77	96,124.20	(310.60)	
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	302,380.61	322,087.75			(2,176.34)		300,204.27	319,054.53	(856.88)	
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	1,121,442.73	1,213,073.53			(8,823.14)		1,112,619.59	1,200,887.81	(3,362.58)	
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	180,434.91	201,083.47			(1,264.02)		179,170.89	198,233.50	(1,585.95)	

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GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	805,879.61	871,736.05			(6,096.69)		799,782.92	863,024.83	(2,614.53)	
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	334,989.10	362,374.22			(2,603.52)		332,385.58	357,283.06	(2,487.64)	
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	216,877.94	216,877.94			(1,470.43)		215,407.51	238,332.64	(132.63)	
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	92,987.39	100,448.93			(644.24)		92,343.15	99,533.74	(270.95)	
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	72,979.12	77,752.87			(910.19)		72,068.93	76,614.29	(228.39)	
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	288,352.46	307,087.80			(2,169.73)		286,182.73	304,103.72	(814.35)	
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	576,534.84	623,611.97			(4,189.35)		572,345.49	616,661.35	(2,761.27)	
GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	668,230.07	719,178.01			(5,570.94)		662,659.13	710,895.36	(2,711.71)	
GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	225,411.56	240,061.43			(2,022.36)		223,389.20	237,359.51	(679.56)	
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	98,998.90	106,941.84			(682.05)		98,316.85	105,975.58	(284.21)	
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	162,002.85	180,463.85			(1,038.95)		160,963.90	178,084.46	(1,340.44)	
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	71,261.08	77,951.64			(931.16)		70,329.92	76,769.60	(250.88)	
GNMA	2004 A/B Single Family	5.00	03/30/05	03/20/35	82,497.45	91,899.54			(533.48)		81,963.97	90,682.98	(683.08)	
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	113,834.59	126,811.05			(727.18)		113,107.41	125,141.10	(942.77)	
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	182,572.22	201,887.04			(1,203.47)		181,368.75	200,667.51	(16.06)	
GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	285,398.51	307,187.78			(2,846.78)		282,551.73	303,509.70	(831.30)	
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	90,773.07	101,121.88			(609.08)		90,163.99	99,757.90	(679.90)	
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	286,192.56	309,654.53			(14,413.24)		271,779.32	293,425.26	(1,816.03)	
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	110,898.07	123,544.01			(725.48)		110,172.59	121,899.32	(919.21)	
GNMA	2004 A/B Single Family	5.00	07/07/05	06/20/35	105,197.29	117,197.76			(660.42)		104,536.87	115,668.28	(869.06)	
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	289,935.34	313,160.04			(1,960.67)		287,974.67	309,352.39	(1,846.98)	
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	107,249.70	119,542.72			(1,041.55)		106,208.15	117,510.17	(991.00)	
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	239,739.37	258,992.02			(1,664.16)		238,075.21	256,638.48	(689.38)	
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	133,461.41	148,760.78			(969.10)		132,492.31	146,591.93	(1,199.75)	
GNMA	2004 A/B Single Family	4.49	06/02/05	05/20/35	126,767.83	136,948.67			(881.44)		125,886.39	135,702.58	(364.65)	
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	250,834.29	279,590.98			(1,955.30)		248,878.99	275,366.49	(2,269.19)	
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	134,510.63	145,187.56			(892.48)		133,618.15	143,912.30	(382.78)	
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	171,231.24	190,464.60			(1,049.42)		170,181.82	188,316.96	(1,098.22)	
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	226,791.31	245,016.73			(1,577.95)		225,213.36	242,786.23	(652.55)	
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	19,531.66	21,759.91			(128.74)		19,402.92	21,469.15	(162.02)	
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	1,285,823.33	1,386,365.19			(9,372.37)		1,276,450.96	1,375,747.92	(1,244.90)	
GNMA	2004 A/B Single Family	5.00	08/04/05	08/20/35	19,404.03	21,690.97			(194.98)		19,209.05	21,243.01	(252.98)	
GNMA	2004 A/B Single Family	4.49	08/11/05	07/20/35	120,780.78	130,371.93			(800.87)		119,979.91	129,227.39	(343.67)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	50,458.05	56,254.47			(335.73)		50,122.32	55,461.28	(457.46)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	175,989.07	196,294.59			(1,305.45)		174,683.62	193,287.17	(1,701.97)	
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	281,540.96	315,447.96			(1,807.90)		279,733.06	309,686.87	(3,953.19)	
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	96,570.16	104,245.58			(759.55)		95,810.61	103,201.99	(284.04)	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	61,912.22	68,872.96			(398.90)		61,513.32	68,068.73	(405.33)	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	148,226.71	164,890.21			(918.97)		147,307.74	163,006.16	(965.08)	
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	103,936.20	112,299.70			(726.12)		103,210.08	111,274.31	(299.27)	
GNMA	2004 A/B Single Family	5.00	11/03/05	11/20/35	78,223.16	87,222.70			(497.50)		77,725.66	86,011.98	(713.22)	
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	211,405.80	228,213.20			(1,387.65)		210,018.15	226,224.93	(600.62)	
GNMA	2004 A/B Single Family	5.00	11/17/05	11/20/35	493,794.83	546,369.08			(3,143.29)		490,651.54	544,600.20	(1,374.41)	
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	95,895.03	106,682.76			(580.17)		95,314.86	105,477.66	(624.93)	
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	991,326.59	1,104,229.29			(6,304.41)		985,022.18	1,097,969.28	(44.40)	
GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	774,814.28	861,165.78			(78,505.59)		696,308.69	772,430.66	(10,229.53)	
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	620,124.46	686,100.28			(3,914.27)		616,210.19	685,802.47	(3,616.46)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	98,171.89	107,895.72			(1,199.73)		96,972.16	105,781.45	(914.54)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	472,901.08	525,554.12			(2,836.26)		470,064.82	521,180.28	(1,537.58)	
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	72,257.51	78,495.21			(903.48)		71,354.03	77,341.36	(250.37)	
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	1,216,936.31	1,355,490.60			(8,558.81)		1,208,377.50	1,346,101.70	(830.09)	
GNMA	2004 A/B Single Family	5.00	03/02/06	03/20/36	228,479.72	252,791.56			(3,479.24)		225,000.48	248,969.39	(342.93)	
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	92,419.30	101,790.19			(988.91)		91,430.39	99,709.49	(1,091.79)	
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	426,296.74	474,806.43			(2,824.23)		423,472.51	470,103.73	(1,878.47)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	764,432.70	849,552.72			(4,688.24)		759,744.46	844,058.50	(805.98)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	110,173.23	121,150.33			(827.78)		109,345.45	119,276.62	(1,045.93)	
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	58,208.41	62,840.44			(371.42)		57,836.99	62,299.77	(169.25)	
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	675,210.19	751,237.67			(103,333.56)		571,876.63	632,807.09	(15,097.02)	
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	102,421.34	112,566.00			(657.14)		101,764.20	111,008.86	(900.00)	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	727,315.28	803,906.46			(5,151.81)		722,163.47	804,327.77	(5,573.12)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	731,524.60	813,001.54			(8,124.50)		723,400.10	803,694.49	(1,182.55)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	37,588.16	41,447.20			(315.73)		37,272.43	41,244.34	112.87	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	131,655.07	146,537.42			(788.20)		130,866.87	144,823.19	(926.03)	
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	107,273.46	115,812.93			(692.31)		106,581.15	114,809.13	(311.49)	
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	722,377.75	802,848.87			(4,559.62)		717,818.13	797,513.03	(776.22)	
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	505,040.26	558,816.02			(3,039.64)		502,000.62	557,145.94	(1,369.56)	
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	227,336.79	253,436.18			(1,804.17)		225,532.62	249,573.47	(2,058.54)	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	150,822.54	165,359.01			(917.90)		149,904.64	163,512.53	(928.58)	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	231,401.06	256,043.29			(1,545.91)		229,855.15	254,404.33	(93.05)	
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	364,348.59	403,153.88			(2,309.99)		362,038.60	400,998.68	154.79	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	587,183.79	649,801.89			(4,950.32)		582,233.47	647,401.64	2,550.07	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	72,074.80	79,278.30			(607.74)		71,467.06	77,947.56	(723.00)	
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	54,251.04	58,571.83			(339.10)		53,911.94	58,076.03	(156.70)	
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	110,559.86	121,809.97			(1,134.42)		109,425.44	119,289.79	(1,385.76)	
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	754,097.89	840,006.47			(5,232.76)		748,865.13	833,716.53	(1,057.18)	
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	121,011.23	135,220.43			(2,008.90)		119,002.33	131,684.66	(1,526.87)	
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	199,526.55	218,491.91			(1,209.03)		198,317.52	215,960.25	(1,322.63)	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	544,209.83	608,107.72			(3,611.00)		540,598.83	601,132.38	(3,364.34)	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	132,275.19	145,082.07			(832.54)		131,442.65	143,365.79	(883.74)	
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	760,506.55	848,762.47			(4,993.46)		755,513.09	839,483.53	(4,285.48)	
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	162,088.23	174,980.56			(1,048.84)		161,039.39	173,460.90	(470.82)	
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	74,632.07	83,054.57			(504.31)		74,127.76	82,036.34	(513.92)	
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	317,903.82	353,829.21			(1,853.17)		316,050.65	349,776.76	(2,199.28)	
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	59,900.87	65,704.25			(365.13)		59,535.74	64,935.25	(403.87)	
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	363,697.80	406,385.71			(2,209.79)		361,488.01	400,653.75	(3,522.17)	
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	449,448.37	502,250.77			(2,650.18)		446,798.19	496,106.91	(3,493.68)	
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	393,236.03	437,594.34			(3,109.81)		390,126.22	432,400.38	(2,084.15)	
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	109,048.09	117,729.36			(677.18)		108,370.91	116,736.47	(315.71)	
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	55,248.74	60,079.43			(405.54)		54,843.20	59,176.33	(497.56)	
GNMA	2004 A/B Single Family	5.00	09/26/06	09/20/36	200,702.57	223,408.99			(1,245.98)		199,456.59	220,752.12	(1,410.89)	
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	192,194.79	213,950.75			(1,112.97)		191,081.82	211,489.60	(1,348.18)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	529,375.34	588,478.63			(3,101.63)		526,273.71	584,208.46	(1,168.54)	
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	108,216.74	116,835.54			(722.45)		107,494.29	115,796.93	(316.16)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	58,696.48	64,230.39			(346.64)		58,349.84	63,635.30	(248.45)	
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	369,819.94	410,702.42			(154,355.76)		215,464.18	238,484.18	(17,862.48)	
GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	90,869.27	100,930.26			(508.45)		90,360.82	100,016.80	(405.01)	
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	65,213.55	71,354.30			(382.48)		64,831.07	70,695.50	(276.32)	
GNMA	2004 A/B Single Family	5.00	02/13/07	01/20/37	268,515.62	298,286.37			(89,079.72)		179,435.90	198,605.21	(10,601.44)	
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	176,538.62	196,561.71			(1,364.05)		175,174.57	193,893.91	(1,303.75)	
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	178,373.59	192,576.01			(1,185.23)		177,188.36	190,870.02	(520.76)	
GNMA	2004 A/B Single Family	4.49	08/23/07	08/20/37	276,921.04	299,038.68			(2,116.23)		274,804.81	296,092.42	(830.03)	
FNMA	2004 A/B Single Family	4.49	08/05/04	07/01/34	256,357.74	272,907.15			(2,815.52)		253,542.22	269,876.15	(215.48)	
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	72,395.67	77,069.78			(597.32)		71,798.35	76,424.34	(48.12)	
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	206,567.34	219,904.91			(1,614.92)		204,952.42	218,158.46	(131.53)	
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	104,563.99	111,318.46			(743.28)		103,820.71	110,513.35	(61.83)	
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	72,524.98	80,438.19			(486.90)		72,038.08	79,656.48	(294.81)	
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	189,062.19	201,275.76			(1,649.44)		187,412.75	199,494.83	(131.49)	
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	121,640.30	134,914.12			(940.05)		120,700.25	133,466.53	(507.54)	
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	130,873.45	139,333.57			(944.29)		129,929.16	138,310.95	(78.33)	
FNMA	2004 A/B Single Family	5.00	02/10/05	02/01/35	44,110.42	48,925.67			(300.55)		43,809.87	48,445.32	(179.80)	
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	127,379.92	141,288.29			(1,488.79)		125,891.13	139,214.54	(584.96)	
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	171,013.84	182,074.80			(1,687.05)		169,326.79	180,256.11	(131.64)	
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	103,577.86	114,891.48			(770.49)		102,807.37	113,691.86	(429.13)	
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	127,425.76	135,671.04			(1,079.14)		126,346.62	134,505.13	(86.77)	
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	64,845.69	71,929.25			(405.57)		64,440.12	71,263.22	(260.46)	
FNMA	2004 A/B Single Family	5.00	09/22/05	09/01/35	150,364.40	166,794.79			(985.66)		149,378.74	165,200.18	(608.95)	
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	207,669.74	221,117.31			(92,647.10)		115,022.64	122,455.58	(6,014.63)	
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	186,607.81	207,000.19			(1,649.03)		184,958.78	204,550.32	(800.84)	
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	163,907.32	181,821.38			(1,177.11)		162,730.21	179,969.56	(674.71)	
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	262,273.41	293,358.85			(1,709.26)		260,564.15	288,172.47	(3,477.12)	

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FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	235,362.12	250,612.45			(2,100.25)		233,261.87	248,345.08	(167.12)	
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	416,670.28	464,238.93			(2,694.88)		413,975.40	458,991.46	(2,552.59)	
FNMA	2004 A/B Single Family	5.00	01/12/06	12/01/35	109,016.37	119,212.74			(697.13)		108,319.24	118,111.80	(403.81)	
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	228,260.38	253,216.21			(1,480.16)		226,780.22	250,813.21	(922.84)	
FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	124,298.23	137,888.39			(803.56)		123,494.67	136,582.55	(502.28)	
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	194,719.84	216,010.83			(1,173.25)		193,546.59	214,059.79	(777.79)	
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	492,461.42	550,781.76			(3,046.77)		489,414.65	543,173.08	(4,561.91)	
FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	138,223.20	153,337.84			(839.25)		137,383.95	151,945.79	(552.80)	
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	328,319.97	367,234.98			(2,356.37)		325,963.60	360,823.27	(4,055.34)	
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	77,143.43	85,579.71			(464.39)		76,679.04	84,807.21	(308.11)	
FNMA	2004 A/B Single Family	5.00	03/30/06	03/01/36	218,014.15	241,856.28			(72,766.72)		145,247.43	160,644.33	(8,445.23)	
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	82,586.32	91,618.47			(492.91)		82,093.41	90,796.07	(329.49)	
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	190,962.28	211,848.16			(1,155.64)		189,806.64	209,929.15	(763.37)	
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	258,915.40	286,797.50			(6,141.82)		252,773.58	275,604.52	(5,051.16)	
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	58,378.23	64,763.49			(570.94)		57,807.29	63,936.10	(256.45)	
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	151,424.72	167,988.16			(927.87)		150,496.85	166,453.74	(606.55)	
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	291,227.20	325,303.87			(1,767.51)		289,459.69	320,156.33	(3,380.03)	
FNMA	2004 A/B Single Family				66,883.79	71,224.40			(66,883.79)				(4,340.61)	
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	168,463.06	186,899.42			(1,083.28)		167,379.78	185,135.85	(680.29)	
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	167,073.32	185,360.56			(1,173.82)		165,899.50	183,501.48	(685.26)	
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	204,962.06	227,403.08			(82,927.41)		122,034.65	134,986.49	(9,489.18)	
FNMA	2004 A/B Single Family	5.00	02/13/07	02/01/37	247,084.03	274,144.08			(1,400.73)		245,683.30	271,765.36	(977.99)	
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	126,351.23	138,088.09			(905.26)		125,445.97	136,706.94	(475.89)	
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	62,568.82	69,420.51			(389.85)		62,178.97	68,779.28	(251.38)	
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	90,831.90	100,783.94			(497.89)		90,334.01	99,928.40	(357.65)	
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	372,407.53	396,626.54			(139,547.77)		232,859.76	247,972.74	(9,106.03)	
2004 A/B Single Family Total					54,517,400.58	59,167,145.31	5,789,308.68	(3,164,489.46)	(1,958,681.21)	0.00	55,183,538.59	59,505,268.57	(328,014.75)	0.00
Repo Agmt	2004 CDEF Single Family	0.03	08/29/14	09/02/14	0.02	0.02					0.02	0.02		
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	1,892,741.33	1,892,741.33					1,625,665.78	1,625,665.78		
Repo Agmt	2004 CDEF Single Family	0.03	08/29/14	09/02/14	19,839.18	19,839.18	2,471,198.64	(267,075.55)			2,491,037.82	2,491,037.82		
Repo Agmt	2004 CDEF Single Family	0.03	08/29/14	09/02/14	6,623.15	6,623.15	0.61				6,623.76	6,623.76		
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	18,412.62	19,912.72			(131.89)		18,280.73	19,723.56	(57.27)	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,561.96	9,259.83			(57.81)		8,504.15	9,150.88	(51.14)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	20,193.07	21,762.14			(139.64)		20,053.43	21,642.10	(19.60)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	10,875.33	11,762.46			(76.56)		10,798.77	11,640.01	(45.89)	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	52,778.32	56,784.43			(3,379.53)		49,398.79	53,127.29	(277.61)	
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	15,663.58	16,940.88			(104.64)		15,558.94	16,785.11	(51.13)	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	15,095.82	16,327.16			(105.48)		14,990.34	16,171.90	(49.78)	
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	9,157.73	9,895.36			(60.36)		9,097.37	9,794.80	(40.20)	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	16,584.83	17,874.43			(117.03)		16,467.80	17,783.61	(26.21)	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	2,334.72	2,530.03			(18.36)		2,316.36	2,504.69	(6.98)	
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	18,935.50	20,476.56			(3,246.72)		15,688.78	16,868.90	(360.94)	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	16,903.13	18,282.40			(129.75)		16,773.38	18,096.01	(56.64)	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	3,419.09	3,684.85			(25.51)		3,393.58	3,649.35	(9.99)	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	10,495.51	11,352.10			(73.68)		10,421.83	11,242.42	(36.00)	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	14,372.40	15,545.78			(122.98)		14,249.42	15,401.77	(21.03)	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	18,874.19	20,342.10			(132.70)		18,741.49	20,223.93	(14.53)	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	14,287.19	15,454.91			(1,250.96)		13,036.23	14,033.96	(169.99)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	12,937.42	13,983.45			(86.11)		12,851.31	13,850.16	(47.18)	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	13,723.83	14,798.99			(94.14)		13,629.69	14,656.87	(47.98)	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	16,505.52	17,842.01			(106.27)		16,399.25	17,670.99	(64.75)	
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	9,385.78	10,154.76			(79.48)		9,306.30	10,020.30	(54.98)	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	6,606.93	7,123.04			(58.29)		6,548.64	7,039.76	(24.99)	
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	29,592.47	31,956.01			(2,159.66)		27,432.81	29,543.79	(252.56)	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	17,114.78	18,450.43			(2,737.58)		14,377.20	15,408.98	(303.87)	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	15,834.08	17,069.70			(110.83)		15,723.25	16,957.63	(1.24)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	23,984.26	25,925.71			(158.53)		23,825.73	25,679.98	(87.20)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	16,511.32	17,866.23			(125.06)		16,386.26	17,674.15	(67.02)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	4,490.19	4,865.83			(41.06)		4,449.13	4,810.50	(14.27)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	9,205.97	9,951.95			(62.41)		9,143.56	9,842.02	(47.52)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	3,962.33	4,268.23			(1,185.65)		2,776.68	2,985.18	(97.40)	
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	12,010.40	12,982.39			(85.76)		11,924.64	12,846.59	(50.04)	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	20,794.98	22,477.58			(143.29)		20,651.69	22,259.51	(74.78)	
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	14,651.23	15,837.47			(100.21)		14,551.02	15,675.82	(61.44)	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	14,293.58	15,398.71			(1,872.17)		12,421.41	13,303.83	(222.71)	
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	10,395.18	11,236.89			(116.49)		10,278.69	11,063.34	(57.06)	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	16,617.35	17,943.77			(148.75)		16,468.60	17,762.66	(32.36)	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	6,174.78	6,657.55			(65.05)		6,109.73	6,568.52	(23.98)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	17,264.96	18,673.59			(2,267.35)		14,997.61	16,124.24	(282.00)	
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	8,045.10	8,650.55			(53.33)		7,991.77	8,578.26	(18.96)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	13,463.88	14,553.35			(2,120.93)		11,342.95	12,195.67	(236.75)	
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	15,601.25	16,880.50			(120.07)		15,481.18	16,698.55	(61.88)	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	11,830.59	12,789.38			(2,533.79)		9,296.80	9,995.71	(259.88)	
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	20,296.34	21,880.86			(142.36)		20,153.98	21,678.51	(59.99)	
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	15,222.75	16,454.87			(99.42)		15,123.33	16,306.77	(48.68)	
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	13,639.00	14,694.07			(90.65)		13,548.35	14,562.74	(40.68)	
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	20,450.85	22,039.36			(135.31)		20,315.54	21,899.80	(4.25)	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	14,831.44	16,032.31			(93.02)		14,738.42	15,927.10	(12.19)	
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	8,248.60	8,916.62			(51.18)		8,197.42	8,826.37	(39.07)	
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	25,149.17	27,185.71			(168.79)		24,980.38	26,929.32	(87.60)	
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	7,238.69	7,798.66			(45.44)		7,193.25	7,738.50	(14.72)	
GNMA	2004 CDEF Single Family	4.49	08/23/06	07/20/36	7,215.14	7,797.09			(1,677.16)		5,537.98	5,974.51	(145.42)	
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	6,245.15	6,751.13			(42.92)		6,202.23	6,689.63	(18.58)	
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	2,892.16	3,116.92			(17.51)		2,874.65	3,091.09	(8.32)	
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	10,575.14	11,432.30			(101.48)		10,473.66	11,294.44	(36.38)	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	7,859.15	8,484.11			(50.50)		7,808.65	8,411.05	(22.56)	
GNMA	2004 CDEF Single Family	4.49	12/12/06	10/20/36	2,491.38	2,693.47			(15.56)		2,475.82	2,670.64	(7.27)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,518.77	2,715.82			(14.95)		2,503.82	2,693.59	(7.28)	
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	6,069.37	6,542.12			(38.75)		6,030.62	6,485.71	(17.66)	
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,427.66	4,772.57			(26.73)		4,400.93	4,733.08	(12.76)	
GNMA	2004 CDEF Single Family	4.49	03/20/07	01/20/37	1,210.30	1,304.60			(7.23)		1,203.07	1,293.89	(3.48)	
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,405.04	5,829.26			(45.89)		5,359.15	5,763.90	(19.47)	
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	2,536.33	2,734.05			(14.95)		2,521.38	2,711.83	(7.27)	
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,762.39	2,947.46			(15.97)		2,746.42	2,923.76	(7.73)	
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,335.37	6,829.58			(36.81)		6,298.56	6,774.63	(18.14)	
GNMA	2004 CDEF Single Family	4.49	07/03/07	06/20/37	2,322.84	2,504.12			(13.27)		2,309.57	2,484.22	(6.63)	
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,209.63	2,383.39			(12.37)		2,197.26	2,364.67	(6.35)	
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	2,050.59	2,227.88			(36.24)		2,014.35	2,183.59	(8.05)	
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,252.33	2,429.67			(12.31)		2,240.02	2,410.93	(6.43)	
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,252.91	5,666.87			(28.77)		5,224.14	5,623.14	(14.96)	
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,348.79	1,436.40			(10.19)		1,338.60	1,425.36	(0.85)	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	6,424.68	6,842.24			(48.63)		6,376.05	6,789.59	(4.02)	
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,642.48	1,749.28			(11.93)		1,630.55	1,736.36	(0.99)	
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,640.36	2,811.99			(17.95)		2,622.41	2,792.51	(1.53)	
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,350.77	3,568.68			(23.10)		3,327.67	3,543.64	(1.94)	
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	5,071.43	5,401.26			(2,434.97)		2,636.46	2,807.58	(158.71)	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	5,356.92	5,705.37			(34.08)		5,322.84	5,668.35	(2.94)	
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	973.11	1,036.40			(24.92)		948.19	1,009.73	(1.75)	
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,608.46	2,778.15			(17.12)		2,591.34	2,759.57	(1.46)	
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	5,077.86	5,408.30			(34.09)		5,043.77	5,371.31	(2.90)	
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	6,037.52	6,430.48			(38.14)		5,999.38	6,389.05	(3.29)	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	4,343.72	4,626.46			(27.08)		4,316.64	4,597.03	(2.35)	
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,397.97	2,554.04			(16.81)		2,381.16	2,535.81	(1.42)	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	952.42	1,014.49			(5.85)		946.57	1,008.13	(0.51)	
FNMA	2004 CDEF Single Family	4.49	10/17/06	09/01/36	3,863.28	4,114.86			(30.10)		3,833.18	4,082.27	(2.49)	
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,690.65	4,996.18			(31.88)		4,658.77	4,961.60	(2.70)	
FNMA	2004 CDEF Single Family	4.49	11/21/06	10/01/36	459.35	489.28			(170.30)		289.05	307.85	(11.13)	
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	1,139.29	1,213.51			(7.40)		1,131.89	1,205.49	(0.62)	
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	938.41	999.58			(12.51)		925.90	986.13	(0.94)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,125.26	1,198.59			(6.71)		1,118.55	1,191.30	(0.58)	
FNMA	2004 CDEF Single Family	4.49	03/20/07	02/01/37	3,150.20	3,355.57			(19.09)		3,131.11	3,334.81	(1.67)	
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	4,095.92	4,362.99			(27.60)		4,068.32	4,333.05	(2.34)	
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	7,236.64	7,708.63			(42.52)		7,194.12	7,662.36	(3.75)	
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,391.54	4,678.02			(25.64)		4,365.90	4,650.12	(2.26)	
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	5,154.07	5,490.33			(30.22)		5,123.85	5,457.44	(2.67)	
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	8,757.72	9,329.29			(51.36)		8,706.36	9,273.40	(4.53)	
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	7,053.70	7,544.27			(40.16)		7,013.54	7,500.03	(4.08)	
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	3,309.71	3,528.87			(18.97)		3,290.74	3,533.88	(23.98)	
FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,843.52	3,058.38			(15.99)		2,827.53	3,041.84	(0.55)	
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	6,282.04	6,740.22			(41.00)		6,241.04	6,703.08	(3.86)	
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	6,839.84	7,297.58			(89.91)		6,749.93	7,287.30	(79.63)	
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	77,786.41	89,088.47			(2,589.48)		75,196.93	86,322.83	(176.16)	
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	76,219.42	86,151.92			(1,295.67)		74,923.75	84,730.55	(125.70)	
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	176,274.94	199,242.60			(40,821.78)		135,453.16	153,179.96	(5,240.86)	
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	34,829.48	35,302.89			(624.16)		34,205.32	34,651.69	(27.04)	
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	50,230.54	52,102.51			(848.68)		49,381.86	51,184.96	(68.87)	
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	505,831.48	569,151.42			(93,630.42)		412,201.06	461,818.45	(13,702.55)	
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	321,989.44	354,030.85			(28,462.35)		293,527.09	322,158.14	(3,410.36)	
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	211,161.09	232,546.73			(5,103.87)		206,057.22	225,912.48	(1,530.38)	
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	47,779.27	49,481.41			(1,357.55)		46,421.72	47,990.82	(133.04)	
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	117,152.90	131,493.61			(11,779.84)		105,373.06	118,509.06	(1,204.71)	
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	233,963.33	258,390.79			(5,199.05)		228,764.28	251,612.74	(1,579.00)	
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	93,273.25	103,050.88			(1,625.55)		91,647.70	100,736.95	(688.38)	
GNMA	2004 CDEF Single Family	7.06	03/30/95	12/20/24	6,175.50	6,214.43			(1,130.86)		5,044.64	5,077.02	(6.55)	
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	25,274.34	25,446.33			(372.94)		24,901.40	25,076.19	(2.80)	
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	25,323.26	25,495.63			(371.16)		24,952.10	25,127.28	(2.81)	
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	34,424.81	34,961.76			(608.85)		33,815.96	34,325.24	(27.67)	
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	1,301,270.45	1,409,259.76			(10,458.04)		1,290,812.41	1,394,895.90	(3,905.82)	
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	2,422,712.52	2,610,863.01			(149,896.88)		2,272,815.64	2,443,956.48	(17,009.65)	
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	1,035,830.24	1,121,824.04			(113,681.17)		922,149.07	991,386.51	(6,756.36)	
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	219,788.87	237,715.34			(105,498.09)		114,290.78	123,343.61	(8,873.64)	
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	1,008,046.59	1,090,049.78			(7,356.61)		1,000,689.98	1,079,739.60	(2,953.57)	
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	694,963.29	751,501.43			(4,900.47)		690,062.82	744,042.63	(2,558.33)	
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	47,404.80	51,273.14			(321.30)		47,083.50	50,814.79	(137.05)	
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	812,643.64	875,782.43			(25,115.53)		787,528.11	846,417.81	(4,249.09)	
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	287,266.51	306,283.40			(2,100.28)		285,166.23	303,367.60	(815.52)	
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	194,469.67	210,343.98			(1,310.74)		193,158.93	208,471.63	(561.61)	
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	53,115.58	57,541.59			(389.40)		52,726.18	56,996.17	(156.02)	
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	461,750.90	499,368.73			(3,067.37)		458,683.53	493,992.09	(2,309.27)	
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	392,785.09	421,802.97			(2,741.67)		390,043.42	418,239.84	(821.46)	
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	496,930.28	537,387.35			(3,463.55)		493,466.73	531,425.85	(2,497.95)	
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	249,247.01	269,639.54			(1,737.90)		247,509.11	267,176.83	(724.81)	
GNMA	2004 CDEF Single Family	4.49	09/15/05	09/20/35	184,829.97	199,958.72			(50,611.18)		134,218.79	144,888.95	(4,458.59)	
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	351,213.98	379,850.23			(2,493.70)		348,720.28	375,249.93	(2,106.60)	
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	383,425.51	415,312.45			(3,242.05)		380,183.46	409,303.86	(2,766.54)	
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	1,597,572.32	1,724,641.69			(256,409.57)		1,341,162.75	1,442,073.06	(26,159.06)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	198,253.95	211,427.56			(1,323.56)		196,930.39	209,549.05	(554.95)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	141,863.25	151,274.06			(979.63)		140,883.62	149,895.34	(399.09)	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	342,731.98	369,336.59			(2,612.54)		340,119.44	365,984.81	(739.24)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	701,737.96	758,223.95			(4,587.54)		697,150.42	751,430.10	(2,206.31)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	181,456.30	193,499.29			(1,219.01)		180,237.29	191,773.72	(506.56)	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	236,207.16	255,286.61			(1,559.94)		234,647.22	253,048.60	(678.07)	
GNMA	2004 CDEF Single Family				131,050.28	141,784.58			(131,050.28)				(10,734.30)	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	705,539.66	763,088.99			(5,085.48)		700,454.18	755,665.19	(2,338.32)	
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	429,392.89	461,923.53			(115,637.91)		313,754.98	335,907.45	(10,378.17)	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	212,436.73	226,556.98			(1,410.80)		211,025.93	224,551.92	(594.26)	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	328,699.99	355,515.15			(2,382.75)		326,317.24	351,160.22	(1,972.18)	
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	680,394.72	735,170.84			(4,507.62)		675,887.10	728,327.74	(2,335.48)	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	211,441.91	225,472.12			(1,507.07)		209,934.84	223,367.15	(597.90)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	466,876.88	504,971.58			(4,009.67)		462,867.21	498,560.97	(2,400.94)	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	277,089.61	299,403.99			(1,828.11)		275,261.50	296,051.12	(1,524.76)	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	401,430.71	433,770.17			(2,656.17)		398,774.54	429,346.15	(1,767.85)	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	374,067.99	405,242.53			(2,785.30)		371,282.69	399,692.65	(2,764.58)	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	103,826.15	110,746.82			(719.09)		103,107.06	109,730.05	(297.68)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	136,485.63	145,560.72			(873.96)		135,611.67	144,300.02	(386.74)	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	558,090.63	603,271.55			(3,545.64)		554,544.99	597,182.77	(2,543.14)	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	160,318.44	173,288.26			(1,040.86)		159,277.58	171,776.97	(470.43)	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	321,067.30	345,219.40			(2,157.03)		318,910.27	342,127.34	(935.03)	
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	652,294.95	705,728.62			(5,007.62)		647,287.33	697,840.56	(2,880.44)	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	387,877.94	418,781.28			(4,733.09)		383,144.85	411,038.43	(3,009.76)	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	157,936.77	168,439.34			(1,001.25)		156,935.52	166,991.36	(446.73)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	269,144.52	291,668.75			(2,044.72)		267,099.80	288,805.16	(818.87)	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	548,600.25	593,029.49			(97,624.06)		450,976.19	484,864.43	(10,541.00)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	132,806.58	143,560.34			(862.04)		131,944.54	142,308.53	(389.77)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	216,184.48	233,704.88			(1,423.17)		214,761.31	231,645.57	(636.14)	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	176,732.12	190,761.76			(1,117.89)		175,614.23	189,157.82	(486.05)	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	73,658.46	79,623.99			(485.99)		73,172.47	78,921.20	(216.80)	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	173,774.03	187,684.92			(1,119.16)		172,654.87	186,092.51	(473.25)	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	268,437.07	290,184.83			(1,690.56)		266,746.51	287,710.44	(783.83)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	99,527.11	107,591.05			(624.83)		98,902.28	106,675.76	(290.46)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	205,448.76	218,871.05			(1,279.10)		204,169.66	217,108.50	(483.45)	
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	170,382.82	184,194.21			(1,087.52)		169,295.30	182,607.97	(498.72)	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	96,053.23	103,826.33			(602.60)		95,450.63	102,943.49	(280.24)	
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	97,396.37	105,279.86			(604.44)		96,791.93	104,391.76	(283.66)	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	80,957.00	87,511.15			(520.26)		80,436.74	86,753.78	(237.11)	
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	367,963.87	397,761.36			(2,283.35)		365,680.52	394,406.63	(1,071.38)	
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	176,428.59	190,715.28			(1,132.81)		175,295.78	189,063.84	(518.63)	
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	412,922.71	446,370.71			(2,984.94)		409,937.77	441,418.00	(1,967.77)	
GNMA	2004 CDEF Single Family	4.49	09/12/06	09/20/36	94,118.93	101,745.14			(580.13)		93,538.80	100,891.14	(273.87)	
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	671,904.46	726,360.29			(4,363.85)		667,540.61	719,289.88	(2,706.56)	
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	656,813.48	709,902.09			(65,772.41)		591,041.07	635,764.48	(8,365.20)	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	253,327.89	273,159.77			(1,551.05)		251,776.84	270,747.17	(861.55)	
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	172,971.00	186,998.04			(1,096.94)		171,874.06	185,395.25	(505.85)	
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	328,389.77	353,939.04			(117,726.74)		210,663.03	226,542.29	(9,670.01)	
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	189,355.66	204,090.13			(1,186.29)		188,169.37	202,355.37	(548.47)	
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	474,866.08	512,325.65			(2,849.11)		472,016.97	507,673.72	(1,802.82)	
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	290,543.25	313,160.96			(1,733.05)		288,810.20	310,592.86	(835.05)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	71,715.43	77,299.53			(425.18)		71,290.25	76,668.34	(206.01)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	59,678.04	64,351.62			(326.53)		59,351.51	63,855.51	(169.58)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	111,594.59	120,333.93			(619.24)		110,975.35	119,396.92	(317.77)	
GNMA	2004 CDEF Single Family	4.49	03/26/08	12/20/37	292,144.83	315,029.59			(1,853.19)		290,291.64	312,326.85	(849.55)	
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	127,505.13	135,773.93			(2,460.22)		125,044.91	133,137.26	(176.45)	
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	170,861.78	181,946.86			(99,333.98)		71,527.80	76,158.60	(6,454.28)	
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	261,994.38	279,017.39			(1,960.50)		260,033.88	276,894.36	(162.53)	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	119,785.03	127,569.70			(1,979.39)		117,805.64	125,445.74	(144.57)	
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	130,305.06	138,775.36			(1,205.90)		129,099.16	137,473.61	(95.85)	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	78,402.55	83,502.10			(493.64)		77,908.91	82,965.81	(42.65)	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	67,847.66	72,264.02			(421.84)		67,425.82	71,805.60	(36.58)	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	233,638.09	248,850.38			(2,142.85)		231,495.24	246,536.70	(170.83)	
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	178,197.63	189,799.40			(5,333.73)		172,863.90	184,094.85	(370.82)	
FNMA	2004 CDEF Single Family				66,804.96	71,157.88			(66,804.96)				(4,352.92)	
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	60,469.60	64,411.07			(361.85)		60,107.75	64,017.51	(31.71)	
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	421,755.53	451,529.63			(2,392.01)		419,363.52	449,421.35	(283.73)	
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	2,979.93	3,314.46			(15.04)		2,964.89	3,297.97	(1.45)	
GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	8,412.74	9,473.75			(42.95)		8,369.79	9,339.71	(91.09)	
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,308.75	1,476.36			(6.94)		1,301.81	1,459.02	(10.40)	
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	9,939.29	11,084.00			(59.59)		9,879.70	10,993.00	(31.41)	
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	10,962.22	12,184.12			(63.14)		10,899.08	12,105.45	(15.53)	
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	3,761.68	4,245.16			(2,083.86)		1,677.82	1,881.24	(280.06)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	11,989.06	13,363.23			(2,663.49)		9,325.57	10,342.94	(356.80)	
GNMA	2004 CDEF Single Family	5.63	10/09/07	06/20/37	1,915.39	2,161.63			(9.36)		1,906.03	2,137.12	(15.15)	
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	12,209.16	13,614.70			(2,197.74)		10,011.42	11,103.00	(313.96)	
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	10,558.44	11,704.91			(56.78)		10,501.66	11,680.63	(32.50)	
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	3,388.06	3,768.71			(18.77)		3,369.29	3,748.10	(1.84)	
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	4,841.29	5,464.02			(30.39)		4,810.90	5,394.59	(39.04)	
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,691.47	2,951.84			(14.07)		2,677.40	2,936.56	(1.21)	
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	5,249.08	5,757.61			(48.65)		5,200.43	5,704.50	(4.46)	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	3,957.11	4,407.26			(19.91)		3,937.20	4,385.40	(1.95)	
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	11,215.50	12,438.21			(71.78)		11,143.72	12,395.71	(29.28)	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	2,924.67	3,243.60			(14.55)		2,910.12	3,227.69	(1.36)	
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	9,385.47	10,441.01			(2,833.51)		6,551.96	7,252.90	(354.60)	
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	4,479.02	4,967.48			(2,519.10)		1,959.92	2,173.79	(274.59)	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,336.21	1,508.10			(6.42)		1,329.79	1,491.16	(10.52)	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	11,933.37	13,454.05			(2,269.95)		9,663.42	10,757.64	(426.46)	
GNMA	2004 CDEF Single Family	5.38	12/11/07	11/20/37	4,692.87	5,226.98			(23.00)		4,669.87	5,201.78	(2.20)	
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,509.43	1,674.15			(8.79)		1,500.64	1,664.52	(0.84)	
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	824.57	922.04			(17.22)		807.35	902.72	(2.10)	
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,700.51	4,175.47			(17.84)		3,682.67	4,127.90	(29.73)	
GNMA	2004 CDEF Single Family	5.63	01/30/08	01/20/38	1,330.28	1,501.51			(6.19)		1,324.09	1,484.66	(10.66)	
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	2,267.23	2,558.69			(11.12)		2,256.11	2,529.33	(18.24)	
GNMA	2004 CDEF Single Family	5.38	02/19/08	12/20/37	2,446.54	2,735.77			(31.10)		2,415.44	2,700.81	(3.86)	
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,517.89	1,713.03			(7.71)		1,510.18	1,693.05	(12.27)	
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,258.67	1,399.59			(6.42)		1,252.25	1,392.30	(0.87)	
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,323.79	2,594.56			(15.48)		2,308.31	2,577.17	(1.91)	
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	2,025.03	2,245.94			(10.30)		2,014.73	2,234.24	(1.40)	
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	4,101.91	4,549.70			(20.07)		4,081.84	4,527.18	(2.45)	
FNMA	2004 CDEF Single Family	5.63	07/03/07	07/01/37	3,042.65	3,402.83			(1,529.04)		1,513.61	1,686.95	(186.84)	
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	15,237.63	16,976.75			(94.96)		15,142.67	16,966.27	(84.48)	
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	1,582.43	1,776.66			(11.01)		1,571.42	1,758.14	(7.51)	
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	14,747.23	16,448.76			(78.28)		14,668.95	16,385.64	(15.16)	
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	4,093.16	4,560.43			(22.20)		4,070.96	4,521.78	(16.45)	
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	5,886.79	6,577.65			(31.50)		5,855.29	6,503.60	(42.55)	
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	8,595.68	9,595.68			(45.43)		8,550.25	9,538.91	(11.34)	
FNMA	2004 CDEF Single Family	5.13	09/11/07	09/01/37	1,616.09	1,800.61			(8.80)		1,607.29	1,785.30	(6.51)	
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	16,477.47	18,401.08			(4,103.77)		12,373.70	13,744.23	(553.08)	
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,275.44	1,432.01			(16.80)		1,258.64	1,408.21	(7.00)	
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	6,395.32	7,144.58			(40.04)		6,355.28	7,059.29	(45.25)	
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	4,948.96	5,516.73			(25.51)		4,923.45	5,484.89	(6.33)	
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	10,753.07	12,031.09			(62.44)		10,690.63	11,940.17	(28.48)	
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	11,537.82	12,851.32			(62.94)		11,474.88	12,765.46	(22.92)	
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	7,281.88	8,157.81			(44.87)		7,237.01	8,095.46	(17.48)	
FNMA	2004 CDEF Single Family	5.13	11/08/07	10/01/37	2,623.06	2,948.27			(31.27)		2,591.79	2,911.97	(5.03)	
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	2,275.10	2,541.14			(11.30)		2,263.80	2,524.10	(5.74)	
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,301.20	5,906.99			(28.26)		5,272.94	5,865.18	(13.55)	
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	8,451.25	9,417.78			(42.64)		8,408.61	9,375.91	(0.77)	
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	7,079.89	7,914.80			(35.95)		7,043.94	7,864.21	(14.64)	
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,226.95	2,485.01			(11.69)		2,215.26	2,469.53	(3.79)	
FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,765.46	1,967.70			(8.82)		1,756.64	1,958.93	(0.05)	
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,730.91	4,173.42			(22.26)		3,708.65	4,141.85	(9.31)	
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,501.07	2,782.87			(13.38)		2,487.69	2,761.33	(8.16)	
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,445.35	1,618.58			(8.83)		1,436.52	1,606.37	(3.38)	
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	10,630.75	11,936.93			(51.93)		10,578.82	11,824.52	(60.48)	
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,651.68	2,951.82			(13.38)		2,638.30	2,929.16	(9.28)	
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,355.13	3,748.97			(25.55)		3,329.58	3,711.58	(11.84)	
FNMA	2004 CDEF Single Family	5.38	01/30/08	11/01/37	1,304.26	1,454.47			(6.38)		1,297.88	1,447.20	(0.89)	
FNMA	2004 CDEF Single Family	5.38	02/19/08	12/01/37	2,111.86	2,354.04			(10.30)		2,101.56	2,343.27	(0.47)	
FNMA	2004 CDEF Single Family	5.13	02/19/08	01/01/38	2,030.03	2,281.22			(19.11)		2,010.92	2,255.72	(6.39)	
FNMA	2004 CDEF Single Family	5.13	02/27/08	02/01/38	1,411.38	1,570.72			(7.11)		1,404.27	1,564.72	(1.11)	
FNMA	2004 CDEF Single Family	5.38	03/20/08	11/01/37	173.62	192.95			(49.26)		124.36	136.55	(7.14)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
2004 CDEF Single Family Total					35,075,325.39	37,745,777.54	2,471,199.25	(267,075.55)	(1,801,345.51)	0.00	35,478,103.58	37,900,777.98	(247,777.75)	0.00
Repo Agmt	2005 BCD Single Family	0.03	08/29/14	09/02/14	63,670.39	63,670.39	278,806.18				342,476.57	342,476.57		
Repo Agmt	2005 BCD Single Family	0.03	08/29/14	09/02/14	271,461.44	271,461.44	257,452.37				528,913.81	528,913.81		
GNMA	2005 BCD Single Family	5.13	08/10/06	07/20/36	2,776.21	3,090.24			(15.59)		2,760.62	3,073.14	(1.51)	
GNMA	2005 BCD Single Family	5.38	08/16/06	08/20/36	3,666.68	4,075.61			(19.87)		3,646.81	4,053.81	(1.93)	
GNMA	2005 BCD Single Family	5.38	08/23/06	08/20/36	7,363.81	8,214.87			(126.08)		7,237.73	8,032.77	(56.02)	
GNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	11,613.70	12,937.68			(67.40)		11,546.30	12,844.19	(26.09)	
GNMA	2005 BCD Single Family	5.38	09/06/06	08/20/36	25,762.06	28,708.66			(1,982.81)		23,779.25	26,525.72	(200.13)	
GNMA	2005 BCD Single Family	5.63	09/06/06	09/20/36	7,584.22	8,565.38			(86.41)		7,497.81	8,376.91	(102.06)	
GNMA	2005 BCD Single Family	5.13	09/06/06	08/20/36	18,874.64	21,114.41			(2,383.29)		16,491.35	18,368.27	(362.85)	
GNMA	2005 BCD Single Family	5.38	09/12/06	09/20/36	13,060.16	14,554.01			(75.60)		12,984.56	14,473.96	(4.45)	
GNMA	2005 BCD Single Family	5.13	09/12/06	09/20/36	14,650.66	16,325.98			(87.78)		14,562.88	16,244.94	6.74	
GNMA	2005 BCD Single Family	5.63	09/12/06	09/20/36	2,411.84	2,718.79			(13.00)		2,398.84	2,686.60	(19.19)	
GNMA	2005 BCD Single Family	5.38	09/20/06	09/20/36	19,959.04	22,217.62			(119.61)		19,839.43	22,085.71	(12.30)	
GNMA	2005 BCD Single Family	5.13	09/20/06	09/20/36	30,860.51	34,199.21			(174.66)		30,685.85	34,084.64	60.09	
GNMA	2005 BCD Single Family	5.63	09/20/06	09/20/36	3,476.05	3,917.77			(18.80)		3,457.25	3,871.25	(27.72)	
GNMA	2005 BCD Single Family	5.13	09/26/06	09/20/36	17,852.33	19,863.01			(5,166.20)		12,686.13	14,059.83	(636.98)	
GNMA	2005 BCD Single Family	5.38	09/26/06	09/20/36	20,469.05	22,827.98			(181.61)		20,287.44	22,634.28	(12.09)	
GNMA	2005 BCD Single Family	5.38	10/05/06	10/20/36	29,023.80	32,308.74			(169.98)		28,853.82	32,121.33	(17.43)	
GNMA	2005 BCD Single Family	5.63	10/17/06	10/20/36	7,583.17	8,527.08			(117.48)		7,465.69	8,350.19	(59.41)	
GNMA	2005 BCD Single Family	5.13	10/05/06	10/20/36	28,245.28	31,572.01			(3,792.61)		24,452.67	27,214.37	(565.03)	
GNMA	2005 BCD Single Family	5.38	10/17/06	10/20/36	22,024.31	24,506.19			(143.23)		21,881.08	24,359.24	(3.72)	
GNMA	2005 BCD Single Family	5.13	10/17/06	10/20/36	19,271.70	21,357.26			(1,462.01)		17,809.69	19,814.17	(81.08)	
GNMA	2005 BCD Single Family	5.63	10/24/06	10/20/36	7,478.67	8,428.55			(43.23)		7,435.44	8,281.06	(104.26)	
GNMA	2005 BCD Single Family	5.38	10/24/06	10/20/36	22,522.20	25,023.05			(4,680.35)		17,841.85	19,774.80	(567.90)	
GNMA	2005 BCD Single Family	5.13	10/24/06	10/20/36	15,449.45	17,207.14			(89.88)		15,359.57	17,134.33	17.07	
GNMA	2005 BCD Single Family	5.38	11/02/06	11/20/36	15,992.05	17,822.44			(87.23)		15,904.82	17,743.09	7.88	
GNMA	2005 BCD Single Family	5.13	11/02/06	10/20/36	12,078.82	13,385.92			(75.74)		12,003.08	13,361.93	51.75	
GNMA	2005 BCD Single Family	5.63	11/14/06	11/20/36	12,754.89	14,369.16			(68.67)		12,686.22	14,148.38	(152.11)	
GNMA	2005 BCD Single Family	5.38	11/14/06	10/20/36	10,075.80	11,166.85			(54.31)		10,021.49	11,143.58	31.04	
GNMA	2005 BCD Single Family	5.13	11/14/06	11/20/36	29,809.49	33,321.77			(173.81)		29,635.68	33,130.85	(17.11)	
GNMA	2005 BCD Single Family	5.38	11/21/06	11/20/36	24,937.26	27,760.96			(2,664.96)		22,272.30	24,751.85	(344.15)	
GNMA	2005 BCD Single Family	5.63	11/21/06	11/20/36	3,066.74	3,501.62			(17.04)		3,049.70	3,459.87	(24.71)	
GNMA	2005 BCD Single Family	5.13	11/21/06	11/20/36	8,430.67	9,384.85			(140.04)		8,290.63	9,190.35	(54.46)	
GNMA	2005 BCD Single Family	5.38	11/28/06	11/20/36	17,061.93	18,909.50			(1,797.30)		15,264.63	16,979.68	(132.52)	
GNMA	2005 BCD Single Family	5.63	11/28/06	11/20/36	1,923.44	2,169.43			(10.13)		1,913.31	2,144.02	(15.28)	
GNMA	2005 BCD Single Family	5.38	12/12/06	12/20/36	15,971.56	17,844.64			(367.10)		15,604.46	17,417.83	(59.71)	
GNMA	2005 BCD Single Family	5.63	12/12/06	12/20/36	12,621.45	14,205.49			(65.63)		12,555.82	14,064.16	(75.70)	
GNMA	2005 BCD Single Family	5.13	12/12/06	11/20/36	20,787.74	23,286.59			(138.16)		20,649.58	23,134.16	(14.27)	
GNMA	2005 BCD Single Family	5.38	12/27/06	12/20/36	33,463.28	37,253.74			(3,883.19)		29,580.09	32,852.59	(517.96)	
GNMA	2005 BCD Single Family	5.63	12/27/06	12/20/36	8,098.88	9,123.14			(2,411.74)		5,687.14	6,349.08	(362.32)	
GNMA	2005 BCD Single Family	5.13	12/27/06	12/20/36	13,377.72	14,884.41			(73.73)		13,303.99	14,798.77	(11.91)	
GNMA	2005 BCD Single Family	5.38	01/10/07	12/20/36	4,736.59	5,266.13			(26.24)		4,710.35	5,237.34	(2.55)	
GNMA	2005 BCD Single Family	5.63	01/09/07	12/20/36	5,421.24	6,095.55			(37.55)		5,383.69	6,010.51	(47.49)	
GNMA	2005 BCD Single Family	5.13	01/09/07	01/20/37	10,748.39	11,978.38			(59.27)		10,689.12	11,903.73	(15.38)	
GNMA	2005 BCD Single Family	5.38	01/16/07	12/20/36	12,596.30	14,021.80			(1,380.36)		11,215.94	12,447.24	(194.20)	
GNMA	2005 BCD Single Family	5.63	01/16/07	01/20/37	4,374.26	4,933.78			(23.02)		4,351.24	4,876.09	(34.67)	
GNMA	2005 BCD Single Family	5.13	01/30/07	01/20/37	17,486.58	19,414.06			(100.32)		17,386.26	19,351.66	37.92	
GNMA	2005 BCD Single Family	5.38	01/30/07	01/20/37	14,239.75	15,886.60			(118.07)		14,121.68	15,735.10	(33.43)	
GNMA	2005 BCD Single Family	5.63	01/30/07	01/20/37	3,526.27	3,977.37			(18.51)		3,507.76	3,930.91	(27.95)	
GNMA	2005 BCD Single Family	5.38	02/13/07	01/20/37	14,863.00	16,545.72			(2,372.47)		12,490.53	13,844.08	(329.17)	
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	7,612.38	8,508.51			(72.95)		7,539.43	8,427.51	(8.05)	
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,168.82	2,446.50			(11.01)		2,157.81	2,418.33	(17.16)	
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	5,575.34	6,186.62			(42.15)		5,533.19	6,121.26	(23.21)	
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	4,013.78	4,457.55			(27.64)		3,986.14	4,413.40	(16.51)	
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,904.58	4,332.72			(24.35)		3,880.23	4,292.68	(15.69)	
FNMA	2005 BCD Single Family	5.63	08/23/06	08/01/36	3,880.21	4,338.91			(21.44)		3,858.77	4,300.04	(17.43)	
FNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	2,103.21	2,335.78			(23.74)		2,079.47	2,302.38	(9.66)	
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	6,996.69	7,808.16			(1,775.66)		5,221.03	5,834.07	(198.43)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	3,401.94	3,804.09			(2,186.99)		1,214.95	1,353.86	(263.24)	
FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	9,227.38	10,259.21			(62.56)		9,164.82	10,151.24	(45.41)	
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	6,522.67	7,301.16			(80.25)		6,442.42	7,132.85	(88.06)	
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	3,902.68	4,364.17			(22.23)		3,880.45	4,324.32	(17.62)	
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	6,763.23	7,504.88			(36.89)		6,726.34	7,441.35	(26.64)	
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	2,194.26	2,434.91			(13.38)		2,180.88	2,412.74	(8.79)	
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	6,667.37	7,398.44			(4,673.12)		1,994.25	2,206.19	(519.13)	
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	8,750.22	9,747.08			(2,959.97)		5,790.25	6,405.74	(381.37)	
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	3,344.38	3,739.78			(17.52)		3,326.86	3,707.33	(14.93)	
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	11,883.59	13,255.65			(106.17)		11,777.42	13,113.03	(36.45)	
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	7,756.43	8,682.48			(2,155.91)		5,600.52	6,195.95	(330.62)	
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	10,278.92	11,472.91			(3,906.09)		6,372.83	7,050.37	(516.45)	
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	6,860.32	7,612.74			(37.88)		6,822.44	7,547.79	(27.07)	
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,601.80	1,791.23			(10.66)		1,591.14	1,773.17	(7.40)	
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	4,748.43	5,269.15			(78.05)		4,670.38	5,166.86	(24.24)	
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	10,240.60	11,363.79			(91.03)		10,149.57	11,253.74	(19.02)	
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,576.33	3,999.21			(23.47)		3,552.86	3,959.26	(16.48)	
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	7,004.79	7,773.08			(2,055.13)		4,949.66	5,475.91	(242.04)	
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	8,248.03	9,185.98			(49.15)		8,198.88	9,138.17	1.34	
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	2,429.90	2,717.30			(12.89)		2,417.01	2,693.55	(10.86)	
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	904.20	1,003.35			(11.95)		892.25	987.10	(4.30)	
FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,771.56	3,075.56			(15.62)		2,755.94	3,048.96	(10.98)	
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,100.96	2,331.39			(11.93)		2,089.03	2,311.15	(8.31)	
FNMA	2005 BCD Single Family	5.63	11/28/06	11/01/36	1,220.19	1,364.55			(17.49)		1,202.70	1,340.36	(6.70)	
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,377.28	7,107.46			(34.96)		6,342.32	7,087.75	15.25	
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	2,579.98	2,885.07			(24.38)		2,555.60	2,847.93	(12.76)	
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	3,618.22	4,015.18			(31.50)		3,586.72	3,968.19	(15.49)	
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	3,693.32	4,098.55			(22.51)		3,670.81	4,061.24	(14.80)	
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	4,813.00	5,382.32			(39.89)		4,773.11	5,319.28	(23.15)	
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	1,018.89	1,130.72			(6.62)		1,012.27	1,119.98	(4.12)	
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	12,593.98	14,072.99			(540.61)		12,053.37	13,388.84	(143.54)	
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	4,734.78	5,294.78			(35.26)		4,699.52	5,237.22	(22.30)	
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,640.60	5,149.75			(25.95)		4,614.65	5,105.45	(18.35)	
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	17,907.53	19,933.21			(99.90)		17,807.63	19,788.11	(45.20)	
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	11,115.53	12,494.18			(2,027.78)		9,087.75	10,127.64	(338.76)	
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,135.54	1,260.16			(6.38)		1,129.16	1,249.30	(4.48)	
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	7,076.56	7,853.07			(4,281.94)		2,794.62	3,091.91	(479.22)	
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	2,312.28	2,585.77			(31.13)		2,281.15	2,542.14	(12.50)	
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	6,729.39	7,467.88			(2,174.73)		4,554.66	5,039.23	(253.92)	
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	3,021.83	3,361.07			(17.96)		3,003.87	3,330.90	(12.21)	
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	2,190.37	2,449.50			(11.59)		2,178.78	2,428.13	(9.78)	
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	110,723.63	124,646.53			(1,941.59)		108,782.04	122,800.87	95.93	
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	105,698.40	118,937.82			(2,643.83)		103,054.57	118,012.57	1,718.58	
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	61,676.01	70,793.89			(1,019.92)		60,656.09	69,867.40	93.43	
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	94,579.60	109,119.62			(2,210.76)		92,368.84	106,830.35	(78.51)	
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	78,591.98	88,322.29			(22,184.52)		56,407.46	63,585.23	(2,552.54)	
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	21,128.19	23,716.86			(1,241.75)		19,886.44	22,401.24	(73.87)	
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	82,060.10	92,128.78			(1,642.10)		80,418.00	90,576.87	90.19	
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	69,333.74	77,893.55			(1,015.29)		68,318.45	76,968.90	90.64	
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	38,067.63	42,729.01			(512.53)		37,555.10	42,292.66	76.18	
FNMA	2005 BCD Single Family	6.15	09/01/97	07/01/27	78,983.66	90,972.56			(1,241.03)		77,742.63	89,828.46	96.93	
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	468,096.07	527,574.22			(8,061.22)		460,034.85	516,263.52	(3,249.48)	
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	81,760.51	92,136.60			(1,190.03)		80,570.48	90,984.69	38.12	
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	311,289.69	350,775.57			(7,371.44)		303,918.25	341,133.63	(2,270.50)	
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	111,690.54	125,503.78			(2,539.14)		109,151.40	122,863.27	(101.37)	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	367,054.88	413,662.08			(28,227.72)		338,827.16	380,123.27	(5,311.09)	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	126,100.37	141,678.28			(3,011.70)		123,088.67	138,574.77	(91.81)	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	473,189.67	533,301.40			(10,067.74)		463,121.93	519,704.68	(3,528.98)	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	176,897.25	198,740.71			(2,807.68)		174,089.57	195,974.63	41.60	
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	615,234.09	693,243.11			(81,715.47)		533,518.62	596,612.39	(14,915.25)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	339,482.48	381,491.46			(25,839.78)		313,642.70	350,178.15	(5,473.53)	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	151,389.36	169,560.99			(2,792.63)		148,596.73	166,794.85	26.49	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	61,973.27	69,633.65			(2,456.32)		59,516.95	67,016.47	(160.86)	
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	516,427.70	580,376.72			(16,388.13)		500,039.57	560,933.79	(3,054.80)	
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	65,107.02	73,116.90			(2,767.58)		62,339.44	70,160.76	(188.56)	
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	354,380.24	398,856.42			(6,116.10)		348,264.14	391,267.15	(1,473.17)	
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	132,277.48	148,282.08			(5,843.21)		126,434.27	142,027.46	(411.41)	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	150,015.78	168,187.87			(2,643.88)		147,371.90	165,551.99	8.00	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	49,584.99	55,841.22			(626.11)		48,958.88	55,253.70	38.59	
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	186,214.46	208,538.94			(2,738.60)		183,475.86	205,886.84	86.50	
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	118,442.38	132,569.01			(1,729.22)		116,713.16	130,913.67	73.88	
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	63,560.36	71,532.65			(865.69)		62,694.67	70,709.77	42.81	
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	160,509.51	180,440.87			(2,362.77)		158,146.74	178,130.56	52.46	
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	133,051.24	148,953.17			(2,461.15)		130,590.09	146,522.13	30.11	
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	70,570.49	79,468.70			(802.02)		69,768.47	78,715.56	48.88	
GNMA	2005 BCD Single Family	6.15	03/01/98	01/20/28	42,948.82	48,221.64			(733.57)		42,215.25	47,488.78	0.71	
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	33,040.46	37,091.86			(1,118.39)		31,922.07	35,912.64	(60.83)	
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	92,701.76	104,371.04			(1,102.90)		91,598.86	103,343.65	75.51	
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	154,061.58	173,467.18			(2,087.03)		151,974.55	171,459.20	79.05	
2005 BCD Single Family Total					7,627,665.13	8,534,190.50	536,258.55	0.00	(329,350.97)	0.00	7,834,572.71	8,691,563.16	(49,534.92)	0.00
Repo Agmt	2006 ABCDE Single Family	0.03	08/29/14	09/02/14	38,159.50	38,159.50	3.05				38,162.55	38,162.55		
GIC's	2006 ABCDE Single Family	4.73	06/28/06	08/31/37	3,851,671.50	3,851,671.50		(1,642,424.83)			2,209,246.67	2,209,246.67		
Repo Agmt	2006 ABCDE Single Family	0.03	08/29/14	09/02/14	1,126,395.74	1,126,395.74	4,737,181.98				5,863,577.72	5,863,577.72		
FNMA	2006 ABCDE Single Family	6.25	04/15/97	03/01/27	116,209.83	130,491.99			(2,169.35)		114,040.48	128,426.65	104.01	
FNMA	2006 ABCDE Single Family	6.25	05/29/97	05/01/27	91,225.03	102,413.78			(3,678.84)		87,546.19	98,590.14	(144.80)	
FNMA	2006 ABCDE Single Family	6.25	06/26/97	05/01/27	143,987.52	161,625.96			(2,704.84)		141,282.68	159,105.46	184.34	
FNMA	2006 ABCDE Single Family	6.25	08/18/97	06/01/27	60,430.37	69,934.26			(1,273.31)		59,157.06	68,681.95	21.00	
FNMA	2006 ABCDE Single Family	6.25	09/29/97	08/01/27	30,890.46	35,739.31			(777.04)		30,113.42	34,929.43	(32.84)	
FNMA	2006 ABCDE Single Family	6.25	01/29/98	11/01/27	67,281.44	76,824.67			(10,299.33)		56,982.11	65,246.26	(1,279.08)	
GNMA	2006 ABCDE Single Family	6.25	03/18/97	02/20/27	1,026,797.33	1,153,021.52			(109,704.86)		917,092.47	1,032,270.11	(11,046.55)	
GNMA	2006 ABCDE Single Family	6.25	04/15/97	04/20/27	402,650.37	452,156.14			(6,060.82)		396,589.55	442,213.13	(3,882.19)	
GNMA	2006 ABCDE Single Family	6.45	04/29/97	04/20/27	171,651.31	193,174.65			(2,681.38)		168,969.93	190,557.52	64.25	
GNMA	2006 ABCDE Single Family	6.25	04/29/97	04/20/27	263,242.89	296,113.94			(5,383.85)		257,859.04	289,310.03	(1,420.06)	
GNMA	2006 ABCDE Single Family	6.25	05/15/97	05/20/27	240,917.12	269,692.18			(3,481.98)		237,435.14	266,442.51	232.31	
GNMA	2006 ABCDE Single Family	6.45	05/29/97	05/20/27	48,067.64	53,983.35			(697.82)		47,369.82	53,301.96	16.43	
GNMA	2006 ABCDE Single Family	6.25	06/17/97	06/20/27	544,140.63	611,151.54			(8,127.53)		536,013.10	600,211.38	(2,812.63)	
GNMA	2006 ABCDE Single Family	6.25	06/26/97	06/20/27	143,589.27	161,581.06			(1,768.52)		141,820.75	159,921.39	108.85	
GNMA	2006 ABCDE Single Family	6.45	07/15/97	05/20/27	166,924.90	186,902.45			(5,011.81)		161,913.09	181,640.56	(250.08)	
GNMA	2006 ABCDE Single Family	6.25	07/15/97	06/20/27	208,157.69	232,992.94			(28,529.05)		179,628.64	201,498.37	(2,965.52)	
GNMA	2006 ABCDE Single Family	6.25	07/30/97	07/20/27	221,162.91	247,576.34			(3,063.21)		218,099.70	244,744.87	231.74	
GNMA	2006 ABCDE Single Family	6.25	08/18/97	07/20/27	516,488.87	579,758.74			(10,338.22)		506,150.65	567,344.23	(2,076.29)	
GNMA	2006 ABCDE Single Family	6.25	08/28/97	08/20/27	487,197.22	547,093.14			(8,848.82)		478,348.40	534,917.81	(3,326.51)	
GNMA	2006 ABCDE Single Family	6.45	08/28/97	08/20/27	169,916.82	191,243.09			(2,297.99)		167,618.83	189,037.17	92.07	
GNMA	2006 ABCDE Single Family	6.25	09/29/97	09/20/27	198,435.63	222,112.91			(5,953.87)		192,481.76	215,912.52	(246.52)	
GNMA	2006 ABCDE Single Family	6.25	10/15/97	09/20/27	127,563.31	143,510.01			(1,625.80)		125,937.51	142,009.66	125.45	
GNMA	2006 ABCDE Single Family	6.45	10/15/97	08/20/27	49,928.81	56,074.52			(704.11)		49,224.70	55,390.06	19.65	
GNMA	2006 ABCDE Single Family	6.25	10/30/97	10/20/27	202,561.97	226,727.57			(3,962.10)		198,599.87	222,759.49	(5.98)	
GNMA	2006 ABCDE Single Family	6.25	11/17/97	10/20/27	159,639.65	178,705.37			(2,529.74)		157,109.91	176,244.27	68.64	
GNMA	2006 ABCDE Single Family	6.45	11/25/97	10/20/27	114,016.11	128,339.95			(59,906.08)		54,110.03	61,023.13	(7,410.74)	
GNMA	2006 ABCDE Single Family	6.25	11/25/97	11/20/27	198,297.50	221,974.16			(2,613.42)		195,684.08	219,514.41	153.67	
GNMA	2006 ABCDE Single Family	6.25	12/17/97	11/20/27	344,093.24	386,389.20			(6,857.37)		337,235.87	379,360.04	(171.79)	
GNMA	2006 ABCDE Single Family	6.25	01/29/98	01/20/28	594,206.72	667,484.24			(44,700.75)		549,505.97	615,611.47	(7,172.02)	
GNMA	2006 ABCDE Single Family	6.45	02/12/98	12/20/27	59,004.03	66,242.65			(1,109.43)		57,894.60	65,137.80	4.58	
GNMA	2006 ABCDE Single Family	6.45	04/16/98	02/20/28	169,718.72	190,020.77			(2,857.86)		166,860.86	187,189.81	26.90	
GNMA	2006 ABCDE Single Family	6.25	04/29/98	04/20/28	268,356.10	301,337.13			(6,450.27)		261,905.83	294,201.51	(685.35)	
GNMA	2006 ABCDE Single Family	6.25	07/06/98	05/20/28	69,793.07	78,598.58			(773.38)		69,019.69	77,875.33	50.13	
GNMA	2006 ABCDE Single Family	6.45	08/13/98	06/20/28	90,478.85	101,840.28			(1,237.52)		89,241.33	100,641.01	38.25	
GNMA	2006 ABCDE Single Family	6.25	08/27/98	07/20/28	127,953.32	143,264.22			(2,746.46)		125,206.86	140,454.55	(63.21)	
GNMA	2006 ABCDE Single Family	6.25	09/24/98	08/20/28	103,933.19	117,046.37			(1,144.53)		102,788.66	115,977.41	75.57	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	6.25	10/01/98	08/20/28	53,016.92	59,532.17			(1,487.07)		51,529.85	57,971.07	(74.03)	
GNMA	2006 ABCDE Single Family	6.25	10/29/98	09/20/28	22,604.78	24,922.90			(2,719.14)		19,885.64	21,960.10	(243.66)	
GNMA	2006 ABCDE Single Family	6.45	12/15/98	09/20/28	61,890.94	69,508.51			(1,225.69)		60,665.25	68,263.00	(19.82)	
GNMA	2006 ABCDE Single Family	6.25	12/29/98	10/20/28	383,006.50	431,472.14			(5,515.96)		377,490.54	427,504.27	1,548.09	
GNMA	2006 ABCDE Single Family	6.45	01/28/99	11/20/28	30,683.28	34,558.88			(337.58)		30,345.70	34,243.60	22.30	
GNMA	2006 ABCDE Single Family	5.45	03/18/99	02/20/29	221,648.70	243,565.27			(38,175.56)		183,473.14	201,668.12	(3,721.59)	
GNMA	2006 ABCDE Single Family	5.45	06/24/99	05/20/29	287,294.85	319,940.15			(4,084.49)		283,210.36	315,006.37	(849.29)	
GNMA	2006 ABCDE Single Family	5.45	07/29/99	06/20/29	125,783.18	140,067.12			(22,100.35)		103,682.83	115,497.49	(2,469.28)	
GNMA	2006 ABCDE Single Family	5.45	10/14/99	08/20/29	93,679.66	104,305.81			(1,385.44)		92,294.22	102,799.21	(121.16)	
GNMA	2006 ABCDE Single Family	5.45	08/26/99	07/20/29	173,486.44	190,604.29			(14,646.69)		158,839.75	174,577.53	(1,380.07)	
GNMA	2006 ABCDE Single Family	6.25	10/20/99	07/20/29	87,038.59	98,614.71			(884.23)		86,154.36	97,820.51	90.03	
GNMA	2006 ABCDE Single Family	6.25	11/23/99	10/20/29	38,049.72	43,074.56			(363.54)		37,686.18	42,744.03	33.01	
GNMA	2006 ABCDE Single Family	5.45	12/01/99	10/20/29	50,203.50	55,742.92			(544.70)		49,658.80	55,164.93	(33.29)	
GNMA	2006 ABCDE Single Family	5.45	01/27/00	12/20/29	527,342.27	586,425.73			(8,048.57)		519,293.70	575,315.14	(3,062.02)	
GNMA	2006 ABCDE Single Family	6.25	01/27/00	12/20/29	132,150.40	149,767.42			(1,408.76)		130,741.64	148,444.11	85.45	
FNMA	2006 ABCDE Single Family	5.45	01/28/00	07/01/29	83,527.90	93,149.44			(1,197.19)		82,330.71	91,578.88	(373.37)	
FNMA	2006 ABCDE Single Family	6.25	01/28/00	09/01/29	79,098.67	91,620.77			(910.94)		78,187.73	90,778.29	68.46	
GNMA	2006 ABCDE Single Family	5.13	08/10/06	07/20/36	133,940.81	148,967.49			(753.49)		133,187.32	148,143.33	(70.67)	
GNMA	2006 ABCDE Single Family	5.38	08/16/06	08/20/36	167,671.05	186,373.87			(908.17)		166,762.88	185,376.73	(88.97)	
GNMA	2006 ABCDE Single Family	5.38	08/23/06	08/20/36	336,738.99	375,657.89			(5,765.82)		330,973.17	367,330.37	(2,561.70)	
GNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	560,319.91	623,670.85			(3,257.76)		557,062.15	619,163.90	(1,249.19)	
GNMA	2006 ABCDE Single Family	5.38	09/06/06	08/20/36	1,178,072.29	1,312,817.66			(90,671.95)		1,087,400.34	1,212,994.22	(9,151.49)	
GNMA	2006 ABCDE Single Family	5.63	09/06/06	09/20/36	346,820.03	391,686.33			(3,951.41)		342,868.62	383,067.92	(4,667.00)	
GNMA	2006 ABCDE Single Family	5.13	09/06/06	08/20/36	910,636.16	1,017,835.89			(114,992.33)		795,643.83	885,456.46	(17,387.10)	
GNMA	2006 ABCDE Single Family	5.38	09/12/06	09/20/36	597,227.89	665,540.23			(3,457.65)		593,770.24	661,879.86	(202.72)	
GNMA	2006 ABCDE Single Family	5.13	09/12/06	09/20/36	707,056.29	787,909.66			(4,236.12)		702,820.17	783,998.53	324.99	
GNMA	2006 ABCDE Single Family	5.63	09/12/06	09/20/36	110,291.79	124,327.79			(594.34)		109,697.45	122,855.79	(877.66)	
GNMA	2006 ABCDE Single Family	5.38	09/20/06	09/20/36	912,708.19	1,015,989.04			(5,469.61)		907,238.58	1,009,957.23	(562.20)	
GNMA	2006 ABCDE Single Family	5.13	09/20/06	09/20/36	1,489,362.84	1,650,491.16			(8,429.56)		1,480,933.28	1,644,961.95	2,900.35	
GNMA	2006 ABCDE Single Family	5.63	09/20/06	09/20/36	158,957.40	179,155.75			(860.15)		158,097.25	177,028.83	(1,266.77)	
GNMA	2006 ABCDE Single Family	5.13	09/26/06	09/20/36	861,571.83	958,610.42			(249,326.27)		612,245.56	678,542.61	(30,741.54)	
GNMA	2006 ABCDE Single Family	5.38	09/26/06	09/20/36	936,030.24	1,043,900.23			(8,304.70)		927,725.54	1,035,042.51	(553.02)	
GNMA	2006 ABCDE Single Family	5.38	10/05/06	10/20/36	1,327,228.66	1,477,445.77			(7,772.93)		1,319,455.73	1,468,875.64	(797.20)	
GNMA	2006 ABCDE Single Family	5.63	10/17/06	10/20/36	346,769.66	389,934.91			(5,372.16)		341,397.50	381,846.03	(2,716.72)	
GNMA	2006 ABCDE Single Family	5.13	10/05/06	10/20/36	1,363,147.43	1,523,699.57			(183,035.47)		1,180,111.96	1,313,395.00	(27,269.10)	
GNMA	2006 ABCDE Single Family	5.38	10/17/06	10/20/36	1,007,150.37	1,120,642.95			(6,549.77)		1,000,600.60	1,113,923.45	(169.73)	
GNMA	2006 ABCDE Single Family	5.13	10/17/06	10/20/36	930,073.61	1,030,724.80			(70,557.72)		859,515.89	956,253.42	(3,913.66)	
GNMA	2006 ABCDE Single Family	5.63	10/24/06	10/20/36	341,993.74	385,429.10			(1,977.17)		340,016.57	378,684.71	(4,767.22)	
GNMA	2006 ABCDE Single Family	5.38	10/24/06	10/20/36	1,029,917.07	1,144,278.40			(214,027.83)		815,889.24	904,281.56	(25,969.01)	
GNMA	2006 ABCDE Single Family	5.13	10/24/06	10/20/36	745,605.57	830,435.22			(4,337.46)		741,268.11	826,921.54	823.78	
GNMA	2006 ABCDE Single Family	5.38	11/02/06	11/20/36	731,300.71	815,002.07			(3,988.41)		727,312.30	811,373.60	359.94	
GNMA	2006 ABCDE Single Family	5.13	11/02/06	10/20/36	582,937.80	646,019.19			(3,655.57)		579,282.23	644,861.51	2,497.89	
GNMA	2006 ABCDE Single Family	5.63	11/14/06	11/20/36	583,268.56	657,086.89			(3,140.59)		580,127.97	646,990.83	(6,955.47)	
GNMA	2006 ABCDE Single Family	5.38	11/14/06	10/20/36	460,756.59	510,648.89			(2,483.32)		458,273.27	509,584.86	1,419.29	
GNMA	2006 ABCDE Single Family	5.13	11/14/06	11/20/36	1,438,638.26	1,608,145.02			(8,388.39)		1,430,249.87	1,598,930.81	(825.82)	
GNMA	2006 ABCDE Single Family	5.38	11/21/06	11/20/36	1,140,356.20	1,269,480.56			(121,865.49)		1,018,490.71	1,131,876.64	(15,738.43)	
GNMA	2006 ABCDE Single Family	5.63	11/21/06	11/20/36	140,238.92	160,125.88			(779.00)		139,459.92	158,216.53	(1,130.35)	
GNMA	2006 ABCDE Single Family	5.13	11/21/06	11/20/36	406,873.10	452,923.50			(6,758.62)		400,114.48	443,536.34	(2,628.54)	
GNMA	2006 ABCDE Single Family	5.38	11/28/06	11/20/36	780,225.96	864,712.37			(82,188.95)		698,037.01	776,463.46	(6,059.96)	
GNMA	2006 ABCDE Single Family	5.63	11/28/06	11/20/36	87,958.59	99,206.12			(463.04)		87,495.55	98,044.23	(698.85)	
GNMA	2006 ABCDE Single Family	5.38	12/12/06	12/20/36	730,417.52	816,017.02			(16,789.07)		713,628.45	796,499.41	(2,728.54)	
GNMA	2006 ABCDE Single Family	5.63	12/12/06	12/20/36	577,165.69	649,602.51			(3,000.74)		574,164.95	643,139.61	(3,462.16)	
GNMA	2006 ABCDE Single Family	5.13	12/12/06	11/20/36	1,003,237.40	1,123,836.17			(6,667.85)		996,569.55	1,116,479.82	(688.50)	
GNMA	2006 ABCDE Single Family	5.38	12/27/06	12/20/36	1,530,241.95	1,703,575.55			(177,574.24)		1,352,667.71	1,502,315.30	(23,686.01)	
GNMA	2006 ABCDE Single Family	5.63	12/27/06	12/20/36	370,351.57	417,192.28			(110,286.22)		260,065.35	290,337.19	(16,568.87)	
GNMA	2006 ABCDE Single Family	5.13	12/27/06	12/20/36	645,623.83	718,338.12			(3,558.71)		642,065.12	714,205.08	(574.33)	
GNMA	2006 ABCDE Single Family	5.38	01/10/07	12/20/36	216,598.95	240,815.04			(1,200.15)		215,398.80	239,498.54	(116.35)	
GNMA	2006 ABCDE Single Family	5.63	01/09/07	12/20/36	247,908.72	278,743.42			(1,716.69)		246,192.03	274,854.50	(2,172.23)	
GNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	521,297.40	578,089.63			(2,903.20)		518,394.20	574,486.88	(699.55)	
GNMA	2006 ABCDE Single Family	5.38	01/16/07	12/20/36	576,015.70	641,202.76			(63,122.18)		512,893.52	569,199.94	(8,880.64)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.63	01/16/07	01/20/37	200,029.91	225,616.93			(1,052.70)		198,977.21	222,978.65	(1,585.58)	
GNMA	2006 ABCDE Single Family	5.13	01/30/07	01/20/37	843,922.71	936,943.65			(4,841.14)		839,081.57	933,932.18	1,829.67	
GNMA	2006 ABCDE Single Family	5.38	01/30/07	01/20/37	651,169.35	726,478.21			(5,399.22)		645,770.13	719,550.31	(1,528.68)	
GNMA	2006 ABCDE Single Family	5.63	01/30/07	01/20/37	161,252.73	181,881.55			(846.82)		160,405.91	179,756.72	(1,278.01)	
GNMA	2006 ABCDE Single Family	5.38	02/13/07	01/20/37	679,671.63	756,619.14			(108,490.61)		571,181.02	633,075.95	(15,052.58)	
GNMA	2006 ABCDE Single Family	5.13	02/13/07	01/20/37	367,381.50	410,630.37			(3,520.96)		363,860.54	406,721.20	(388.21)	
GNMA	2006 ABCDE Single Family	5.63	02/13/07	02/20/37	99,175.56	111,876.11			(503.28)		98,672.28	110,587.96	(784.87)	
GNMA	2006 ABCDE Single Family	5.38	02/20/07	02/20/37	175,501.10	195,114.36			(958.63)		174,542.47	194,063.07	(92.66)	
GNMA	2006 ABCDE Single Family	5.13	02/20/07	02/20/37	231,977.24	258,618.10			(1,777.44)		230,199.80	256,653.21	(187.45)	
GNMA	2006 ABCDE Single Family	5.63	02/20/07	02/20/37	240,650.95	270,657.31			(1,393.01)		239,257.94	267,413.54	(1,850.76)	
GNMA	2006 ABCDE Single Family	5.38	03/06/07	02/20/37	395,374.19	439,907.35			(2,092.44)		393,281.75	436,786.66	(1,028.25)	
GNMA	2006 ABCDE Single Family	5.63	03/06/07	02/20/37	153,402.14	173,034.42			(776.02)		152,626.12	171,044.53	(1,213.87)	
GNMA	2006 ABCDE Single Family	5.63	03/20/07	02/20/37	69,211.18	78,075.97			(356.77)		68,854.41	77,171.39	(547.81)	
GNMA	2006 ABCDE Single Family	5.13	03/20/07	03/20/37	265,250.21	296,387.20			(1,877.90)		263,372.31	294,307.90	(201.40)	
GNMA	2006 ABCDE Single Family	5.38	03/20/07	03/20/37	346,818.43	385,889.54			(1,822.64)		344,995.79	382,741.71	(1,325.19)	
GNMA	2006 ABCDE Single Family	5.13	03/06/07	02/20/37	279,491.72	311,609.60			(1,943.43)		277,548.29	309,462.94	(203.23)	
GNMA	2006 ABCDE Single Family	5.13	04/24/07	04/20/37	634,268.68	707,520.81			(3,449.73)		630,818.95	703,406.55	(664.53)	
GNMA	2006 ABCDE Single Family	5.63	04/24/07	04/20/37	462,547.72	521,147.41			(2,577.15)		459,970.57	512,235.33	(6,334.93)	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	04/20/37	275,540.00	306,372.70			(1,450.99)		274,089.01	304,782.06	(139.65)	
GNMA	2006 ABCDE Single Family	5.13	03/27/07	03/20/37	242,288.43	269,533.95			(1,300.48)		240,987.95	268,104.76	(128.71)	
GNMA	2006 ABCDE Single Family	5.63	03/27/07	02/20/37	143,922.00	162,329.16			(729.15)		143,192.85	160,461.25	(1,138.76)	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	03/20/37	151,984.60	168,985.61			(86,921.17)		65,063.43	72,350.12	(9,714.32)	
GNMA	2006 ABCDE Single Family	5.38	04/10/07	03/20/37	441,294.23	490,197.79			(2,352.67)		438,941.56	487,027.50	(817.62)	
GNMA	2006 ABCDE Single Family	5.13	04/10/07	03/20/37	492,024.88	547,468.68			(130,431.97)		361,592.91	400,800.50	(16,236.21)	
GNMA	2006 ABCDE Single Family				82,718.56	93,308.15			(82,718.56)				(10,589.59)	
GNMA	2006 ABCDE Single Family	5.13	05/08/07	04/20/37	113,062.68	126,416.03			(776.84)		112,285.84	125,555.54	(83.65)	
GNMA	2006 ABCDE Single Family	5.63	05/08/07	04/20/37	126,373.95	142,556.57			(634.67)		125,739.28	140,923.65	(998.25)	
GNMA	2006 ABCDE Single Family	5.38	05/08/07	05/20/37	261,204.21	290,401.15			(1,391.21)		259,813.00	288,876.25	(133.69)	
GNMA	2006 ABCDE Single Family	5.38	05/22/07	05/20/37	593,215.20	660,088.23			(3,244.26)		589,970.94	656,312.84	(531.13)	
GNMA	2006 ABCDE Single Family	5.13	05/22/07	05/20/37	455,493.82	506,988.62			(2,483.34)		453,010.48	504,764.72	(259.44)	
GNMA	2006 ABCDE Single Family	5.38	06/05/07	05/20/37	430,064.54	479,349.27			(98,651.85)		331,412.69	367,373.34	(13,324.08)	
GNMA	2006 ABCDE Single Family	5.63	06/05/07	05/20/37	131,246.63	148,044.38			(667.46)		130,579.17	146,337.85	(1,039.07)	
GNMA	2006 ABCDE Single Family	5.13	06/05/07	05/20/37	858,893.05	957,320.90			(102,133.73)		756,759.32	841,323.77	(13,863.40)	
GNMA	2006 ABCDE Single Family	5.13	06/19/07	06/20/37	304,110.24	338,832.30			(2,058.09)		302,052.15	336,561.14	(213.07)	
GNMA	2006 ABCDE Single Family	5.63	06/19/07	06/20/37	76,611.56	86,426.18			(374.96)		76,236.60	85,447.19	(604.03)	
GNMA	2006 ABCDE Single Family	5.38	08/07/07	07/20/37	136,268.32	151,567.26			(687.68)		135,580.64	150,813.00	(66.58)	
GNMA	2006 ABCDE Single Family	5.63	08/07/07	08/20/37	384,706.86	433,225.38			(1,963.88)		382,742.98	427,095.42	(4,166.08)	
GNMA	2006 ABCDE Single Family	5.13	08/07/07	07/20/37	667,568.04	744,409.84			(94,327.73)		573,240.31	635,722.61	(14,359.50)	
GNMA	2006 ABCDE Single Family	5.38	07/03/07	05/20/37	164,464.54	183,296.08			(1,034.16)		163,430.38	182,158.86	(103.06)	
GNMA	2006 ABCDE Single Family	5.13	07/03/07	06/20/37	247,763.42	271,615.54			(1,301.22)		246,462.20	270,204.88	(109.44)	
GNMA	2006 ABCDE Single Family	5.38	07/17/07	06/20/37	205,038.89	227,958.02			(1,060.55)		203,978.34	226,796.06	(101.41)	
GNMA	2006 ABCDE Single Family	5.13	07/17/07	06/20/37	117,723.22	129,064.99			(671.95)		117,051.27	128,335.95	(57.09)	
GNMA	2006 ABCDE Single Family	5.63	11/21/07	10/20/37	59,847.34	67,512.89			(317.63)		59,529.71	66,719.92	(475.34)	
GNMA	2006 ABCDE Single Family	5.38	09/25/07	09/20/37	454,513.54	506,860.41			(2,724.96)		451,788.58	502,698.69	(1,436.76)	
GNMA	2006 ABCDE Single Family	5.13	09/25/07	09/20/37	529,048.06	588,019.25			(3,047.03)		526,001.03	584,222.58	(749.64)	
GNMA	2006 ABCDE Single Family	5.63	09/25/07	08/20/37	172,018.30	194,127.21			(95,292.77)		76,725.53	86,027.35	(12,807.09)	
GNMA	2006 ABCDE Single Family	5.38	10/09/07	09/20/37	548,247.32	611,087.09			(121,798.69)		426,448.63	472,972.37	(16,316.03)	
GNMA	2006 ABCDE Single Family	5.63	10/09/07	06/20/37	87,590.22	98,849.35			(428.37)		87,161.85	97,728.55	(692.43)	
GNMA	2006 ABCDE Single Family	5.38	08/23/07	08/20/37	558,313.15	622,586.50			(100,500.42)		457,812.73	507,728.97	(14,357.11)	
GNMA	2006 ABCDE Single Family	5.13	08/23/07	07/20/37	509,558.47	564,891.96			(2,740.25)		506,818.22	563,720.17	(1,568.46)	
GNMA	2006 ABCDE Single Family	5.38	09/11/07	09/20/37	154,932.44	172,339.31			(857.86)		154,074.58	171,397.15	(84.30)	
GNMA	2006 ABCDE Single Family	5.63	09/11/07	08/20/37	221,388.29	249,864.09			(1,389.70)		219,998.59	246,689.38	(1,785.01)	
GNMA	2006 ABCDE Single Family	5.13	09/11/07	08/20/37	129,896.03	142,459.22			(679.25)		129,216.78	141,722.00	(57.97)	
GNMA	2006 ABCDE Single Family	5.13	12/11/07	11/20/37	253,329.13	277,868.64			(2,347.94)		250,981.19	275,305.73	(214.97)	
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	180,955.18	201,539.67			(910.11)		180,045.07	200,540.12	(89.44)	
GNMA	2006 ABCDE Single Family	5.13	10/25/07	10/20/37	541,272.22	600,282.00			(3,463.79)		537,808.43	598,230.85	(1,412.64)	
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	133,743.34	148,326.78			(665.63)		133,077.71	147,599.05	(62.10)	
GNMA	2006 ABCDE Single Family	5.38	11/08/07	10/20/37	429,187.72	477,456.77			(129,573.40)		299,614.32	331,667.92	(16,215.45)	
GNMA	2006 ABCDE Single Family	5.13	11/08/07	10/20/37	216,162.76	239,736.15			(121,574.70)		94,588.06	104,909.73	(13,251.72)	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	61,102.19	68,964.36			(293.32)		60,808.87	68,189.26	(481.78)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	545,701.09	615,240.14			(103,803.01)		441,898.08	491,936.13	(19,501.00)	
GNMA	2006 ABCDE Single Family	5.38	12/11/07	11/20/37	214,601.23	239,024.47			(1,051.56)		213,549.67	237,872.09	(100.82)	
GNMA	2006 ABCDE Single Family	5.38	12/20/07	11/20/37	69,026.63	76,557.58			(402.22)		68,624.41	76,116.88	(38.48)	
GNMA	2006 ABCDE Single Family	5.38	01/16/08	12/20/37	37,707.46	42,164.10			(787.15)		36,920.31	41,280.82	(96.13)	
GNMA	2006 ABCDE Single Family	5.63	01/30/08	12/20/37	169,223.60	190,940.29			(815.60)		168,408.00	188,764.57	(1,360.12)	
GNMA	2006 ABCDE Single Family	5.63	01/30/08	01/20/38	60,831.17	68,662.84			(283.01)		60,548.16	67,892.08	(487.75)	
GNMA	2006 ABCDE Single Family	5.63	02/13/08	01/20/38	103,678.94	117,006.35			(508.23)		103,170.71	115,663.76	(834.36)	
GNMA	2006 ABCDE Single Family	5.38	02/19/08	12/20/37	111,878.61	125,104.32			(1,422.35)		110,456.26	123,505.70	(176.27)	
GNMA	2006 ABCDE Single Family	5.63	02/19/08	01/20/38	69,411.82	78,335.47			(353.03)		69,058.79	77,421.60	(560.84)	
GNMA	2006 ABCDE Single Family	5.13	02/27/08	02/20/38	60,647.83	67,545.69			(307.86)		60,339.97	67,194.13	(43.70)	
GNMA	2006 ABCDE Single Family	5.38	02/27/08	02/20/38	106,095.57	118,646.60			(704.86)		105,390.71	117,851.65	(90.09)	
GNMA	2006 ABCDE Single Family	5.13	03/20/08	10/20/37	97,729.14	108,391.59			(497.35)		97,231.79	107,826.92	(67.32)	
GNMA	2006 ABCDE Single Family	5.38	03/27/08	03/20/38	187,576.01	208,053.33			(917.79)		186,658.22	207,023.67	(111.87)	
GNMA	2006 ABCDE Single Family	5.38	04/24/08	04/20/38	110,605.87	123,217.01			(545.37)		110,060.50	122,601.40	(70.24)	
GNMA	2006 ABCDE Single Family	5.13	04/24/08	04/20/38	185,856.82	206,151.05			(915.80)		184,941.02	205,108.72	(126.53)	
GNMA	2006 ABCDE Single Family	5.63	04/22/08	03/20/38	235,826.26	266,138.78			(1,367.61)		234,458.65	262,847.63	(1,923.54)	
GNMA	2006 ABCDE Single Family	5.13	05/07/08	04/20/38	257,772.43	285,919.88			(1,375.76)		256,396.67	284,359.72	(184.40)	
GNMA	2006 ABCDE Single Family	5.63	05/07/08	04/20/38	92,047.66	103,872.06			(432.74)		91,614.92	102,700.79	(738.53)	
GNMA	2006 ABCDE Single Family	5.38	05/14/08	04/20/38	187,844.11	208,361.04			(1,013.11)		186,831.00	207,225.57	(122.36)	
GNMA	2006 ABCDE Single Family	5.13	05/21/08	05/20/38	107,945.03	118,270.65			(548.21)		107,396.82	117,658.01	(64.43)	
GNMA	2006 ABCDE Single Family	5.13	06/11/08	05/20/38	97,681.87	108,921.42			(761.15)		96,920.72	108,057.74	(102.53)	
GNMA	2006 ABCDE Single Family	5.63	07/09/08	06/20/38	152,742.10	172,376.79			(723.52)		152,018.58	170,426.94	(1,226.33)	
GNMA	2006 ABCDE Single Family	5.38	07/09/08	03/20/38	91,057.53	101,008.29			(433.43)		90,624.10	100,521.73	(53.13)	
GNMA	2006 ABCDE Single Family	5.63	06/18/08	03/20/38	26,388.21	29,786.92			(148.39)		26,239.82	29,423.81	(214.72)	
GNMA	2006 ABCDE Single Family	5.63	06/25/08	05/20/38	168,183.06	189,815.99			(74,009.78)		94,173.28	105,583.53	(10,222.68)	
GNMA	2006 ABCDE Single Family	5.38	06/25/08	05/20/38	110,865.20	122,980.68			(525.44)		110,339.76	122,390.91	(64.33)	
GNMA	2006 ABCDE Single Family	5.38	07/23/08	06/20/38	189,169.29	210,740.54			(889.77)		188,279.52	209,737.43	(113.34)	
GNMA	2006 ABCDE Single Family	5.13	08/27/08	08/20/38	227,322.38	252,178.97			(1,410.55)		225,911.83	250,582.03	(186.39)	
GNMA	2006 ABCDE Single Family	5.63	08/13/08	07/20/38	68,968.42	77,816.90			(309.39)		68,659.03	76,955.94	(551.57)	
GNMA	2006 ABCDE Single Family	5.13	09/10/08	09/20/38	152,324.64	168,983.83			(728.27)		151,596.37	168,155.87	(99.69)	
GNMA	2006 ABCDE Single Family	5.13	09/24/08	08/20/38	113,604.16	126,029.42			(553.76)		113,050.40	125,400.03	(75.63)	
GNMA	2006 ABCDE Single Family	5.38	09/24/08	09/20/38	99,501.50	110,875.40			(512.36)		98,989.14	110,298.23	(64.81)	
GNMA	2006 ABCDE Single Family	5.13	10/15/08	08/20/38	117,374.96	130,757.99			(585.73)		116,789.23	130,088.66	(83.60)	
GNMA	2006 ABCDE Single Family	5.13	11/12/08	10/20/38	135,409.12	150,227.73			(659.56)		134,749.56	149,478.18	(89.99)	
GNMA	2006 ABCDE Single Family	5.13	11/25/08	09/20/38	125,582.81	139,326.90			(630.59)		124,952.22	138,610.65	(85.66)	
GNMA	2006 ABCDE Single Family	5.38	11/25/08	11/20/38	260,034.92	289,728.93			(1,183.09)		258,851.83	288,394.68	(151.16)	
GNMA	2006 ABCDE Single Family				122,857.24	138,080.09			(122,857.24)				(15,222.85)	
GNMA	2006 ABCDE Single Family	5.13	12/10/08	11/20/38	122,969.83	137,012.76			(601.81)		122,368.02	136,324.61	(86.34)	
GNMA	2006 ABCDE Single Family	5.38	12/17/08	11/20/38	187,375.97	208,540.57			(956.57)		186,419.40	207,464.21	(119.79)	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	109,669.90	122,202.14			(534.40)		109,135.50	121,590.97	(76.77)	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	116,987.75	129,804.43			(593.69)		116,394.06	129,130.17	(80.57)	
GNMA	2006 ABCDE Single Family				97,232.24	107,734.34			(97,232.24)				(10,502.10)	
GNMA	2006 ABCDE Single Family	5.25	12/23/08	12/20/38	260,754.03	290,526.08			(1,243.99)		259,510.04	289,103.00	(179.09)	
GNMA	2006 ABCDE Single Family	5.13	12/30/08	12/20/38	76,418.61	84,786.26			(356.50)		76,062.11	84,380.58	(49.18)	
GNMA	2006 ABCDE Single Family	5.25	12/30/08	12/20/38	88,075.00	97,725.30			(414.45)		87,660.55	97,253.75	(57.10)	
FNMA	2006 ABCDE Single Family	5.38	08/09/06	08/01/36	254,956.52	282,908.20			(1,927.72)		253,028.80	279,919.25	(1,061.23)	
FNMA	2006 ABCDE Single Family	5.13	08/10/06	07/01/36	193,652.84	214,879.79			(1,335.88)		192,316.96	212,751.51	(792.40)	
FNMA	2006 ABCDE Single Family	5.38	08/23/06	08/01/36	178,554.58	198,130.89			(1,112.75)		177,441.83	196,300.14	(718.00)	
FNMA	2006 ABCDE Single Family	5.63	08/23/06	08/01/36	177,439.13	198,414.16			(980.40)		176,458.73	196,636.54	(797.22)	
FNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	101,474.28	112,598.10			(1,147.02)		100,327.26	110,988.35	(462.73)	
FNMA	2006 ABCDE Single Family	5.38	09/06/06	09/01/36	319,951.24	357,059.64			(81,199.12)		238,752.12	266,786.35	(9,074.17)	
FNMA	2006 ABCDE Single Family	5.63	09/06/06	08/01/36	155,566.75	173,957.11			(100,008.96)		55,557.79	61,911.05	(12,037.10)	
FNMA	2006 ABCDE Single Family	5.13	09/12/06	09/01/36	445,321.24	495,120.65			(3,019.04)		442,302.20	489,909.83	(2,191.78)	
FNMA	2006 ABCDE Single Family	5.38	09/12/06	09/01/36	298,271.12	333,874.62			(3,669.70)		294,601.42	326,178.13	(4,026.79)	
FNMA	2006 ABCDE Single Family	5.63	09/20/06	09/01/36	178,469.36	199,568.99			(1,016.82)		177,452.54	197,746.78	(805.39)	
FNMA	2006 ABCDE Single Family	5.38	09/20/06	09/01/36	309,277.17	343,190.50			(1,686.99)		307,590.18	340,285.35	(1,218.16)	
FNMA	2006 ABCDE Single Family	5.13	09/20/06	09/01/36	105,899.54	117,511.82			(645.59)		105,253.95	116,441.88	(424.35)	
FNMA	2006 ABCDE Single Family	5.38	09/26/06	09/01/36	304,890.39	338,323.38			(213,696.88)		91,193.51	100,887.11	(23,739.39)	
FNMA	2006 ABCDE Single Family	5.38	10/05/06	09/01/36	400,138.70	445,724.45			(135,356.69)		264,782.01	292,928.35	(17,439.41)	
FNMA	2006 ABCDE Single Family	5.63	10/17/06	09/01/36	152,934.14	171,016.34			(801.54)		152,132.60	169,532.62	(682.18)	

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Single Family Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	5.13	10/17/06	10/01/36	573,515.14	639,732.28			(5,123.60)		568,391.54	632,849.40	(1,759.28)	
FNMA	2006 ABCDE Single Family	5.38	10/17/06	10/01/36	354,696.14	397,040.85			(98,587.65)		256,108.49	283,334.83	(15,118.37)	
FNMA	2006 ABCDE Single Family	5.38	10/24/06	11/01/36	470,045.49	524,644.86			(178,621.54)		291,423.95	322,406.51	(23,616.81)	
FNMA	2006 ABCDE Single Family	5.38	11/02/06	11/01/36	313,715.73	348,123.08			(1,732.17)		311,983.56	345,152.97	(1,237.94)	
FNMA	2006 ABCDE Single Family	5.63	11/02/06	10/01/36	73,249.88	81,911.40			(487.36)		72,762.52	81,085.46	(338.58)	
FNMA	2006 ABCDE Single Family	5.13	11/02/06	10/01/36	229,162.08	254,295.09			(3,766.60)		225,395.48	249,358.29	(1,170.20)	
FNMA	2006 ABCDE Single Family	5.38	11/14/06	11/01/36	468,291.77	519,654.55			(4,162.48)		464,129.29	514,622.50	(869.57)	
FNMA	2006 ABCDE Single Family	5.63	11/14/06	11/01/36	163,540.77	182,879.95			(1,072.69)		162,468.08	181,053.09	(754.17)	
FNMA	2006 ABCDE Single Family	5.13	11/14/06	11/01/36	338,058.89	375,137.62			(99,183.02)		238,875.87	264,273.69	(11,680.91)	
FNMA	2006 ABCDE Single Family	5.38	11/21/06	10/01/36	377,175.25	420,065.84			(2,247.95)		374,927.30	417,879.58	61.69	
FNMA	2006 ABCDE Single Family	5.63	11/21/06	11/01/36	111,119.02	124,259.57			(589.39)		110,529.63	123,173.69	(496.49)	
FNMA	2006 ABCDE Single Family	5.13	11/21/06	11/01/36	43,636.88	48,423.18			(576.58)		43,060.30	47,638.71	(207.89)	
FNMA	2006 ABCDE Single Family	5.38	11/28/06	11/01/36	126,740.47	140,642.23			(714.58)		126,025.89	139,425.94	(501.71)	
FNMA	2006 ABCDE Single Family	5.13	11/28/06	11/01/36	101,394.13	112,515.71			(575.06)		100,819.07	111,538.91	(401.74)	
FNMA	2006 ABCDE Single Family	5.63	11/28/06	11/01/36	55,800.58	62,399.44			(799.16)		55,001.42	61,293.39	(306.89)	
FNMA	2006 ABCDE Single Family	5.38	12/12/06	11/01/36	291,626.06	325,017.37			(1,598.69)		290,027.37	324,115.70	697.02	
FNMA	2006 ABCDE Single Family	5.63	12/12/06	11/01/36	117,978.55	131,931.30			(1,115.03)		116,863.52	130,233.17	(583.10)	
FNMA	2006 ABCDE Single Family	5.13	12/12/06	11/01/36	175,082.69	193,777.15			(1,528.83)		173,553.86	191,509.41	(738.91)	
FNMA	2006 ABCDE Single Family	5.38	12/27/06	11/01/36	168,895.24	187,422.72			(1,029.48)		167,865.76	185,716.44	(676.80)	
FNMA	2006 ABCDE Single Family	5.63	12/27/06	12/01/36	220,096.33	246,128.13			(1,823.85)		218,272.48	243,245.74	(1,058.54)	
FNMA	2006 ABCDE Single Family	5.13	12/27/06	10/01/36	49,175.84	54,570.15			(319.20)		48,856.64	54,051.77	(199.18)	
FNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	575,910.87	643,543.53			(24,721.49)		551,189.38	612,258.05	(6,563.99)	
FNMA	2006 ABCDE Single Family	5.63	01/09/07	12/01/36	216,515.92	242,125.29			(1,611.95)		214,903.97	239,492.86	(1,020.48)	
FNMA	2006 ABCDE Single Family	5.13	01/09/07	12/01/36	223,962.34	248,532.52			(1,252.26)		222,710.08	246,394.78	(885.48)	
FNMA	2006 ABCDE Single Family	5.38	01/30/07	12/01/36	814,864.02	911,525.61			(4,500.85)		810,363.17	904,890.03	(2,134.73)	
FNMA	2006 ABCDE Single Family	5.63	01/30/07	12/01/36	508,302.40	571,346.49			(92,727.91)		415,574.49	463,126.89	(15,491.69)	
FNMA	2006 ABCDE Single Family	5.13	01/30/07	01/01/37	54,803.91	60,816.93			(307.23)		54,496.68	60,292.93	(216.77)	
FNMA	2006 ABCDE Single Family	5.38	02/13/07	01/01/37	323,605.51	359,113.08			(195,808.60)		127,796.91	141,390.13	(21,914.35)	
FNMA	2006 ABCDE Single Family	5.63	02/13/07	01/01/37	105,736.47	118,244.80			(1,424.10)		104,312.37	116,249.45	(571.25)	
FNMA	2006 ABCDE Single Family	5.13	02/13/07	01/01/37	324,772.61	360,408.14			(104,954.95)		219,817.66	243,198.63	(12,254.56)	
FNMA	2006 ABCDE Single Family	5.38	02/20/07	01/01/37	138,500.80	153,698.54			(826.41)		137,674.39	152,318.96	(553.17)	
FNMA	2006 ABCDE Single Family	5.63	02/20/07	01/01/37	100,163.86	112,013.17			(529.80)		99,634.06	111,035.98	(447.39)	
FNMA	2006 ABCDE Single Family	5.13	02/20/07	01/01/37	285,293.54	316,597.90			(87,974.50)		197,319.04	218,307.39	(10,316.01)	
FNMA	2006 ABCDE Single Family	5.38	03/06/07	02/01/37	159,917.53	177,466.22			(6,258.39)		153,659.14	170,004.89	(1,202.94)	
FNMA	2006 ABCDE Single Family	5.63	03/06/07	02/01/37	80,819.67	90,381.37			(412.07)		80,407.62	89,610.07	(359.23)	
FNMA	2006 ABCDE Single Family	5.63	03/20/07	02/01/37	54,811.36	61,296.35			(280.27)		54,531.09	60,772.33	(243.75)	
FNMA	2006 ABCDE Single Family	5.13	03/27/07	03/01/37	142,722.28	158,385.81			(1,036.23)		141,686.05	156,759.89	(589.69)	
FNMA	2006 ABCDE Single Family	5.38	04/10/07	03/01/37	544,413.64	606,454.90			(3,135.76)		541,277.88	601,290.10	(2,029.04)	
FNMA	2006 ABCDE Single Family	5.63	04/10/07	03/01/37	25,588.39	28,616.21			(212.40)		25,375.99	28,280.69	(123.12)	
FNMA	2006 ABCDE Single Family	5.13	04/10/07	03/01/37	281,925.50	312,867.86			(1,572.94)		280,352.56	310,180.52	(1,114.40)	
FNMA	2006 ABCDE Single Family	5.38	04/24/07	04/01/37	761,798.64	847,350.38			(4,132.40)		757,666.24	843,174.69	(43.29)	
FNMA	2006 ABCDE Single Family	5.13	04/24/07	04/01/37	188,102.71	208,749.32			(1,543.89)		186,558.82	206,409.26	(796.17)	
FNMA	2006 ABCDE Single Family	5.63	04/24/07	04/01/37	104,830.43	117,235.52			(576.69)		104,253.74	116,188.02	(470.81)	
FNMA	2006 ABCDE Single Family	5.38	05/22/07	04/01/37	74,127.38	82,264.66			(454.21)		73,673.17	81,513.09	(297.36)	
FNMA	2006 ABCDE Single Family	5.13	05/22/07	04/01/37	92,996.70	103,205.28			(562.22)		92,434.48	102,270.83	(372.23)	
FNMA	2006 ABCDE Single Family	5.38	06/05/07	05/01/37	296,853.54	330,608.12			(1,760.98)		295,092.56	326,710.61	(2,136.53)	
FNMA	2006 ABCDE Single Family	5.63	06/05/07	05/01/37	42,626.81	47,671.98			(253.03)		42,373.78	47,225.37	(193.58)	
FNMA	2006 ABCDE Single Family	5.13	06/05/07	04/01/37	252,417.47	280,127.72			(2,045.33)		250,372.14	277,016.49	(1,065.90)	
FNMA	2006 ABCDE Single Family	5.38	06/19/07	05/01/37	168,366.63	186,851.33			(2,180.93)		166,185.70	183,872.67	(797.73)	
FNMA	2006 ABCDE Single Family	5.63	07/03/07	07/01/37	139,137.98	155,608.22			(69,921.29)		69,216.69	77,142.81	(8,544.12)	
FNMA	2006 ABCDE Single Family	5.13	07/03/07	06/01/37	54,314.45	60,278.05			(5,300.15)		49,014.30	54,231.31	(746.59)	
FNMA	2006 ABCDE Single Family	5.38	08/07/07	07/01/37	696,802.20	776,329.80			(4,342.60)		692,459.60	775,850.22	3,863.02	
FNMA	2006 ABCDE Single Family	5.63	08/07/07	07/01/37	81,245.30	81,245.30			(503.33)		80,741.97	80,398.19	(343.78)	
FNMA	2006 ABCDE Single Family	5.13	08/07/07	08/01/37	711,718.38	793,835.39			(3,777.88)		707,940.50	790,788.97	731.46	
FNMA	2006 ABCDE Single Family	5.13	08/29/07	08/01/37	197,540.87	220,091.55			(1,071.10)		196,469.77	218,226.28	(794.17)	
FNMA	2006 ABCDE Single Family	5.38	08/23/07	07/01/37	269,196.68	300,789.48			(1,440.88)		267,755.80	297,403.03	(1,945.57)	
FNMA	2006 ABCDE Single Family	5.38	09/11/07	08/01/37	393,073.29	438,801.00			(2,077.14)		390,996.15	436,204.93	(518.93)	
FNMA	2006 ABCDE Single Family	5.13	09/11/07	09/01/37	77,994.73	86,899.67			(425.05)		77,569.68	86,160.83	(313.79)	
FNMA	2006 ABCDE Single Family	5.38	09/25/07	09/01/37	753,495.83	841,462.60			(187,660.95)		565,834.88	628,509.65	(25,292.00)	
FNMA	2006 ABCDE Single Family	5.63	09/25/07	07/01/37	58,323.73	65,484.59			(768.02)		57,555.71	64,396.34	(320.23)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	5.13	09/25/07	09/01/37	308,647.90	344,805.33			(1,932.19)		306,715.71	340,689.07	(2,184.07)	
FNMA	2006 ABCDE Single Family	5.13	10/09/07	09/01/37	238,841.48	266,243.89			(1,231.73)		237,609.75	264,707.12	(305.04)	
FNMA	2006 ABCDE Single Family	5.38	10/25/07	10/01/37	491,726.45	550,169.45			(2,855.36)		488,871.09	546,012.06	(1,302.03)	
FNMA	2006 ABCDE Single Family	5.13	10/25/07	10/01/37	556,827.34	620,218.53			(3,036.81)		553,790.53	616,075.01	(1,106.71)	
FNMA	2006 ABCDE Single Family	5.38	11/08/07	09/01/37	332,993.24	373,048.39			(2,052.17)		330,941.07	370,197.33	(798.89)	
FNMA	2006 ABCDE Single Family	5.13	11/08/07	10/01/37	126,592.81	142,286.98			(1,508.79)		125,084.02	140,535.11	(243.08)	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	10/01/37	104,036.82	116,203.83			(516.20)		103,520.62	115,424.46	(263.17)	
FNMA	2006 ABCDE Single Family	5.13	11/21/07	09/01/37	255,842.38	285,077.81			(1,363.48)		254,478.90	283,060.06	(654.27)	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	11/01/37	386,467.19	430,665.68			(1,949.80)		384,517.39	428,751.12	(35.24)	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	10/01/37	323,754.34	361,935.80			(1,643.73)		322,110.61	359,622.63	(669.44)	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	11/01/37	107,474.73	119,929.33			(563.68)		106,911.05	119,182.37	(183.28)	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	11/01/37	80,733.45	89,980.93			(403.13)		80,330.32	89,579.82	(2.02)	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	12/01/37	180,055.47	201,414.08			(1,074.29)		178,981.18	199,890.57	(449.22)	
FNMA	2006 ABCDE Single Family	5.13	12/20/07	11/01/37	120,708.30	134,304.29			(645.54)		120,062.76	133,264.98	(393.77)	
FNMA	2006 ABCDE Single Family	5.38	12/20/07	10/01/37	66,094.99	74,016.14			(404.03)		65,690.96	73,458.08	(154.03)	
FNMA	2006 ABCDE Single Family	5.63	12/28/07	10/01/37	486,134.81	545,863.98			(2,374.23)		483,760.58	540,723.55	(2,766.20)	
FNMA	2006 ABCDE Single Family	5.13	01/16/08	12/01/37	127,973.11	142,458.03			(645.21)		127,327.90	141,364.63	(448.19)	
FNMA	2006 ABCDE Single Family	5.13	01/30/08	12/01/37	161,923.01	180,929.98			(1,233.36)		160,689.65	179,125.11	(571.51)	
FNMA	2006 ABCDE Single Family	5.38	01/30/08	11/01/37	59,643.49	66,511.91			(291.97)		59,351.52	66,179.46	(40.48)	
FNMA	2006 ABCDE Single Family	5.38	02/19/08	12/01/37	96,574.18	107,648.10			(470.99)		96,103.19	107,155.68	(21.43)	
FNMA	2006 ABCDE Single Family	5.13	02/19/08	01/01/38	97,971.54	110,094.08			(922.25)		97,049.29	108,863.62	(308.21)	
FNMA	2006 ABCDE Single Family	5.13	02/27/08	02/01/38	68,115.02	75,804.74			(342.81)		67,772.21	75,515.19	(53.26)	
FNMA	2006 ABCDE Single Family	5.38	03/20/08	11/01/37	7,939.72	8,823.43			(2,252.58)		5,687.14	6,244.57	(326.28)	
FNMA	2006 ABCDE Single Family	5.13	04/08/08	03/01/38	71,870.19	80,756.72			(853.46)		71,016.73	79,457.41	(445.85)	
FNMA	2006 ABCDE Single Family	5.63	04/15/08	12/01/37	66,135.70	74,163.62			(310.53)		65,825.17	73,648.52	(204.57)	
FNMA	2006 ABCDE Single Family	5.38	04/15/08	01/01/38	116,138.36	129,846.84			(561.41)		115,576.95	128,957.62	(327.81)	
FNMA	2006 ABCDE Single Family	5.13	04/15/08	04/01/38	107,345.99	119,462.55			(529.96)		106,816.03	118,812.10	(120.49)	
FNMA	2006 ABCDE Single Family	5.38	04/29/08	04/01/38	79,268.09	88,602.22			(433.43)		78,834.66	87,987.92	(180.87)	
Freddie Mac	2006 ABCDE Single Family	5.38	06/18/08	04/01/38	205,892.48	228,778.22			(1,033.69)		204,858.79	226,647.14	(1,097.39)	
Freddie Mac	2006 ABCDE Single Family	5.63	06/18/08	03/01/38	59,731.06	66,925.54			(341.62)		59,389.44	66,177.89	(406.03)	
Freddie Mac	2006 ABCDE Single Family	5.13	06/25/08	12/01/37	116,668.98	129,360.58			(590.03)		116,078.95	128,504.79	(265.76)	
Freddie Mac	2006 ABCDE Single Family	5.13	07/16/08	06/01/38	171,297.67	189,853.22			(67,818.08)		103,479.59	114,586.36	(7,448.78)	
Freddie Mac	2006 ABCDE Single Family	5.63	07/16/08	05/01/38	32,619.28	36,520.61			(151.30)		32,467.98	36,182.74	(186.57)	
Freddie Mac	2006 ABCDE Single Family				73,474.73	81,609.73			(73,474.73)				(8,135.00)	
Freddie Mac	2006 ABCDE Single Family	5.38	08/13/08	07/01/38	114,917.43	127,850.67			(538.23)		114,379.20	127,122.43	(190.01)	
Freddie Mac	2006 ABCDE Single Family	5.63	09/24/08	07/01/38	110,285.08	123,233.99			(495.05)		109,790.03	122,243.68	(495.26)	
Freddie Mac	2006 ABCDE Single Family	5.25	12/18/08	09/01/38	167,963.72	186,196.55			(1,918.44)		166,045.28	183,926.90	(351.21)	
GNMA	2006 ABCDE Single Family	6.15	11/12/02	11/20/32	2,139.96	2,435.33			(15.13)		2,124.83	2,422.05	1.85	
GNMA	2006 ABCDE Single Family	5.40	11/12/02	10/20/32	3,095.08	3,448.00			(35.95)		3,059.13	3,408.14	(3.91)	
GNMA	2006 ABCDE Single Family	6.15	01/10/03	09/20/32	7,461.62	8,500.48			(746.32)		6,715.30	7,662.89	(91.27)	
GNMA	2006 ABCDE Single Family	6.15	10/10/02	09/20/32	4,797.67	5,462.49			(43.65)		4,754.02	5,421.62	2.78	
GNMA	2006 ABCDE Single Family	5.40	10/10/02	09/20/32	2,976.85	3,316.53			(22.55)		2,954.30	3,291.58	(2.40)	
GNMA	2006 ABCDE Single Family	6.15	10/21/02	10/20/32	4,465.50	5,089.10			(40.73)		4,424.77	5,050.89	2.52	
GNMA	2006 ABCDE Single Family	6.15	10/29/02	10/20/32	2,211.26	2,519.15			(15.72)		2,195.54	2,505.32	1.89	
GNMA	2006 ABCDE Single Family	5.40	10/29/02	09/20/32	2,118.45	2,367.80			(23.22)		2,095.23	2,341.97	(2.61)	
GNMA	2006 ABCDE Single Family				2,122.20	2,376.02			(2,122.20)				(253.82)	
GNMA	2006 ABCDE Single Family	6.15	11/19/02	11/20/32	3,523.62	4,008.78			(24.14)		3,499.48	3,987.81	3.17	
GNMA	2006 ABCDE Single Family	5.40	11/19/02	11/20/32	4,209.58	4,691.37			(32.05)		4,177.53	4,655.89	(3.43)	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	10,471.14	11,811.88			(84.19)		10,386.95	11,739.67	11.98	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	3,502.76	3,909.93			(32.45)		3,470.31	3,873.96	(3.52)	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	2,125.98	2,422.30			(22.59)		2,103.39	2,400.48	0.77	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	2,021.28	2,259.93			(35.55)		1,985.73	2,220.31	(4.07)	
GNMA	2006 ABCDE Single Family	5.40	12/12/02	12/20/32	4,331.28	4,834.92			(39.17)		4,292.11	4,791.45	(4.30)	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,673.77	3,046.32			(20.74)		2,653.03	3,027.63	2.05	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	8,738.93	9,739.39			(66.14)		8,672.79	9,666.27	(6.98)	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,239.94	2,549.30			(15.23)		2,224.71	2,536.10	2.03	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	4,328.86	4,824.54			(31.97)		4,296.89	4,789.16	(3.41)	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	16,601.42	18,909.29			(147.68)		16,453.74	18,626.33	(135.28)	
GNMA	2006 ABCDE Single Family	5.40	01/23/03	01/20/33	4,221.43	4,704.60			(31.18)		4,190.25	4,670.01	(3.41)	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	4,474.98	5,099.79			(38.79)		4,436.19	5,063.55	2.55	

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Single Family Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	6.15	01/30/03	01/20/33	4,331.17	4,935.87			(40.71)		4,290.46	4,897.16	2.00	
GNMA	2006 ABCDE Single Family	5.40	01/30/03	01/20/33	9,649.14	10,753.35			(76.92)		9,572.22	10,668.01	(8.42)	
GNMA	2006 ABCDE Single Family	6.15	02/12/03	02/20/33	7,712.25	8,697.86			(95.83)		7,616.42	8,603.40	1.37	
GNMA	2006 ABCDE Single Family	6.15	02/20/03	02/20/33	7,328.90	8,348.07			(53.60)		7,275.30	8,300.02	5.55	
GNMA	2006 ABCDE Single Family	5.40	03/03/03	03/20/33	5,027.86	5,603.51			(36.36)		4,991.50	5,563.26	(3.89)	
GNMA	2006 ABCDE Single Family	6.15	02/27/03	02/20/33	12,034.01	13,692.87			(81.46)		11,952.55	13,617.83	6.42	
GNMA	2006 ABCDE Single Family	6.15	03/12/03	02/20/33	3,789.40	4,316.48			(29.94)		3,759.46	4,289.08	2.54	
GNMA	2006 ABCDE Single Family	6.15	03/24/03	03/20/33	6,720.03	7,654.83			(48.08)		6,671.95	7,612.07	5.32	
GNMA	2006 ABCDE Single Family	6.15	04/02/03	04/20/33	1,950.90	2,219.95			(12.87)		1,938.03	2,208.78	1.70	
GNMA	2006 ABCDE Single Family	6.15	04/10/03	03/20/33	2,164.67	2,463.10			(15.51)		2,149.16	2,449.28	1.69	
GNMA	2006 ABCDE Single Family	6.15	04/24/03	04/20/33	4,892.67	5,567.38			(32.48)		4,860.19	5,539.14	4.24	
GNMA	2006 ABCDE Single Family	6.15	04/29/03	03/20/33	3,786.34	4,308.45			(26.40)		3,759.94	4,285.17	3.12	
GNMA	2006 ABCDE Single Family	6.15	05/08/03	04/20/33	3,634.05	4,135.23			(25.02)		3,609.03	4,113.23	3.02	
GNMA	2006 ABCDE Single Family	6.15	06/19/03	05/20/33	1,191.91	1,348.03			(21.52)		1,170.39	1,325.78	(0.73)	
GNMA	2006 ABCDE Single Family	6.15	07/17/03	07/20/33	2,246.29	2,556.25			(15.72)		2,230.57	2,542.38	1.85	
GNMA	2006 ABCDE Single Family	6.15	09/29/03	09/20/33	2,591.27	2,945.82			(16.74)		2,574.53	2,931.42	2.34	
GNMA	2006 ABCDE Single Family	6.15	10/09/03	08/20/33	2,528.05	2,877.08			(16.40)		2,511.65	2,862.93	2.25	
GNMA	2006 ABCDE Single Family	6.15	03/11/04	03/20/34	2,683.54	3,054.47			(19.54)		2,664.00	3,037.09	2.16	
GNMA	2006 ABCDE Single Family	5.40	07/08/04	06/20/34	15,395.12	17,165.13			(103.21)		15,291.91	17,051.10	(10.82)	
GNMA	2006 ABCDE Single Family	5.40	06/17/04	06/20/34	11,251.38	12,544.69			(81.08)		11,170.30	12,455.07	(8.54)	
GNMA	2006 ABCDE Single Family	5.40	09/09/04	09/20/34	17,017.57	18,802.13			(114.32)		16,903.25	18,677.01	(10.80)	
GNMA	2006 ABCDE Single Family	5.40	09/16/04	09/20/34	15,092.75	16,819.88			(97.21)		14,995.54	16,712.74	(9.93)	
GNMA	2006 ABCDE Single Family	5.40	07/15/04	07/20/34	4,744.65	5,290.13			(32.29)		4,712.36	5,254.49	(3.35)	
GNMA	2006 ABCDE Single Family	5.40	07/29/04	07/20/34	8,201.14	9,144.16			(54.70)		8,146.44	9,083.81	(5.65)	
GNMA	2006 ABCDE Single Family	5.40	08/05/04	08/20/34	4,132.43	4,607.73			(26.68)		4,105.75	4,578.25	(2.80)	
GNMA	2006 ABCDE Single Family	5.40	08/12/04	08/20/34	25,877.42	28,853.94			(168.47)		25,708.95	28,494.51	(190.96)	
GNMA	2006 ABCDE Single Family	5.40	08/20/04	08/20/34	4,535.08	5,056.52			(36.88)		4,498.20	5,015.70	(3.94)	
GNMA	2006 ABCDE Single Family	5.40	12/02/04	12/20/34	4,478.32	4,993.88			(29.36)		4,448.96	4,961.49	(3.03)	
GNMA	2006 ABCDE Single Family	5.40	10/14/04	10/20/34	5,867.33	6,482.97			(38.69)		5,828.64	6,440.64	(3.64)	
GNMA	2006 ABCDE Single Family	5.40	10/21/04	10/20/34	29,247.93	32,377.05			(229.05)		29,018.88	32,309.83	161.83	
GNMA	2006 ABCDE Single Family	4.49	10/21/04	10/20/34	6,801.29	7,358.11			(51.95)		6,749.34	7,285.87	(20.29)	
GNMA	2006 ABCDE Single Family	5.40	10/28/04	10/20/34	7,464.40	8,247.42			(50.62)		7,413.78	8,192.01	(4.79)	
GNMA	2006 ABCDE Single Family	4.49	10/29/04	10/20/34	13,002.74	13,856.48			(6,217.55)		6,785.19	7,214.54	(424.39)	
GNMA	2006 ABCDE Single Family	4.49	11/04/04	10/20/34	41,259.02	44,629.81			(315.20)		40,943.82	44,145.90	(168.71)	
GNMA	2006 ABCDE Single Family	5.40	11/04/04	11/20/34	10,681.72	11,904.63			(70.40)		10,611.32	11,827.01	(7.22)	
GNMA	2006 ABCDE Single Family	4.49	11/10/04	11/20/34	18,415.44	19,625.04			(6,042.84)		12,372.60	13,155.78	(426.42)	
GNMA	2006 ABCDE Single Family				6,469.01	6,890.75			(6,469.01)				(421.74)	
FNMA	2006 ABCDE Single Family	5.40	08/14/03	09/01/32	2,401.67	2,663.05			(19.61)		2,382.06	2,633.32	(10.12)	
FNMA	2006 ABCDE Single Family	6.15	08/14/03	12/01/31	1,498.17	1,686.20			(83.34)		1,414.83	1,597.92	(4.94)	
FNMA	2006 ABCDE Single Family	6.15	04/15/04	02/01/34	4,523.02	5,093.92			(27.78)		4,495.24	5,079.08	12.94	
FNMA	2006 ABCDE Single Family	5.40	10/28/04	10/01/34	8,503.40	9,431.17			(57.43)		8,445.97	9,339.14	(34.60)	
GNMA	2006 ABCDE Single Family	5.40	08/29/02	08/20/32	2,646.45	2,954.39			(29.77)		2,616.68	2,921.31	(3.31)	
GNMA	2006 ABCDE Single Family	6.15	09/12/02	08/20/32	2,679.57	3,052.16			(19.63)		2,659.94	3,034.76	2.23	
GNMA	2006 ABCDE Single Family	5.40	09/19/02	09/20/32	4,596.43	5,122.19			(36.07)		4,560.36	5,082.33	(3.79)	
GNMA	2006 ABCDE Single Family	4.49	12/09/04	12/20/34	49,662.30	53,813.71			(404.67)		49,257.63	53,221.57	(187.47)	
GNMA	2006 ABCDE Single Family	4.49	12/16/04	12/20/34	21,331.34	22,956.28			(150.11)		21,181.23	22,744.49	(61.68)	
GNMA	2006 ABCDE Single Family	4.49	11/23/04	11/20/34	32,794.85	35,308.15			(8,468.35)		24,326.50	25,996.92	(842.88)	
GNMA	2006 ABCDE Single Family	4.49	12/02/04	12/20/34	70,660.13	76,436.28			(509.22)		70,150.91	75,718.87	(208.19)	
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/20/34	39,551.51	42,717.98			(287.02)		39,264.49	42,284.31	(146.65)	
GNMA	2006 ABCDE Single Family	4.49	12/29/04	12/20/34	34,370.80	37,006.27			(8,311.89)		26,058.91	27,893.92	(800.46)	
GNMA	2006 ABCDE Single Family	4.49	01/06/05	01/20/35	68,117.01	73,677.22			(605.41)		67,511.60	72,864.81	(207.00)	
GNMA	2006 ABCDE Single Family	4.49	01/13/05	01/20/35	43,946.62	47,288.94			(419.51)		43,527.11	46,929.62	60.19	
GNMA	2006 ABCDE Single Family	5.40	01/13/05	01/20/35	2,184.40	2,435.88			(21.55)		2,162.85	2,412.03	(2.30)	
GNMA	2006 ABCDE Single Family	4.49	01/19/05	01/20/35	48,451.24	52,406.54			(451.03)		48,000.21	51,780.08	(175.43)	
GNMA	2006 ABCDE Single Family	4.49	01/27/05	01/20/35	63,725.59	68,503.49			(717.27)		63,008.32	67,584.76	(201.46)	
GNMA	2006 ABCDE Single Family	4.49	02/03/05	02/20/35	86,175.40	93,212.03			(6,595.76)		79,579.64	85,670.04	(946.23)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	35,110.51	37,918.23			(246.08)		34,864.43	37,525.12	(147.03)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	45,762.13	49,244.22			(327.28)		45,434.85	48,944.27	27.33	
GNMA	2006 ABCDE Single Family	4.49	02/17/05	02/20/35	15,576.56	16,761.89			(109.50)		15,467.06	16,607.96	(44.43)	
GNMA	2006 ABCDE Single Family	4.49	02/24/05	02/20/35	35,698.10	38,613.14			(288.20)		35,409.90	38,151.73	(173.21)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	4.49	03/03/05	03/20/35	50,874.18	55,029.71			(391.48)		50,482.70	54,474.68	(163.55)	
GNMA	2006 ABCDE Single Family	4.49	03/11/05	03/20/35	5,723.47	6,094.54			(50.02)		5,673.45	6,028.00	(16.52)	
GNMA	2006 ABCDE Single Family	5.40	03/17/05	02/20/35	5,436.34	6,062.83			(35.44)		5,400.90	6,023.79	(3.60)	
GNMA	2006 ABCDE Single Family	4.49	03/17/05	03/20/35	32,506.30	35,106.47			(244.10)		32,262.20	34,725.00	(137.37)	
GNMA	2006 ABCDE Single Family	4.49	03/24/05	03/20/35	12,846.83	13,679.74			(110.31)		12,736.52	13,532.45	(36.98)	
GNMA	2006 ABCDE Single Family	4.49	04/07/05	04/20/35	26,576.18	28,642.17			(242.51)		26,333.67	28,238.47	(161.19)	
GNMA	2006 ABCDE Single Family	4.49	04/14/05	04/20/35	6,067.11	6,554.09			(43.67)		6,023.44	6,492.85	(17.57)	
GNMA	2006 ABCDE Single Family	4.49	04/21/05	04/20/35	64,504.82	69,667.29			(442.86)		64,061.96	69,039.45	(184.98)	
GNMA	2006 ABCDE Single Family	4.49	04/28/05	04/20/35	33,902.99	36,616.48			(235.96)		33,667.03	36,238.65	(141.87)	
GNMA	2006 ABCDE Single Family	5.40	04/28/05	04/20/35	5,758.33	6,418.63			(2,214.87)		3,543.46	3,950.12	(253.64)	
GNMA	2006 ABCDE Single Family	4.49	05/05/05	05/20/35	53,845.34	57,961.06			(380.04)		53,465.30	57,416.40	(164.62)	
GNMA	2006 ABCDE Single Family	5.40	05/05/05	04/20/35	4,727.86	5,224.97			(30.75)		4,697.11	5,191.35	(2.87)	
GNMA	2006 ABCDE Single Family	5.40	07/07/05	07/20/35	1,867.19	2,082.45			(14.29)		1,852.90	2,066.66	(1.50)	
GNMA	2006 ABCDE Single Family	4.49	05/26/05	05/20/35	6,527.11	6,950.70			(43.86)		6,483.25	6,888.81	(18.03)	
GNMA	2006 ABCDE Single Family	5.40	06/09/05	05/20/35	3,247.21	3,619.64			(20.55)		3,226.66	3,597.01	(2.08)	
FNMA	2006 ABCDE Single Family	4.49	12/23/04	12/01/34	13,354.31	14,217.36			(112.79)		13,241.52	14,095.53	(9.04)	
FNMA	2006 ABCDE Single Family	4.49	01/27/05	01/01/35	12,202.78	12,991.51			(102.49)		12,100.29	12,880.78	(8.24)	
FNMA	2006 ABCDE Single Family	4.49	03/14/05	12/01/34	7,171.89	7,635.53			(88.74)		7,083.15	7,540.11	(6.68)	
FNMA	2006 ABCDE Single Family	5.40	03/24/05	02/01/35	3,684.88	4,087.24			(30.27)		3,654.61	4,041.40	(15.57)	
FNMA	2006 ABCDE Single Family	5.40	07/14/05	04/01/35	4,868.72	5,400.57			(30.59)		4,838.13	5,350.40	(19.58)	
2006 ABCDE Single Family Total					96,232,589.50	106,748,209.01	4,737,185.03	(1,642,424.83)	(5,870,814.50)	0.00	93,456,535.20	103,139,460.82	(832,693.89)	0.00
Repo Agmt	2006 FGH Single Family	0.03	08/29/14	09/02/14	64,535.31	64,535.31	5.27				64,540.58	64,540.58		
GIC's	2006 FGH Single Family	4.33	05/25/07	02/26/36	1,711,301.49	1,711,301.49		(855,401.60)			855,899.89	855,899.89		
Repo Agmt	2006 FGH Single Family	0.03	08/29/14	09/02/14	730,305.95	730,305.95	1,350,106.83				2,080,412.78	2,080,412.78		
GNMA	2006 FGH Single Family	5.49	01/30/07	01/20/37	2,372,638.78	2,640,217.15			(131,403.37)		2,241,235.41	2,495,287.77	(13,526.01)	
GNMA	2006 FGH Single Family	5.15	02/13/07	01/20/37	30,791.65	34,532.36			(345.83)		30,445.82	34,146.71	(39.82)	
GNMA	2006 FGH Single Family	5.49	02/13/07	02/20/37	903,924.60	1,006,332.33			(236,585.86)		667,338.74	739,700.71	(30,045.76)	
GNMA	2006 FGH Single Family	5.49	02/13/07	01/20/37	90,840.97	101,018.10			(466.84)		90,374.13	100,506.46	(44.80)	
GNMA	2006 FGH Single Family	5.70	02/20/07	02/20/37	328,162.80	370,166.71			(1,749.36)		326,413.44	365,813.13	(2,604.22)	
GNMA	2006 FGH Single Family	5.15	02/20/07	01/20/37	627,074.36	699,178.44			(6,141.64)		620,932.72	691,924.65	(1,112.15)	
GNMA	2006 FGH Single Family	5.15	03/07/07	02/20/37	292,093.86	324,908.89			(1,581.50)		290,512.36	323,170.84	(156.55)	
GNMA	2006 FGH Single Family	5.49	03/20/07	03/20/37	690,501.83	769,607.38			(3,918.22)		686,583.61	765,463.21	(225.95)	
GNMA	2006 FGH Single Family	5.15	03/20/07	02/20/37	109,481.20	121,795.25			(591.80)		108,889.40	121,144.81	(58.64)	
GNMA	2006 FGH Single Family	5.49	03/06/07	02/20/37	1,050,564.40	1,166,378.70			(7,522.31)		1,043,042.09	1,158,177.24	(679.15)	
GNMA	2006 FGH Single Family				67,641.24	75,371.43			(67,641.24)				(7,730.19)	
GNMA	2006 FGH Single Family	5.70	04/24/07	04/20/37	210,530.59	236,818.05			(1,569.34)		208,961.25	233,632.22	(1,616.49)	
GNMA	2006 FGH Single Family	5.15	04/24/07	04/20/37	416,637.49	464,797.25			(2,319.70)		414,317.79	461,679.37	(798.18)	
GNMA	2006 FGH Single Family	5.49	04/24/07	04/20/37	748,091.58	829,206.17			(5,315.24)		742,776.34	826,673.26	(2,782.33)	
GNMA	2006 FGH Single Family	5.15	03/27/07	03/20/37	449,773.55	501,707.56			(2,535.78)		447,237.77	498,302.34	(869.44)	
GNMA	2006 FGH Single Family	5.49	03/27/07	02/20/37	366,137.89	407,114.95			(2,003.22)		364,134.67	404,918.12	(193.61)	
GNMA	2006 FGH Single Family	5.15	04/10/07	04/20/37	376,738.05	418,498.13			(2,142.18)		374,595.87	415,405.60	(950.35)	
GNMA	2006 FGH Single Family	5.49	04/10/07	03/20/37	730,280.17	813,050.58			(4,847.12)		725,433.05	807,355.52	(847.94)	
GNMA	2006 FGH Single Family	5.49	04/10/07	02/20/37	67,862.85	76,170.10			(829.82)		67,033.03	75,244.17	(96.11)	
GNMA	2006 FGH Single Family	5.15	05/08/07	04/20/37	248,696.51	277,278.72			(1,611.14)		247,085.37	275,500.31	(167.27)	
GNMA	2006 FGH Single Family	5.15	05/08/07	03/20/37	66,013.51	73,440.55			(371.19)		65,642.32	73,032.37	(36.99)	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	250,714.74	278,694.16			(126,400.12)		124,314.62	138,198.26	(14,095.78)	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	102,554.15	113,986.65			(598.70)		101,955.45	113,329.66	(58.29)	
GNMA	2006 FGH Single Family	5.70	05/08/07	04/20/37	89,036.74	100,098.28			(544.00)		88,492.74	98,850.05	(704.23)	
GNMA	2006 FGH Single Family	5.15	05/22/07	05/20/37	85,288.31	95,803.71			(2,289.80)		82,998.51	93,236.71	(277.20)	
GNMA	2006 FGH Single Family	5.49	05/22/07	04/20/37	209,252.77	233,722.35			(2,625.47)		206,627.30	230,806.89	(289.99)	
GNMA	2006 FGH Single Family	5.15	06/05/07	05/20/37	353,130.37	392,497.69			(1,919.12)		351,211.25	390,390.20	(188.37)	
GNMA	2006 FGH Single Family				69,586.94	78,502.96			(69,586.94)				(8,916.02)	
GNMA	2006 FGH Single Family	5.49	06/05/07	05/20/37	276,945.77	308,624.67			(1,545.07)		275,400.70	306,928.39	(151.21)	
GNMA	2006 FGH Single Family	5.15	06/19/07	06/20/37	253,144.83	281,386.38			(135,947.74)		117,197.09	130,280.46	(15,158.18)	
GNMA	2006 FGH Single Family	5.70	06/19/07	06/20/37	233,095.47	262,785.45			(1,368.07)		231,727.40	259,553.11	(1,864.27)	
GNMA	2006 FGH Single Family	5.15	07/03/07	06/20/37	237,936.54	263,579.35			(3,328.22)		234,608.32	260,058.74	(192.39)	
GNMA	2006 FGH Single Family	5.70	07/03/07	06/20/37	238,995.98	268,813.57			(1,775.15)		237,220.83	264,991.19	(2,047.23)	
GNMA	2006 FGH Single Family	5.49	07/03/07	07/20/37	294,388.29	327,349.90			(1,473.66)		292,914.63	325,735.85	(140.39)	
GNMA	2006 FGH Single Family	5.49	07/03/07	06/20/37	62,169.04	69,123.13			(311.76)		61,857.28	68,781.62	(29.75)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.15	07/17/07	06/20/37	257,340.75	285,994.42			(1,365.87)		255,974.88	284,495.39	(133.16)	
GNMA	2006 FGH Single Family	5.70	07/17/07	06/20/37	207,550.76	234,153.47			(1,011.35)		206,539.41	231,506.36	(1,635.76)	
GNMA	2006 FGH Single Family	5.15	08/07/07	07/20/37	529,995.46	591,012.33			(2,759.99)		527,235.47	587,507.52	(744.82)	
GNMA	2006 FGH Single Family	5.70	08/07/07	07/20/37	82,999.86	93,676.30			(423.10)		82,576.76	92,595.90	(657.30)	
GNMA	2006 FGH Single Family	5.49	08/07/07	06/20/37	407,666.29	455,102.22			(3,118.02)		404,548.27	450,007.53	(1,976.67)	
GNMA	2006 FGH Single Family	5.15	11/21/07	10/20/37	333,238.85	365,473.21			(1,790.38)		331,448.47	363,529.45	(153.38)	
GNMA	2006 FGH Single Family	5.70	11/21/07	11/20/37	271,169.98	306,006.19			(1,286.39)		269,883.59	302,583.90	(2,135.90)	
GNMA	2006 FGH Single Family	5.49	11/21/07	10/20/37	90,930.75	100,853.74			(441.36)		90,489.39	100,371.35	(41.03)	
GNMA	2006 FGH Single Family	5.49	09/25/07	09/20/37	165,403.50	183,997.42			(869.40)		164,534.10	183,043.17	(84.85)	
GNMA	2006 FGH Single Family	5.15	09/25/07	09/20/37	1,233,088.43	1,374,320.52			(6,348.56)		1,226,739.87	1,370,411.36	(2,439.40)	
GNMA	2006 FGH Single Family	5.49	09/25/07	08/20/37	147,595.72	163,724.60			(1,635.42)		145,960.30	161,882.18	(207.00)	
GNMA	2006 FGH Single Family	5.70	09/25/07	09/20/37	132,202.88	149,104.94			(59,925.79)		72,277.09	80,989.96	(8,189.19)	
GNMA	2006 FGH Single Family	5.15	10/09/07	09/20/37	599,079.51	664,395.43			(3,177.36)		595,902.15	663,270.24	(2,052.17)	
GNMA	2006 FGH Single Family	5.49	10/09/07	08/20/37	73,579.24	81,958.71			(360.96)		73,218.28	81,562.38	(35.37)	
GNMA	2006 FGH Single Family	5.15	08/23/07	08/20/37	537,630.04	596,212.03			(3,087.00)		534,543.04	595,657.72	(2,532.69)	
GNMA	2006 FGH Single Family	5.49	08/23/07	07/20/37	374,053.66	416,107.24			(1,905.12)		372,148.54	414,017.09	(185.03)	
GNMA	2006 FGH Single Family	5.70	08/23/07	08/20/37	321,390.22	361,944.26			(162,066.76)		159,323.46	177,132.13	(22,745.37)	
GNMA	2006 FGH Single Family	5.15	09/11/07	08/20/37	360,308.42	399,578.95			(1,856.05)		358,452.37	397,545.21	(177.69)	
GNMA	2006 FGH Single Family	5.70	09/11/07	08/20/37	145,186.01	165,893.08			(892.36)		144,293.65	163,821.17	(1,179.55)	
GNMA	2006 FGH Single Family	5.49	09/11/07	08/20/37	234,429.19	260,770.30			(1,174.82)		233,254.37	259,481.77	(113.71)	
GNMA	2006 FGH Single Family	5.15	11/28/07	11/20/37	185,025.48	204,289.24			(1,127.74)		183,897.74	203,054.95	(106.55)	
GNMA	2006 FGH Single Family	5.70	12/11/07	11/20/37	197,979.66	223,437.20			(931.86)		197,047.80	220,946.68	(1,558.66)	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	70,781.98	78,736.04			(374.35)		70,407.63	78,324.43	(37.26)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	162,950.66	181,523.65			(783.04)		162,167.62	180,664.04	(76.57)	
GNMA	2006 FGH Single Family	5.70	10/25/07	10/20/37	404,773.94	456,343.16			(1,955.29)		402,818.65	449,144.35	(5,243.52)	
GNMA	2006 FGH Single Family	5.15	10/25/07	10/20/37	922,414.92	1,027,539.49			(130,971.49)		791,443.43	877,781.18	(18,786.82)	
GNMA	2006 FGH Single Family	5.15	11/08/07	10/20/37	326,025.54	361,583.24			(1,673.98)		324,351.56	359,748.96	(160.30)	
GNMA	2006 FGH Single Family	5.70	11/08/07	10/20/37	296,639.33	334,828.24			(1,405.82)		295,233.51	329,053.40	(4,369.02)	
GNMA	2006 FGH Single Family	5.49	11/08/07	09/20/37	163,346.87	181,971.95			(795.02)		162,551.85	181,099.00	(77.93)	
GNMA	2006 FGH Single Family	5.49	01/16/08	12/20/37	147,620.86	163,731.58			(705.91)		146,914.95	162,940.92	(84.75)	
GNMA	2006 FGH Single Family	5.70	12/28/07	12/20/37	150,024.64	169,361.96			(766.82)		149,257.82	167,406.41	(1,188.73)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	138,821.49	154,457.87			(706.32)		138,115.17	153,682.81	(68.74)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	146,992.50	164,344.59			(11,021.85)		135,970.65	152,034.96	(1,287.78)	
GNMA	2006 FGH Single Family	5.70	12/11/07	12/20/37	98,862.27	111,605.37			(460.09)		98,402.18	110,367.54	(777.74)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	271,726.90	302,314.08			(117,167.18)		154,559.72	171,971.55	(13,175.35)	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	81,285.48	90,154.82			(411.79)		80,873.69	89,702.83	(40.20)	
GNMA	2006 FGH Single Family	5.70	12/20/07	12/20/37	192,325.29	217,078.45			(1,063.18)		191,262.11	214,481.82	(1,533.45)	
GNMA	2006 FGH Single Family	5.15	01/30/08	01/20/38	62,187.28	68,971.76			(342.57)		61,844.71	68,582.95	(46.24)	
GNMA	2006 FGH Single Family	5.15	01/16/08	12/20/37	120,933.50	134,024.27			(609.43)		120,324.07	133,431.23	16.39	
GNMA	2006 FGH Single Family	5.49	01/30/08	12/20/37	91,805.58	101,826.19			(440.36)		91,365.22	101,332.86	(52.97)	
GNMA	2006 FGH Single Family	5.15	01/30/08	12/20/37	114,430.19	127,564.90			(940.04)		113,490.15	126,500.50	(124.36)	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	96,683.32	107,703.99			(464.45)		96,218.87	107,180.52	(59.02)	
GNMA	2006 FGH Single Family	5.70	01/30/08	12/20/37	70,505.91	79,564.03			(328.18)		70,177.73	78,670.52	(565.33)	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	67,802.53	75,200.54			(338.75)		67,463.78	74,815.15	(46.64)	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	588,430.11	655,212.59			(2,911.66)		585,518.45	651,307.04	(993.89)	
GNMA	2006 FGH Single Family	5.15	03/12/08	02/20/38	190,990.62	211,836.44			(947.72)		190,042.90	210,759.95	(128.77)	
GNMA	2006 FGH Single Family	5.49	03/12/08	02/20/38	78,846.68	88,353.58			(3,794.75)		75,051.93	84,092.69	(466.14)	
GNMA	2006 FGH Single Family	5.49	03/12/08	03/20/38	80,422.57	89,206.67			(384.71)		80,037.86	88,774.92	(47.04)	
GNMA	2006 FGH Single Family	5.15	02/19/08	02/20/38	120,726.88	133,901.14			(599.65)		120,127.23	133,220.04	(81.45)	
GNMA	2006 FGH Single Family	5.49	02/19/08	02/20/38	69,515.12	77,439.89			(335.55)		69,179.57	77,061.73	(42.61)	
GNMA	2006 FGH Single Family	5.49	02/27/08	02/20/38	116,760.21	129,897.42			(777.77)		115,982.44	129,023.66	(95.99)	
GNMA	2006 FGH Single Family	5.49	03/20/08	02/20/38	86,684.93	96,587.12			(407.56)		86,277.37	96,127.55	(52.01)	
GNMA	2006 FGH Single Family	5.49	03/20/08	03/20/38	100,830.39	112,177.19			(528.92)		100,301.47	111,582.43	(65.84)	
GNMA	2006 FGH Single Family	5.70	03/27/08	03/20/38	80,281.27	90,609.76			(389.53)		79,891.74	89,574.58	(645.65)	
GNMA	2006 FGH Single Family	5.70	04/22/08	12/20/37	110,510.85	124,749.95			(688.01)		109,822.84	123,154.51	(907.43)	
GNMA	2006 FGH Single Family	5.15	04/22/08	04/20/38	77,917.05	86,425.64			(380.12)		77,536.93	85,993.76	(51.76)	
GNMA	2006 FGH Single Family	5.49	05/07/08	04/20/38	106,894.06	119,089.80			(507.76)		106,386.30	118,517.39	(64.65)	
GNMA	2006 FGH Single Family	5.49	05/14/08	04/20/38	68,823.21	76,345.15			(325.92)		68,497.29	75,979.32	(39.91)	
GNMA	2006 FGH Single Family	5.15	05/21/08	05/20/38	198,243.80	219,899.25			(979.40)		197,264.40	218,786.57	(133.28)	
GNMA	2006 FGH Single Family	5.49	05/28/08	04/20/38	71,279.23	79,070.56			(346.45)		70,932.78	78,681.79	(42.32)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.15	06/11/08	05/20/38	261,404.56	289,965.04			(1,292.89)		260,111.67	288,496.21	(175.94)	
GNMA	2006 FGH Single Family	5.70	07/09/08	06/20/38	144,580.94	163,200.11			(662.57)		143,918.37	161,379.30	(1,158.24)	
GNMA	2006 FGH Single Family	5.49	07/09/08	06/20/38	119,569.39	133,081.72			(675.70)		118,893.69	132,322.17	(83.85)	
GNMA	2006 FGH Single Family	5.15	07/16/08	06/20/38	68,901.70	76,750.54			(352.29)		68,549.41	76,348.26	(49.99)	
GNMA	2006 FGH Single Family	5.15	06/18/08	06/20/38	152,994.70	169,712.79			(736.70)		152,258.00	168,875.28	(100.81)	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	91,722.65	102,276.69			(670.52)		91,052.13	101,515.91	(90.26)	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	92,063.38	102,123.97			(443.33)		91,620.05	101,619.98	(60.66)	
GNMA	2006 FGH Single Family	5.70	06/25/08	05/20/38	397,400.38	448,657.36			(1,813.67)		395,586.71	441,092.59	(5,751.10)	
GNMA	2006 FGH Single Family	5.49	07/16/08	07/20/38	132,578.94	147,732.07			(603.64)		131,975.90	147,050.44	(78.59)	
GNMA	2006 FGH Single Family	5.70	07/23/08	07/20/38	113,241.83	127,816.16			(528.91)		112,712.92	126,378.89	(908.36)	
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	77,297.83	85,753.01			(360.56)		76,937.27	85,348.19	(44.26)	
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	89,333.27	99,104.94			(406.20)		88,927.07	98,648.73	(50.01)	
GNMA	2006 FGH Single Family	5.15	07/23/08	07/20/38	70,824.72	78,566.83			(355.35)		70,469.37	78,162.54	(48.94)	
GNMA	2006 FGH Single Family	5.15	07/29/08	07/20/38	211,648.25	235,495.03			(1,109.36)		210,538.89	234,230.40	(155.27)	
GNMA	2006 FGH Single Family	5.49	08/27/08	08/20/38	95,632.92	106,557.30			(554.49)		95,078.43	105,933.58	(69.23)	
GNMA	2006 FGH Single Family	5.49	08/13/08	07/20/38	71,191.26	79,322.81			(328.06)		70,863.20	78,952.09	(42.66)	
GNMA	2006 FGH Single Family				183,083.49	203,100.72			(183,083.49)				(20,017.23)	
GNMA	2006 FGH Single Family	5.15	08/13/08	08/20/38	203,024.76	226,162.79			(969.01)		202,055.75	225,054.27	(139.51)	
GNMA	2006 FGH Single Family	5.70	09/10/08	08/20/38	110,151.53	124,387.81			(555.36)		109,596.17	122,943.56	(888.89)	
GNMA	2006 FGH Single Family	5.15	09/24/08	08/20/38	79,730.99	88,820.98			(397.21)		79,333.78	88,367.06	(56.71)	
GNMA	2006 FGH Single Family	5.15	10/08/08	09/20/38	103,934.38	115,785.97			(494.04)		103,440.34	115,220.71	(71.22)	
GNMA	2006 FGH Single Family	5.15	10/22/08	09/20/38	156,749.08	174,639.65			(831.96)		155,917.12	173,690.29	(117.40)	
GNMA	2006 FGH Single Family	5.15	11/12/08	09/20/38	106,275.52	118,408.51			(502.16)		105,773.36	117,833.79	(72.56)	
GNMA	2006 FGH Single Family	5.49	11/25/08	10/20/38	138,079.51	153,854.58			(615.44)		137,464.07	153,160.15	(78.99)	
GNMA	2006 FGH Single Family	5.70	11/25/08	09/20/38	67,805.29	76,688.70			(1,578.06)		66,227.23	74,409.41	(701.23)	
GNMA	2006 FGH Single Family	5.15	03/11/09	02/20/39	121,988.22	135,452.25			(566.42)		121,421.80	134,800.97	(84.86)	
GNMA	2006 FGH Single Family	5.49	03/18/09	01/20/39	131,675.51	146,218.05			(575.37)		131,100.14	145,552.37	(90.31)	
GNMA	2006 FGH Single Family	5.15	04/08/09	03/20/39	59,960.97	66,581.04			(273.47)		59,687.50	66,266.40	(41.17)	
GNMA	2006 FGH Single Family	5.15	04/08/09	02/20/39	67,724.50	75,200.57			(315.84)		67,408.66	74,838.15	(46.58)	
GNMA	2006 FGH Single Family	5.70	01/14/09	12/20/38	62,408.00	70,511.26			(274.52)		62,133.48	69,723.98	(512.76)	
GNMA	2006 FGH Single Family	5.15	01/14/09	12/20/38	36,477.16	40,500.25			(171.03)		36,306.13	40,304.05	(25.17)	
GNMA	2006 FGH Single Family	5.15	05/20/09	05/20/39	125,878.68	139,774.51			(689.04)		125,189.64	138,995.21	(90.26)	
GNMA	2006 FGH Single Family	5.15	07/29/09	07/20/39	72,574.79	80,593.20			(323.59)		72,251.20	80,224.94	(44.67)	
GNMA	2006 FGH Single Family	6.00	07/29/09	07/20/39	234,608.47	265,359.07			(942.73)		233,665.74	264,674.12	257.78	
FNMA	2006 FGH Single Family	5.49	01/30/07	01/01/37	533,017.73	594,988.46			(4,098.88)		528,918.85	591,386.24	496.66	
FNMA	2006 FGH Single Family				60,511.27	67,669.59			(60,511.27)				(7,158.32)	
FNMA	2006 FGH Single Family	5.15	02/13/07	01/01/37	60,535.90	67,178.19			(497.44)		60,038.46	66,424.48	(256.27)	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	427,467.84	478,003.16			(2,417.60)		425,050.24	471,994.52	(3,591.04)	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	81,128.95	90,031.08			(481.84)		80,647.11	89,225.46	(323.78)	
FNMA	2006 FGH Single Family	5.49	02/20/07	02/01/37	380,157.37	424,952.16			(2,378.21)		377,779.16	418,233.22	(4,340.73)	
FNMA	2006 FGH Single Family	5.15	02/21/07	02/01/37	189,627.71	210,435.83			(1,068.33)		188,559.38	208,616.86	(750.64)	
FNMA	2006 FGH Single Family	5.49	03/07/07	02/01/37	503,165.69	561,437.28			(2,665.12)		500,500.57	554,868.02	(3,904.14)	
FNMA	2006 FGH Single Family	5.49	03/06/07	01/01/37	106,688.20	118,395.37			(1,245.12)		105,443.08	116,659.41	(490.84)	
FNMA	2006 FGH Single Family	5.15	03/20/07	02/01/37	88,500.88	98,213.10			(606.03)		87,894.85	97,245.30	(361.77)	
FNMA	2006 FGH Single Family	5.49	03/20/07	02/01/37	577,043.59	643,213.28			(3,062.27)		573,981.32	637,462.54	(2,688.47)	
FNMA	2006 FGH Single Family	5.15	04/10/07	03/01/37	249,441.52	276,818.65			(1,354.67)		248,086.85	274,481.91	(982.07)	
FNMA	2006 FGH Single Family	5.49	04/10/07	03/01/37	211,422.84	234,627.28			(1,115.55)		210,307.29	232,682.81	(828.92)	
FNMA	2006 FGH Single Family	5.49	04/10/07	04/20/37	331,038.08	370,865.11			(1,786.44)		329,251.64	366,290.55	(2,788.12)	
FNMA	2006 FGH Single Family	5.49	04/24/07	04/01/37	219,751.64	243,872.20			(1,394.22)		218,357.42	241,591.43	(886.55)	
FNMA	2006 FGH Single Family	5.49	05/22/07	04/01/37	167,926.22	186,360.11			(77,436.52)		90,489.70	100,119.12	(8,804.47)	
FNMA	2006 FGH Single Family	5.70	05/22/07	04/01/37	209,806.25	234,636.09			(30,332.70)		179,473.55	200,020.58	(4,282.81)	
FNMA	2006 FGH Single Family	5.15	06/05/07	05/01/37	204,262.01	226,686.42			(74,343.47)		129,918.54	143,744.88	(8,598.07)	
FNMA	2006 FGH Single Family	5.70	06/19/07	06/01/37	79,153.29	88,522.24			(423.88)		78,729.41	87,744.17	(354.19)	
FNMA	2006 FGH Single Family	5.49	06/19/07	06/01/37	370,032.71	410,659.17			(1,976.23)		368,056.48	407,229.52	(1,453.42)	
FNMA	2006 FGH Single Family	5.70	07/03/07	06/01/37	111,665.27	124,883.07			(578.00)		111,087.27	123,807.67	(497.40)	
FNMA	2006 FGH Single Family	5.49	07/03/07	05/01/37	333,469.17	370,082.02			(1,824.22)		331,644.95	366,943.03	(1,314.77)	
FNMA	2006 FGH Single Family				77,980.28	86,542.30			(77,980.28)				(8,562.02)	
FNMA	2006 FGH Single Family	5.15	07/17/07	06/01/37	148,245.49	164,523.25			(785.83)		147,459.66	163,155.76	(581.66)	
FNMA	2006 FGH Single Family	5.70	08/07/07	07/01/37	286,076.53	321,189.22			(111,748.51)		174,328.02	195,040.72	(14,399.99)	
FNMA	2006 FGH Single Family	5.49	08/07/07	07/01/37	271,250.08	302,208.46			(1,370.57)		269,879.51	299,758.56	(1,079.33)	

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FNMA	2006 FGH Single Family	5.49	08/23/07	07/01/37	205,659.30	229,134.18			(1,241.13)		204,418.17	227,052.32	(840.73)	
FNMA	2006 FGH Single Family	5.70	08/23/07	06/01/37	104,820.51	117,686.63			(536.49)		104,284.02	116,674.93	(475.21)	
FNMA	2006 FGH Single Family	5.15	09/11/07	08/01/37	219,972.99	245,086.66			(1,142.56)		218,830.43	243,065.30	(878.80)	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	113,785.70	126,776.25			(1,306.84)		112,478.86	124,935.56	(533.85)	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	139,963.40	155,942.61			(694.78)		139,268.62	154,692.23	(555.60)	
FNMA	2006 FGH Single Family	5.70	09/25/07	09/01/37	130,131.02	146,110.05			(1,117.52)		129,013.50	144,348.99	(643.54)	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	319,106.57	355,541.59			(1,735.28)		317,371.29	352,522.82	(1,283.49)	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	212,669.28	236,951.48			(1,492.41)		211,176.87	234,566.48	(892.59)	
FNMA	2006 FGH Single Family	5.15	09/25/07	08/01/37	131,377.15	146,377.56			(772.60)		130,604.55	145,070.10	(534.86)	
FNMA	2006 FGH Single Family	5.15	10/25/07	10/01/37	665,789.87	741,954.78			(4,785.52)		661,004.35	737,232.25	62.99	
FNMA	2006 FGH Single Family	5.49	10/25/07	10/01/37	424,270.15	474,469.10			(76,764.44)		347,505.71	387,752.13	(9,952.53)	
FNMA	2006 FGH Single Family	5.70	10/25/07	10/01/37	129,426.36	145,079.04			(620.27)		128,806.09	144,065.19	(393.58)	
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	236,155.26	264,406.48			(1,189.89)		234,965.37	262,452.88	(763.71)	
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	89,623.21	100,178.62			(1,256.54)		88,366.67	98,715.85	(206.23)	
FNMA	2006 FGH Single Family	5.49	11/08/07	09/01/37	75,694.53	84,640.24			(368.94)		75,325.59	84,041.34	(229.96)	
FNMA	2006 FGH Single Family	5.70	11/21/07	10/01/37	319,733.15	359,755.18			(1,897.79)		317,835.36	356,827.21	(1,030.18)	
FNMA	2006 FGH Single Family	5.49	11/21/07	05/01/37	124,327.47	138,725.26			(627.43)		123,700.04	138,060.72	(37.11)	
FNMA	2006 FGH Single Family	5.15	12/11/07	11/01/37	355,007.71	396,569.68			(1,889.24)		353,118.47	393,852.50	(827.94)	
FNMA	2006 FGH Single Family	5.49	12/11/07	11/01/37	367,281.45	408,174.03			(1,874.10)		365,407.35	405,717.69	(582.24)	
FNMA	2006 FGH Single Family	5.15	12/11/07	12/01/37	75,594.24	85,061.98			(750.08)		74,844.16	84,090.89	(221.01)	
FNMA	2006 FGH Single Family	5.70	12/11/07	11/01/37	301,953.60	338,564.29			(48,730.56)		253,223.04	283,209.42	(6,624.31)	
FNMA	2006 FGH Single Family	5.15	12/28/07	12/01/37	199,643.97	222,497.83			(1,021.04)		198,622.93	221,323.15	(153.64)	
FNMA	2006 FGH Single Family	5.15	01/16/08	01/01/38	245,224.83	273,361.30			(1,236.78)		243,988.05	271,777.35	(347.17)	
FNMA	2006 FGH Single Family	5.15	01/30/08	11/01/37	105,145.54	117,194.60			(535.60)		104,609.94	116,464.28	(194.72)	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	99,905.69	111,506.81			(502.67)		99,403.02	110,978.33	(25.81)	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	55,868.01	62,283.93			(281.23)		55,586.78	61,993.10	(9.60)	
FNMA	2006 FGH Single Family				88,467.98	99,201.67			(88,467.98)				(10,733.69)	
FNMA	2006 FGH Single Family	5.49	02/27/08	12/01/37	179,420.31	200,633.50			(1,142.25)		178,278.06	199,136.08	(355.17)	
FNMA	2006 FGH Single Family	5.49	03/20/08	12/01/37	145,516.96	162,510.16			(792.78)		144,724.18	161,609.50	(107.88)	
FNMA	2006 FGH Single Family	5.49	03/20/08	02/01/38	197,159.93	219,820.90			(938.02)		196,221.91	218,823.57	(59.31)	
FNMA	2006 FGH Single Family	5.15	03/27/08	03/01/38	125,835.18	140,127.20			(620.09)		125,215.09	139,571.28	64.17	
FNMA	2006 FGH Single Family	5.49	04/08/08	01/01/38	116,957.07	130,423.21			(558.63)		116,398.44	129,780.93	(83.65)	
FNMA	2006 FGH Single Family	5.49	04/08/08	03/01/38	183,036.92	204,128.36			(895.09)		182,141.83	203,120.27	(113.00)	
FNMA	2006 FGH Single Family	5.15	04/17/08	03/01/38	111,385.47	124,031.48			(558.19)		110,827.28	123,526.81	53.52	
FNMA	2006 FGH Single Family	5.49	04/22/08	02/01/38	87,897.43	98,047.66			(415.98)		87,481.45	97,528.54	(103.14)	
GNMA	2006 FGH Single Family	6.00	08/12/09	06/20/39	114,703.35	129,738.79			(447.25)		114,256.10	129,419.38	127.84	
GNMA	2006 FGH Single Family	6.00	08/19/09	07/20/39	141,638.21	160,204.81			(599.35)		141,038.86	159,757.08	151.62	
GNMA	2006 FGH Single Family	5.49	08/19/09	07/20/39	109,949.30	122,113.94			(568.24)		109,381.06	121,460.49	(85.21)	
GNMA	2006 FGH Single Family	5.15	08/27/09	08/20/39	74,168.63	82,689.47			(343.41)		73,825.22	82,296.81	(49.25)	
FNMA	2006 FGH Single Family	5.15	08/27/09	07/01/39	61,516.88	69,375.03			(707.69)		60,809.19	68,464.98	(202.36)	
Freddie Mac	2006 FGH Single Family	5.15	05/28/08	04/01/38	143,548.32	159,445.97			(770.92)		142,777.40	157,900.62	(774.43)	
Freddie Mac	2006 FGH Single Family	5.70	06/18/08	02/01/38	39,923.08	44,727.12			(183.28)		39,739.80	44,273.58	(270.26)	
Freddie Mac	2006 FGH Single Family	5.70	06/25/08	04/01/38	84,984.01	95,344.15			(834.82)		84,149.19	93,824.38	(684.95)	
Freddie Mac	2006 FGH Single Family	5.15	07/16/08	06/01/38	76,348.26	84,755.33			(405.38)		75,942.88	83,844.87	(505.08)	
Freddie Mac	2006 FGH Single Family	5.70	07/16/08	06/01/38	100,347.70	112,413.48			(515.36)		99,832.34	111,169.52	(728.60)	
Freddie Mac	2006 FGH Single Family	5.70	10/08/08	08/01/38	98,464.47	110,165.67			(434.51)		98,029.96	109,157.99	(573.17)	
Freddie Mac	2006 FGH Single Family	5.49	10/22/08	08/01/38	97,128.38	107,919.88			(444.02)		96,684.36	106,849.91	(625.95)	
Freddie Mac	2006 FGH Single Family				82,445.59	91,767.85			(82,445.59)				(9,322.26)	
Freddie Mac	2006 FGH Single Family	5.15	01/14/09	11/01/38	130,809.64	145,045.74			(614.27)		130,195.37	143,780.75	(650.72)	
Freddie Mac	2006 FGH Single Family	5.15	03/31/09	12/01/38	89,040.46	98,802.98			(415.48)		88,624.98	97,861.52	(525.98)	
2006 FGH Single Family Total					47,401,511.76	52,570,551.80	1,350,112.10	(855,401.60)	(2,382,819.46)	0.00	45,513,402.80	50,327,825.08	(354,617.76)	0.00
Inv Agmt	2007A Single Family	4.32	10/01/07	09/01/38	4,255,546.99	4,255,546.99		(2,735,556.75)			1,519,990.24	1,519,990.24		
Repo Agmt	2007A Single Family	0.03	08/29/14	09/02/14	144,616.04	144,616.04	6,881,327.93				7,025,943.97	7,025,943.97		
FNMA	2007A Single Family	6.25	03/27/98	03/01/28	82,534.57	92,649.24			(1,016.20)		81,518.37	91,801.98	168.94	
FNMA	2007A Single Family	6.25	06/29/98	05/01/28	24,691.41	27,708.98			(384.72)		24,306.69	27,373.02	48.76	
GNMA	2007A Single Family	6.25	02/20/98	01/20/28	526,241.58	591,132.34			(76,153.68)		450,087.90	504,877.06	(10,101.60)	
FNMA	2007A Single Family	6.25	11/30/98	09/01/28	95,858.18	107,611.42			(1,065.45)		94,792.73	106,750.90	204.93	
GNMA	2007A Single Family	6.25	03/27/98	03/20/28	1,135,745.52	1,277,906.73			(18,550.99)		1,117,194.53	1,261,022.17	1,666.43	
GNMA	2007A Single Family	6.25	05/19/98	05/20/28	618,409.79	696,199.54			(8,347.29)		610,062.50	686,600.87	(1,251.38)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.45	07/28/00	06/20/30	706,081.94	783,835.63			(59,653.69)		646,428.25	716,669.09	(7,512.85)	
GNMA	2007A Single Family	6.25	08/14/98	07/20/28	396,913.55	446,920.68			(6,243.53)		390,670.02	437,120.69	(3,556.46)	
GNMA	2007A Single Family	6.25	06/29/98	06/20/28	359,169.11	404,341.82			(4,422.50)		354,746.61	401,197.15	(1,277.83)	
GNMA	2007A Single Family	6.25	09/18/98	09/20/28	399,573.24	449,999.39			(5,423.90)		394,149.34	442,728.28	(1,847.21)	
FNMA	2007A Single Family	6.25	03/31/99	11/01/28	29,884.51	33,536.60			(736.68)		29,147.83	32,824.73	24.81	
GNMA	2007A Single Family	6.25	11/30/98	11/20/28	285,543.08	319,688.34			(55,694.84)		229,848.24	257,859.87	(6,133.63)	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	241,290.94	270,132.35			(3,455.20)		237,835.74	266,908.68	231.53	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	128,520.67	144,716.92			(1,469.53)		127,051.14	143,350.59	103.20	
FNMA	2007A Single Family	6.25	05/27/99	11/01/28	14,428.42	16,191.64			(554.04)		13,874.38	15,624.56	(13.04)	
GNMA	2007A Single Family	6.25	02/16/99	02/20/29	653,493.58	735,598.46			(11,239.49)		642,254.09	722,779.86	(1,579.11)	
GNMA	2007A Single Family	6.25	03/31/99	02/20/29	34,244.34	38,606.73			(1,610.75)		32,633.59	36,857.02	(138.96)	
GNMA	2007A Single Family	6.25	05/27/99	05/20/29	212,691.71	238,097.72			(4,424.27)		208,267.44	233,715.62	42.17	
GNMA	2007A Single Family	5.45	07/30/99	07/20/29	340,656.20	378,789.16			(53,153.79)		287,502.41	315,864.43	(9,770.94)	
GNMA	2007A Single Family	5.45	08/26/99	08/20/29	388,664.85	431,561.75			(33,330.29)		355,334.56	392,264.45	(5,967.01)	
FNMA	2007A Single Family	5.45	09/20/99	08/01/29	85,445.34	94,463.10			(878.20)		84,567.14	93,213.14	(371.76)	
GNMA	2007A Single Family	5.45	09/20/99	09/20/29	73,906.83	82,086.87			(834.03)		73,072.80	81,173.69	(79.15)	
FNMA	2007A Single Family	5.45	12/20/99	12/01/29	105,726.67	116,884.03			(105,726.67)		103,410.88	113,982.60	(585.64)	
FNMA	2007A Single Family	5.45	01/19/00	12/01/29	117,982.48	130,433.21			(2,125.45)		115,857.03	127,701.13	(606.63)	
GNMA	2007A Single Family	5.45	10/28/99	10/20/29	418,922.51	465,146.38			(4,754.48)		414,168.03	457,427.84	(2,964.06)	
GNMA	2007A Single Family	5.45	11/18/99	11/20/29	91,875.79	101,582.46			(42,002.85)		49,872.94	55,167.44	(4,412.17)	
GNMA	2007A Single Family	5.45	12/30/99	12/20/29	1,200,971.96	1,333,427.13			(47,400.08)		1,153,571.88	1,281,468.38	(4,558.67)	
GNMA	2007A Single Family	5.45	01/28/00	01/20/30	445,356.46	494,541.73			(4,970.61)		440,385.85	487,476.41	(2,094.71)	
GNMA	2007A Single Family	5.45	02/22/00	01/20/30	204,407.57	224,245.23			(2,054.49)		202,353.08	222,041.94	(148.80)	
GNMA	2007A Single Family	5.45	03/27/00	02/20/30	177,864.99	195,455.91			(2,487.33)		175,377.66	192,829.56	(139.02)	
FNMA	2007A Single Family	5.45	04/27/00	03/01/30	156,650.55	173,181.85			(2,222.88)		154,427.67	170,214.79	(744.18)	
GNMA	2007A Single Family	5.45	04/27/00	04/20/30	322,185.48	357,793.41			(3,385.25)		318,800.23	351,180.77	(3,227.39)	
GNMA	2007A Single Family	5.45	05/30/00	04/20/30	78,416.70	86,977.47			(787.94)		77,628.76	86,143.10	(46.43)	
GNMA	2007A Single Family	5.45	06/21/00	05/20/30	296,808.06	326,144.57			(3,140.14)		293,667.92	323,492.83	488.40	
GNMA	2007A Single Family	5.45	09/18/00	09/20/30	463,388.64	514,083.31			(5,228.92)		458,159.72	507,150.71	(1,703.68)	
FNMA	2007A Single Family	5.45	07/24/00	06/01/30	31,276.94	34,577.52			(1,632.78)		29,644.16	32,674.61	(270.13)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	293,902.80	326,610.45			(1,442.81)		292,459.99	324,430.76	(736.88)	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	156,321.33	173,538.00			(869.14)		155,452.19	172,258.98	(409.88)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	151,794.76	168,856.15			(752.11)		151,042.65	168,031.33	(72.71)	
GNMA	2007A Single Family	4.75	09/25/07	08/20/37	69,467.70	76,702.65			(389.33)		69,078.37	76,133.33	(179.99)	
GNMA	2007A Single Family	5.49	09/25/07	09/20/37	930,087.96	1,034,331.17			(4,959.01)		925,128.95	1,033,932.40	4,560.24	
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	2,166,826.22	2,392,295.91			(13,871.20)		2,152,955.02	2,377,612.95	(811.76)	
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	533,256.54	593,726.79			(2,625.10)		530,631.44	590,283.18	(818.51)	
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	556,876.57	615,477.65			(5,059.28)		551,817.29	609,907.33	(511.04)	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	58,967.54	65,583.90			(293.51)		58,674.03	65,262.06	(28.33)	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	795,402.57	886,030.39			(5,813.47)		789,589.10	879,225.81	(991.11)	
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	928,111.81	1,024,820.24			(123,741.46)		804,370.35	882,955.60	(18,123.18)	
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	197,949.93	221,217.17			(1,587.29)		196,362.64	219,447.99	(181.89)	
GNMA	2007A Single Family	5.49	09/11/07	08/20/37	97,182.71	108,751.28			(472.69)		96,710.02	108,224.48	(54.11)	
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	2,523,207.84	2,797,753.55			(294,455.98)		2,228,751.86	2,461,618.16	(41,679.41)	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	63,766.47	70,719.31			(572.17)		63,194.30	69,957.69	(189.45)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	175,459.37	196,626.41			(3,511.03)		171,948.34	192,866.19	(249.19)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	339,012.23	378,248.10			(1,777.26)		337,234.97	374,654.12	(1,816.72)	
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	693,932.87	770,392.80			(3,784.23)		690,148.64	763,117.98	(3,490.59)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	141,215.97	156,622.81			(686.73)		140,529.24	155,872.22	(63.86)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	963,428.62	1,070,912.79			(4,840.99)		958,587.63	1,065,606.92	(464.88)	
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	620,845.00	685,415.79			(3,844.62)		617,000.38	679,302.09	(2,269.08)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	667,047.99	744,220.72			(3,358.29)		663,689.70	740,740.07	(122.36)	
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	600,882.37	663,546.07			(3,377.52)		597,504.85	659,170.07	(998.48)	
GNMA	2007A Single Family	4.75	11/08/07	10/20/37	119,000.48	132,105.30			(638.93)		118,361.55	131,158.01	(308.36)	
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	245,536.29	272,606.30			(1,310.77)		244,225.52	270,657.44	(638.09)	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	119,557.37	133,300.83			(920.57)		118,636.80	132,283.71	(96.55)	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	124,321.09	138,492.93			(689.16)		123,631.93	137,736.13	(67.64)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	262,127.27	292,279.52			(2,053.31)		260,073.96	290,010.35	(215.86)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	112,702.46	125,400.30			(568.31)		112,134.15	124,776.74	(55.25)	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	1,024,720.75	1,137,698.16			(230,296.07)		794,424.68	872,147.42	(35,254.67)	

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GNMA	2007A Single Family	4.75	12/11/07	12/20/37	110,147.17	122,273.31			(593.77)		109,553.40	121,392.90	(286.64)	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	282,363.84	313,491.82			(1,515.76)		280,848.08	311,244.22	(731.84)	
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	204,784.29	228,126.83			(1,002.06)		203,782.23	227,026.48	(98.29)	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	117,629.78	130,598.55			(623.63)		117,006.15	129,669.70	(305.22)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	119,751.00	132,260.64			(747.97)		119,003.03	131,194.09	(318.58)	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	173,001.08	191,882.85			(829.83)		172,171.25	190,953.21	(99.81)	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	45,468.71	50,650.23			(276.59)		45,192.12	50,339.22	(34.42)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	267,594.16	297,017.67			(1,410.01)		266,184.15	294,914.65	(693.01)	
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	237,296.48	262,072.56			(1,323.25)		235,973.23	260,134.37	(614.94)	
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	180,372.26	200,656.42			(1,048.73)		179,323.53	199,478.46	(129.23)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	51,989.99	57,714.47			(281.34)		51,708.65	57,298.17	(134.96)	
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	278,947.31	310,711.82			(1,357.10)		277,590.21	309,182.67	(172.05)	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	139,204.55	155,055.06			(777.90)		138,426.65	154,179.71	(97.45)	
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	62,071.58	68,849.49			(291.87)		61,779.71	68,521.89	(35.73)	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	48,623.44	54,103.99			(252.66)		48,370.78	53,819.26	(32.07)	
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	83,818.10	93,363.83			(398.28)		83,419.82	92,914.93	(50.62)	
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	75,805.21	84,578.60			(1,846.91)		73,958.30	82,367.60	(364.09)	
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	75,873.88	84,801.05			(1,051.17)		74,822.71	83,620.70	(129.18)	
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	323,970.87	349,349.18			(1,690.68)		322,280.19	346,875.71	(782.79)	
GNMA	2007A Single Family	4.75	04/08/08	04/20/38	92,289.78	102,484.98			(480.20)		91,809.58	101,766.16	(238.62)	
GNMA	2007A Single Family	5.49	03/12/08	03/20/38	221,474.11	245,664.46			(1,051.44)		220,422.67	244,484.36	(128.66)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	113,722.68	126,268.09			(610.11)		113,112.57	125,363.20	(294.78)	
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	101,872.98	112,516.14			(800.47)		101,072.51	111,428.85	(286.82)	
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	229,934.62	255,038.24			(1,097.98)		228,836.64	253,808.37	(131.89)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	143,532.90	158,510.44			(789.69)		142,743.21	157,351.37	(369.38)	
GNMA	2007A Single Family	5.49	02/19/08	10/20/37	135,686.82	151,150.95			(658.39)		135,028.43	150,408.85	(83.71)	
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	89,479.92	99,351.67			(485.32)		88,994.60	98,632.94	(233.41)	
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	90,416.05	101,061.10			(643.27)		89,772.78	100,335.48	(82.35)	
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	160,132.31	177,619.24			(61,049.65)		99,082.66	109,896.58	(6,673.01)	
GNMA	2007A Single Family				106,077.44	117,781.95			(106,077.44)				(11,704.51)	
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	202,059.84	225,085.32			(103,859.02)		98,200.82	109,384.97	(11,841.33)	
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	166,021.26	184,937.02			(832.71)		165,188.55	183,999.02	(105.29)	
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	116,124.34	116,580.65			(551.28)		104,029.37	115,301.95	(271.11)	
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	44,767.14	49,658.25			(235.19)		44,531.95	49,394.58	(28.48)	
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	249,627.69	277,729.54			(9,262.29)		240,365.40	267,404.57	(1,062.68)	
GNMA	2007A Single Family	4.75	04/24/08	04/20/38	114,774.17	127,450.37			(600.41)		114,173.76	126,554.02	(295.94)	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	237,379.45	264,462.51			(195,686.00)		41,693.45	46,447.69	(22,328.82)	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	73,338.79	81,699.48			(351.77)		72,987.02	81,303.01	(44.70)	
GNMA	2007A Single Family	4.75	05/07/08	05/20/38	254,499.83	282,592.60			(1,337.13)		253,162.70	280,598.70	(656.77)	
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	87,808.24	97,405.13			(408.25)		87,399.99	96,946.78	(50.10)	
GNMA	2007A Single Family	4.75	05/14/08	05/20/38	138,406.30	153,687.89			(826.67)		137,579.63	152,493.24	(367.98)	
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	120,593.81	133,315.31			(1,388.73)		119,205.08	131,540.40	(386.18)	
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	240,589.84	268,070.24			(1,122.16)		239,467.68	266,805.06	(143.02)	
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	28,494.30	31,637.70			(154.20)		28,340.10	31,409.20	(74.30)	
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	102,316.73	113,858.24			(606.53)		101,710.20	113,176.88	(74.83)	
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	64,382.35	71,644.30			(319.72)		64,062.63	71,284.48	(40.10)	
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	173,202.25	192,994.15			(813.73)		172,388.52	192,076.55	(103.87)	
GNMA	2007A Single Family				152,451.42	168,386.12			(152,451.42)				(15,934.70)	
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	105,448.12	117,342.27			(531.34)		104,916.78	116,744.27	(66.66)	
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	127,626.65	142,194.13			(621.15)		127,005.50	141,494.06	(78.92)	
GNMA	2007A Single Family	5.49	06/25/08	06/20/38	97,050.28	108,130.13			(446.37)		96,603.91	107,625.72	(58.04)	
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	99,581.75	110,962.34			(468.75)		99,113.00	110,433.77	(59.82)	
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	111,249.56	123,547.71			(567.77)		110,681.79	122,694.56	(285.38)	
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	197,502.63	219,052.04			(1,292.10)		196,210.53	217,658.18	(101.76)	
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	66,606.60	73,971.02			(351.85)		66,254.75	73,446.33	(172.84)	
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	102,829.32	114,181.42			(529.62)		102,299.70	113,386.54	(265.26)	
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	271,235.06	301,209.17			(1,385.05)		269,850.01	299,125.54	(698.58)	
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	848,030.35	941,780.22			(5,408.33)		842,622.02	933,228.33	(3,143.56)	
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	83,246.24	92,756.51			(379.88)		82,866.36	92,328.09	(48.54)	
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	60,150.43	67,022.57			(275.68)		59,874.75	66,711.61	(35.28)	

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GNMA	2007A Single Family	5.49	09/24/08	09/20/38	79,460.99	88,541.68			(367.57)		79,093.42	88,127.11	(47.00)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	221,841.20	246,119.83			(2,102.39)		219,738.81	243,773.58	(243.86)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	94,848.13	105,678.63			(477.66)		94,370.47	105,140.47	(60.50)	
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	317,733.90	353,892.59			(1,538.84)		316,195.06	351,105.06	(1,248.69)	
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	118,585.91	132,129.90			(532.08)		118,053.83	131,529.60	(68.22)	
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	210,448.31	232,468.70			(1,824.06)		208,624.25	230,032.13	(612.51)	
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	87,852.85	97,043.01			(1,246.20)		86,606.65	95,491.50	(305.31)	
GNMA	2007A Single Family	4.75	12/10/08	11/20/38	71,414.18	78,743.75			(361.23)		71,052.95	78,201.85	(180.67)	
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	189,030.48	208,423.25			(955.97)		188,074.51	206,990.99	(476.29)	
GNMA	2007A Single Family	4.75	12/30/08	11/20/38	173,806.08	191,604.20			(964.69)		172,841.39	190,193.16	(446.35)	
GNMA	2007A Single Family	5.49	01/14/09	12/20/38	86,273.14	95,794.37			(387.33)		85,885.81	95,346.76	(60.28)	
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	74,900.15	82,592.86			(391.88)		74,508.27	82,019.93	(181.05)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	370,411.57	412,852.40			(1,890.69)		368,520.88	409,486.25	(1,475.46)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	117,858.23	130,845.53			(537.78)		117,320.45	130,247.06	(60.69)	
GNMA	2007A Single Family	5.15	01/21/09	01/20/39	157,527.96	174,878.69			(729.79)		156,798.17	174,066.60	(82.30)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	445,301.49	495,230.15			(99,814.74)		345,486.75	382,011.07	(13,404.34)	
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	109,435.66	120,673.64			(536.09)		108,899.57	119,881.10	(256.45)	
FNMA	2007A Single Family	5.49	08/23/07	08/01/37	74,877.75	83,425.22			(371.85)		74,505.90	82,756.14	(297.23)	
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	759,629.80	835,870.60			(146,694.31)		612,935.49	669,708.04	(19,468.25)	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	336,780.77	378,482.56			(1,643.75)		335,137.02	375,443.86	(1,394.95)	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	30,742.19	34,548.83			(399.43)		30,342.76	33,992.07	(157.33)	
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	507,428.33	559,784.06			(138,506.16)		368,922.17	405,635.61	(15,642.29)	
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	726,120.68	812,230.74			(3,729.65)		722,391.03	810,305.37	(1,804.28)	
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	119,769.56	134,602.87			(861.93)		118,907.63	133,211.32	(529.62)	
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	762,373.31	840,707.35			(4,286.83)		758,086.48	839,921.14	(3,500.62)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	423,839.67	475,059.80			(2,705.34)		421,134.33	472,008.80	(345.66)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	35,528.42	39,902.52			(318.87)		35,209.55	39,564.11	(19.54)	
FNMA	2007A Single Family	4.75	10/09/07	09/01/37	287,491.16	312,935.99			(1,619.10)		285,872.06	311,250.96	(65.93)	
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	235,146.54	255,831.36			(1,737.94)		233,408.60	253,937.86	(155.56)	
FNMA	2007A Single Family	5.49	10/25/07	09/01/37	622,004.08	696,152.35			(3,210.32)		618,793.76	692,157.02	(785.01)	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	137,094.75	153,236.82			(5,126.10)		131,968.65	147,502.65	(608.07)	
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	238,622.03	259,599.65			(1,345.59)		237,276.44	258,147.40	(106.66)	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	362,655.27	405,472.66			(1,812.86)		360,842.41	402,237.04	(1,422.76)	
FNMA	2007A Single Family	5.49	11/08/07	10/01/37	134,425.08	150,288.20			(658.19)		133,766.89	149,205.35	(424.66)	
FNMA	2007A Single Family	4.75	11/08/07	09/01/37	96,298.03	104,823.34			(521.79)		95,776.24	104,286.00	(15.55)	
FNMA	2007A Single Family	4.75	11/21/07	10/01/37	69,894.08	76,101.31			(40,475.67)		29,418.41	32,002.53	(3,623.11)	
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	141,206.26	157,483.94			(762.47)		140,443.79	156,536.82	(184.65)	
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	232,703.70	260,547.48			(145,250.75)		87,452.95	98,401.37	(16,895.36)	
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	106,986.74	116,459.97			(586.46)		106,400.28	115,842.88	(30.63)	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	181,174.98	202,166.64			(942.52)		180,232.46	201,148.56	(75.56)	
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	85,672.03	95,483.19			(440.92)		85,231.11	94,957.01	(85.26)	
FNMA	2007A Single Family	4.75	12/11/07	12/01/37	415,628.54	456,733.18			(200,762.59)		214,865.95	236,351.19	(19,619.40)	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	250,528.45	280,353.58			(1,262.39)		249,266.06	278,412.07	(679.12)	
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	124,205.28	138,760.61			(633.80)		123,571.48	137,933.74	(193.07)	
FNMA	2007A Single Family	4.75	12/28/07	12/01/37	150,399.45	163,840.03			(856.30)		149,543.15	162,745.71	(238.02)	
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	98,611.28	110,299.94			(1,492.06)		97,119.22	108,965.27	(157.39)	
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	86,154.29	93,789.82			(458.16)		85,696.13	93,346.11	(14.45)	
FNMA	2007A Single Family	5.49	02/13/08	11/01/37	67,443.84	75,772.84			(981.94)		66,461.90	74,614.34	(176.56)	
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	191,718.91	208,576.40			(1,020.24)		190,698.67	207,481.34	(74.82)	
FNMA	2007A Single Family	5.49	02/19/08	01/01/38	186,380.58	208,148.05			(1,046.21)		185,334.37	206,967.72	(134.12)	
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	211,811.14	230,590.78			(1,130.16)		210,680.98	229,574.58	(113.96)	
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	273,690.94	306,367.53			(1,638.09)		272,052.85	304,280.19	(449.25)	
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	320,728.60	358,338.94			(1,934.69)		318,793.91	355,883.39	(520.86)	
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	173,003.51	188,498.88			(1,145.63)		171,857.88	187,052.90	(300.35)	
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	169,771.41	189,241.84			(50,454.05)		119,317.36	133,089.97	(5,697.82)	
FNMA	2007A Single Family	5.49	04/22/08	04/01/38	52,109.63	58,253.86			(245.99)		51,863.64	57,883.52	(124.35)	
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	113,764.03	123,800.24			(592.33)		113,171.70	123,202.02	(5.89)	
Freddie Mac	2007A Single Family				152,052.15	170,209.29			(152,052.15)				(18,157.14)	
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	25,531.85	28,258.23			(760.32)		24,771.53	27,386.43	(111.48)	
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	128,898.94	143,120.29			(618.34)		128,280.60	141,910.18	(591.77)	

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Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	112,695.82	122,738.92			(1,060.84)		111,634.98	121,230.43	(447.65)	
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	121,358.45	134,903.38			(597.81)		120,760.64	133,419.19	(886.38)	
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	188,579.13	209,740.51			(993.31)		187,585.82	208,468.75	(278.45)	
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	69,761.48	75,987.21			(379.60)		69,381.88	75,520.38	(87.23)	
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	125,012.44	138,900.20			(623.55)		124,388.89	137,520.80	(755.85)	
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	202,248.55	224,904.95			(950.45)		201,298.10	223,725.33	(229.17)	
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	81,523.03	88,671.82			(424.31)		81,098.72	88,063.96	(183.55)	
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	23,860.99	26,548.40			(109.32)		23,751.67	26,403.92	(35.16)	
GNMA	2007A Single Family	5.25	12/28/07	12/20/37	9,443.63	10,399.10			(47.66)		9,395.97	10,347.18	(4.26)	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	4,504.03	5,049.62			(20.55)		4,483.48	5,035.12	6.05	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	33,157.47	36,961.48			(165.65)		32,991.82	36,860.66	64.83	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,808.14	4,223.77			(18.92)		3,789.22	4,203.05	(1.80)	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	3,997.63	4,517.40			(18.25)		3,979.38	4,503.99	4.84	
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	48,258.63	53,645.95			(20,273.96)		27,984.67	31,041.45	(2,330.54)	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	8,349.86	9,261.33			(42.04)		8,307.82	9,215.27	(4.02)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	14,676.00	16,368.88			(80.74)		14,595.26	16,242.39	(45.75)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,584.45	9,521.67			(43.23)		8,541.22	9,474.32	(4.12)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,731.16	1,933.74			(15.68)		1,715.48	1,916.35	(1.71)	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	6,733.29	7,607.82			(1,458.06)		5,275.23	5,969.97	(179.79)	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,886.40	5,378.40			(27.07)		4,859.33	5,348.02	(3.31)	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,814.65	4,248.62			(18.69)		3,795.96	4,227.25	(2.68)	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	2,819.75	3,186.01			(13.66)		2,806.09	3,175.66	3.31	
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	6,014.19	6,795.15			(27.12)		5,987.07	6,775.37	7.34	
GNMA	2007A Single Family	5.25	01/16/08	12/20/37	8,453.20	9,398.77			(55.20)		8,398.00	9,336.19	(7.38)	
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	47,468.52	52,833.49			(251.17)		47,217.35	52,596.71	14.39	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,259.73	4,690.78			(21.01)		4,238.72	4,667.12	(2.65)	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	2,027.25	2,248.56			(10.01)		2,017.24	2,237.19	(1.36)	
GNMA	2007A Single Family	5.25	02/13/08	02/20/38	3,183.08	3,530.56			(16.29)		3,166.79	3,512.07	(2.20)	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,228.04	4,777.15			(18.63)		4,209.41	4,763.72	5.20	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,528.51	5,022.80			(22.20)		4,506.31	4,997.57	(3.03)	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,041.86	4,496.83			(22.13)		4,019.73	4,471.62	(3.08)	
GNMA	2007A Single Family	6.00	02/13/08	01/20/38	9,226.46	10,424.86			(40.71)		9,185.75	10,395.52	11.37	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	4,369.12	4,846.08			(21.88)		4,347.24	4,821.23	(2.97)	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	10,791.68	11,969.72			(53.53)		10,738.15	11,908.91	(7.28)	
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	12,435.34	13,793.58			(63.31)		12,372.03	13,721.70	(8.57)	
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,495.21	6,209.42			(24.65)		5,470.56	6,191.48	6.71	
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	3,168.49	3,514.64			(15.52)		3,152.97	3,497.01	(2.11)	
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,510.32	3,990.49			(34.15)		3,476.17	3,933.96	(22.38)	
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	8,243.87	9,144.09			(40.20)		8,203.67	9,098.41	(5.48)	
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	8,389.46	9,317.36			(4,524.37)		3,865.09	4,292.05	(500.94)	
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,721.64	7,594.63			(31.28)		6,690.36	7,571.42	8.07	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	7,191.64	8,000.13			(40.15)		7,151.49	7,954.45	(5.53)	
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,535.50	3,994.65			(17.81)		3,517.69	3,980.92	4.08	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	8,109.70	9,040.66			(58.86)		8,050.84	8,973.87	(7.93)	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,859.55	4,360.99			(16.99)		3,842.56	4,348.76	4.76	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	3,038.80	3,384.89			(15.00)		3,023.80	3,367.78	(2.11)	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,985.93	2,208.71			(10.49)		1,975.44	2,196.77	(1.45)	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	2,037.12	2,259.50			(10.40)		2,026.72	2,247.68	(1.42)	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,335.57	7,158.58			(27.83)		6,307.74	7,138.58	7.83	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	7,907.89	8,795.02			(4,431.01)		3,476.88	3,873.07	(490.94)	
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	5,010.06	5,557.21			(25.56)		4,984.50	5,528.19	(3.46)	
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	9,794.96	11,067.80			(43.25)		9,751.71	11,036.61	12.06	
GNMA	2007A Single Family				2,986.30	3,307.86			(2,986.30)				(321.56)	
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,770.71	3,167.17			(40.99)		2,729.72	3,091.65	(34.53)	
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	3,686.98	4,166.19			(16.27)		3,670.71	4,154.45	4.53	
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	7,181.05	8,114.63			(3,060.60)		4,120.45	4,663.56	(390.47)	
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	32,686.36	36,399.39			(180.44)		32,505.92	36,213.80	(5.15)	
GNMA	2007A Single Family	5.25	05/07/08	04/20/38	5,132.20	5,692.95			(24.68)		5,107.52	5,664.90	(3.37)	
GNMA	2007A Single Family	5.25	05/14/08	04/20/38	4,799.73	5,324.22			(23.44)		4,776.29	5,297.57	(3.21)	
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,614.71	5,214.60			(23.14)		4,591.57	5,196.78	5.32	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	6,166.44	6,968.23			(29.32)		6,137.12	6,946.17	7.26	
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,931.78	3,252.13			(14.56)		2,917.22	3,235.59	(1.98)	
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,318.11	6,009.76			(22.64)		5,295.47	5,993.76	6.64	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	3,467.04	3,857.56			(20.18)		3,446.86	3,834.65	(2.73)	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	10,503.13	11,684.38			(56.47)		10,446.66	11,620.06	(7.85)	
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	15,229.52	17,408.02			(66.32)		15,163.20	17,251.60	(90.10)	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	7,319.83	8,159.48			(51.44)		7,268.39	8,101.09	(6.95)	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	9,525.97	10,567.66			(45.44)		9,480.53	10,515.88	(6.34)	
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,759.28	2,010.37			(18.81)		1,740.47	1,971.45	(20.11)	
GNMA	2007A Single Family	6.00	06/18/08	06/20/38	10,657.31	12,032.68			(3,803.31)		6,854.00	7,757.75	(471.62)	
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	8,235.21	9,163.04			(49.33)		8,185.88	9,106.96	(6.75)	
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	11,313.76	12,931.68			(72.91)		11,240.85	12,763.05	(95.72)	
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	4,072.81	4,518.18			(19.36)		4,053.45	4,496.16	(2.66)	
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	14,021.42	15,554.89			(4,469.25)		9,552.17	10,595.48	(490.16)	
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	5,449.92	6,158.96			(23.17)		5,426.75	6,142.62	6.83	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	16,263.48	18,112.40			(85.25)		16,178.23	17,981.15	(46.00)	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,932.24	3,266.81			(13.91)		2,918.33	3,250.89	(2.01)	
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,311.40	1,481.98			(5.51)		1,305.89	1,478.11	1.64	
GNMA	2007A Single Family				4,681.76	5,193.87			(4,681.76)				(512.11)	
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	3,579.49	3,970.99			(17.05)		3,562.44	3,951.56	(2.38)	
GNMA	2007A Single Family				2,221.36	2,510.44			(2,221.36)				(289.08)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,907.80	5,444.78			(24.26)		4,883.54	5,417.23	(3.29)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	8,839.23	9,806.39			(42.57)		8,796.66	9,757.99	(5.83)	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	18,662.93	21,211.48			(89.22)		18,573.71	21,092.35	(29.91)	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	24,587.09	27,276.50			(133.39)		24,453.70	27,179.58	36.47	
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	27,119.73	30,203.65			(189.40)		26,930.33	29,992.10	(22.15)	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,533.61	2,863.30			(13.64)		2,519.97	2,852.45	2.79	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,536.76	5,033.10			(21.51)		4,515.25	5,008.65	(2.94)	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	13,929.68	15,496.23			(78.39)		13,851.29	15,407.16	(10.68)	
GNMA	2007A Single Family	6.00	08/20/08	08/20/38	3,307.06	3,737.50			(14.07)		3,292.99	3,727.57	4.14	
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	18,798.52	20,901.19			(149.69)		18,648.83	20,716.45	(35.05)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,828.80	5,357.11			(22.81)		4,805.99	5,331.18	(3.12)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,607.75	4,002.51			(16.90)		3,590.85	3,983.29	(2.32)	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	5,849.58	6,610.88			(24.96)		5,824.62	6,593.23	7.31	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	32,350.98	35,960.56			(5,528.29)		26,822.69	29,753.67	(678.60)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,768.88	10,870.69			(70.85)		9,698.03	10,790.47	(9.37)	
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	10,270.94	11,740.97			(43.60)		10,227.34	11,593.70	(103.67)	
GNMA	2007A Single Family	5.25	09/10/08	09/20/38	26,818.10	29,752.74			(143.12)		26,674.98	29,708.95	99.33	
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	12,665.34	14,051.35			(59.87)		12,605.47	13,983.25	(8.23)	
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	7,545.98	8,397.12			(39.95)		7,506.03	8,351.59	(5.58)	
GNMA	2007A Single Family	5.25	09/17/08	08/20/38	8,063.48	8,945.90			(37.77)		8,025.71	8,902.94	(5.19)	
GNMA	2007A Single Family				3,965.57	4,399.59			(3,965.57)				(434.02)	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,781.59	3,143.71			(11.78)		2,769.81	3,135.41	3.48	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	19,366.34	21,569.48			(3,667.45)		15,698.89	17,414.85	(487.18)	
GNMA	2007A Single Family	5.25	09/24/08	08/20/38	3,104.10	3,453.45			(16.17)		3,087.93	3,435.02	(2.26)	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	4,728.29	5,245.75			(24.01)		4,704.28	5,218.48	(3.26)	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,443.34	2,761.41			(11.80)		2,431.54	2,752.49	2.88	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,786.87	11,967.42			(53.21)		10,733.66	11,906.95	(7.26)	
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	15,255.20	17,438.98			(85.20)		15,170.00	17,260.93	(92.85)	
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	7,238.55	8,030.91			(35.42)		7,203.13	7,990.65	(4.84)	
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	4,159.50	4,701.08			(17.60)		4,141.90	4,688.70	5.22	
GNMA	2007A Single Family	6.00	10/15/08	06/20/38	3,030.92	3,425.55			(12.84)		3,018.08	3,416.50	3.79	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	13,612.99	15,472.35			(61.69)		13,551.30	15,355.37	(55.29)	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	16,129.05	17,894.95			(76.39)		16,052.66	17,865.93	47.37	
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	4,979.76	5,565.82			(49.91)		4,929.85	5,509.26	(6.65)	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	8,480.23	9,613.35			(75.11)		8,405.12	9,514.58	(23.66)	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	9,231.70	10,285.92			(42.76)		9,188.94	10,237.05	(6.11)	
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,336.89	4,811.61			(26.63)		4,310.26	4,781.45	(3.53)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	10,854.77	12,408.98			(48.62)		10,806.15	12,249.12	(111.24)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,993.63	6,774.12			(27.54)		5,966.09	6,753.81	7.23	

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GNMA	2007A Single Family	5.25	10/29/08	10/20/38	13,284.39	14,738.90			(67.57)		13,216.82	14,662.18	(9.15)	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	7,846.80	8,705.97			(36.81)		7,809.99	8,664.08	(5.08)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	8,113.24	9,169.51			(49.74)		8,063.50	9,127.92	8.15	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	16,895.07	19,095.61			(72.60)		16,822.47	19,086.01	63.00	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	4,138.87	4,678.04			(17.05)		4,121.82	4,666.19	5.20	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	8,622.40	9,745.40			(5,929.67)		2,692.73	3,048.29	(767.44)	
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	4,114.19	4,564.72			(19.20)		4,094.99	4,542.87	(2.65)	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,829.48	3,198.01			(13.74)		2,815.74	3,187.56	3.29	
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	5,090.87	5,648.45			(24.02)		5,066.85	5,621.13	(3.30)	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	5,128.59	5,796.61			(22.07)		5,106.52	5,780.94	6.40	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,491.62	14,118.90			(51.21)		12,440.41	14,083.59	15.90	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	18,122.17	20,526.07			(77.01)		18,045.16	20,473.75	24.69	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	7,131.02	7,951.94			(64.86)		7,066.16	7,878.60	(8.48)	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,893.15	5,429.21			(22.48)		4,870.67	5,403.63	(3.10)	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,853.83	11,137.59			(43.63)		9,810.20	11,106.07	12.11	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,783.70	2,016.06			(8.26)		1,775.44	2,009.94	2.14	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,447.97	2,766.89			(10.95)		2,437.02	2,758.93	2.99	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	4,620.48	5,222.49			(19.44)		4,601.04	5,208.87	5.82	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,451.65	2,771.06			(13.67)		2,437.98	2,760.01	2.62	
GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,583.35	2,921.42			(10.61)		2,572.74	2,913.62	2.81	
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,488.50	2,763.25			(12.09)		2,476.41	2,749.38	(1.78)	
GNMA	2007A Single Family	5.49	02/25/09	01/20/39	2,714.96	3,014.79			(11.87)		2,703.09	3,001.06	(1.86)	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	9,049.90	10,234.16			(41.04)		9,008.86	10,202.44	9.32	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,430.41	4,918.85			(20.21)		4,410.20	4,896.22	(2.42)	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,373.25	4,855.39			(24.38)		4,348.87	4,828.15	(2.86)	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	4,052.72	4,583.12			(16.37)		4,036.35	4,571.20	4.45	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,310.77	2,613.16			(9.39)		2,301.38	2,606.29	2.52	
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	4,942.06	5,487.69			(24.78)		4,917.28	5,459.26	(3.65)	
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	4,115.55	4,569.35			(18.66)		4,096.89	4,548.46	(2.23)	
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,503.57	5,092.95			(32.07)		4,471.50	5,063.99	3.11	
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	8,284.89	9,369.44			(33.34)		8,251.55	9,345.21	9.11	
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,301.81	2,603.13			(9.18)		2,292.63	2,596.50	2.55	
GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,560.28	2,895.28			(34.42)		2,525.86	2,860.45	(0.41)	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,746.61	4,157.11			(17.80)		3,728.81	4,136.85	(2.46)	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,692.28	3,043.13			(11.41)		2,680.87	3,035.09	3.37	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,224.21	3,644.39			(13.20)		3,211.01	3,635.29	4.10	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,366.83	3,805.56			(27.08)		3,339.75	3,781.00	2.52	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	9,053.96	10,045.91			(44.16)		9,009.80	9,995.71	(6.04)	
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,304.03	7,128.71			(26.03)		6,278.00	7,109.52	6.84	
GNMA	2007A Single Family	5.25	01/14/09	01/20/39	7,876.87	8,746.14			(36.04)		7,840.83	8,704.69	(5.41)	
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	4,067.57	4,515.81			(18.69)		4,048.88	4,494.98	(2.14)	
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	12,275.71	13,881.66			(2,281.80)		9,993.91	11,317.07	(282.79)	
GNMA	2007A Single Family	6.00	01/21/09	01/20/39	4,337.72	4,905.20			(17.74)		4,319.98	4,892.20	4.74	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,330.71	2,635.71			(9.59)		2,321.12	2,628.65	2.53	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,431.04	7,139.91			(30.14)		6,400.90	7,106.30	(3.47)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	8,007.35	8,877.28			(4,142.68)		3,864.67	4,290.47	(444.13)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,781.42	3,162.89			(15.88)		2,765.54	3,131.75	(15.26)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,415.72	4,903.12			(20.06)		4,395.66	4,880.04	(3.02)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	5,871.11	6,518.79			(28.68)		5,842.43	6,486.28	(3.83)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	4,878.58	5,517.01			(19.70)		4,858.88	5,502.66	5.35	
GNMA	2007A Single Family				3,463.41	3,861.12			(3,463.41)				(397.71)	
GNMA	2007A Single Family	5.25	10/29/09	10/20/39	5,047.79	5,605.92			(22.39)		5,025.40	5,580.89	(2.64)	
GNMA	2007A Single Family	6.00	11/24/09	09/20/39	5,145.51	5,820.63			(19.65)		5,125.86	5,806.76	5.78	
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	9,025.50	10,063.83			(39.35)		8,986.15	10,018.84	(5.64)	
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	28,863.15	32,057.14			(119.05)		28,744.10	32,201.05	262.96	
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	37,194.33	41,473.47			(3,737.02)		33,457.31	37,177.62	(558.83)	
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	6,089.96	6,889.33			(3,757.72)		2,332.24	2,642.18	(489.43)	
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	14,004.22	15,634.18			(65.31)		13,938.91	15,514.19	(54.68)	
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,157.30	3,520.52			(13.54)		3,143.76	3,505.10	(1.88)	
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	9,676.24	10,946.48			(36.32)		9,639.92	10,921.12	10.96	

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GNMA	2007A Single Family	5.25	01/20/10	12/20/39	12,626.72	14,079.57			(53.46)		12,573.26	14,019.40	(6.71)	
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,766.68	10,891.74			(41.80)		9,724.88	10,844.61	(5.33)	
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,509.48	2,841.93			(12.00)		2,497.48	2,830.34	0.41	
GNMA	2007A Single Family				4,905.24	5,468.53			(4,905.24)				(563.29)	
GNMA	2007A Single Family				4,256.22	4,745.23			(4,256.22)				(489.01)	
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	19,588.84	21,842.47			(83.14)		19,505.70	21,684.09	(75.24)	
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	2,994.10	3,389.38			(11.04)		2,983.06	3,380.89	2.55	
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	1,391,485.87	1,480,869.45			(6,718.34)		1,384,767.53	1,487,897.13	13,746.02	
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	37,307.44	41,507.25			(167.86)		37,139.58	41,154.93	(184.46)	
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,694.03	3,003.63			(11.58)		2,682.45	2,991.20	(0.85)	
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	7,324.97	8,154.48			(57.47)		7,267.50	8,090.26	(6.75)	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	47,628.14	53,113.50			(328.62)		47,299.52	52,774.15	(10.73)	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	8,167.25	9,105.40			(35.02)		8,132.23	9,068.48	(1.90)	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	44,824.45	49,980.55			(192.60)		44,631.85	49,770.64	(17.31)	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,445.29	2,726.35			(10.41)		2,434.88	2,715.21	(0.73)	
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	28,327.23	31,453.31			(135.83)		28,191.40	31,581.28	263.80	
GNMA	2007A Single Family	5.25	06/15/10	06/20/40	62,656.93	69,862.16			(7,721.13)		54,935.80	60,963.85	(1,177.18)	
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	26,187.08	29,211.22			(2,015.14)		24,171.94	26,916.41	(279.67)	
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,382.54	2,646.87			(10.82)		2,371.72	2,634.75	(1.30)	
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	32,636.11	36,257.15			(152.96)		32,483.15	36,409.19	305.00	
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	28,629.53	31,985.52			(4,739.29)		23,890.24	26,540.45	(705.78)	
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	17,986.82	19,982.40			(75.34)		17,911.48	20,016.32	109.26	
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	12,595.74	14,049.24			(4,849.17)		7,746.57	8,640.08	(559.99)	
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	7,894.87	8,802.13			(32.59)		7,862.28	8,768.15	(1.39)	
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	40,257.93	44,860.79			(4,869.25)		31,288.68	34,582.38	(1,309.16)	
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	27,790.58	30,983.11			(3,192.57)		24,598.01	27,289.25	(501.29)	
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	36,861.91	41,183.33			(152.71)		36,709.20	41,012.98	(17.64)	
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	11,136.03	12,420.94			(45.46)		11,090.57	12,282.01	(93.47)	
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,380.19	7,081.11			(26.06)		6,354.13	7,052.89	(2.16)	
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,278.81	2,568.57			(10.22)		2,268.59	2,570.15	11.80	
FNMA	2007A Single Family	5.25	12/11/07	11/01/37	3,762.57	4,187.24			(18.97)		3,743.60	4,165.17	(3.10)	
FNMA	2007A Single Family	5.25	12/12/07	12/01/37	20,345.52	22,657.34			(118.83)		20,226.69	22,494.60	(43.91)	
FNMA	2007A Single Family	5.25	12/20/07	11/01/37	4,638.62	5,168.09			(25.89)		4,612.73	5,132.03	(10.17)	
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	8,256.74	9,198.57			(4,034.87)		4,221.87	4,696.15	(467.55)	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	8,903.27	9,919.97			(53.07)		8,850.20	9,853.83	(13.07)	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,396.33	3,780.19			(16.98)		3,379.35	3,751.82	(11.39)	
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	5,465.52	6,171.75			(24.29)		5,441.23	6,170.41	22.95	
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	26,419.92	29,464.65			(1,735.70)		24,684.22	27,486.78	(242.17)	
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	9,269.77	10,476.87			(2,957.36)		6,312.41	7,164.01	(355.50)	
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	5,921.23	6,601.05			(2,598.20)		3,323.03	3,705.89	(296.96)	
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,371.34	3,806.75			(14.93)		3,356.41	3,806.94	15.12	
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,807.11	10,932.79			(50.28)		9,756.83	10,872.78	(9.73)	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,891.03	7,684.42			(40.03)		6,851.00	7,633.27	(11.12)	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,927.26	7,722.29			(34.11)		6,893.15	7,681.53	(6.65)	
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	5,283.72	5,976.07			(37.33)		5,246.39	5,959.79	21.05	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	5,332.30	5,949.42			(3,641.25)		1,691.05	1,887.34	(420.83)	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	15,408.91	17,171.44			(3,198.97)		12,209.94	13,615.00	(357.47)	
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	4,729.55	5,340.96			(2,381.79)		2,347.76	2,664.95	(294.22)	
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	7,910.45	8,829.52			(41.41)		7,869.04	8,777.96	(10.15)	
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	2,412.26	2,725.85			(10.78)		2,401.48	2,725.16	10.09	
FNMA	2007A Single Family	5.25	04/15/08	04/01/38	2,341.57	2,617.63			(12.68)		2,328.89	2,598.49	(6.46)	
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,421.98	1,607.20			(6.16)		1,415.82	1,604.24	3.20	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	5,961.25	6,620.49			(1,273.33)		4,687.92	5,205.81	(141.35)	
GNMA	2007A Single Family				4,798.64	5,318.46			(4,798.64)				(519.82)	
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	8,248.70	9,330.40			(31.74)		8,216.96	9,307.91	9.25	
GNMA	2007A Single Family	6.00	09/29/09	09/20/39	2,568.93	2,905.85			(10.00)		2,558.93	2,898.71	2.86	
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,632.20	9,586.31			(42.03)		8,590.17	9,539.28	(5.00)	
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	7,730.27	8,592.94			(38.91)		7,691.36	8,498.34	(55.69)	
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	3,115.89	3,465.61			(15.58)		3,100.31	3,444.83	(5.20)	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	12,573.93	13,991.68			(3,829.50)		8,744.43	9,715.47	(446.71)	

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Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,375.93	4,872.60			(21.75)		4,354.18	4,840.79	(10.06)	
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	13,623.58	15,142.86			(82.63)		13,540.95	14,961.15	(99.08)	
Freddie Mac	2007A Single Family	5.25	01/30/08	12/01/37	5,866.90	6,522.77			(29.17)		5,837.73	6,449.73	(43.87)	
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,611.44	1,809.84			(7.62)		1,603.82	1,811.88	9.66	
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,677.95	2,974.53			(13.22)		2,664.73	2,946.59	(14.72)	
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,473.66	2,749.17			(12.14)		2,461.52	2,721.26	(15.77)	
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	3,982.81	4,483.76			(17.62)		3,965.19	4,482.26	16.12	
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,111.79	2,377.72			(9.81)		2,101.98	2,374.59	6.68	
Freddie Mac	2007A Single Family	5.25	05/14/08	04/01/38	5,516.18	6,126.40			(26.70)		5,489.48	6,070.20	(29.50)	
Freddie Mac	2007A Single Family				2,181.62	2,450.30			(2,181.62)				(268.68)	
Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	4,376.23	4,873.10			(21.19)		4,355.04	4,841.55	(10.36)	
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,812.23	4,226.87			(18.95)		3,793.28	4,188.20	(19.72)	
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	3,207.29	3,568.12			(21.04)		3,186.25	3,540.72	(6.36)	
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,864.91	4,345.85			(19.11)		3,845.80	4,347.19	20.45	
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,447.80	2,707.44			(29.80)		2,418.00	2,672.45	(5.19)	
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,466.12	3,890.38			(14.91)		3,451.21	3,899.60	24.13	
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,240.41	5,894.17			(27.22)		5,213.19	5,891.50	24.55	
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,607.53	2,892.87			(13.23)		2,594.30	2,867.87	(11.77)	
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,933.27	2,172.86			(12.60)		1,920.67	2,170.85	10.59	
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	2,063.11	2,336.87			(17.88)		2,045.23	2,311.57	(7.42)	
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	5,084.92	5,711.61			(22.24)		5,062.68	5,719.95	30.58	
Freddie Mac	2007A Single Family	6.00	08/27/08	08/01/38	7,114.24	7,991.10			(30.30)		7,083.94	8,002.30	41.50	
Freddie Mac	2007A Single Family				1,880.20	2,123.77			(1,880.20)				(243.57)	
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	1,263.43	1,403.82			(5.98)		1,257.45	1,396.64	(1.20)	
Freddie Mac	2007A Single Family	5.25	09/24/08	06/01/38	4,766.14	5,301.34			(22.89)		4,743.25	5,241.43	(37.02)	
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,545.29	2,859.20			(10.89)		2,534.40	2,863.55	15.24	
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,780.04	4,196.90			(18.29)		3,761.75	4,155.20	(23.41)	
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,580.54	11,735.29			(50.04)		10,530.50	11,630.77	(54.48)	
Freddie Mac	2007A Single Family				2,210.14	2,484.52			(2,210.14)				(274.38)	
Freddie Mac	2007A Single Family	5.25	01/14/09	11/01/38	2,774.67	3,086.30			(14.12)		2,760.55	3,067.76	(4.42)	
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	6,872.71	7,715.76			(3,805.54)		3,067.17	3,465.20	(445.02)	
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	4,484.41	5,041.91			(19.60)		4,464.81	5,047.75	25.44	
Freddie Mac	2007A Single Family	4.75	02/18/09	10/01/38	1,588.51	1,726.58			(7.98)		1,580.53	1,716.57	(2.03)	
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,298.30	2,506.85			(12.04)		2,286.26	2,489.73	(5.08)	
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,733.14	2,973.32			(13.55)		2,719.59	2,953.68	(6.09)	
Freddie Mac	2007A Single Family	5.25	03/25/09	02/01/39	1,633.99	1,809.19			(22.20)		1,611.79	1,783.39	(3.60)	
Freddie Mac	2007A Single Family	5.25	03/25/09	01/01/39	2,485.67	2,752.66			(30.33)		2,455.34	2,712.97	(9.36)	
2007A Single Family Total					58,158,982.73	64,060,621.97	6,881,327.93	(2,735,556.75)	(3,093,945.74)	0.00	59,210,808.17	64,722,974.98	(389,472.43)	0.00
GIC's	2007B Single Family	4.52	09/20/07	08/31/39	2,210,319.83	2,210,319.83		(527,578.82)			1,682,741.01	1,682,741.01	-	
Repo Agmt	2007B Single Family	0.03	08/29/14	09/02/14	1,056,945.37	1,056,945.37	2,407,641.12				3,464,586.49	3,464,586.49	-	
GNMA	2007B Single Family	5.25	12/28/07	12/20/37	264,155.33	288,591.64			(1,355.23)		262,800.10	287,150.90	(85.51)	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	122,490.42	133,146.85			(598.76)		121,891.66	132,764.53	216.44	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	920,172.09	1,025,739.97			(4,597.04)		915,575.05	1,022,942.06	1,799.13	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	105,680.05	117,216.51			(524.96)		105,155.09	116,641.46	(50.09)	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	109,580.14	119,113.40			(545.14)		109,035.00	118,759.98	191.72	
GNMA	2007B Single Family	5.25	12/11/07	12/20/37	1,339,253.06	1,488,760.48			(562,634.60)		776,618.46	861,449.57	(64,676.31)	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	231,721.26	257,016.90			(1,166.86)		230,554.40	255,738.48	(111.56)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	407,283.08	454,262.67			(2,240.85)		405,042.23	450,752.39	(1,269.43)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	238,231.37	264,241.63			(1,199.52)		237,031.85	262,927.41	(114.70)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	48,041.93	53,664.52			(434.89)		47,607.04	53,181.97	(47.66)	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	184,611.18	200,600.72			(40,035.78)		144,575.40	157,414.37	(3,150.57)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	135,605.44	149,259.28			(751.11)		134,854.33	148,416.05	(92.12)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	105,862.05	117,906.14			(518.95)		105,343.10	117,313.00	(74.19)	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	77,311.69	84,007.78			(406.27)		76,905.42	83,734.96	133.45	
GNMA	2007B Single Family	6.00	01/16/08	12/20/37	164,881.16	179,172.45			(811.21)		164,069.95	178,650.72	289.48	
GNMA	2007B Single Family	5.25	01/16/08	12/20/37	234,591.51	260,830.89			(1,531.80)		233,059.71	259,094.28	(204.81)	
GNMA	2007B Single Family	5.25	01/16/08	01/20/38	1,317,327.12	1,466,213.30			(6,970.53)		1,310,356.59	1,459,642.19	399.42	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	118,213.27	130,176.81			(583.32)		117,629.95	129,520.06	(73.43)	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	56,259.78	62,401.20			(277.64)		55,982.14	62,085.79	(37.77)	

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GNMA	2007B Single Family	5.25	02/13/08	02/20/38	88,336.06	97,978.77			(451.95)		87,884.11	97,465.76	(61.06)	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	115,922.20	125,962.45			(558.58)		115,363.62	125,608.44	204.57	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	125,673.90	139,390.97			(616.23)		125,057.67	138,690.82	(83.92)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	112,167.53	124,794.29			(614.31)		111,553.22	124,094.79	(85.19)	
GNMA	2007B Single Family	6.00	02/13/08	01/20/38	252,978.55	274,879.40			(1,219.95)		251,758.60	274,105.84	446.39	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	121,250.65	134,486.53			(607.33)		120,643.32	133,796.83	(82.37)	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	299,486.41	332,178.81			(1,485.61)		298,000.80	330,491.32	(201.88)	
GNMA	2007B Single Family	5.25	04/08/08	03/20/38	345,098.83	382,793.91			(1,757.13)		343,341.70	380,799.09	(237.69)	
GNMA	2007B Single Family	6.00	04/08/08	04/20/38	150,714.65	163,727.99			(737.89)		149,976.76	163,254.98	264.88	
GNMA	2007B Single Family	5.25	04/08/08	04/20/38	87,931.53	97,536.97			(430.59)		87,500.94	97,047.67	(58.71)	
GNMA	2007B Single Family	6.00	03/12/08	03/20/38	96,263.97	105,220.05			(975.85)		95,288.12	103,729.50	(514.70)	
GNMA	2007B Single Family	5.25	03/12/08	03/20/38	228,779.63	253,763.28			(1,115.63)		227,664.00	252,495.47	(152.18)	
GNMA	2007B Single Family	5.25	03/20/08	03/20/38	232,448.51	258,571.54			(125,355.99)		107,092.52	119,111.31	(14,104.24)	
GNMA	2007B Single Family	6.00	02/19/08	01/20/38	184,302.49	200,252.85			(933.19)		183,369.30	199,640.95	321.29	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	199,580.57	222,016.57			(1,114.12)		198,466.45	220,748.69	(153.76)	
GNMA	2007B Single Family	6.00	02/19/08	02/20/38	96,943.11	105,329.82			(527.82)		96,415.29	104,967.63	165.63	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	225,058.84	250,892.90			(1,633.86)		223,424.98	249,039.34	(219.70)	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	105,833.77	114,989.24			(509.26)		105,324.51	114,666.73	186.75	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	84,331.20	93,936.35			(416.20)		83,915.00	93,461.52	(58.63)	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	55,112.15	61,295.25			(290.88)		54,821.27	60,963.85	(40.52)	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	56,532.91	62,704.76			(288.84)		56,244.07	62,376.90	(39.02)	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	173,726.62	188,755.31			(834.18)		172,892.44	188,227.85	306.72	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	219,456.90	244,075.84			(122,967.58)		96,489.32	107,483.83	(13,624.43)	
GNMA	2007B Single Family	5.25	03/27/08	03/20/38	139,037.36	154,221.41			(709.33)		138,328.03	153,416.17	(95.91)	
GNMA	2007B Single Family	6.00	03/27/08	03/20/38	268,622.71	291,832.31			(1,296.13)		267,326.58	291,009.94	473.76	
GNMA	2007B Single Family				82,875.15	91,798.42			(82,875.15)				(8,923.27)	
GNMA	2007B Single Family	6.00	04/15/08	04/20/38	75,993.37	83,510.86			(1,154.79)		74,838.58	81,519.60	(836.47)	
GNMA	2007B Single Family	6.00	04/22/08	04/20/38	101,125.41	109,852.84			(487.90)		100,637.51	109,543.33	178.39	
GNMA	2007B Single Family	6.00	05/07/08	04/20/38	196,971.43	213,964.10			(83,996.70)		112,974.73	122,967.44	(6,999.96)	
GNMA	2007B Single Family	5.25	05/07/08	05/20/38	907,099.09	1,010,140.96			(5,007.38)		902,091.71	1,004,990.54	(143.04)	
GNMA	2007B Single Family	5.25	05/07/08	04/20/38	142,426.17	157,988.44			(684.59)		141,741.58	157,210.16	(93.69)	
GNMA	2007B Single Family	5.25	05/14/08	04/20/38	133,200.28	147,755.60			(650.59)		132,549.69	147,016.25	(88.76)	
GNMA	2007B Single Family	6.00	05/21/08	05/20/38	126,587.02	137,497.15			(686.73)		125,900.29	137,027.06	216.64	
GNMA	2007B Single Family	6.00	05/28/08	05/20/38	169,158.68	183,736.21			(873.50)		168,285.18	183,154.46	291.75	
GNMA	2007B Single Family	5.25	05/28/08	01/20/38	81,361.83	90,251.81			(403.89)		80,957.94	89,792.90	(55.02)	
GNMA	2007B Single Family	6.00	06/11/08	06/20/38	145,898.43	158,463.45			(681.11)		145,217.32	158,041.78	259.44	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	96,215.82	107,053.59			(560.06)		95,655.76	106,417.66	(75.87)	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	291,478.12	324,260.23			(1,567.27)		289,910.85	322,475.03	(217.93)	
GNMA	2007B Single Family	6.00	07/09/08	07/20/38	417,862.85	459,009.20			(1,991.00)		415,871.85	454,884.69	(2,133.51)	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	203,135.99	226,438.68			(1,427.58)		201,708.41	224,818.31	(192.79)	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	264,360.72	293,269.37			(1,261.18)		263,099.54	291,832.53	(175.66)	
GNMA	2007B Single Family	6.00	07/16/08	07/20/38	48,272.90	53,008.82			(535.73)		47,737.17	51,982.68	(490.41)	
GNMA	2007B Single Family	6.00	06/18/08	06/20/38	292,383.06	317,274.07			(104,421.08)		187,961.98	204,553.94	(8,299.05)	
GNMA	2007B Single Family	5.25	06/18/08	06/20/38	228,540.68	254,289.20			(1,369.41)		227,171.27	252,732.86	(186.93)	
GNMA	2007B Single Family	6.00	06/25/08	06/20/38	310,400.44	340,978.52			(2,127.47)		308,272.97	336,532.23	(2,318.82)	
GNMA	2007B Single Family	5.25	06/25/08	06/20/38	113,028.23	125,386.67			(537.32)		112,490.91	124,775.61	(73.74)	
GNMA	2007B Single Family	5.25	07/16/08	07/20/38	389,116.24	431,672.97			(124,028.80)		265,087.44	294,041.40	(13,602.77)	
GNMA	2007B Single Family	6.00	07/23/08	07/20/38	149,540.38	162,397.48			(696.81)		148,843.57	161,966.76	266.09	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	451,337.34	502,648.04			(2,366.10)		448,971.24	499,005.50	(1,276.44)	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	81,375.31	90,659.34			(386.09)		80,989.22	90,217.55	(55.70)	
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	35,983.49	39,076.63			(166.22)		35,817.27	38,974.58	64.17	
GNMA	2007B Single Family				129,926.90	144,138.32			(129,926.90)				(14,211.42)	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	99,335.91	110,201.30			(473.09)		98,862.82	109,662.29	(65.92)	
GNMA	2007B Single Family				60,960.81	66,194.45			(60,960.81)				(5,233.64)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	136,199.03	151,101.37			(672.98)		135,526.05	150,336.84	(91.55)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	245,302.92	272,142.90			(1,181.41)		244,121.51	270,799.94	(161.55)	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	152,147.21	559,297.55			(2,658.30)		509,488.91	556,156.36	(482.89)	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	682,331.52	756,966.36			(3,701.84)		678,629.68	754,276.57	1,012.05	
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	752,614.70	838,199.27			(5,256.07)		747,358.63	832,328.53	(614.67)	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	69,527.41	75,498.64			(402.87)		69,124.54	75,212.55	116.78	

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GNMA	2007B Single Family	5.25	08/13/08	08/20/38	125,902.58	139,676.63			(596.54)		125,306.04	138,998.11	(81.98)	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	386,570.52	430,045.03			(2,175.78)		384,394.74	427,573.19	(296.06)	
GNMA	2007B Single Family	6.00	08/20/08	08/20/38	90,755.78	98,549.24			(423.33)		90,332.45	98,287.39	161.48	
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	521,689.06	580,041.38			(4,154.21)		517,534.85	574,914.44	(972.73)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	134,006.03	148,668.45			(632.81)		133,373.22	147,948.77	(86.87)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	100,121.40	111,076.23			(468.94)		99,652.46	110,542.81	(64.48)	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	160,531.56	174,313.55			(750.77)		159,780.79	173,848.21	285.43	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	897,790.21	997,962.71			(153,418.76)		744,371.45	825,711.52	(18,832.43)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	271,102.07	301,679.23			(1,966.24)		269,135.83	299,452.83	(260.16)	
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	281,890.36	309,582.11			(1,311.81)		280,578.55	305,699.08	(2,571.22)	
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	744,245.50	825,685.97			(3,971.76)		740,273.74	824,470.54	2,756.33	
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	351,484.36	389,947.44			(1,661.49)		349,822.87	388,057.48	(228.47)	
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	209,412.58	233,033.57			(1,108.75)		208,303.83	231,770.05	(154.77)	
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	223,773.93	248,263.07			(1,047.92)		222,726.01	247,070.76	(144.39)	
GNMA	2007B Single Family				110,052.06	122,095.83			(110,052.06)				(12,043.77)	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	76,345.97	82,892.50			(354.91)		75,991.06	82,673.54	135.95	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	537,445.58	598,587.31			(101,777.74)		435,667.84	483,289.91	(13,519.66)	
GNMA	2007B Single Family	5.25	09/24/08	08/20/38	86,143.87	95,838.80			(448.63)		85,695.24	95,327.36	(62.81)	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	131,217.47	145,578.15			(666.45)		130,551.02	144,821.36	(90.34)	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	67,062.24	72,812.03			(351.19)		66,711.05	72,576.79	115.95	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	299,353.17	332,114.88			(1,476.68)		297,876.49	330,436.86	(201.34)	
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	418,737.98	459,825.41			(2,509.80)		416,228.18	455,130.78	(2,184.83)	
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	200,881.06	222,870.55			(982.97)		199,898.09	221,753.31	(134.27)	
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	114,173.55	123,956.60			(529.85)		113,643.70	123,630.28	203.53	
GNMA	2007B Single Family	6.00	10/15/08	06/20/38	83,190.55	90,324.00			(387.01)		82,803.54	90,085.46	148.47	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	373,679.18	407,970.10			(1,846.46)		371,832.72	404,885.62	(1,238.02)	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	447,606.71	496,613.54			(2,119.76)		445,486.95	495,808.20	1,314.42	
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	138,196.09	154,460.37			(1,385.27)		136,810.82	152,890.94	(184.16)	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	232,786.17	253,481.73			(2,156.90)		230,629.27	250,877.37	(447.46)	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	256,192.86	285,450.75			(1,186.73)		255,006.13	284,094.36	(169.66)	
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	120,355.63	133,529.98			(738.89)		119,616.74	132,693.05	(98.04)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	297,974.11	327,196.07			(1,457.05)		296,517.06	322,980.90	(2,758.12)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	164,531.58	178,617.72			(823.21)		163,708.37	178,082.44	287.93	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	368,662.10	409,028.06			(1,874.97)		366,787.13	406,898.89	(254.20)	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	217,761.25	241,604.61			(1,021.69)		216,739.56	240,442.15	(140.77)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	222,715.62	241,778.85			(1,456.36)		221,259.26	240,682.24	359.75	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	463,822.18	503,507.00			(2,183.18)		461,639.00	503,253.97	1,930.15	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	113,626.29	123,349.29			(514.93)		113,111.36	123,036.83	202.47	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	236,710.68	256,963.71			(162,818.30)		73,892.38	80,376.44	(13,768.97)	
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	114,173.86	126,678.34			(532.91)		113,640.95	126,071.91	(73.52)	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	77,679.39	84,324.14			(408.94)		77,270.45	84,048.70	133.50	
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	141,279.76	156,753.62			(666.63)		140,613.13	155,995.38	(91.61)	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	140,801.51	152,843.12			(663.37)		140,138.14	152,429.94	250.19	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	342,949.96	372,282.83			(1,546.44)		341,403.52	371,351.84	615.45	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	497,560.56	541,224.72			(2,318.66)		495,241.90	539,845.19	939.13	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	197,897.55	220,678.98			(1,799.88)		196,097.67	218,643.66	(235.44)	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	135,794.13	150,669.31			(623.63)		135,170.50	149,959.34	(86.34)	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	270,546.89	293,672.49			(1,308.88)		269,238.01	292,841.37	477.76	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	48,973.80	53,158.94			(246.94)		48,726.86	52,997.63	85.63	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	67,214.79	72,956.71			(328.38)		66,886.41	72,746.69	118.36	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	126,866.18	137,705.13			(585.69)		126,280.49	137,345.81	226.37	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	67,313.64	73,066.63			(403.00)		66,910.64	72,775.07	111.44	
GNMA	2007B Single Family	6.00	02/18/09	01/20/39	70,950.78	77,031.37			(320.50)		70,630.28	76,825.73	114.86	
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	69,060.49	76,684.57			(335.09)		68,725.40	76,299.84	(49.64)	
GNMA	2007B Single Family	5.49	02/25/09	01/20/39	74,567.47	79,492.99			(356.41)		74,211.06	79,131.10	(5.48)	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	248,561.43	269,851.02			(1,229.08)		247,332.35	269,014.76	392.82	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	122,950.33	136,505.96			(561.00)		122,389.33	135,877.90	(67.06)	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	121,365.30	134,744.88			(676.47)		120,688.83	133,988.70	(79.71)	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	111,310.41	120,846.41			(495.17)		110,815.24	120,531.98	180.74	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	63,466.41	68,902.99			(283.98)		63,182.43	68,721.92	102.91	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	137,149.15	152,292.06			(687.90)		136,461.25	151,503.11	(101.05)	
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	114,212.18	126,806.82			(517.78)		113,694.40	126,227.11	(61.93)	
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	123,699.66	134,289.44			(931.35)		122,768.31	133,525.73	167.64	
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	227,572.69	247,050.54			(1,008.78)		226,563.91	246,411.65	369.89	
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	63,228.31	68,638.67			(277.98)		62,950.33	68,463.65	102.96	
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	70,323.60	76,342.14			(974.48)		69,349.12	75,423.60	55.94	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	103,974.09	115,366.46			(494.25)		103,479.84	114,804.24	(67.97)	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	73,927.29	80,240.42			(343.69)		73,583.60	80,028.52	131.79	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	88,532.82	96,094.16			(398.74)		88,134.08	95,854.36	158.94	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	92,449.15	100,344.00			(781.69)		91,667.46	99,696.28	133.97	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	251,262.09	278,790.12			(1,225.57)		250,036.52	277,396.94	(167.61)	
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	173,109.91	187,967.46			(785.76)		172,324.15	187,461.54	279.84	
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	218,595.56	242,719.33			(1,000.22)		217,595.34	241,568.95	(150.16)	
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	112,882.42	125,320.88			(518.42)		112,364.00	124,742.82	(59.64)	
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	337,101.55	366,027.25			(62,772.45)		274,329.10	298,405.07	(4,849.73)	
GNMA	2007B Single Family	6.00	01/21/09	01/20/39	119,120.05	129,338.89			(535.79)		118,584.26	128,995.99	192.89	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	64,010.50	69,497.68			(289.65)		63,720.85	69,311.59	103.56	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	178,471.84	198,144.04			(836.72)		177,635.12	197,211.12	(96.20)	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	222,217.10	246,358.77			(114,965.88)		107,251.22	119,067.40	(12,325.49)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	76,387.93	83,398.31			(467.52)		75,920.41	82,577.08	(353.71)	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	122,542.55	136,069.69			(556.61)		121,985.94	135,429.20	(83.88)	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	162,932.71	180,906.88			(796.03)		162,136.68	180,004.68	(106.17)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	133,984.01	145,470.83			(596.03)		133,387.98	145,092.49	217.69	
GNMA	2007B Single Family				96,115.15	107,152.18			(96,115.15)				(1,037.03)	
GNMA	2007B Single Family	5.25	10/29/09	10/20/39	140,084.46	155,573.25			(621.36)		139,463.10	154,878.66	(73.23)	
GNMA	2007B Single Family	6.00	11/24/09	09/20/39	141,490.63	153,476.48			(598.66)		140,891.97	153,110.84	233.02	
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	250,473.01	279,287.40			(1,092.07)		249,380.94	278,038.80	(156.53)	
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	800,997.68	889,636.76			(3,303.96)		797,693.72	893,630.29	7,297.49	
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	1,032,201.35	1,150,954.78			(103,708.29)		928,493.06	1,031,738.17	(15,508.32)	
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	167,484.12	181,655.91			(103,369.93)		64,114.19	69,668.27	(8,617.71)	
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	388,639.66	433,873.26			(1,812.63)		386,827.03	430,543.38	(1,517.25)	
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	87,619.62	97,700.31			(375.67)		87,243.95	97,272.37	(52.27)	
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	266,128.74	288,633.22			(1,108.05)		265,020.69	287,964.54	439.37	
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	350,411.83	390,730.74			(1,483.74)		348,928.09	389,060.87	(186.13)	
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	271,042.05	302,263.26			(1,159.95)		269,882.10	300,955.35	(147.96)	
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	69,027.38	74,935.13			(358.40)		68,668.98	74,629.71	52.98	
GNMA	2007B Single Family				136,128.51	151,760.67			(136,128.51)				(15,632.16)	
GNMA	2007B Single Family				118,116.60	131,687.68			(118,116.60)				(13,571.08)	
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	543,621.36	606,163.42			(2,307.45)		541,313.91	601,767.95	(2,088.02)	
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	82,376.77	89,370.11			(337.08)		82,039.69	89,146.35	113.32	
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	1,035,339.96	1,151,892.32			(4,658.48)		1,030,681.48	1,142,114.67	(5,119.17)	
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	74,763.54	83,355.58			(321.29)		74,442.25	83,010.71	(23.58)	
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	203,279.41	226,299.86			(1,594.94)		201,684.47	224,517.68	(187.24)	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,321,756.04	1,473,983.88			(9,119.56)		1,312,636.48	1,464,566.46	(297.86)	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	226,654.24	252,689.51			(971.85)		225,682.39	251,664.73	(52.93)	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	1,243,950.21	1,387,039.72			(5,344.90)		1,238,605.31	1,381,214.37	(480.45)	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	67,860.44	75,660.85			(288.74)		67,571.70	75,351.72	(20.39)	
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	786,125.26	872,879.37			(3,769.67)		782,355.59	876,430.65	7,320.95	
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	1,738,829.30	1,938,785.81			(214,273.61)		1,524,555.69	1,691,843.80	(32,668.40)	
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	726,733.03	810,657.91			(55,923.24)		670,809.79	746,973.28	(7,761.39)	
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	66,120.35	73,454.92			(300.22)		65,820.13	73,118.59	(36.11)	
GNMA	2007B Single Family	5.25	07/28/10	07/20/40	905,703.39	1,006,193.69			(4,244.78)		901,458.61	1,010,412.83	8,463.92	
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	794,515.39	887,649.04			(131,523.15)		662,992.24	736,539.67	(19,586.22)	
GNMA	2007B Single Family	5.25	08/24/10	08/20/40	499,162.82	554,543.52			(2,090.75)		497,072.07	555,484.61	3,031.84	
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	349,551.73	389,888.64			(134,572.02)		214,979.71	239,776.07	(15,540.55)	
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	219,094.72	244,273.05			(904.34)		218,190.38	243,330.11	(38.60)	
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	1,117,222.21	1,244,958.24			(248,910.97)		868,311.24	959,716.08	(36,331.19)	
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	771,233.32	859,830.62			(88,598.82)		682,634.50	757,320.08	(13,911.72)	
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	1,022,976.78	1,142,902.79			(4,238.00)		1,018,738.78	1,138,175.34	(489.45)	
GNMA	2007B Single Family	5.25	11/09/10	10/20/40	309,042.19	344,701.10			(1,261.40)		307,780.79	340,845.45	(2,594.25)	

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GNMA	2007B Single Family	5.25	12/21/10	11/15/40	177,061.01	196,512.14			(723.00)		176,338.01	195,728.93	(60.21)	
FNMA	2007B Single Family	6.00	12/11/07	12/01/37	62,363.03	67,727.20			(304.23)		62,058.80	67,769.10	346.13	
FNMA	2007B Single Family	5.25	12/11/07	11/01/37	104,253.70	116,202.62			(523.67)		103,730.03	115,590.20	(88.75)	
FNMA	2007B Single Family	5.25	12/12/07	12/01/37	563,730.11	628,777.14			(3,282.47)		560,447.64	624,260.93	(1,233.74)	
FNMA	2007B Single Family	5.25	12/20/07	11/01/37	128,526.59	143,422.94			(715.32)		127,811.27	142,422.00	(285.62)	
FNMA	2007B Single Family	5.25	12/20/07	12/01/37	228,774.45	255,275.01			(111,794.91)		116,979.54	130,325.71	(13,154.39)	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	246,690.08	275,294.91			(1,466.71)		245,223.37	273,459.49	(368.71)	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	94,105.47	104,906.45			(469.02)		93,636.45	104,119.02	(318.41)	
FNMA	2007B Single Family	6.00	01/16/08	12/01/37	149,826.15	162,734.96			(726.98)		149,099.17	162,699.57	691.59	
FNMA	2007B Single Family	5.25	01/16/08	12/01/37	733,194.75	817,690.78			(48,168.43)		685,026.32	762,801.92	(6,720.43)	
FNMA	2007B Single Family	6.00	01/30/08	01/01/38	254,133.28	276,250.91			(81,148.12)		172,985.16	188,898.42	(6,204.37)	
FNMA	2007B Single Family	5.25	01/30/08	01/01/38	164,323.88	183,189.78			(72,103.93)		92,219.95	102,844.38	(8,241.47)	
FNMA	2007B Single Family	6.00	02/13/08	11/01/37	92,427.44	100,375.33			(447.09)		91,980.35	100,380.22	451.98	
FNMA	2007B Single Family	5.25	02/13/08	02/01/38	272,161.81	303,402.42			(1,395.28)		270,766.53	301,736.83	(270.31)	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	191,238.23	213,254.95			(1,110.85)		190,127.38	211,835.37	(308.73)	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	192,243.35	214,305.99			(946.69)		191,296.66	213,174.77	(184.53)	
FNMA	2007B Single Family	6.00	02/27/08	02/01/38	144,873.07	157,575.13			(1,082.45)		143,790.62	157,145.87	653.19	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	147,979.47	165,105.94			(101,050.73)		46,928.74	52,376.92	(11,678.29)	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	427,621.65	476,535.04			(88,776.78)		338,844.87	377,837.96	(9,920.30)	
FNMA	2007B Single Family	6.00	03/20/08	03/01/38	129,694.20	140,828.71			(65,338.99)		64,355.21	70,268.62	(5,221.10)	
FNMA	2007B Single Family	5.25	03/27/08	03/01/38	219,526.90	245,033.28			(1,148.99)		218,377.91	243,602.50	(281.79)	
FNMA	2007B Single Family	6.00	03/27/08	03/01/38	66,150.05	71,874.53			(322.49)		65,827.56	71,856.40	304.36	
FNMA	2007B Single Family	5.25	04/15/08	04/01/38	64,983.05	72,643.48			(351.81)		64,631.24	72,112.50	(179.17)	
FNMA	2007B Single Family	6.00	02/04/09	10/01/38	39,044.86	42,378.52			(184.93)		38,859.93	42,300.45	106.86	
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	165,433.63	183,729.35			(35,336.90)		130,096.73	144,469.71	(3,922.74)	
GNMA	2007B Single Family				133,170.75	147,595.74			(133,170.75)				(14,424.99)	
GNMA	2007B Single Family	6.00	09/16/09	08/20/39	226,759.65	246,021.17			(965.54)		225,794.11	245,428.21	372.58	
GNMA	2007B Single Family	6.00	09/29/09	09/20/39	70,625.59	76,620.63			(63,388.88)		70,321.71	76,432.45	115.70	
GNMA	2007B Single Family	5.25	09/29/09	09/20/39	239,557.07	266,035.53			(1,166.21)		238,390.86	264,730.25	(139.07)	
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	214,527.03	238,467.94			(1,079.68)		213,447.35	235,842.58	(1,545.68)	
Freddie Mac	2007B Single Family	5.25	12/20/07	12/01/37	86,471.46	96,176.38			(432.51)		86,038.95	95,599.71	(144.16)	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	348,946.48	388,291.51			(106,274.85)		242,671.63	269,619.98	(12,396.68)	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	121,439.41	135,222.61			(603.43)		120,835.98	134,339.77	(279.41)	
Freddie Mac	2007B Single Family	5.25	01/30/08	01/01/38	378,075.51	420,238.62			(2,293.22)		375,782.29	415,196.02	(2,749.38)	
Freddie Mac	2007B Single Family	5.25	01/30/08	12/01/37	162,816.66	181,017.34			(809.38)		162,007.28	178,990.27	(1,217.69)	
Freddie Mac	2007B Single Family	6.00	02/13/08	01/01/38	44,178.40	47,721.37			(226.96)		43,951.44	47,775.05	280.64	
Freddie Mac	2007B Single Family	5.25	02/13/08	01/01/38	74,316.39	82,548.04			(366.85)		73,949.54	81,772.61	(408.58)	
Freddie Mac	2007B Single Family	5.25	03/20/08	02/01/38	68,648.78	76,293.99			(336.62)		68,312.16	75,519.40	(437.97)	
Freddie Mac	2007B Single Family	6.00	03/20/08	03/01/38	109,208.23	118,226.58			(527.63)		108,680.60	118,186.93	487.98	
Freddie Mac	2007B Single Family	6.00	04/22/08	02/01/38	57,911.35	62,694.99			(292.83)		57,618.52	62,612.47	210.31	
Freddie Mac	2007B Single Family	5.25	05/14/08	04/01/38	153,082.32	170,017.52			(740.99)		152,341.33	168,457.82	(818.71)	
Freddie Mac	2007B Single Family				59,832.82	64,608.71			(59,832.82)				(4,775.89)	
Freddie Mac	2007B Single Family	5.25	05/21/08	04/01/38	121,447.12	135,236.40			(587.94)		120,859.18	134,360.87	(287.59)	
Freddie Mac	2007B Single Family	5.25	05/21/08	05/01/38	105,801.42	117,302.50			(526.17)		105,275.25	116,229.22	(547.11)	
Freddie Mac	2007B Single Family	5.25	05/28/08	04/01/38	89,006.88	99,021.00			(583.75)		88,423.13	98,260.73	(176.52)	
Freddie Mac	2007B Single Family	6.00	06/18/08	05/01/38	106,016.01	114,590.14			(567.24)		105,448.77	114,625.32	602.42	
Freddie Mac	2007B Single Family	5.25	06/18/08	02/01/38	67,931.00	75,135.81			(826.90)		67,104.10	74,164.81	(144.10)	
Freddie Mac	2007B Single Family	6.00	06/25/08	05/01/38	95,079.44	102,580.22			(447.89)		94,631.55	102,823.42	691.09	
Freddie Mac	2007B Single Family	6.00	07/16/08	06/01/38	143,763.49	155,415.69			(805.05)		142,958.44	155,345.36	734.72	
Freddie Mac	2007B Single Family	5.25	07/16/08	06/01/38	72,363.07	80,281.84			(367.03)		71,996.04	79,588.12	(326.69)	
Freddie Mac	2007B Single Family	6.00	07/23/08	06/01/38	53,038.34	57,293.35			(367.17)		52,671.17	57,240.42	314.24	
Freddie Mac	2007B Single Family	6.00	08/13/08	06/01/38	56,603.84	61,617.95			(513.81)		56,090.03	60,950.98	(153.16)	
Freddie Mac	2007B Single Family	6.00	08/20/08	06/01/38	139,516.33	150,601.88			(667.94)		138,848.39	150,821.90	887.96	
Freddie Mac	2007B Single Family	6.00	08/27/08	08/01/38	195,209.89	210,707.05			(911.26)		194,298.63	211,002.17	1,206.38	
Freddie Mac	2007B Single Family				51,594.30	55,999.09			(51,594.30)				(4,404.79)	
Freddie Mac	2007B Single Family	5.25	09/17/08	08/01/38	35,062.82	38,958.34			(165.98)		34,896.84	38,759.02	(33.34)	
Freddie Mac	2007B Single Family	5.25	09/24/08	06/01/38	132,268.94	147,120.75			(635.50)		131,633.44	145,457.95	(1,027.30)	
Freddie Mac	2007B Single Family	6.00	10/22/08	07/01/38	69,853.52	75,390.62			(327.17)		69,526.35	75,505.31	441.86	
Freddie Mac	2007B Single Family	5.25	11/19/08	09/01/38	104,901.90	116,470.83			(507.30)		104,394.60	115,313.46	(650.07)	
Freddie Mac	2007B Single Family	5.25	12/10/08	11/01/38	293,626.67	325,672.87			(1,388.67)		292,238.00	322,772.43	(1,511.77)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	621,107.50	666,262.01			(4,379.17)		616,728.33	659,714.30	(2,168.54)	
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	688,091.42	738,115.65			(114,055.52)		574,035.90	612,278.14	(11,781.99)	
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	801,778.42	860,067.70			(5,844.05)		795,934.37	851,872.63	(2,351.02)	
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	429,703.67	459,293.07			(2,929.53)		426,774.14	455,948.43	(415.11)	
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	77,839.61	83,444.84			(515.09)		77,324.52	82,719.45	(210.30)	
GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	186,309.69	197,227.43			(3,852.00)		182,457.69	192,741.00	(634.43)	
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	202,129.36	216,872.67			(1,359.82)		200,769.54	214,965.95	(546.90)	
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	67,618.53	72,485.71			(454.94)		67,163.59	71,848.24	(182.53)	
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	409,133.01	437,305.89			(2,765.25)		406,367.76	434,061.70	(478.94)	
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	1,128,403.41	1,212,334.04			(9,245.58)		1,119,157.83	1,199,905.06	(3,183.40)	
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	846,529.40	909,494.24			(6,921.41)		839,607.99	899,950.59	(2,622.24)	
GNMA	2013A SF Refunding	4.49	09/29/05	07/20/35	94,653.17	101,569.47			(648.38)		94,004.79	100,663.14	(257.95)	
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	94,015.03	99,435.93			(675.67)		93,339.36	98,511.29	(248.97)	
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	630,881.67	674,324.17			(110,556.18)		520,325.49	554,994.78	(8,773.21)	
GNMA	2013A SF Refunding	4.49	11/01/05	11/20/35	188,054.05	201,782.00			(1,323.11)		186,730.94	199,945.89	(513.00)	
2013A SF Refunding Total					37,073,696.61	39,942,287.71	363,563.32	0.00	(1,571,069.43)	0.00	35,866,190.50	38,546,844.24	(187,937.36)	0.00
Repo Agmt	2002 A-D SF MRB	0.03	08/29/14	09/02/14	0.61	0.61					0.61	0.61		
Repo Agmt	2002 A-D SF MRB	0.03	08/29/14	09/02/14	197,435.70	197,435.70	80,360.07				277,795.77	277,795.77		
Repo Agmt	2002 A-D SF MRB	0.03	08/29/14	09/02/14	0.14	0.14					0.14	0.14		
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	103,080.10	109,776.41			(673.67)		102,406.43	108,817.97	(284.77)	
FNMA	2002 A-D SF MRB	5.40	08/14/03	09/01/32	47,842.26	53,049.41			(390.55)		47,451.71	52,457.14	(201.72)	
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	29,844.15	33,590.11			(1,660.30)		28,183.85	31,831.44	(98.37)	
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	90,101.28	101,473.63			(553.17)		89,548.11	101,178.05	(257.59)	
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	169,391.33	187,873.66			(1,143.93)		168,247.40	186,040.43	(689.30)	
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	198,619.53	211,454.97			(1,677.32)		196,942.21	209,643.05	(134.60)	
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	181,491.50	193,222.98			(1,524.28)		179,967.22	191,576.23	(122.47)	
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	106,667.47	113,563.36			(1,319.84)		105,347.63	112,144.18	(99.34)	
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	73,405.64	81,419.99			(603.13)		72,802.51	80,506.74	(310.12)	
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	193,712.34	206,250.11			(2,055.68)		191,656.66	204,035.89	(158.54)	
FNMA	2002 A-D SF MRB	5.40	07/14/05	04/01/35	96,988.61	107,582.10			(609.35)		96,379.26	106,582.69	(390.06)	
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	199,717.21	212,647.30			(1,413.76)		198,303.45	211,115.63	(117.91)	
FNMA	2002 A-D SF MRB	4.49	10/20/05	09/01/35	82,182.14	87,504.16			(551.11)		81,631.03	86,906.50	(46.55)	
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	155,272.32	165,328.92			(1,563.68)		153,708.64	163,643.51	(121.73)	
GNMA	2002 A-D SF MRB	5.38	02/20/07	02/20/37	3,837.86	4,266.75			(20.96)		3,816.90	4,243.76	(2.03)	
GNMA	2002 A-D SF MRB	5.13	02/20/07	02/20/37	4,806.66	5,358.72			(36.82)		4,769.84	5,318.01	(3.89)	
GNMA	2002 A-D SF MRB	5.63	02/20/07	02/20/37	5,262.48	5,918.72			(30.46)		5,232.02	5,847.79	(40.47)	
GNMA	2002 A-D SF MRB	5.38	03/06/07	02/20/37	8,645.99	9,619.88			(45.76)		8,600.23	9,551.64	(22.48)	
GNMA	2002 A-D SF MRB	5.63	03/06/07	02/20/37	3,354.57	3,783.91			(16.99)		3,337.58	3,740.39	(26.53)	
GNMA	2002 A-D SF MRB	5.63	03/20/07	02/20/37	1,513.54	1,707.36			(7.80)		1,505.74	1,687.58	(11.98)	
GNMA	2002 A-D SF MRB	5.13	03/20/07	03/20/37	5,496.13	6,141.32			(38.91)		5,457.22	6,098.24	(4.17)	
GNMA	2002 A-D SF MRB	5.38	03/20/07	03/20/37	7,584.27	8,438.62			(39.86)		7,544.41	8,369.78	(28.98)	
GNMA	2002 A-D SF MRB	5.13	03/06/07	02/20/37	5,791.19	6,456.74			(40.26)		5,750.93	6,412.26	(4.22)	
GNMA	2002 A-D SF MRB	5.13	04/24/07	04/20/37	13,142.45	14,660.27			(71.48)		13,070.97	14,575.02	(13.77)	
GNMA	2002 A-D SF MRB	5.63	04/24/07	04/20/37	10,114.94	11,396.43			(56.36)		10,058.58	11,201.54	(138.53)	
GNMA	2002 A-D SF MRB	5.38	04/24/07	04/20/37	6,025.45	6,699.75			(31.73)		5,993.72	6,664.96	(3.06)	
GNMA	2002 A-D SF MRB	5.13	03/27/07	03/20/37	5,020.37	5,584.91			(26.95)		4,993.42	5,555.30	(2.66)	
GNMA	2002 A-D SF MRB	5.62	03/27/07	02/20/37	3,147.30	3,549.80			(15.95)		3,131.35	3,508.96	(24.89)	
GNMA	2002 A-D SF MRB	5.38	04/24/07	03/20/37	3,323.58	3,695.37			(1,900.78)		1,422.80	1,582.15	(212.44)	
GNMA	2002 A-D SF MRB	5.38	04/10/07	03/20/37	9,650.23	10,719.63			(51.45)		9,598.78	10,650.30	(17.88)	
GNMA	2002 A-D SF MRB	5.13	04/10/07	03/20/37	10,195.05	11,343.89			(2,702.63)		7,492.42	8,304.83	(336.43)	
GNMA	2002 A-D SF MRB				1,808.88	2,040.46			(1,808.88)				(231.58)	
GNMA	2002 A-D SF MRB	5.13	05/08/07	04/20/37	2,342.74	2,619.41			(16.09)		2,326.65	2,601.58	(1.74)	
GNMA	2002 A-D SF MRB	5.63	05/08/07	04/20/37	2,763.53	3,117.42			(13.87)		2,749.66	3,081.71	(21.84)	
GNMA	2002 A-D SF MRB	5.38	05/08/07	05/20/37	5,712.06	6,350.48			(30.43)		5,681.63	6,317.13	(2.92)	
GNMA	2002 A-D SF MRB	5.38	05/22/07	05/20/37	12,972.42	14,434.79			(70.94)		12,901.48	14,352.23	(11.62)	
GNMA	2002 A-D SF MRB	5.13	05/22/07	05/20/37	9,438.17	10,505.12			(51.45)		9,386.72	10,459.04	5.37	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	9,404.65	10,482.39			(2,157.32)		7,247.33	8,033.71	(291.36)	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	2,870.04	3,237.43			(14.60)		2,855.44	3,200.11	(22.72)	
GNMA	2002 A-D SF MRB	5.13	06/05/07	05/20/37	17,796.76	19,836.29			(2,116.28)		15,680.48	17,432.75	(287.26)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2002 A-D SF MRB	5.13	06/19/07	06/20/37	6,301.36	7,020.81			(42.65)		6,258.71	6,973.75	(4.41)	
GNMA	2002 A-D SF MRB	5.63	06/19/07	06/20/37	1,675.33	1,889.96			(8.20)		1,667.13	1,868.55	(13.21)	
GNMA	2002 A-D SF MRB	5.13	08/07/07	07/20/37	13,832.47	15,424.64			(1,954.53)		11,877.94	13,172.57	(297.54)	
GNMA	2002 A-D SF MRB	5.38	07/03/07	05/20/37	3,596.50	4,008.31			(22.62)		3,573.88	3,983.44	(2.25)	
GNMA	2002 A-D SF MRB	5.13	07/03/07	06/20/37	5,133.79	5,628.04			(26.97)		5,106.82	5,598.81	(2.26)	
GNMA	2002 A-D SF MRB	5.38	07/17/07	06/20/37	4,483.78	4,984.98			(23.20)		4,460.58	4,959.57	(2.21)	
GNMA	2002 A-D SF MRB	5.13	07/17/07	06/20/37	2,439.26	2,674.30			(13.93)		2,425.33	2,659.20	(1.17)	
GNMA	2002 A-D SF MRB	5.38	04/24/08	04/20/38	2,418.74	2,694.50			(11.94)		2,406.80	2,681.04	(1.52)	
GNMA	2002 A-D SF MRB	5.13	04/24/08	04/20/38	3,851.06	4,271.57			(18.98)		3,832.08	4,249.97	(2.62)	
GNMA	2002 A-D SF MRB	5.63	04/22/08	03/20/38	5,157.00	5,819.91			(29.90)		5,127.10	5,747.94	(42.07)	
GNMA	2002 A-D SF MRB	5.13	05/07/08	04/20/38	5,341.22	5,924.43			(28.51)		5,312.71	5,892.10	(3.82)	
GNMA	2002 A-D SF MRB	5.63	05/07/08	04/20/38	2,012.91	2,271.47			(9.47)		2,003.44	2,245.85	(16.15)	
GNMA	2002 A-D SF MRB	5.38	05/14/08	04/20/38	4,107.78	4,556.43			(22.15)		4,085.63	4,531.60	(2.68)	
GNMA	2002 A-D SF MRB	5.13	05/21/08	05/20/38	2,236.65	2,450.64			(11.36)		2,225.29	2,437.94	(1.34)	
GNMA	2002 A-D SF MRB	5.13	06/11/08	05/20/38	2,023.99	2,256.91			(15.78)		2,008.21	2,239.02	(2.11)	
GNMA	2002 A-D SF MRB	5.63	07/09/08	06/20/38	3,340.13	3,769.52			(15.83)		3,324.30	3,726.89	(26.80)	
GNMA	2002 A-D SF MRB	5.38	07/09/08	03/20/38	1,991.25	2,208.84			(9.48)		1,981.77	2,198.20	(1.16)	
GNMA	2002 A-D SF MRB	5.63	06/18/08	03/20/38	577.07	651.38			(3.24)		573.83	643.44	(4.70)	
GNMA	2002 A-D SF MRB	5.63	06/25/08	05/20/38	3,677.79	4,150.89			(1,618.44)		2,059.35	2,308.89	(223.56)	
GNMA	2002 A-D SF MRB	5.38	06/25/08	05/20/38	2,424.36	2,689.33			(11.49)		2,412.87	2,676.44	(1.40)	
GNMA	2002 A-D SF MRB	5.38	07/23/08	06/20/38	4,136.75	4,608.46			(19.45)		4,117.30	4,586.53	(2.48)	
GNMA	2002 A-D SF MRB	5.13	08/27/08	08/20/38	4,710.27	5,225.30			(29.22)		4,681.05	5,192.21	(3.87)	
GNMA	2002 A-D SF MRB	5.63	08/13/08	07/20/38	1,508.20	1,701.69			(6.77)		1,501.43	1,682.86	(12.06)	
GNMA	2002 A-D SF MRB	5.13	09/10/08	09/20/38	3,156.22	3,501.44			(15.09)		3,141.13	3,484.29	(2.06)	
GNMA	2002 A-D SF MRB	5.13	09/24/08	08/20/38	2,353.94	2,611.40			(11.47)		2,342.47	2,598.36	(1.57)	
GNMA	2002 A-D SF MRB	5.38	09/24/08	09/20/38	2,175.89	2,424.62			(11.20)		2,164.69	2,411.99	(1.43)	
GNMA	2002 A-D SF MRB	5.13	10/15/08	08/20/38	2,432.09	2,709.39			(12.15)		2,419.94	2,695.52	(1.72)	
GNMA	2002 A-D SF MRB	5.13	11/12/08	10/20/38	2,805.77	3,112.81			(13.67)		2,792.10	3,097.28	(1.86)	
GNMA	2002 A-D SF MRB	5.13	11/25/08	09/20/38	2,602.16	2,886.94			(13.06)		2,589.10	2,872.09	(1.79)	
GNMA	2002 A-D SF MRB	5.38	11/25/08	11/20/38	5,686.47	6,335.78			(25.88)		5,660.59	6,306.60	(3.30)	
GNMA	2002 A-D SF MRB				2,686.69	3,019.52			(2,686.69)				(332.83)	
GNMA	2002 A-D SF MRB	5.13	12/10/08	11/20/38	2,548.02	2,838.98			(12.48)		2,535.54	2,824.73	(1.77)	
GNMA	2002 A-D SF MRB	5.38	12/17/08	11/20/38	4,097.55	4,560.35			(20.92)		4,076.63	4,536.82	(2.61)	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,272.40	2,532.10			(11.08)		2,261.32	2,519.44	(1.58)	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,424.04	2,689.62			(12.29)		2,411.75	2,675.65	(1.68)	
GNMA	2002 A-D SF MRB				2,014.66	2,232.32			(2,014.66)				(217.66)	
GNMA	2002 A-D SF MRB	5.25	12/23/08	12/20/38	5,403.02	6,019.88			(25.77)		5,377.25	5,990.39	(3.72)	
GNMA	2002 A-D SF MRB	5.13	12/30/08	12/20/38	1,583.39	1,756.82			(7.38)		1,576.01	1,748.41	(1.03)	
GNMA	2002 A-D SF MRB	5.25	12/30/08	12/20/38	1,824.94	2,024.93			(8.58)		1,816.36	2,015.16	(1.19)	
FNMA	2002 A-D SF MRB	5.13	02/20/07	01/01/37	5,911.50	6,560.10			(1,822.87)		4,088.63	4,523.46	(213.77)	
FNMA	2002 A-D SF MRB	5.38	03/06/07	02/01/37	3,497.07	3,880.82			(136.86)		3,360.21	3,717.66	(26.30)	
FNMA	2002 A-D SF MRB	5.63	03/06/07	02/01/37	1,767.38	1,976.45			(9.01)		1,758.37	1,959.58	(7.86)	
FNMA	2002 A-D SF MRB	5.63	03/20/07	02/01/37	1,198.63	1,340.42			(6.14)		1,192.49	1,328.96	(5.32)	
FNMA	2002 A-D SF MRB	5.13	03/27/07	03/01/37	2,957.32	3,281.85			(21.47)		2,935.85	3,248.16	(12.22)	
FNMA	2002 A-D SF MRB	5.38	04/10/07	03/01/37	11,905.21	13,261.94			(68.57)		11,836.64	13,148.99	(44.38)	
FNMA	2002 A-D SF MRB	5.63	04/10/07	03/01/37	559.58	625.77			(4.64)		554.94	618.44	(2.69)	
FNMA	2002 A-D SF MRB	5.13	04/10/07	03/01/37	5,841.64	6,482.81			(32.60)		5,809.04	6,427.13	(23.08)	
FNMA	2002 A-D SF MRB	5.38	04/24/07	04/01/37	16,659.03	18,529.83			(90.37)		16,568.66	18,438.52	(0.94)	
FNMA	2002 A-D SF MRB	5.13	04/24/07	04/01/37	3,897.57	4,325.41			(31.99)		3,865.58	4,276.92	(16.50)	
FNMA	2002 A-D SF MRB	5.63	04/24/07	04/01/37	2,292.38	2,563.70			(12.61)		2,279.77	2,540.79	(10.30)	
FNMA	2002 A-D SF MRB	5.38	05/22/07	04/01/37	1,621.06	1,798.96			(9.93)		1,611.13	1,782.52	(6.51)	
FNMA	2002 A-D SF MRB	5.13	05/22/07	04/01/37	1,926.95	2,138.47			(11.66)		1,915.29	2,119.11	(7.70)	
FNMA	2002 A-D SF MRB	5.38	06/05/07	05/01/37	6,491.62	7,229.72			(38.51)		6,453.11	7,144.49	(46.72)	
FNMA	2002 A-D SF MRB	5.63	06/05/07	05/01/37	932.18	1,042.48			(5.53)		926.65	1,032.72	(4.23)	
FNMA	2002 A-D SF MRB	5.13	06/05/07	04/01/37	5,230.22	5,804.41			(42.38)		5,187.84	5,739.95	(22.08)	
FNMA	2002 A-D SF MRB	5.38	06/19/07	05/01/37	3,681.83	4,086.05			(47.69)		3,634.14	4,020.92	(17.44)	
FNMA	2002 A-D SF MRB	5.13	07/03/07	06/01/37	1,125.42	1,248.99			(109.81)		1,015.61	1,123.70	(15.48)	
FNMA	2002 A-D SF MRB	5.13	04/08/08	03/01/38	1,489.19	1,673.33			(17.68)		1,471.51	1,646.40	(9.25)	
FNMA	2002 A-D SF MRB	5.63	04/15/08	12/01/37	1,446.26	1,621.81			(6.78)		1,439.48	1,610.54	(4.49)	
FNMA	2002 A-D SF MRB	5.38	04/15/08	01/01/38	2,539.69	2,839.48			(12.28)		2,527.41	2,820.04	(7.16)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	6,561.79	7,345.73			(121.38)		6,440.41	7,225.85	1.50	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,480.37	3,919.23			(39.55)		3,440.82	3,882.09	2.41	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/26/98	01/20/28	2,118.13	2,378.19			(36.18)		2,081.95	2,342.04	0.03	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,629.58	1,829.29			(55.16)		1,574.42	1,771.13	(3.00)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,571.88	5,147.36			(54.39)		4,517.49	5,096.69	3.72	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	7,597.99	8,555.04			(102.93)		7,495.06	8,456.01	3.90	
Repo Agmt	1994 A&B SF (1983 Refunding)	0.03	08/29/14	09/02/14	56,747.22	56,747.22	72,141.40				128,888.62	128,888.62		
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,359.05	1,525.63			(16.73)		1,342.32	1,511.68	2.78	
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	406.56	456.27			(6.34)		400.22	450.74	0.81	
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	8,665.48	9,734.03			(1,254.00)		7,411.48	8,313.69	(166.34)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	1,578.44	1,772.01			(17.55)		1,560.89	1,757.84	3.38	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	18,702.03	21,042.98			(305.48)		18,396.55	20,764.95	27.45	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	10,183.21	11,464.15			(137.45)		10,045.76	11,306.09	(20.61)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	11,626.95	12,907.25			(982.31)		10,644.64	11,801.23	(123.71)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	6,535.86	7,359.33			(102.81)		6,433.05	7,197.96	(58.56)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	5,914.31	6,658.20			(72.82)		5,841.49	6,606.41	21.03	
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	6,579.74	7,410.03			(89.32)		6,490.42	7,290.30	(30.41)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	492.08	552.23			(12.13)		479.95	540.51	0.41	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	4,701.96	5,264.23			(917.11)		3,784.85	4,246.11	(101.01)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,973.26	4,448.20			(56.89)		3,916.37	4,395.12	3.81	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	2,116.35	2,383.01			(24.20)		2,092.15	2,360.52	1.71	
FNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	11/01/28	237.57	266.62			(9.12)		228.45	257.28	(0.22)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	10,760.96	12,112.92			(185.08)		10,575.88	11,901.84	(26.00)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	563.90	635.72			(26.52)		537.38	606.91	(2.29)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	3,502.30	3,920.69			(72.85)		3,429.45	3,848.53	0.69	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	5,609.48	6,237.44			(875.28)		4,734.20	5,201.27	(160.89)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	6,400.10	7,106.43			(548.84)		5,851.26	6,459.33	(98.26)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,407.26	1,555.36			(14.46)		1,392.80	1,534.78	(6.12)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	1,217.00	1,351.70			(13.74)		1,203.26	1,336.67	(1.29)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,741.01	1,924.70			(38.14)		1,702.87	1,876.92	(9.64)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	1,942.76	2,147.81			(35.00)		1,907.76	2,102.82	(9.99)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	6,898.30	7,659.46			(78.30)		6,820.00	7,532.36	(48.80)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	1,512.91	1,672.73			(691.66)		821.25	908.43	(72.64)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	19,776.17	21,957.26			(780.52)		18,995.65	21,101.67	(75.07)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	7,333.46	8,143.51			(81.85)		7,251.61	8,027.17	(34.49)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	3,365.93	3,692.59			(33.83)		3,332.10	3,656.31	(2.45)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,928.85	3,218.53			(40.95)		2,887.90	3,175.28	(2.30)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	2,579.49	2,851.74			(36.60)		2,542.89	2,802.89	(12.25)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	5,305.39	5,891.70			(55.74)		5,249.65	5,782.82	(53.14)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,291.27	1,432.24			(12.97)		1,278.30	1,418.50	(0.77)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	4,887.51	5,370.55			(51.71)		4,835.80	5,326.88	8.04	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	7,630.57	8,465.30			(86.10)		7,544.47	8,351.14	(28.06)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	515.12	569.38			(26.89)		488.23	538.04	(4.45)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	46,557.46	51,769.01			(7,264.51)		39,292.95	43,169.10	(1,335.40)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	53,118.67	58,981.43			(4,555.24)		48,563.43	53,610.67	(815.52)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	11,677.99	12,910.12			(120.03)		11,557.96	12,739.29	(50.80)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	10,100.88	11,218.79			(113.98)		9,986.90	11,093.98	(10.83)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	14,449.62	15,974.51			(316.50)		14,133.12	15,577.97	(80.04)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	16,124.62	17,826.27			(290.49)		15,834.13	17,452.88	(82.90)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	57,254.03	63,571.43			(649.80)		56,604.23	62,516.54	(405.09)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	12,556.61	13,883.24			(5,740.53)		6,816.08	7,539.72	(602.99)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	164,136.61	182,239.14			(6,478.16)		157,658.45	175,137.95	(623.03)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	60,866.72	67,588.89			(679.32)		60,187.40	66,623.27	(286.30)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	27,936.29	30,647.53			(280.79)		27,655.50	30,346.41	(20.33)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	6,587.71	7,239.19			(92.13)		6,495.58	7,141.92	(5.14)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	7,600.74	8,402.78			(193.77)		7,406.97	8,164.12	(44.89)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	90,643.36	100,657.66			(4,702.02)		85,941.34	95,369.98	(585.66)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	119,056.36	132,206.15			(1,423.58)		117,632.78	130,675.91	(106.66)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	58,984.57	65,432.17			(618.02)		58,366.55	64,432.59	(381.56)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	18,248.08	20,050.16			(257.38)		17,990.70	19,774.90	(17.88)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	7,025.40	7,766.78			(69.71)		6,955.69	7,666.76	(30.31)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	96,500.03	107,126.61			(8,152.86)		88,347.17	97,946.98	(1,026.77)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	17,721.08	19,473.71			(247.82)		17,473.26	19,212.04	(13.85)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	21,409.39	23,668.72			(303.80)		21,105.59	23,263.21	(101.71)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	44,033.00	48,899.53			(462.66)		43,570.34	47,995.78	(441.09)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	10,717.21	11,887.18			(107.69)		10,609.52	11,773.15	(6.34)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	40,564.75	44,574.09			(429.16)		40,135.59	44,211.68	66.75	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	63,331.20	70,259.63			(714.63)		62,616.57	69,312.15	(232.85)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	4,274.62	4,725.70			(223.15)		4,051.47	4,465.63	(36.92)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,747.45	3,019.05			(38.76)		2,708.69	2,977.60	(2.69)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	25,176.35	27,630.76			(8,667.99)		16,508.36	18,146.78	(815.99)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	99,705.80	110,602.64			(1,021.36)		98,684.44	109,456.83	(124.45)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	11,649.29	12,878.72			(145.05)		11,504.24	12,680.39	(53.28)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	22,143.84	24,333.76			(247.09)		21,896.75	24,069.24	(17.43)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	13,882.58	15,347.60			(153.18)		13,729.40	15,132.95	(61.47)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	7,338.16	8,141.05			(74.36)		7,263.80	8,060.51	(6.18)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	21,622.25	23,904.07			(369.29)		21,252.96	23,425.68	(109.10)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	25,580.14	28,279.57			(573.81)		25,006.33	27,562.68	(143.08)	
1994 A&B SF (1983 Refunding) Total					1,895,664.91	2,099,124.57	94,049.00	0.00	(76,776.78)	0.00	1,912,937.13	2,104,720.79	(11,676.00)	0.00
Repo Agmt	1995 C SF (1985 A&B Refunding)	0.03	08/29/14	09/02/14			0.30				0.30	0.30		
Repo Agmt	1995 C SF (1985 A&B Refunding)				0.01	0.01		(0.01)						
1995 C SF (1985 A&B Refunding) Total					0.01	0.01	0.30	(0.01)	0.00	0.00	0.30	0.30	0.00	0.00
GIC's	2005 A Single Family	3.37	09/22/05	09/01/36	3,133,145.10	3,133,145.10		(2,596,897.79)			536,247.31	536,247.31		
Repo Agmt	2005 A Single Family	0.03	08/29/14	09/02/14	317,790.27	317,790.27	4,570,277.80				4,888,068.07	4,888,068.07		
GNMA	2005 A Single Family	4.49	08/11/05	07/20/35	834,893.61	902,912.76			(5,980.37)		828,913.24	894,335.32	(2,597.07)	
GNMA	2005 A Single Family	4.49	08/30/05	08/20/35	388,229.89	419,873.24			(2,621.51)		385,608.38	414,933.09	(2,318.64)	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	915,626.30	986,771.80			(6,332.04)		909,294.26	981,328.83	889.07	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	493,125.51	533,351.39			(3,470.76)		489,654.75	527,798.72	(2,081.91)	
GNMA	2005 A Single Family	4.49	09/29/05	09/20/35	2,393,154.03	2,574,805.05			(153,240.01)		2,239,914.02	2,408,977.62	(12,587.42)	
GNMA	2005 A Single Family	4.49	10/06/05	09/20/35	710,240.79	768,158.81			(4,745.20)		705,495.59	761,095.71	(2,317.90)	
GNMA	2005 A Single Family	4.49	10/20/05	10/20/35	684,497.76	740,330.71			(4,783.01)		679,714.75	733,291.01	(2,256.69)	
GNMA	2005 A Single Family	4.49	12/08/05	12/20/35	415,243.11	448,690.47			(2,736.65)		412,506.46	444,130.60	(1,823.22)	
GNMA	2005 A Single Family	4.49	12/15/05	12/20/35	490,326.41	528,454.80			(3,459.78)		486,866.63	525,769.85	774.83	
GNMA	2005 A Single Family	4.49	11/03/05	11/20/35	105,865.33	114,720.61			(832.37)		105,032.96	113,571.45	(316.79)	
GNMA	2005 A Single Family	4.49	11/10/05	11/20/35	858,603.03	928,478.91			(147,217.87)		711,385.16	764,895.05	(16,365.99)	
GNMA	2005 A Single Family	4.49	11/17/05	11/20/35	766,445.72	828,988.03			(5,882.71)		760,563.01	820,536.65	(2,568.67)	
GNMA	2005 A Single Family	4.49	11/22/05	11/20/35	155,034.37	167,084.11			(1,156.31)		153,878.06	165,474.36	(453.44)	
GNMA	2005 A Single Family	4.49	11/29/05	11/20/35	475,905.27	514,744.06			(3,340.92)		472,564.35	509,770.79	(1,632.35)	
GNMA	2005 A Single Family	4.49	12/22/05	12/20/35	651,696.04	704,900.32			(5,576.39)		646,119.65	698,370.37	(953.56)	
GNMA	2005 A Single Family	4.49	12/29/05	12/20/35	855,822.33	922,382.40			(6,017.38)		849,804.95	917,024.13	659.11	
GNMA	2005 A Single Family	4.49	01/05/06	01/20/36	647,831.89	700,779.85			(56,723.19)		591,108.70	636,348.97	(7,707.69)	
GNMA	2005 A Single Family	4.49	01/12/06	01/20/36	586,629.55	634,058.64			(3,904.96)		582,725.49	628,014.72	(2,139.86)	
GNMA	2005 A Single Family	4.49	03/09/06	02/20/36	622,285.61	671,038.20			(4,268.70)		618,016.91	664,593.90	(2,175.60)	
GNMA	2005 A Single Family	4.49	03/02/06	02/20/36	748,419.12	809,019.30			(4,819.05)		743,600.07	801,264.65	(2,935.60)	
GNMA	2005 A Single Family	4.49	01/19/06	01/20/36	425,582.63	460,452.60			(3,603.94)		421,978.69	454,355.86	(2,492.80)	
GNMA	2005 A Single Family	4.49	01/26/06	01/20/36	299,580.82	322,983.58			(2,643.27)		296,937.55	319,207.64	(1,132.67)	
GNMA	2005 A Single Family	4.49	02/02/06	02/20/36	1,341,827.07	1,448,997.63			(97,926.63)		1,243,900.44	1,339,619.08	(11,451.92)	
GNMA	2005 A Single Family	4.49	02/09/06	02/20/36	776,045.00	836,606.97			(124,131.35)		651,913.65	698,696.97	(13,778.65)	
GNMA	2005 A Single Family	4.49	02/16/06	02/20/36	717,973.33	774,000.12			(5,024.97)		712,948.36	768,918.38	(56.77)	
GNMA	2005 A Single Family	4.49	02/23/06	02/20/36	1,087,531.66	1,175,562.31			(7,188.76)		1,080,342.90	1,164,420.38	(3,953.17)	
GNMA	2005 A Single Family	4.49	05/11/06	04/20/36	748,682.78	810,117.29			(5,670.50)		743,012.28	801,407.88	(3,038.91)	
GNMA	2005 A Single Family	4.49	05/11/06	05/20/36	203,600.82	220,633.83			(1,861.76)		201,739.06	218,125.22	(646.85)	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	417,431.24	451,256.59			(2,830.39)		414,600.85	446,272.10	(2,154.10)	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	179,664.93	193,536.89			(53,761.59)		125,903.34	135,358.58	(4,416.72)	
GNMA	2005 A Single Family	4.49	03/16/06	03/20/36	544,592.63	588,667.18			(3,888.66)		540,703.97	582,509.33	(2,269.19)	
GNMA	2005 A Single Family	4.49	03/23/06	03/20/36	942,914.98	1,019,212.36			(6,498.02)		936,416.96	1,009,324.00	(3,390.34)	
GNMA	2005 A Single Family	4.49	03/30/06	03/20/36	664,339.45	718,126.61			(4,543.76)		659,795.69	710,796.72	(2,786.13)	
GNMA	2005 A Single Family	4.49	04/06/06	03/20/36	648,119.95	698,231.39			(84,890.27)		563,229.68	603,242.47	(10,098.65)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2005 A Single Family	4.49	04/13/06	03/20/36	471,352.59	509,520.04			(5,282.36)		466,070.23	501,650.56	(2,587.12)	
GNMA	2005 A Single Family	4.49	04/20/06	04/20/36	753,490.30	813,633.65			(6,744.91)		746,745.39	805,421.41	(1,467.33)	
GNMA	2005 A Single Family	4.49	04/27/06	04/20/36	279,987.03	301,877.09			(2,950.26)		277,036.77	297,840.06	(1,086.77)	
GNMA	2005 A Single Family	4.49	05/05/06	04/20/36	782,854.99	846,726.16			(102,809.68)		680,045.31	731,129.52	(12,786.96)	
GNMA	2005 A Single Family	4.49	05/25/06	05/20/36	364,795.49	392,246.31			(2,418.34)		362,377.15	388,968.38	(859.59)	
GNMA	2005 A Single Family	4.49	06/01/06	06/20/36	610,502.58	659,900.09			(96,170.51)		514,332.07	552,994.44	(10,735.14)	
GNMA	2005 A Single Family	4.49	06/08/06	06/20/36	707,414.98	765,421.25			(5,444.20)		701,970.78	757,170.65	(2,806.40)	
GNMA	2005 A Single Family	4.49	06/15/06	06/20/36	536,438.94	579,915.13			(114,890.98)		421,547.96	453,240.79	(11,783.36)	
GNMA	2005 A Single Family	4.49	06/27/06	06/20/36	920,306.20	992,154.93			(6,455.16)		913,851.04	982,979.84	(2,719.93)	
GNMA	2005 A Single Family	4.49	07/06/06	07/20/36	690,251.66	746,121.29			(4,508.07)		685,743.59	739,406.23	(2,206.99)	
GNMA	2005 A Single Family	4.49	07/13/06	06/20/36	618,439.84	666,280.71			(4,110.43)		614,329.41	660,325.51	(1,844.77)	
GNMA	2005 A Single Family	4.49	07/19/06	06/20/36	927,312.37	999,341.83			(6,135.16)		921,177.21	993,013.89	(192.78)	
GNMA	2005 A Single Family	4.49	07/27/06	07/20/36	672,509.29	726,961.34			(4,217.82)		668,291.47	722,190.53	(552.99)	
GNMA	2005 A Single Family	4.49	08/02/06	08/20/36	374,021.62	404,311.27			(2,320.62)		371,701.00	400,219.01	(1,771.64)	
GNMA	2005 A Single Family	4.49	08/09/06	08/20/36	1,140,350.84	1,232,695.42			(7,653.24)		1,132,697.60	1,221,069.92	(3,972.26)	
GNMA	2005 A Single Family	4.49	08/16/06	07/20/36	328,228.73	353,618.89			(2,060.56)		326,168.17	350,890.88	(667.45)	
GNMA	2005 A Single Family	4.49	08/23/06	07/20/36	327,159.23	353,547.44			(76,048.76)		251,110.47	270,905.39	(6,593.29)	
GNMA	2005 A Single Family	4.49	09/12/06	08/20/36	283,177.67	306,120.04			(1,946.27)		281,231.40	303,331.48	(842.29)	
GNMA	2005 A Single Family	4.49	09/26/06	09/20/36	131,138.94	141,332.49			(793.78)		130,345.16	140,160.92	(377.79)	
GNMA	2005 A Single Family	4.49	10/17/06	10/20/36	479,513.33	518,380.51			(4,602.03)		474,911.30	512,129.58	(1,648.90)	
GNMA	2005 A Single Family	4.49	11/14/06	10/20/36	356,362.77	384,699.30			(2,289.79)		354,072.98	381,386.54	(1,022.97)	
GNMA	2005 A Single Family	4.49	12/12/06	10/20/36	112,969.44	122,131.69			(705.74)		112,263.70	121,096.41	(329.54)	
GNMA	2005 A Single Family	4.49	01/30/07	12/20/36	115,118.96	123,145.17			(694.68)		114,424.28	122,136.99	(313.50)	
GNMA	2005 A Single Family	4.49	02/13/07	01/20/37	273,953.48	296,642.75			(1,799.89)		272,153.59	294,085.16	(757.70)	
GNMA	2005 A Single Family	4.49	02/20/07	02/20/37	199,854.23	216,405.63			(1,242.63)		198,611.60	214,614.91	(548.09)	
GNMA	2005 A Single Family	4.49	03/20/07	01/20/37	54,879.23	59,155.18			(327.80)		54,551.43	58,669.53	(157.85)	
GNMA	2005 A Single Family	4.49	04/24/07	03/20/37	245,083.36	264,319.27			(2,081.00)		243,002.36	261,355.59	(882.68)	
GNMA	2005 A Single Family	4.49	04/10/07	02/20/37	115,007.79	123,971.81			(677.57)		114,330.22	122,964.12	(330.12)	
GNMA	2005 A Single Family	4.49	05/22/07	04/20/37	125,256.63	133,648.65			(724.35)		124,532.28	132,573.84	(350.46)	
GNMA	2005 A Single Family	4.49	06/05/07	05/20/37	287,265.98	309,677.30			(1,669.01)		285,596.97	307,185.31	(822.98)	
GNMA	2005 A Single Family	4.49	07/03/07	06/20/37	113,545.88	115,325.41			(601.57)		104,723.84	112,643.31	(301.00)	
GNMA	2005 A Single Family	4.49	11/21/07	09/20/37	100,192.85	108,071.32			(561.28)		99,631.57	107,222.55	(287.49)	
GNMA	2005 A Single Family	4.49	09/25/07	04/20/37	92,980.25	101,020.45			(1,643.29)		91,336.96	99,011.90	(365.26)	
GNMA	2005 A Single Family	4.49	01/30/08	01/20/38	102,129.09	110,169.72			(558.38)		101,570.71	109,320.39	(290.95)	
GNMA	2005 A Single Family	4.49	03/26/08	03/20/38	238,187.46	256,956.06			(1,304.06)		236,883.40	254,973.17	(678.83)	
FNMA	2005 A Single Family	4.49	10/20/05	10/01/35	61,158.95	65,131.44			(462.27)		60,696.68	64,630.94	(38.23)	
FNMA	2005 A Single Family	4.49	01/05/06	12/01/35	291,319.19	310,251.61			(2,205.04)		289,114.15	307,864.17	(182.40)	
FNMA	2005 A Single Family	4.49	02/09/06	02/01/36	74,476.90	79,318.59			(540.63)		73,936.27	78,732.82	(45.14)	
FNMA	2005 A Single Family	4.49	02/23/06	01/01/36	119,722.29	127,505.63			(813.95)		118,908.34	126,622.56	(69.12)	
FNMA	2005 A Single Family	4.49	03/16/06	03/01/36	151,936.94	161,816.76			(1,047.19)		150,889.75	160,681.08	(88.49)	
FNMA	2005 A Single Family	4.49	04/06/06	03/01/36	229,957.42	244,912.32			(110,410.20)		119,547.22	127,305.60	(7,196.52)	
FNMA	2005 A Single Family	4.49	04/20/06	04/01/36	242,902.31	258,701.41			(1,545.30)		241,357.01	257,022.95	(133.16)	
FNMA	2005 A Single Family	4.49	05/11/06	04/01/36	44,124.05	46,994.39			(1,129.95)		42,994.10	45,785.13	(79.31)	
FNMA	2005 A Single Family	4.49	06/08/06	04/01/36	118,276.06	125,971.13			(776.10)		117,499.96	125,128.66	(66.37)	
FNMA	2005 A Single Family	4.49	07/13/06	06/01/36	230,246.98	245,231.57			(1,545.94)		228,701.04	243,554.09	(131.54)	
FNMA	2005 A Single Family	4.49	07/19/06	07/01/36	273,762.55	291,580.90			(1,729.49)		272,033.06	289,702.06	(149.35)	
FNMA	2005 A Single Family	4.49	08/02/06	07/01/36	196,959.48	209,780.04			(1,228.00)		195,731.48	208,445.63	(106.41)	
FNMA	2005 A Single Family	4.49	08/09/06	07/01/36	108,731.65	115,809.54			(762.45)		107,969.20	114,982.87	(64.22)	
FNMA	2005 A Single Family	4.49	09/12/06	08/01/36	43,188.57	46,000.58			(264.95)		42,923.62	45,712.57	(23.06)	
FNMA	2005 A Single Family	4.49	10/17/06	09/01/36	175,173.60	186,582.25			(1,365.04)		173,808.56	185,104.80	(112.41)	
FNMA	2005 A Single Family	4.49	11/14/06	10/01/36	212,689.79	226,544.69			(1,445.45)		211,244.34	224,976.52	(122.72)	
FNMA	2005 A Single Family	4.49	11/21/06	10/01/36	20,829.17	22,186.05			(7,721.96)		13,107.21	13,959.30	(504.79)	
FNMA	2005 A Single Family	4.49	12/12/06	11/01/36	51,658.99	55,024.89			(334.79)		51,324.20	54,661.34	(28.76)	
FNMA	2005 A Single Family	4.49	01/30/07	11/01/36	42,551.49	45,324.72			(567.03)		41,984.46	44,715.05	(42.64)	
FNMA	2005 A Single Family	4.49	02/13/07	01/01/37	50,923.66	54,348.50			(307.33)		50,616.33	54,017.79	(23.38)	
FNMA	2005 A Single Family	4.49	03/20/07	02/01/37	142,839.91	152,153.43			(865.58)		141,974.33	151,212.21	(75.64)	
FNMA	2005 A Single Family	4.49	04/10/07	01/01/37	185,723.01	197,833.42			(1,251.03)		184,471.98	196,475.86	(106.53)	
FNMA	2005 A Single Family	4.49	04/24/07	04/01/37	328,134.58	349,536.35			(1,928.19)		326,206.39	347,438.27	(169.89)	
FNMA	2005 A Single Family	4.49	05/22/07	04/01/37	199,128.28	212,118.11			(1,162.55)		197,965.73	210,852.95	(102.61)	
FNMA	2005 A Single Family	4.49	06/05/07	05/01/37	233,703.52	248,950.79			(1,370.22)		232,333.30	247,459.74	(120.83)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
FNMA	2005 A Single Family	4.49	07/03/07	06/01/37	397,108.92	423,022.62			(2,328.86)		394,780.06	420,488.41	(205.35)	
FNMA	2005 A Single Family	4.49	09/25/07	09/01/37	319,863.69	342,083.88			(1,821.85)		318,041.84	340,077.83	(184.20)	
FNMA	2005 A Single Family	4.49	11/08/07	09/01/37	150,072.79	160,011.60			(860.08)		149,212.71	160,238.80	1,087.28	
FNMA	2005 A Single Family	4.49	11/21/07	09/01/37	128,934.27	138,677.74			(724.61)		128,209.66	137,928.05	(25.08)	
FNMA	2005 A Single Family	4.49	12/11/07	11/01/37	284,851.61	305,625.12			(1,858.80)		282,992.81	303,941.30	174.98	
FNMA	2005 A Single Family	4.49	03/26/08	02/01/38	310,143.02	330,897.98			(4,077.11)		306,065.91	330,431.99	3,611.12	
2005 A Single Family Total					45,593,605.52	48,882,458.29	4,570,277.80	(2,596,897.79)	(1,460,468.27)	0.00	46,106,517.26	49,192,525.83	(202,844.20)	0.00
Total Single Family Investment Summary					484,498,640.45	528,733,947.00	29,870,559.41	(13,952,027.81)	(23,863,594.82)	0.00	476,553,577.23	517,598,416.68	(3,190,467.10)	0.00

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending August 31, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.03	08/29/14	09/02/14	926,108.24	926,108.24	1,235,908.93				2,162,017.17	2,162,017.17		
Repo Agmt	1998 A/B RMRB	0.03	08/29/14	09/02/14	1,390,489.77	1,390,489.77	109,267.94				1,499,757.71	1,499,757.71		
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	1,087,579.53	1,134,454.19			(234,495.64)		853,083.89	888,887.81	(11,070.74)	
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	266,348.45	258,254.12			(1,453.25)		264,895.20	258,792.01	1,991.14	
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	2,286,954.90	2,308,406.53			(12,316.36)		2,274,638.54	2,311,123.73	15,033.56	
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	4,464,715.40	4,506,594.39			(526,167.25)		3,938,548.15	4,001,722.45	21,295.31	
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	480,494.08	485,361.47			(2,347.73)		478,146.35	486,164.86	3,151.12	
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	2,233,876.14	2,254,829.88			(111,952.37)		2,121,923.77	2,155,959.42	13,081.91	
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43	4,228,768.51	4,268,434.32			(181,436.30)		4,047,332.21	4,112,251.38	25,253.36	
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	97,728.85	98,645.54			(591.37)		97,137.48	98,695.56	641.39	
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	253,872.43	256,253.75			(1,240.23)		252,632.20	256,684.42	1,670.90	
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	2,702,938.37	2,728,291.90			(17,553.91)		2,685,384.46	2,728,457.99	17,720.00	
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	38,486.73	38,847.73			(268.43)		38,218.30	38,831.32	252.02	
Repo Agmt	1998 A/B RMRB	0.03	08/29/14	09/02/14	146,307.73	146,307.73	42,936.27				189,244.00	189,244.00		
GNMA	1998 A/B RMRB	5.75	10/29/09	09/20/39	1,331.99	1,518.08			(5.38)		1,326.61	1,501.99	(10.71)	
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	15,309.68	17,275.23			(1,461.28)		13,848.40	15,491.48	(322.47)	
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,151.20	2,452.44			(11.99)		2,139.21	2,422.34	(318.11)	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	7,969.46	9,070.38			(2,085.55)		5,883.91	6,577.11	(407.72)	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	6,215.51	7,084.81			(1,546.07)		4,669.44	5,289.26	(249.48)	
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	15,838.64	18,033.89			(5,697.59)		10,141.05	11,331.48	(1,004.82)	
GNMA	1998 A/B RMRB	5.75	12/17/09	10/20/39	2,150.04	2,450.56			(8.52)		2,141.52	2,424.79	(17.25)	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	28,199.66	32,148.77			(2,483.98)		25,715.68	29,079.16	(585.63)	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	8,017.45	9,140.94			(32.20)		7,985.25	8,976.24	(132.50)	
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	2,741.95	3,095.80			(13.98)		2,727.97	3,059.13	(22.69)	
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	10,847.31	12,229.66			(50.29)		10,797.02	12,196.35	16.98	
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	30,927.35	35,259.75			(131.67)		30,795.68	34,879.28	(248.80)	
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,856.47	2,096.45			(7.57)		1,848.90	2,074.06	(14.82)	
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	14,480.97	16,506.03			(1,909.31)		12,571.66	14,051.34	(545.38)	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	12,523.65	14,131.41			(52.33)		12,471.32	13,963.49	(115.59)	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	2,881.66	3,284.40			(11.86)		2,869.80	3,250.37	(22.17)	
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	19,179.53	21,856.60			(1,305.78)		17,873.75	20,231.05	(319.77)	
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	4,116.32	4,692.08			(16.32)		4,100.00	4,643.80	(31.96)	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	21,649.66	24,675.44			(89.71)		21,559.95	24,419.94	(165.79)	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,850.95	2,109.88			(7.21)		1,843.74	2,088.33	(14.34)	
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	1,989.14	2,266.98			(7.77)		1,981.37	2,244.16	(15.05)	
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	9,273.44	10,568.00			(36.33)		9,237.11	10,415.65	(116.02)	
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	5,309.23	6,044.74			(1,388.07)		3,921.16	4,441.36	(215.31)	
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	7,160.00	8,162.00			(28.79)		7,131.21	8,018.99	(114.22)	
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	5,356.51	6,104.58			(20.74)		5,335.77	6,043.78	(40.06)	
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,281.82	7,158.90			(23.92)		6,257.90	7,088.74	(46.24)	
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,906.11	3,311.69			(11.12)		2,894.99	3,279.30	(21.27)	
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	11,983.00	13,664.10			(47.70)		11,935.30	13,502.46	(113.94)	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	3,661.05	4,174.93			(1,903.98)		1,757.07	1,990.55	(280.40)	
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	1,035.15	1,179.32			(5.23)		1,029.92	1,166.69	(7.40)	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	23,044.91	26,282.97			(4,497.37)		18,547.54	20,734.10	(1,051.50)	
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	36,514.90	41,332.07			(2,416.97)		34,097.93	38,602.02	(313.08)	
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	3,476.64	3,964.64			(13.16)		3,463.48	3,923.68	(27.80)	
GNMA	1998 A/B RMRB	5.75	08/17/10	05/20/40	1,171.37	1,335.76			(4.43)		1,166.94	1,321.95	(9.38)	
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	34,997.00	39,906.31			(1,927.64)		33,069.36	37,462.51	(516.16)	
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	45,611.73	52,016.06			(2,235.87)		43,375.86	49,139.08	(641.11)	
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,605.80	1,831.32			(6.11)		1,599.69	1,812.37	(12.84)	
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	16,681.28	19,022.63			(65.05)		16,616.23	18,822.30	(135.28)	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	2,085.84	2,356.44			(12.06)		2,073.78	2,327.27	(17.11)	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	1,957.18	2,231.75			(7.82)		1,949.36	2,208.24	(15.69)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	17,486.62	19,941.72			(68.17)		17,418.45	19,731.21	(142.34)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	1,858.06	2,118.75			(7.16)		1,850.90	2,096.72	(14.87)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,960.68	3,376.07			(11.15)		2,949.53	3,341.24	(23.68)	
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,648.32	2,989.58			(20.19)		2,628.13	2,947.80	(21.59)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	6,338.78	7,228.20			(23.92)		6,314.86	7,077.96	(126.32)	
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	21,332.89	24,328.80			(1,855.66)		19,477.23	22,034.80	(438.34)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	28,789.02	32,831.62			(1,401.29)		27,387.73	31,026.97	(403.36)	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	13,684.09	15,474.54			(4,732.61)		8,951.48	10,055.66	(686.27)	
GNMA	1998 A/B RMRB	5.75	09/29/10	07/20/40	1,244.47	1,419.14			(4.67)		1,239.80	1,404.53	(9.94)	
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	8,852.66	10,086.78			(1,725.86)		7,126.80	7,967.36	(393.56)	
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,054.04	1,177.78			(4.05)		1,049.99	1,171.54	(2.19)	
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	191,399.53	216,248.44			(878.71)		190,520.82	213,548.60	(1,821.13)	
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	46,164.94	51,426.53			(177.15)		45,987.79	51,045.71	(203.67)	
1998 A/B RMRB Total					21,380,824.78	21,681,955.30	1,388,113.14	0.00	(1,132,322.15)	0.00	21,636,615.77	22,014,536.12	76,789.83	0.00
Repo Agmt	2009 AB RMRB	0.03	08/29/14	09/02/14	2,115,184.88	2,115,184.88		(609,665.50)			1,505,519.38	1,505,519.38		
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	52,404.31	57,149.13			(2,525.50)		49,878.81	53,973.80	(649.83)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	19,859.35	19,963.80			(664.90)		19,194.45	19,300.56	1.66	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	44,125.47	45,585.48			(1,357.31)		42,768.16	44,096.64	(131.53)	
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	60,285.60	66,144.74			(2,942.25)		57,343.35	62,332.99	(869.50)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	48,035.51	52,764.97			(1,547.48)		46,488.03	50,414.76	(802.73)	
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	46,193.24	50,450.36			(1,491.29)		44,701.95	48,255.31	(703.76)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	19,184.98	19,286.46			(660.63)		18,524.35	18,627.29	1.46	
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	48,180.95	49,763.10			(1,916.86)		46,264.09	47,670.60	(175.64)	
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	280,173.04	304,787.74			(20,898.34)		259,274.70	279,923.79	(3,965.61)	
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	28,744.20	29,280.42			(15,009.59)		13,734.61	13,812.10	(458.73)	
GNMA	2009 AB RMRB	8.75	11/30/89	09/20/18	24,955.33	25,387.61			(2,022.56)		22,932.77	23,323.45	(41.60)	
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	65,205.66	71,452.89			(3,549.75)		61,655.91	66,965.99	(937.15)	
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	32,059.21	32,721.86			(2,070.11)		29,989.10	30,552.99	(98.76)	
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	28,068.30	28,589.03			(2,005.01)		26,063.29	26,540.18	(43.84)	
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	11,469.82	11,532.66			(622.75)		10,847.07	10,909.49	(0.42)	
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	46,598.25	49,939.08			(2,246.04)		44,352.21	47,036.28	(656.76)	
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	38,334.80	40,657.29			(1,402.75)		36,932.05	38,708.69	(545.85)	
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	40,026.64	40,924.63			(1,283.42)		38,743.22	39,581.67	(59.54)	
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	21,507.56	21,880.95			(1,365.36)		20,142.20	20,489.16	(26.43)	
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	21,926.69	22,312.67			(1,051.93)		20,874.76	21,240.46	(20.28)	
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	54,906.47	60,820.43			(2,021.32)		52,885.15	57,983.34	(815.77)	
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	46,647.26	48,483.33			(2,161.36)		44,485.90	46,079.02	(242.95)	
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	14,372.60	14,453.59			(627.92)		13,744.68	13,826.08	0.41	
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	32,019.09	32,706.79			(1,415.59)		30,603.50	31,222.36	(68.84)	
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	77,963.99	86,077.39			(3,912.20)		74,051.79	81,049.61	(1,115.58)	
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	608,938.23	689,933.10			(6,517.43)		602,420.80	682,325.90	(1,089.77)	
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	46,653.67	52,355.21			(507.97)		46,145.70	51,966.97	119.73	
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	347,819.29	394,065.33			(87,367.58)		260,451.71	292,383.06	(14,314.69)	
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	445,778.77	501,973.55			(63,899.59)		381,879.18	425,993.79	(12,080.17)	
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	737,818.26	830,916.16			(11,537.04)		726,281.22	818,685.98	(693.14)	
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	807,514.31	907,743.00			(74,712.76)		732,801.55	834,441.14	1,410.90	
FNMA	2009 AB RMRB	6.10	05/30/00	05/01/30	65,647.92	73,670.73			(54,993.56)		10,654.36	11,998.39	(6,678.78)	
FNMA	2009 AB RMRB	6.10	06/26/00	06/01/30	16,844.32	18,902.86			(3,655.78)		13,188.54	14,852.27	(394.81)	
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	1,125,378.51	1,275,098.78			(40,364.35)		1,085,014.16	1,231,143.80	(3,590.63)	
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	528,067.92	597,683.10			(156,809.54)		371,258.38	416,492.49	(24,381.07)	
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	57,674.31	65,337.47			(607.59)		57,066.72	64,790.10	60.22	
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	102,923.67	116,634.14			(1,021.82)		101,901.85	115,694.27	81.95	
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	119,301.76	134,980.36			(1,036.00)		118,265.76	134,061.31	116.95	
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	72,319.50	81,209.01			(1,296.46)		71,023.04	79,903.04	(9.51)	
GNMA	2009 AB RMRB	6.10	01/29/01	12/20/30	42,918.20	48,181.68			(606.96)		42,311.24	47,601.41	26.69	
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	212,741.58	238,166.31			(3,021.24)		209,720.34	235,356.52	211.45	
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	108,173.29	121,465.62			(2,134.84)		106,038.45	119,291.13	(39.65)	
GNMA	2009 AB RMRB	6.10	02/20/01	01/20/31	51,620.79	58,420.23			(461.07)		51,159.72	58,023.26	64.10	
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	115,385.47	130,530.97			(973.22)		114,412.25	129,694.31	136.56	
GNMA	2009 AB RMRB	6.10	03/29/01	03/20/31	47,295.22	53,492.31			(393.31)		46,901.91	53,166.59	67.59	
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	328,089.96	371,378.16			(50,977.85)		277,112.11	310,878.21	(9,522.10)	
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	156,169.75	175,255.31			(1,571.38)		154,598.37	174,101.02	417.09	
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	78,905.71	88,548.75			(958.33)		77,947.38	87,780.42	190.00	
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	150,241.92	170,057.32			(1,365.78)		148,876.14	168,849.35	157.81	
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	84,204.96	94,747.42			(1,153.26)		83,051.70	93,644.11	49.95	

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GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	198,838.97	222,634.06			(2,045.50)		196,793.47	220,772.79	184.23	
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	268,683.31	304,224.73			(162,040.15)		106,643.16	119,742.14	(22,442.44)	
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	101,252.17	113,626.19			(2,214.42)		99,037.75	111,531.36	119.59	
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	14,938.81	16,764.48			(1,037.45)		13,901.36	15,655.01	(72.02)	
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	125,253.73	140,560.98			(1,968.05)		123,285.68	138,838.16	245.23	
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	144,883.18	163,893.28			(1,199.47)		143,683.71	162,876.96	183.15	
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	91,187.95	103,239.34			(822.82)		90,365.13	102,483.09	66.57	
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	33,577.92	38,082.06			(352.18)		33,225.74	37,747.09	17.21	
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	67,574.43	75,832.69			(607.77)		66,966.66	75,414.50	189.58	
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	499,853.33	564,844.28			(4,333.82)		495,519.51	558,797.35	(1,713.11)	
GNMA	2009 AB RMRB	6.10	05/24/02	05/20/32	55,990.63	63,101.99			(635.22)		55,355.41	62,492.93	26.16	
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	96,585.83	109,348.71			(897.78)		95,688.05	108,517.93	67.00	
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	217,181.97	243,352.31			(1,920.01)		215,261.96	241,569.04	136.74	
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	198,224.36	224,433.58			(1,673.94)		196,550.42	222,919.62	159.98	
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	77,842.60	88,228.35			(1,112.55)		76,730.05	87,115.46	(0.34)	
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	51,922.96	58,765.36			(380.24)		51,542.72	58,435.01	49.89	
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	92,673.36	104,784.84			(636.24)		92,037.12	104,238.47	89.87	
FNMA	2009 AB RMRB	6.10	10/17/01	09/01/31	62,355.66	69,976.14			(789.89)		61,565.77	69,369.23	182.98	
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	116,268.27	130,477.41			(976.78)		115,291.49	129,835.51	334.88	
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	29,993.90	33,690.64			(224.83)		29,769.07	33,547.95	82.14	
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	78,912.48	89,938.42			(318.65)		78,593.83	88,985.01	(634.76)	
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	907,018.12	1,023,466.53			(86,572.97)		820,445.15	917,788.33	(19,105.23)	
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	127,446.70	145,294.52			(710.28)		126,736.42	143,511.22	(1,073.02)	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	472,148.75	537,372.59			(123,558.17)		348,590.58	389,659.31	(24,155.11)	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	368,236.70	419,737.75			(91,596.99)		276,639.71	313,361.04	(14,779.72)	
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	938,356.25	1,068,412.77			(337,552.23)		600,804.02	671,330.36	(59,530.18)	
GNMA	2009 AB RMRB	5.75	12/17/09	10/20/39	127,379.49	145,182.87			(504.45)		126,875.04	143,656.19	(1,022.23)	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,670,681.16	1,904,644.31			(147,162.73)		1,523,518.43	1,722,786.19	(34,695.39)	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	474,991.21	541,552.43			(1,907.76)		473,083.45	531,795.03	(7,849.64)	
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	162,447.21	183,410.14			(827.61)		161,619.60	181,237.59	(1,344.94)	
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	642,646.44	724,542.63			(2,980.27)		639,666.17	722,569.47	1,007.11	
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,832,282.01	2,088,953.34			(7,800.18)		1,824,481.83	2,066,412.68	(14,740.48)	
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	109,986.15	124,203.99			(448.30)		109,537.85	122,877.35	(878.34)	
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	857,922.40	977,895.30			(113,116.30)		744,806.10	832,467.98	(32,311.02)	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	741,958.75	837,211.74			(3,099.75)		738,859.00	827,263.23	(6,848.76)	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	170,722.49	194,583.50			(702.67)		170,019.82	192,567.40	(1,313.43)	
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	1,136,286.53	1,294,888.30			(77,361.39)		1,058,925.14	1,198,583.13	(18,943.78)	
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	243,871.36	277,980.90			(966.65)		242,904.71	275,120.81	(1,893.44)	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,282,627.44	1,461,889.02			(5,315.39)		1,277,312.05	1,446,752.52	(9,821.11)	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	109,658.98	124,999.46			(426.47)		109,232.51	123,722.65	(850.34)	
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	117,844.86	134,306.62			(460.64)		117,384.22	132,954.47	(891.51)	
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	549,403.15	626,098.59			(2,151.88)		547,251.27	617,072.70	(6,874.01)	
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	314,544.13	358,119.02			(82,236.08)		232,308.05	263,127.51	(12,755.43)	
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	424,192.80	483,555.52			(1,704.91)		422,487.89	475,082.94	(6,767.67)	
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	317,342.73	361,664.36			(1,228.59)		316,114.14	358,062.04	(2,373.73)	
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	372,166.04	424,126.69			(1,416.53)		370,749.51	419,970.26	(2,739.90)	
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	172,173.43	196,200.47			(659.52)		171,513.91	194,281.56	(1,259.39)	
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	709,929.88	809,525.75			(2,825.81)		707,104.07	799,949.77	(6,750.17)	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	216,899.31	247,342.94			(112,800.66)		104,098.65	117,929.87	(16,612.41)	
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	61,329.29	69,868.98			(310.08)		61,019.21	69,120.79	(438.11)	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	1,365,290.39	1,557,127.07			(266,445.29)		1,098,845.10	1,228,385.91	(62,295.87)	
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	2,163,314.40	2,448,706.35			(143,193.06)		2,020,121.34	2,286,965.53	(18,547.76)	
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	205,973.15	234,884.17			(779.82)		205,193.33	232,457.60	(1,646.75)	
GNMA	2009 AB RMRB	5.75	08/17/10	05/20/40	69,397.14	79,137.01			(262.39)		69,134.75	78,319.06	(555.56)	
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	2,073,386.54	2,364,237.87			(114,202.45)		1,959,184.09	2,219,455.63	(30,579.79)	
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	2,702,252.84	3,081,676.70			(132,463.50)		2,569,789.34	2,911,230.92	(37,982.28)	
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	95,137.59	108,496.58			(361.91)		94,775.68	107,373.67	(761.00)	
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	988,276.40	1,126,990.52			(3,853.44)		984,422.96	1,115,121.97	(8,015.11)	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	123,576.03	139,607.08			(715.18)		122,860.85	137,878.83	(1,013.07)	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	115,954.43	132,219.81			(463.05)		115,491.38	130,826.60	(930.16)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	1,035,991.88	1,181,441.84			(4,038.64)		1,031,953.24	1,168,969.75	(8,433.45)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	110,081.32	125,525.29			(424.43)		109,656.89	124,219.82	(881.04)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	175,404.35	200,014.63			(660.00)		174,744.35	197,951.14	(1,403.49)	
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	156,899.39	177,116.66			(1,197.00)		155,702.39	174,641.38	(1,278.28)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	375,538.88	428,233.01			(1,417.46)		374,121.42	419,331.78	(7,483.77)	
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,263,860.75	1,441,353.05			(109,936.96)		1,153,923.79	1,305,445.20	(25,970.89)	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,705,596.63	1,945,099.43			(83,019.30)		1,622,577.33	1,838,183.72	(23,896.41)	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	810,710.04	916,784.80			(280,381.55)		530,328.49	595,744.73	(40,658.52)	
GNMA	2009 AB RMRB	5.75	09/29/10	07/20/40	73,727.58	84,076.75			(276.53)		73,451.05	83,211.09	(589.13)	
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	524,472.61	597,588.84			(102,248.62)		422,223.99	472,024.47	(23,315.75)	
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	62,446.31	69,777.30			(239.94)		62,206.37	69,407.56	(129.80)	
Repo Agmt	2009 AB RMRB	0.03	08/29/14	09/02/14	110,465.01	110,465.01	8.93				110,473.94	110,473.94	-	
GNMA	2009 AB RMRB	5.00	07/28/11	04/15/41	97,738.73	107,324.94			(399.45)		97,339.28	106,919.41	(6.08)	
GNMA	2009 AB RMRB	5.35	01/31/01	01/20/31	33,340.83	36,397.52			(953.15)		32,387.68	35,370.91	(73.46)	
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	108,077.28	119,482.68			(2,413.03)		105,664.25	116,466.31	(603.34)	
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	36,562.34	40,420.76			(885.43)		35,676.91	39,324.16	(211.17)	
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	32,350.61	35,802.42			(282.15)		32,068.46	35,507.48	(12.79)	
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	43,180.39	47,812.35			(358.18)		42,822.21	47,422.60	(31.57)	
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	74,336.88	81,024.23			(333.49)		74,003.39	80,517.17	(173.57)	
Repo Agmt	2009 AB RMRB	0.03	08/29/14	09/02/14	663,850.06	663,850.06	53,022.21				716,872.27	716,872.27	-	
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	77,680.46	83,014.00			(360.19)		77,320.27	82,595.83	(57.98)	
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	97,832.69	107,422.25			(399.81)		97,432.88	107,017.35	(5.09)	
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	120,923.94	125,979.77			(579.72)		120,344.22	125,395.07	(4.98)	
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	151,325.74	152,745.18			(783.19)		150,542.55	152,957.25	995.26	
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	155,376.45	156,833.88			(824.79)		154,551.66	157,030.67	1,021.58	
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	201,565.89	195,402.01			(2,728.36)		198,837.53	194,238.42	1,564.77	
GNMA	2009 AB RMRB	2.65	11/28/12	11/15/42	240,558.47	233,365.77			(1,312.11)		239,246.36	233,832.21	1,778.55	
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	127,454.83	132,783.72			(594.90)		126,859.93	132,224.84	36.02	
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	124,215.56	129,409.01			(571.37)		123,644.19	128,884.23	46.59	
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	82,760.06	83,536.35			(400.17)		82,359.89	83,680.94	544.76	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	109,922.09	109,943.78			(520.17)		108,401.92	110,140.69	717.08	
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	249,742.86	252,085.45			(1,212.63)		248,530.23	252,516.65	1,643.83	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	221,461.78	223,539.09			(1,196.03)		220,265.75	223,798.81	1,455.75	
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	981,846.28	991,056.00			(5,884.63)		975,961.65	991,616.07	6,444.70	
2009 AB RMRB Total					48,372,207.95	54,095,670.02	53,031.14	(609,665.50)	(3,308,883.42)	0.00	44,506,690.17	49,536,403.47	(693,748.77)	0.00
Repo Agmt	2009 C-1 RMRB	0.03	08/29/14	09/02/14	6,144,044.28	6,144,044.28	(1,365,308.29)				4,778,735.99	4,778,735.99	-	
GNMA	2009 C-1 RMRB	5.10	08/11/11	07/15/41	1,046,384.48	1,157,353.52			(395,647.64)		650,736.84	714,216.18	(47,489.70)	
GNMA	2009 C-1 RMRB	5.10	08/30/11	06/15/41	73,763.52	80,994.55			(295.67)		73,467.85	80,622.14	(76.74)	
GNMA	2009 C-1 RMRB	5.24	08/24/10	08/20/40	1,847,528.70	2,039,117.40			(8,035.71)		1,839,492.99	2,030,358.75	(722.94)	
GNMA	2009 C-1 RMRB	5.24	09/14/10	08/20/40	714,672.17	785,703.41			(4,908.31)		709,763.86	786,595.76	5,800.66	
GNMA	2009 C-1 RMRB	5.24	09/21/10	09/20/40	1,063,897.48	1,169,606.23			(4,656.54)		1,059,240.94	1,174,952.32	10,002.63	
GNMA	2009 C-1 RMRB	5.00	09/21/10	09/15/40	1,900,328.60	2,101,972.44			(8,185.76)		1,892,142.84	2,093,542.49	(244.19)	
GNMA	2009 C-1 RMRB	5.00	09/28/10	09/15/40	228,690.50	251,090.74			(975.62)		227,714.88	250,103.82	(11.30)	
GNMA	2009 C-1 RMRB	5.00	10/19/10	09/15/40	1,537,868.33	1,688,794.71			(8,660.67)		1,529,207.66	1,687,327.71	7,193.67	
GNMA	2009 C-1 RMRB	5.24	10/19/10	10/20/40	1,791,343.07	1,976,997.90			(7,606.77)		1,783,736.30	1,968,709.78	(681.35)	
GNMA	2009 C-1 RMRB	5.00	10/28/10	10/15/40	1,520,792.38	1,682,422.19			(6,596.23)		1,514,196.15	1,675,594.30	(231.66)	
GNMA	2009 C-1 RMRB	5.75	10/28/10	09/20/40	607,968.59	686,901.63			(2,791.14)		605,177.45	678,325.72	(5,784.77)	
GNMA	2009 C-1 RMRB				69,545.53	74,248.19			(69,545.53)				(4,702.66)	
GNMA	2009 C-1 RMRB	4.90	10/28/10	10/20/40	3,662,459.07	3,999,625.01			(775,009.77)		2,887,449.30	3,138,166.52	(86,448.72)	
GNMA	2009 C-1 RMRB	5.24	10/28/10	10/20/40	651,310.84	718,897.35			(151,016.54)		500,294.30	547,311.95	(20,568.86)	
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	1,797,040.94	1,962,458.50			(251,999.96)		1,545,040.98	1,679,196.83	(31,261.71)	
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	1,938,711.08	2,119,282.62			(404,634.72)		1,534,076.36	1,669,412.55	(45,235.35)	
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	1,733,049.47	1,892,888.62			(98,281.11)		1,634,768.36	1,781,374.38	(13,233.13)	
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	1,978,930.85	2,161,348.68			(10,321.95)		1,968,608.90	2,145,074.97	(5,951.76)	
GNMA	2009 C-1 RMRB	5.00	12/07/10	11/15/40	626,441.03	687,932.48			(77,371.32)		549,069.71	604,426.92	(6,134.24)	
GNMA	2009 C-1 RMRB				134,595.84	143,837.18			(134,595.84)				(9,241.34)	
GNMA	2009 C-1 RMRB	4.25	12/21/10	09/15/40	65,503.35	70,000.81			(378.17)		65,125.18	69,568.67	(53.97)	
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	1,162,676.86	1,267,899.08			(6,064.37)		1,156,612.49	1,262,026.13	191.42	
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	2,001,480.54	2,181,533.67			(122,741.75)		1,878,738.79	2,049,703.96	(9,087.96)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	1,714,005.02	1,870,425.08			(7,417.23)		1,706,587.79	1,868,491.74	5,483.89	
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	1,436,615.60	1,567,807.28			(6,447.58)		1,430,168.02	1,565,890.92	4,531.22	
GNMA	2009 C-1 RMRB	4.49	12/21/10	10/15/40	82,728.06	88,408.16			(884.03)		82,344.03	87,962.36	(61.77)	
GNMA	2009 C-1 RMRB	4.15	12/21/10	09/15/40	27,396.73	29,277.78			(146.15)		27,250.58	29,109.88	(21.75)	
GNMA	2009 C-1 RMRB	5.75	12/21/10	09/15/40	146,639.44	163,353.65			(562.68)		146,076.76	162,143.99	(646.98)	
GNMA	2009 C-1 RMRB	5.00	12/29/10	10/15/40	524,774.62	578,548.26			(2,337.69)		522,436.93	575,573.97	(636.60)	
GNMA	2009 C-1 RMRB	4.80	02/15/11	01/15/41	631,727.71	688,557.93			(3,859.32)		627,868.39	688,872.08	4,173.47	
GNMA	2009 C-1 RMRB	4.80	02/15/11	02/15/41	1,024,660.28	1,116,838.70			(4,740.07)		1,019,920.21	1,116,608.63	4,510.00	
GNMA	2009 C-1 RMRB	4.45	02/15/11	01/15/41	2,359,868.91	2,521,921.10			(12,056.58)		2,347,812.33	2,514,436.55	4,572.03	
GNMA	2009 C-1 RMRB	4.90	02/24/11	10/15/40	84,105.40	91,671.52			(362.19)		83,743.21	91,114.28	(195.05)	
GNMA	2009 C-1 RMRB	4.85	02/24/11	12/15/40	463,385.53	505,131.92			(74,277.10)		389,108.43	424,241.02	(6,613.80)	
GNMA	2009 C-1 RMRB	4.90	02/24/11	01/15/41	153,164.27	166,942.92			(655.98)		152,508.29	165,932.06	(354.88)	
GNMA	2009 C-1 RMRB	4.85	02/24/11	01/15/41	823,765.09	898,884.20			(111,738.08)		712,027.01	774,735.19	(12,410.93)	
GNMA	2009 C-1 RMRB	4.05	02/24/11	12/15/40	112,831.74	120,578.76			(550.12)		112,281.62	119,942.59	(86.05)	
GNMA	2009 C-1 RMRB	3.70	02/24/11	01/15/41	63,458.68	66,111.88			(334.29)		63,124.39	65,773.72	(3.87)	
GNMA	2009 C-1 RMRB	4.80	02/24/11	01/15/41	824,909.76	900,092.04			(79,183.52)		745,726.24	814,101.89	(6,806.63)	
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/15/41	2,044,764.38	2,186,282.53			(10,107.83)		2,034,656.55	2,173,481.16	(2,693.54)	
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	1,532,330.30	1,671,803.01			(253,047.09)		1,279,283.21	1,391,924.10	(26,831.82)	
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	2,960,005.39	3,230,076.24			(152,171.35)		2,807,834.04	3,074,185.14	(3,719.75)	
GNMA	2009 C-1 RMRB	4.15	01/20/11	10/15/40	172,225.56	184,050.56			(841.51)		171,384.05	183,077.58	(131.47)	
GNMA	2009 C-1 RMRB	4.80	01/20/11	12/15/40	2,073,748.63	2,260,303.04			(219,114.28)		1,854,634.35	2,025,575.97	(15,612.79)	
GNMA	2009 C-1 RMRB	4.90	01/26/11	01/15/41	140,880.25	153,553.82			(613.89)		140,266.36	152,619.60	(320.33)	
GNMA	2009 C-1 RMRB	4.90	01/26/11	12/15/40	581,723.54	634,398.58			(2,579.58)		579,143.96	631,266.90	(552.10)	
GNMA	2009 C-1 RMRB	5.00	01/26/11	10/15/40	76,711.21	84,225.84			(324.91)		76,386.30	83,905.76	4.83	
GNMA	2009 C-1 RMRB	4.05	01/26/11	12/15/40	170,337.90	182,033.29			(844.87)		169,493.03	181,057.53	(130.89)	
GNMA	2009 C-1 RMRB	4.80	01/26/11	01/15/41	3,536,515.98	3,858,869.43			(16,743.59)		3,519,772.39	3,853,411.62	11,285.78	
GNMA	2009 C-1 RMRB	4.45	01/26/11	01/15/41	1,880,732.11	2,009,881.98			(146,931.37)		1,733,800.74	1,853,935.79	(9,014.82)	
GNMA	2009 C-1 RMRB	4.10	01/26/11	11/15/40	155,933.33	166,639.71			(762.19)		155,171.14	165,758.46	(119.60)	
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/20/41	260,695.30	275,810.41			(1,195.77)		259,499.53	273,935.48	(679.16)	
GNMA	2009 C-1 RMRB	4.80	03/16/11	02/15/41	229,165.11	249,780.79			(1,071.69)		228,093.42	248,208.97	(500.13)	
GNMA	2009 C-1 RMRB	4.45	03/16/11	02/15/41	1,456,644.28	1,556,657.49			(6,874.89)		1,449,769.39	1,552,674.04	2,891.44	
GNMA	2009 C-1 RMRB	4.85	03/29/11	12/15/40	237,855.20	259,252.65			(1,469.35)		236,385.85	257,218.53	(564.77)	
GNMA	2009 C-1 RMRB	5.00	03/29/11	03/15/41	4,281,714.40	4,735,361.99			(299,698.07)		3,982,016.33	4,404,388.77	(31,275.15)	
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	540,234.34	563,567.05			(13,889.50)		526,344.84	548,751.33	(926.22)	
GNMA	2009 C-1 RMRB	4.45	03/29/11	03/15/41	361,390.51	386,203.55			(1,672.32)		359,718.19	384,653.81	122.58	
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	144,172.10	150,199.93			(738.15)		143,433.95	149,453.87	(7.91)	
GNMA	2009 C-1 RMRB	4.45	04/14/11	03/15/41	1,031,131.09	1,102,413.16			(4,863.00)		1,026,268.09	1,103,207.38	5,657.22	
GNMA	2009 C-1 RMRB	5.00	04/14/11	04/15/41	2,290,140.71	2,533,055.95			(222,193.27)		2,067,947.44	2,281,442.34	(29,420.34)	
GNMA	2009 C-1 RMRB	5.10	04/14/11	04/15/41	1,647,262.21	1,808,842.16			(130,922.61)		1,516,339.60	1,676,404.41	(1,515.14)	
GNMA	2009 C-1 RMRB	4.80	04/14/11	03/15/41	183,951.25	200,499.50			(787.66)		183,163.59	199,287.47	(424.37)	
GNMA	2009 C-1 RMRB	5.00	04/28/11	04/15/41	1,254,293.40	1,386,997.61			(123,259.46)		1,131,033.94	1,247,847.09	(15,891.06)	
GNMA	2009 C-1 RMRB	5.00	04/28/11	03/20/41	181,292.25	197,255.03			(745.33)		180,546.92	198,469.81	1,960.11	
GNMA	2009 C-1 RMRB	4.85	04/28/11	01/15/41	96,193.97	104,847.57			(434.92)		95,759.05	104,204.04	(208.61)	
GNMA	2009 C-1 RMRB	4.45	04/28/11	03/15/41	479,187.49	512,241.84			(2,166.24)		477,021.25	510,718.02	642.42	
GNMA	2009 C-1 RMRB	5.10	04/28/11	04/15/41	3,478,262.02	3,847,409.97			(135,496.11)		3,342,765.91	3,698,569.90	(13,343.96)	
GNMA	2009 C-1 RMRB				132,285.62	144,186.03			(132,285.62)				(11,900.41)	
GNMA	2009 C-1 RMRB	4.45	04/28/11	04/15/41	793,675.52	848,716.90			(3,853.59)		789,821.93	844,209.06	(654.25)	
GNMA	2009 C-1 RMRB	5.00	05/17/11	09/15/40	119,555.92	131,284.35			(510.25)		119,045.67	130,771.66	(2.44)	
GNMA	2009 C-1 RMRB	4.80	05/17/11	01/15/41	197,706.63	215,492.31			(876.90)		196,829.73	214,190.11	(425.30)	
GNMA	2009 C-1 RMRB	3.70	05/17/11	02/15/41	405,918.04	422,889.47			(2,086.61)		403,831.43	420,780.23	(22.63)	
GNMA	2009 C-1 RMRB	4.45	05/17/11	02/15/41	693,486.98	741,538.68			(3,265.86)		690,221.12	737,314.89	(957.93)	
GNMA	2009 C-1 RMRB	5.00	05/17/11	05/15/41	1,656,052.79	1,829,441.45			(210,940.32)		1,445,112.47	1,587,427.09	(31,074.04)	
GNMA	2009 C-1 RMRB	4.25	05/17/11	02/15/41	172,450.52	184,290.97			(62,392.52)		110,058.00	117,567.25	(4,331.20)	
GNMA	2009 C-1 RMRB	4.85	05/17/11	05/15/41	2,690,623.89	2,934,663.46			(258,272.70)		2,432,351.19	2,651,116.84	(25,273.92)	
GNMA	2009 C-1 RMRB	4.35	05/17/11	04/15/41	652,871.21	697,978.08			(11,083.82)		641,787.39	685,576.54	(1,317.72)	
GNMA	2009 C-1 RMRB	5.10	05/17/11	05/15/41	1,737,194.25	1,921,267.32			(124,120.10)		1,613,074.15	1,783,124.41	(14,022.81)	
GNMA	2009 C-1 RMRB	4.45	06/14/11	02/15/41	193,184.80	206,448.86			(920.69)		192,264.11	205,382.28	(145.89)	
GNMA	2009 C-1 RMRB	5.00	06/14/11	05/15/41	1,276,430.76	1,410,877.20			(5,387.03)		1,271,043.73	1,406,359.04	868.87	
GNMA	2009 C-1 RMRB	4.85	06/14/11	05/15/41	4,164,028.08	4,544,120.56			(284,132.86)		3,879,895.22	4,243,984.59	(16,003.11)	
GNMA	2009 C-1 RMRB	4.35	06/14/11	05/15/41	78,887.93	84,304.37			(356.43)		78,531.50	83,889.70	(58.24)	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending August 31, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2009 C-1 RMRB	4.45	06/14/11	05/15/41	133,742.91	142,925.69			(594.79)		133,148.12	142,232.81	(89.09)	
GNMA	2009 C-1 RMRB	5.10	06/14/11	04/20/41	175,718.67	190,322.64			(706.39)		175,012.28	189,575.05	(41.20)	
GNMA	2009 C-1 RMRB	5.10	06/14/11	05/15/41	2,696,238.13	2,982,416.77			(293,776.66)		2,402,461.47	2,647,704.66	(40,935.45)	
GNMA	2009 C-1 RMRB	5.00	06/28/11	05/15/41	475,277.93	525,681.15			(1,944.53)		473,333.40	521,135.33	(2,601.29)	
GNMA	2009 C-1 RMRB	4.85	06/21/11	05/15/41	1,273,385.02	1,389,708.77			(6,009.93)		1,267,375.09	1,386,647.79	2,948.95	
GNMA	2009 C-1 RMRB	4.70	06/21/11	05/15/41	522,396.06	570,388.56			(118,276.21)		404,119.85	439,690.45	(12,421.90)	
GNMA	2009 C-1 RMRB	5.10	06/28/11	06/15/41	1,229,369.36	1,358,809.67			(183,775.04)		1,045,594.32	1,147,811.63	(27,223.00)	
GNMA	2009 C-1 RMRB	4.85	06/28/11	06/15/41	2,146,227.37	2,343,572.99			(194,582.12)		1,951,645.25	2,142,125.85	(6,865.02)	
GNMA	2009 C-1 RMRB	4.45	11/30/11	11/15/41	967,451.03	1,034,156.79			(4,277.13)		963,173.90	1,033,793.80	3,914.14	
GNMA	2009 C-1 RMRB	4.45	11/14/11	10/15/41	2,467,494.39	2,636,912.49			(11,450.54)		2,456,043.85	2,628,728.23	3,266.28	
GNMA	2009 C-1 RMRB	4.45	11/30/11	10/15/41	2,072,739.82	2,215,054.13			(9,638.31)		2,063,101.51	2,203,866.95	(1,548.87)	
GNMA	2009 C-1 RMRB	4.60	11/14/11	09/15/41	356,220.26	388,265.83			(1,513.17)		354,707.09	385,928.40	(824.26)	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	1,451,024.88	1,551,116.55			(7,079.53)		1,443,945.35	1,550,349.68	6,312.66	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	256,245.07	273,838.85			(2,109.10)		255,135.97	272,543.89	(185.86)	
GNMA	2009 C-1 RMRB	3.85	11/28/11	10/15/41	64,170.55	66,853.52			(336.83)		63,833.72	66,512.82	(3.87)	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	566,820.80	605,750.05			(2,471.25)		564,349.55	603,481.53	202.73	
FNMA	2009 C-1 RMRB	4.85	01/11/11	10/01/40	83,788.21	90,568.35			(83.54)		83,424.67	90,109.48	(95.33)	
FNMA	2009 C-1 RMRB	4.35	06/14/11	02/01/41	92,063.55	98,635.96			(1,669.76)		90,393.79	96,853.32	(112.88)	
Repo Agmt	2009 C-1 RMRB	0.03	08/29/14	09/02/14	0.20	0.20					0.20	0.20		
2009 C-1 RMRB Total					110,247,285.70	119,694,496.02	0.00	(1,365,308.29)	(6,546,994.63)	0.00	102,334,982.78	111,200,699.14	(581,493.96)	0.00
Repo Agmt	1999 B-D RMRB	0.03	08/29/14	09/02/14	427,771.11	427,771.11	227,896.20				655,667.31	655,667.31		
1999 B-D RMRB Total					427,771.11	427,771.11	227,896.20	0.00	0.00	0.00	655,667.31	655,667.31	0.00	0.00
Repo Agmt	1999 A RMRB	0.03	08/29/14	09/02/14	16,199.23	16,199.23					16,199.23	16,199.23		
1999 A RMRB Total					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	08/29/14	09/02/14	5,548,867.35	5,548,867.35		(2,519,946.49)			3,028,920.86	3,028,920.86		
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	6,607,974.51	7,061,677.97			(144,042.87)		6,463,931.64	6,916,536.13	(1,098.97)	
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	1,593,609.00	1,703,026.16			(7,062.34)		1,586,546.66	1,694,796.72	(1,167.10)	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	2,344,516.62	2,505,491.11			(11,611.98)		2,332,904.64	2,497,187.75	3,308.62	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	1,006,883.25	1,076,015.84			(4,717.99)		1,002,165.26	1,072,657.56	1,359.71	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	1,804,797.02	1,929,291.91			(8,098.85)		1,796,698.17	1,929,294.50	8,101.44	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,521,687.73	2,695,633.73			(11,050.84)		2,510,636.89	2,695,796.34	11,213.45	
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	310,260.46	323,232.44			(1,499.28)		308,761.18	321,719.88	(13.28)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	2,265,196.98	2,421,925.94			(182,591.90)		2,082,605.08	2,224,701.20	(14,632.84)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	4,397,188.94	4,699,099.90			(179,740.31)		4,217,448.63	4,514,399.19	(4,960.40)	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	2,523,226.52	2,698,010.40			(11,254.55)		2,511,971.97	2,683,363.77	(3,392.08)	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	412,522.41	440,974.08			(1,821.46)		410,700.95	439,437.69	285.07	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	753,000.48	804,904.81			(3,257.19)		749,743.29	804,144.68	2,497.06	
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	2,426,706.15	2,593,347.99			(11,591.15)		2,415,115.00	2,586,539.82	4,782.98	
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	4,118,210.54	4,401,007.99			(18,966.56)		4,099,243.98	4,390,208.27	8,166.84	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	1,940,771.86	2,074,025.24			(9,069.18)		1,931,702.68	2,063,502.73	(1,453.33)	
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	2,512,369.38	2,684,893.73			(11,777.04)		2,500,592.34	2,678,084.33	4,967.64	
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	1,427,703.47	1,525,729.60			(7,427.06)		1,420,276.41	1,521,073.45	2,770.91	
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	4,533,041.14	4,846,954.23			(20,635.67)		4,512,405.47	4,820,286.85	(6,031.71)	
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	1,046,088.84	1,013,649.62			(294,758.62)		751,330.22	733,959.45	15,068.45	
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	3,539,251.60	3,782,256.53			(17,542.63)		3,521,708.97	3,768,087.67	3,373.77	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	878,526.62	938,846.25			(4,691.83)		873,834.79	935,143.02	988.60	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	690,174.55	737,762.08			(2,991.86)		687,182.69	736,893.49	2,123.27	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	287,300.42	307,026.46			(1,251.46)		286,048.96	305,566.08	(208.92)	
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	66,360.14	69,134.65			(316.49)		66,043.65	68,815.50	(2.66)	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	09/15/41	76,907.14	82,187.58			(334.35)		76,572.79	81,797.35	(55.88)	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	452,291.00	483,562.39			(2,552.24)		449,738.76	481,377.87	367.72	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	548,188.50	586,002.54			(2,443.63)		545,744.87	584,787.45	1,228.54	
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	61,453.91	66,982.30			(489.17)		60,964.74	66,330.85	(162.28)	
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	8,790,939.07	9,394,524.86			(42,978.32)		8,747,960.75	9,344,834.02	(6,712.52)	
GNMA	2009 C-2 2011B RMRB	3.50	01/17/12	11/15/41	120,810.08	125,861.14			(606.46)		120,203.62	125,248.56	(6.12)	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	3,460,369.89	3,699,965.87			(125,417.38)		3,334,952.51	3,562,496.30	(12,052.19)	
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	51,403.73	53,552.91			(263.50)		51,140.23	53,286.58	(2.83)	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending August 31, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	1,994,189.89	2,131,150.85			(9,260.73)		1,984,929.16	2,124,747.57	2,857.45	
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	1,228,803.38	1,241,484.61			(6,212.74)		1,222,590.64	1,243,191.29	7,919.42	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	164,039.88	175,302.85			(703.39)		163,336.49	174,480.93	(118.53)	
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	3,947,389.08	4,218,416.80			(128,375.88)		3,819,013.20	4,079,584.46	(10,456.46)	
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	497,005.89	481,593.73			(3,411.56)		493,594.33	482,182.42	4,000.25	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	131,682.97	140,724.32			(566.56)		131,116.41	140,062.48	(95.28)	
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	1,176,782.91	1,257,580.76			(5,421.69)		1,171,361.22	1,253,110.44	951.37	
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	913,472.64	976,273.86			(4,928.94)		908,543.70	975,076.33	3,731.41	
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	642,533.26	622,621.15			(3,769.89)		638,763.37	624,014.32	5,163.06	
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	3,894,322.94	4,059,130.67			(199,910.24)		3,694,412.70	3,856,486.52	(2,733.91)	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	124,590.85	125,759.51			(612.06)		123,978.79	125,967.40	819.95	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	807,983.05	816,321.44			(3,989.81)		803,993.24	817,564.64	5,233.01	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	2,145,062.03	2,167,199.07			(11,054.96)		2,134,007.07	2,170,029.11	13,885.00	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,396,357.84	1,454,739.52			(143,024.93)		1,253,332.91	1,306,348.86	(5,365.73)	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,588,304.34	1,656,823.76			(7,662.35)		1,580,641.99	1,649,668.60	507.19	
GNMA	2009 C-2 2011B RMRB	2.85	06/15/12	05/15/42	78,534.15	76,198.54			(425.11)		78,109.04	76,306.28	532.85	
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	100,312.06	101,252.98			(524.54)		99,787.52	101,388.11	659.67	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	120,685.00	121,817.02			(600.67)		120,084.33	122,010.47	794.12	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	05/15/42	259,692.04	262,127.95			(1,282.30)		258,409.74	262,554.63	1,708.98	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	4,368,540.33	4,413,623.66			(394,679.02)		3,973,861.31	4,040,900.34	21,955.70	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	3,090,790.24	3,224,034.20			(16,023.89)		3,074,766.35	3,208,979.89	969.58	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	5,351,667.48	5,582,377.83			(208,967.29)		5,142,700.19	5,367,230.44	(6,180.10)	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	03/15/42	63,647.59	64,244.60			(316.02)		63,331.57	64,347.40	418.82	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	647,226.70	653,906.06			(3,483.16)		643,743.54	654,603.47	4,180.57	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,118,290.57	2,209,673.60			(10,277.80)		2,108,012.77	2,200,069.66	673.86	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,327,892.60	2,428,341.15			(153,781.36)		2,174,111.24	2,269,076.39	(5,483.40)	
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	171,490.05	166,204.72			(989.73)		170,500.32	166,565.17	1,350.18	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	294,092.89	296,851.47			(1,455.89)		292,637.00	297,330.89	1,935.31	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	895,055.23	904,292.19			(4,436.04)		890,619.19	905,643.93	5,787.78	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	2,817,256.88	2,938,821.50			(75,819.31)		2,741,437.57	2,861,156.12	(1,846.07)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	4,082,348.12	4,258,419.75			(94,746.86)		3,987,601.26	4,161,819.55	(1,853.34)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	4,683,138.32	4,884,794.22			(538,588.64)		4,144,549.68	4,318,496.37	(27,709.21)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	391,587.98	407,960.27			(1,827.78)		389,760.20	406,254.84	122.35	
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	63,769.85	64,368.01			(314.81)		63,455.04	64,472.85	419.65	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	126,149.69	131,424.00			(1,295.53)		124,854.16	130,094.28	(34.19)	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,635,837.01	1,706,341.54			(8,231.58)		1,627,605.43	1,698,650.36	540.40	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	2,035,734.63	2,123,495.15			(10,455.16)		2,025,279.47	2,113,703.16	663.17	
Repo Agmt	2009 C-2 2011B RMRB	0.03	08/29/14	09/02/14	0.20	0.20					0.20	0.20		
2009 C-2 2011B RMRB Total					125,494,859.86	131,921,119.11	0.00	(2,519,946.49)	(3,200,282.38)	0.00	119,774,630.99	126,245,446.08	44,555.84	0.00
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	948,053.71	918,834.71			(5,321.01)		942,732.70	920,974.45	7,460.75	
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	48,833.31	47,328.26			(268.80)		48,564.51	47,443.64	384.18	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	127,718.44	123,782.15			(697.71)		127,020.73	124,089.09	1,004.65	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	169,294.45	164,076.79			(924.86)		168,369.59	164,483.61	1,331.68	
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	96,953.58	93,965.46			(529.65)		96,423.93	94,198.46	762.65	
Repo Agmt	2009 C-3 RMRB	0.03	08/29/14	09/02/14	279,779.41	279,779.41	36,434.16				316,213.57	316,213.57		
GNMA	2009 C-3 RMRB	2.85	04/27/12	04/15/42	144,646.46	140,188.45			(789.63)		143,856.83	140,536.61	1,137.79	
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	579,576.88	585,558.11			(3,274.11)		576,302.77	586,024.99	3,740.99	
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	243,506.44	236,001.56			(1,324.86)		242,181.58	236,592.02	1,915.32	
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	355,035.12	358,365.34			(1,790.60)		353,244.52	358,910.55	2,335.81	
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	175,834.13	183,185.75			(832.26)		175,001.87	182,399.19	45.70	
2009 C-3 RMRB Total					3,169,231.93	3,131,065.99	36,434.16	0.00	(15,753.49)	0.00	3,189,912.60	3,171,866.18	20,119.52	0.00
Total Residential Mortgage Revenue Bonds Investment Summary					309,108,380.56	330,968,276.78	1,705,474.64	(4,494,920.28)	(14,204,236.07)	0.00	292,114,698.85	312,840,817.53	(1,133,777.54)	0.00

Texas Department of Housing and Community Affairs
Collateralized Home Mortgage Revenue Bonds Investment Summary
For Period Ending August 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	484,504.88	484,504.88		(221,048.48)			263,456.40	263,456.40		
Repo Agmt	1992 A-C CHMRB	0.03	08/29/14	09/02/14	20,720.61	20,720.61	103,741.85				124,462.46	124,462.46		
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	15,730.70	15,807.35			(337.93)		15,392.77	15,470.83	1.41	
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	42,438.21	45,144.50			(2,626.34)		39,811.87	41,932.54	(585.62)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	457,687.71	505,246.01			(35,397.60)		422,290.11	466,664.03	(3,184.38)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	200,075.66	219,806.87			(4,782.17)		195,293.49	213,791.60	(1,233.10)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	65,042.27	71,154.30			(1,975.31)		63,066.96	68,763.88	(415.11)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	277,931.34	305,552.92			(43,474.85)		234,456.49	256,723.31	(5,354.76)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	383,051.30	423,250.22			(7,412.65)		375,638.65	415,073.98	(763.59)	
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	34,343.73	34,827.25			(733.31)		33,610.42	34,063.61	(30.33)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	90,479.87	95,909.34			(2,010.66)		88,469.21	93,570.04	(328.64)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	48,661.87	52,686.58			(1,850.22)		46,811.65	50,119.75	(716.61)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	191,685.90	209,007.89			(4,175.69)		187,510.21	203,338.90	(1,493.30)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	53,649.04	55,712.82			(1,267.23)		52,381.81	54,394.17	(51.42)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	114,638.39	124,831.62			(4,927.48)		109,710.91	118,622.79	(1,281.35)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	27,640.44	27,810.74			(564.35)		27,076.09	27,248.63	2.24	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	204,756.08	225,041.70			(36,416.53)		168,339.55	184,486.81	(4,138.36)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	124,467.96	135,973.65			(30,286.84)		94,181.12	102,420.33	(3,266.48)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	135,805.76	149,846.82			(2,822.48)		132,983.28	146,045.37	(978.97)	
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	100,000.00	100,000.00					100,000.00	100,000.00		
FNMA	1992 A-C CHMRB	6.91	04/28/95	06/01/23	63,615.46	66,231.85			(1,289.95)		62,325.51	64,870.62	(71.28)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	273,168.37	297,249.35			(7,550.30)		265,618.07	288,392.65	(1,306.40)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	736,413.18	817,829.75			(51,746.61)		684,666.57	765,449.44	(633.70)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	599,588.05	665,412.85			(13,149.07)		586,438.98	654,960.29	(2,696.51)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	653,641.32	726,269.45			(14,861.83)		638,779.49	715,175.72	(3,768.10)	
Repo Agmt	1992 A-C CHMRB	0.03	08/29/14	09/02/14	13,095.91	13,095.91	1.00				13,096.91	13,096.91		
1992 A-C CHMRB Total					5,412,834.01	5,888,925.23	103,742.85	(221,048.48)	(269,659.40)	0.00	5,025,868.98	5,482,595.06	(19,365.14)	0.00
Total Collateralized Home Mortgage Revenue Bonds Investment Summary					5,412,834.01	5,888,925.23	103,742.85	(221,048.48)	(269,659.40)	0.00	5,025,868.98	5,482,595.06	(19,365.14)	0.00

**Texas Department of Housing and Community Affairs
Taxable Mortgage Program Investment Summary
For Period Ending August 31, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.03	08/29/14	09/02/14	2,655,173.51	2,655,173.51	1,223,786.80				3,878,960.31	3,878,960.31		
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42	2,680,569.57	2,705,713.31			(13,443.86)		2,667,125.71	2,709,906.41	17,636.96	
GNMA	PROGRAM 79-TMP	8.19	07/25/90	06/20/15						2,889.51	2,889.51	2,900.35	10.84	
GNMA	PROGRAM 79-TMP	8.75	10/31/89	09/20/18						13,899.10	13,899.10	13,967.48	68.38	
GNMA	PROGRAM 79-TMP	7.50	11/30/89	10/20/18						172,493.05	172,493.05	183,875.87	11,382.82	
GNMA	PROGRAM 79-TMP	8.75	11/30/89	09/20/18						13,184.87	13,184.87	13,249.74	64.87	
GNMA	PROGRAM 79-TMP	8.75	01/01/90	11/20/18						41,273.68	41,273.68	43,938.72	2,665.04	
GNMA	PROGRAM 79-TMP	8.75	05/29/90	02/20/19						7,521.44	7,521.44	7,558.52	37.08	
GNMA	PROGRAM 79-TMP	8.75	04/26/90	03/20/19						54,597.30	54,597.30	59,083.01	4,485.71	
GNMA	PROGRAM 79-TMP	8.75	06/28/90	04/20/19						2,915.67	2,915.67	2,928.38	12.71	
GNMA	PROGRAM 79-TMP	7.19	01/22/90	11/20/14						2,956.27	2,956.27	2,961.15	4.88	
GNMA	PROGRAM 79-TMP	7.19	01/01/90	11/20/14						865.50	865.50	867.07	1.57	
GNMA	PROGRAM 79-TMP	7.19	01/01/90	12/20/14						277.82	277.82	278.31	0.49	
GNMA	PROGRAM 79-TMP	7.19	01/20/90	01/20/15						318.81	318.81	318.56	(0.25)	
GNMA	PROGRAM 79-TMP	7.19	02/27/90	01/20/15						2,080.36	2,080.36	2,086.21	5.85	
GNMA	PROGRAM 79-TMP	8.19	02/27/90	12/20/14						469.67	469.67	470.94	1.27	
GNMA	PROGRAM 79-TMP	7.19	02/27/90	01/20/15						2,683.50	2,683.50	2,691.07	7.57	
GNMA	PROGRAM 79-TMP	8.19	02/27/90	01/20/15						2,331.63	2,331.63	2,343.24	11.61	
GNMA	PROGRAM 79-TMP	7.19	03/30/90	01/20/15						1,997.87	1,997.87	2,006.14	8.27	
GNMA	PROGRAM 79-TMP	8.19	03/30/90	01/20/15						3,088.90	3,088.90	3,104.31	15.41	
GNMA	PROGRAM 79-TMP	7.19	03/30/90	02/20/15						960.26	960.26	962.00	1.74	
GNMA	PROGRAM 79-TMP	8.19	03/30/90	02/20/15						3,571.63	3,571.63	3,587.81	16.18	
GNMA	PROGRAM 79-TMP	7.19	04/26/90	03/20/15						1,731.77	1,731.77	1,738.94	7.17	
GNMA	PROGRAM 79-TMP	8.19	04/26/90	03/20/15						712.58	712.58	713.59	1.01	
GNMA	PROGRAM 79-TMP	7.19	04/26/90	03/20/15						727.30	727.30	728.62	1.32	
GNMA	PROGRAM 79-TMP	8.19	04/26/90	03/20/15						8,138.92	8,138.92	8,176.52	37.60	
GNMA	PROGRAM 79-TMP	7.19	05/29/90	04/20/15						1,828.82	1,828.82	1,836.39	7.57	
GNMA	PROGRAM 79-TMP	7.19	05/29/90	04/20/15						1,951.20	1,951.20	1,959.28	8.08	
GNMA	PROGRAM 79-TMP	8.19	05/29/90	04/20/15						9,040.05	9,040.05	9,090.67	50.62	
GNMA	PROGRAM 79-TMP	7.19	06/28/90	05/20/15						1,772.66	1,772.66	1,777.53	4.87	
GNMA	PROGRAM 79-TMP	7.19	06/28/90	05/20/15						2,031.32	2,031.32	2,037.47	6.15	
GNMA	PROGRAM 79-TMP	8.19	06/28/90	05/20/15						13,595.00	13,595.00	13,700.63	105.63	
GNMA	PROGRAM 79-TMP	6.19	06/28/90	05/20/15						3,599.74	3,599.74	3,766.70	166.96	
GNMA	PROGRAM 79-TMP	7.19	09/13/90	06/20/15						1,100.54	1,100.54	1,103.32	2.78	
GNMA	PROGRAM 79-TMP	8.19	09/13/90	07/20/15						4,787.34	4,787.34	4,804.77	17.43	
GNMA	PROGRAM 79-TMP	8.19	09/13/90	08/20/15						7,596.15	7,596.15	7,634.51	38.36	
GNMA	PROGRAM 79-TMP	6.19	09/13/90	07/20/15						4,548.78	4,548.78	4,761.71	212.93	
GNMA	PROGRAM 79-TMP	8.19	09/28/90	08/20/15						5,448.65	5,448.65	5,491.31	42.66	
GNMA	PROGRAM 79-TMP	6.19	09/28/90	08/20/15						9,576.28	9,576.28	10,026.37	450.09	
GNMA	PROGRAM 79-TMP	7.19	09/28/90	08/20/15						8,975.67	8,975.67	9,035.72	60.05	
GNMA	PROGRAM 79-TMP	8.19	09/28/90	08/20/15						9,032.10	9,032.10	9,100.47	68.37	
GNMA	PROGRAM 79-TMP	7.50	10/31/90	07/20/19						17,942.37	17,942.37	18,014.32	71.95	
GNMA	PROGRAM 79-TMP	7.19	10/31/90	08/20/15						1,224.91	1,224.91	1,228.90	3.99	
GNMA	PROGRAM 79-TMP	8.19	10/31/90	09/20/15						8,104.80	8,104.80	8,147.19	42.39	
GNMA	PROGRAM 79-TMP	6.19	10/31/90	09/20/15						5,862.44	5,862.44	6,203.87	341.43	
GNMA	PROGRAM 79-TMP	8.19	10/31/90	09/20/15						13,762.19	13,762.19	13,846.14	83.95	
GNMA	PROGRAM 79-TMP	6.19	11/28/90	10/20/15						9,164.12	9,164.12	9,703.89	539.77	
GNMA	PROGRAM 79-TMP	8.19	11/28/90	10/20/15						15,654.69	15,654.69	15,750.50	95.81	
GNMA	PROGRAM 79-TMP	7.50	12/21/90	08/20/19						12,726.87	12,726.87	12,777.90	51.03	
GNMA	PROGRAM 79-TMP	7.19	12/21/90	10/20/15						5,139.61	5,139.61	5,157.08	17.47	
GNMA	PROGRAM 79-TMP	8.19	12/21/90	11/20/15						4,931.77	4,931.77	4,949.77	18.00	
GNMA	PROGRAM 79-TMP	8.19	02/25/91	10/20/15						2,901.91	2,901.91	2,913.29	11.38	
GNMA	PROGRAM 79-TMP	6.19	01/25/91	11/20/15						10,408.39	10,408.39	11,018.01	609.62	
GNMA	PROGRAM 79-TMP	8.19	02/25/90	01/20/16						6,042.14	6,042.14	6,106.91	64.77	
GNMA	PROGRAM 79-TMP	7.50	03/28/91	11/20/19						9,164.44	9,164.44	9,201.19	36.75	
GNMA	PROGRAM 79-TMP	8.19	03/28/91	02/20/16						9,284.16	9,284.16	9,392.41	108.25	
GNMA	PROGRAM 79-TMP	8.75	04/29/91	02/20/20						13,490.71	13,490.71	13,557.62	66.91	
GNMA	PROGRAM 79-TMP	8.19	04/29/91	04/20/16						11,227.23	11,227.23	11,293.81	66.58	
GNMA	PROGRAM 79-TMP	7.19	04/29/91	02/20/16						21,043.06	21,043.06	21,225.08	182.02	
GNMA	PROGRAM 79-TMP	6.19	04/29/91	04/20/16						17,256.39	17,256.39	18,279.00	1,022.61	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
GNMA	PROGRAM 79-TMP	7.19	04/26/91	04/20/16						2,308.35	2,308.35	2,315.88	7.53	
GNMA	PROGRAM 79-TMP	8.75	04/26/91	01/20/20						41,158.19	41,158.19	44,145.45	2,987.26	
GNMA	PROGRAM 79-TMP	6.19	10/23/92	09/20/17						41,153.90	41,153.90	44,089.00	2,935.10	
GNMA	PROGRAM 79-TMP	8.19	11/23/92	01/20/17						1,738.11	1,738.11	1,744.44	6.33	
GNMA	PROGRAM 79-TMP	7.19	10/30/92	08/20/17						38,305.00	38,305.00	39,649.51	1,344.51	
GNMA	PROGRAM 79-TMP	6.00	10/30/92	09/20/17						38,395.05	38,395.05	40,294.07	1,899.02	
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	309,620.29	330,878.82			(1,477.21)		308,143.08	329,167.68	(233.93)	
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	43,216.64	47,777.29			(310.24)		42,906.40	47,292.72	(174.33)	
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	66,540.12	72,021.03			(522.51)		66,017.61	71,320.80	(177.72)	
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	47,867.20	52,918.63			(377.47)		47,489.73	52,344.61	(196.55)	
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	67,130.05	72,659.55			(536.71)		66,593.34	71,942.78	(180.06)	
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	57,888.62	63,997.61			(1,051.24)		56,837.38	62,647.87	(298.50)	
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	44,068.41	48,032.80			(199.05)		43,869.36	47,730.74	(103.01)	
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	111,657.97	116,326.39			(564.42)		111,093.55	115,756.15	(5.82)	
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	121,436.79	134,252.01			(785.24)		120,651.55	132,985.76	(481.01)	
FNMA	PROGRAM 79-TMP				52,340.33	56,651.60			(52,340.33)				(4,311.27)	
FNMA	PROGRAM 79-TMP	5.49	07/14/05	05/01/35	34,544.96	38,190.49			(217.72)		34,327.24	37,836.51	(136.26)	
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	46,061.69	50,922.58			(1,787.25)		44,274.44	48,800.62	(334.71)	
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	61,651.41	68,157.48			(347.42)		61,303.99	67,571.10	(238.96)	
Repo Agmt	PROGRAM 79-TMP	0.03	08/29/14	09/02/14	852,428.76	852,428.76		(791,281.41)			61,147.35	61,147.35		
Repo Agmt	PROGRAM 79-TMP	0.03	08/29/14	09/02/14	276,820.63	276,820.63	25,496.44				302,317.07	302,317.07		
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	242,456.98	244,731.23			(1,249.00)		241,207.98	245,076.96	1,594.73	
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,411,940.32	1,472,780.83			(6,720.46)		1,405,219.86	1,466,599.86	539.49	
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	249,399.42	259,826.81			(1,164.56)		248,234.86	258,737.68	75.43	
PROGRAM 79-TMP Total					9,432,813.67	9,620,261.36	1,249,283.24	(791,281.41)	(83,094.69)	784,962.51	10,592,683.32	10,825,811.61	45,680.60	0.00

Texas Department of Housing and Community Affairs
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	08/01/14	09/01/14	44,824.96	44,824.96		(44,710.93)			114.03	114.03		
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	08/01/14	09/01/14	68,509.18	68,509.18		(14,251.55)			54,257.63	54,257.63		
1996 A&B MF (Brighton/LasColi) Total					113,334.14	113,334.14	0.00	(58,962.48)	0.00	0.00	54,371.66	54,371.66	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/14	09/01/14	57,762.81	57,762.81	10,854.72				68,617.53	68,617.53		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/14	09/01/14	259,024.28	259,024.28	15,900.00				274,924.28	274,924.28		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/14	09/01/14	567.45	567.45	1,700.40				2,267.85	2,267.85		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/14	09/01/14	24,000.47	24,000.47	72,000.00				96,000.47	96,000.47		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/14	09/01/14	13,728.24	13,728.24	41,183.13				54,911.37	54,911.37		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/14	09/01/14	34,000.05	34,000.05		(30,539.41)			3,460.64	3,460.64		
1998 M/F (Residence Oaks Proj) Total					389,083.30	389,083.30	141,638.25	(30,539.41)	0.00	0.00	500,182.14	500,182.14	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	08/01/14	09/01/14	72,364.53	72,364.53	5,058.00				77,422.53	77,422.53		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	08/01/14	09/01/14	3,204.27	3,204.27	4,520.01				7,724.28	7,724.28		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	08/01/14	09/01/14	183,708.99	183,708.99		(41,463.18)			142,245.81	142,245.81		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	08/01/14	09/01/14	25,666.73	25,666.73	76,999.98				102,666.71	102,666.71		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	08/01/14	09/01/14	41,121.93	41,121.93	123,362.49				164,484.42	164,484.42		
1999 M/F (Mayfield Apartments) Total					326,066.45	326,066.45	209,940.48	(41,463.18)	0.00	0.00	494,543.75	494,543.75	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	08/01/14	09/01/14	8,150.61	8,150.61	4,639.24				12,789.85	12,789.85		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	08/01/14	09/01/14	29,128.92	29,128.92		(15,099.00)			14,029.92	14,029.92		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	08/01/14	09/01/14	113,734.51	113,734.51		(54,447.00)			59,287.51	59,287.51		
2000 M/F (Timber Point Apts) Total					151,014.04	151,014.04	4,639.24	(69,546.00)	0.00	0.00	86,107.28	86,107.28	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/14	09/01/14	110,876.06	110,876.06	42,672.79				153,548.85	153,548.85		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/14	09/01/14	220,041.59	220,041.59	13,574.07				233,615.66	233,615.66		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/14	09/01/14	93,707.17	93,707.17		(877.61)			92,829.56	92,829.56		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/14	09/01/14	2,950.83	2,950.83	4,759.07				7,709.90	7,709.90		
2000 A&B M/F (Oaks at Hampton) Total					427,575.65	427,575.65	61,005.93	(877.61)	0.00	0.00	487,703.97	487,703.97	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	08/01/14	09/01/14	56,096.18	56,096.18	500.00				56,596.18	56,596.18		
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	288,511.73	288,511.73		(115,446.37)			173,065.36	173,065.36		
2000 M/F (Deerwood Apts) Total					344,607.91	344,607.91	500.00	(115,446.37)	0.00	0.00	229,661.54	229,661.54	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	08/01/14	09/01/14			3,631.48				3,631.48	3,631.48		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	08/01/14	09/01/14	26,263.86	26,263.86		(13,181.00)			13,082.86	13,082.86		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	08/01/14	09/01/14	20,473.89	20,473.89	39,772.00				60,245.89	60,245.89		
2000 M/F (Creek Point Apts) Total					46,737.75	46,737.75	43,403.48	(13,181.00)	0.00	0.00	76,960.23	76,960.23	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/14	09/01/14	30,435.86	30,435.86		(14,165.07)			16,270.79	16,270.79		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/14	09/01/14	317,595.76	317,595.76		(25,769.96)			291,825.80	291,825.80		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/14	09/01/14	94,540.64	94,540.64		(559.06)			93,981.58	93,981.58		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/14	09/01/14	4,978.10	4,978.10					4,978.10	4,978.10		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/14	09/01/14	111,607.92	111,607.92	50,544.59				162,152.51	162,152.51		
2000 M/F (Parks @ Westmoreld) Total					559,158.28	559,158.28	50,544.59	(40,494.09)	0.00	0.00	569,208.78	569,208.78	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/14	09/01/14	135,590.00	135,590.00	10,033.00				145,623.00	145,623.00		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/14	09/01/14	20,107.04	20,107.04	7,166.24				27,273.28	27,273.28		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/14	09/01/14	203,174.67	203,174.67		(27,209.69)			175,964.98	175,964.98		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/14	09/01/14	16,000.00	16,000.00	48,000.00				64,000.00	64,000.00		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/14	09/01/14	42,272.00	42,272.00	126,815.64				169,087.64	169,087.64		
2000 A-C MF Highland Meadows Total					417,143.71	417,143.71	192,014.88	(27,209.69)	0.00	0.00	581,948.90	581,948.90	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/14	09/01/14	2,511.61	2,511.61	1,906.05				4,417.66	4,417.66		
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/14	09/01/14	32,274.27	32,274.27					32,274.27	32,274.27		
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/14	09/01/14	20.23	20.23					20.23	20.23		
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/14	09/01/14	11,775.57	11,775.57					11,775.57	11,775.57		
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/14	09/01/14	2,283.51	2,283.51	1,125.00				3,408.51	3,408.51		
2000 A/B MF Greenbridge Total					48,865.19	48,865.19	3,031.05	0.00	0.00	0.00	51,896.24	51,896.24	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/14	09/01/14	138,104.52	138,104.52	11,556.52				149,661.04	149,661.04		
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/14	09/01/14	62,248.44	62,248.44		(31,282.33)			30,966.11	30,966.11		
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/14	09/01/14	30,989.30	30,989.30	8,067.43				39,056.73	39,056.73		
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/14	09/01/14	25,333.85	25,333.85	76,000.02				101,333.87	101,333.87		
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/14	09/01/14	74,557.78	74,557.78	189,084.00				263,641.78	263,641.78		
	2000 A-C MF Collingham Park Total				331,233.89	331,233.89	284,707.97	(31,282.33)	0.00	0.00	584,659.53	584,659.53	0.00	0.00
Mutual Fund	2000 A/B MF Willams Run	0.00	08/01/14	09/01/14	6,935.16	6,935.16	10,402.74				17,337.90	17,337.90		
Mutual Fund	2000 A/B MF Willams Run	0.00	08/01/14	09/01/14	14.72	14.72					14.72	14.72		
Mutual Fund	2000 A/B MF Willams Run	0.00	08/01/14	09/01/14	0.47	0.47	0.01				0.48	0.48		
	2000 A/B MF Willams Run Total				6,950.35	6,950.35	10,402.75	0.00	0.00	0.00	17,353.10	17,353.10	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/14	09/01/14	18,792.19	18,792.19	681.90				19,474.09	19,474.09		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/14	09/01/14	1,402.30	1,402.30					1,402.30	1,402.30		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/14	09/01/14	105,647.72	105,647.72	68,107.94				173,755.66	173,755.66		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/14	09/01/14	254,065.54	254,065.54	15,160.62				269,226.16	269,226.16		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/14	09/01/14	101,954.34	101,954.34	297.34				102,251.68	102,251.68		
	2001A MF Bluffview Sr. Apts. Total				481,862.09	481,862.09	84,247.80	0.00	0.00	0.00	566,109.89	566,109.89	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/14	09/01/14	18,330.33	18,330.33	1,506.78				19,837.11	19,837.11		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/14	09/01/14	113,777.92	113,777.92	75,152.20				188,930.12	188,930.12		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/14	09/01/14	138,397.88	138,397.88		(22,934.06)			115,463.82	115,463.82		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/14	09/01/14	125,236.31	125,236.31	392.19				125,628.50	125,628.50		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/14	09/01/14	0.34	0.34					0.34	0.34		
	2001A MF Knollwood Villas Apts Total				395,742.78	395,742.78	77,051.17	(22,934.06)	0.00	0.00	449,859.89	449,859.89	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/14	09/01/14	61,389.16	61,389.16		(17,802.63)			43,586.53	43,586.53		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/14	09/01/14	120,271.34	120,271.34	14,499.99				134,771.33	134,771.33		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/14	09/01/14	392.84	392.84	0.01				392.85	392.85		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/14	09/01/14	107,820.00	107,820.00	53,910.00				161,730.00	161,730.00		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/14	09/01/14	36,454.58	36,454.58	27,317.01				63,771.59	63,771.59		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/14	09/01/14	68,333.34	68,333.34		(29,999.99)			38,333.35	38,333.35		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/14	09/01/14	210,663.47	210,663.47		(74,523.76)			136,139.71	136,139.71		
	2001A MF Skyway Villas Total				605,324.73	605,324.73	95,727.01	(122,326.38)	0.00	0.00	578,725.36	578,725.36	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	08/01/14	09/01/14	61,421.02	61,421.02		(10,737.76)			50,683.26	50,683.26		
Mutual Fund	2001AB MF Meridian Apartments	0.00	08/01/14	09/01/14	322,508.73	322,508.73	17,499.99				340,008.72	340,008.72		
Mutual Fund	2001AB MF Meridian Apartments	0.00	08/01/14	09/01/14	421,118.21	421,118.21		(40,338.35)			380,779.86	380,779.86		
Mutual Fund	2001AB MF Meridian Apartments	0.00	08/01/14	09/01/14	40,268.03	40,268.03					40,268.03	40,268.03		
Mutual Fund	2001AB MF Meridian Apartments	0.00	08/01/14	09/01/14	1,955.00	1,955.00					1,955.00	1,955.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	08/01/14	09/01/14	8,000.00	8,000.00					8,000.00	8,000.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	08/01/14	09/01/14	38,545.00	38,545.00		(120.00)			38,425.00	38,425.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	08/01/14	09/01/14	52,267.08	52,267.08					52,267.08	52,267.08		
	2001AB MF Meridian Apartments Total				946,083.07	946,083.07	17,499.99	(51,196.11)	0.00	0.00	912,386.95	912,386.95	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/14	09/01/14	26,091.81	26,091.81		(12,559.00)			13,532.81	13,532.81		
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/14	09/01/14	127,398.61	127,398.61	11,753.50				139,152.11	139,152.11		
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/14	09/01/14	6,191.05	6,191.05					6,191.05	6,191.05		
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/14	09/01/14	297,163.23	297,163.23	17,499.99				314,663.22	314,663.22		
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/14	09/01/14	6,000.00	6,000.00					6,000.00	6,000.00		
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/14	09/01/14	31,295.00	31,295.00		(90.00)			31,205.00	31,205.00		
	2001AB MF Wildwood Branch Total				494,139.70	494,139.70	29,253.49	(12,649.00)	0.00	0.00	510,744.19	510,744.19	0.00	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	08/01/14	09/01/14	122,982.73	122,982.73	45,902.16				168,884.89	168,884.89		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	08/01/14	09/01/14	30,925.73	30,925.73	4,271.02				35,196.75	35,196.75		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	08/01/14	09/01/14	62,959.46	62,959.46	1.75				62,961.21	62,961.21		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	08/01/14	09/01/14	0.12	0.12					0.12	0.12		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	08/01/14	09/01/14	79,918.93	79,918.93		(27,419.69)			52,499.24	52,499.24		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	08/01/14	09/01/14	154,025.63	154,025.63		(74,498.59)			79,527.04	79,527.04		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	08/01/14	09/01/14	385,536.69	385,536.69		(193,643.74)			191,892.95	191,892.95		

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Multifamily Investment Summary
For Period Ending August 31, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
	2001ABC MF Fallbrook Apts Total				836,349.29	836,349.29	50,174.93	(295,562.02)	0.00	0.00	590,962.20	590,962.20	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/14	09/01/14	35,038.18	35,038.18	3,592.08				38,630.26	38,630.26		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/14	09/01/14	0.62	0.62					0.62	0.62		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/14	09/01/14	93,849.36	93,849.36	9,277.56				103,126.92	103,126.92		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/14	09/01/14	57,231.76	57,231.76		(489.59)			56,742.17	56,742.17		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/14	09/01/14	57,666.78	57,666.78	23,667.48				81,334.26	81,334.26		
	2001 MF Oak Hollow Apts Total				243,786.70	243,786.70	36,537.12	(489.59)	0.00	0.00	279,834.23	279,834.23	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/14	09/01/14	13,685.10	13,685.10	5,673.00				19,358.10	19,358.10		
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/14	09/01/14	83,803.30	83,803.30	14,007.21				97,810.51	97,810.51		
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/14	09/01/14	103,303.01	103,303.01		(803.38)			102,499.63	102,499.63		
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/14	09/01/14	91,330.34	91,330.34	36,507.40				127,837.74	127,837.74		
	2001AB MF Hillside Apts Total				292,121.75	292,121.75	56,187.61	(803.38)	0.00	0.00	347,505.98	347,505.98	0.00	0.00
Mutual Fund	2002 MF Park Meadows Apts	0.00	08/01/14	09/01/14	163,983.86	163,983.86		(75,631.20)			88,352.66	88,352.66		
	2002 MF Park Meadows Apts Total				163,983.86	163,983.86	0.00	(75,631.20)	0.00	0.00	88,352.66	88,352.66	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/14	09/01/14	28,393.18	28,393.18	6,001.37				34,394.55	34,394.55		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/14	09/01/14	205,756.83	205,756.83	15,127.50				220,884.33	220,884.33		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/14	09/01/14	120,720.18	120,720.18		(671.71)			120,048.47	120,048.47		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/14	09/01/14	21,195.95	21,195.95					21,195.95	21,195.95		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/14	09/01/14	127,671.17	127,671.17	55,098.68				182,769.85	182,769.85		
	2002 MF Clarkridge Villas Apts Total				503,737.31	503,737.31	76,227.55	(671.71)	0.00	0.00	579,293.15	579,293.15	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/14	09/01/14	13,229.32	13,229.32	4,987.50				18,216.82	18,216.82		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/14	09/01/14	61,610.64	61,610.64		(5,332.00)			56,278.64	56,278.64		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/14	09/01/14	97,047.53	97,047.53		(95,660.66)			1,386.87	1,386.87		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/14	09/01/14	5,488.58	5,488.58					5,488.58	5,488.58		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/14	09/01/14	88,558.69	88,558.69	34,088.73				122,647.42	122,647.42		
	2002 MF Hickory Trace Apts Total				265,934.76	265,934.76	39,076.23	(100,992.66)	0.00	0.00	204,018.33	204,018.33	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/14	09/01/14	141,417.31	141,417.31	75,066.58				216,483.89	216,483.89		
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/14	09/01/14	66,194.08	66,194.08	11,147.43				77,341.51	77,341.51		
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/14	09/01/14	839.75	839.75					839.75	839.75		
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/14	09/01/14	16,351.02	16,351.02	6,195.00				22,546.02	22,546.02		
	2002 MF Green Crest Apts Total				224,802.16	224,802.16	92,409.01	0.00	0.00	0.00	317,211.17	317,211.17	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	08/01/14	09/01/14	162,867.38	162,867.38	90,421.40				253,288.78	253,288.78		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	08/01/14	09/01/14	18,888.46	18,888.46	8,245.18				27,133.64	27,133.64		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	08/01/14	09/01/14	30,271.44	30,271.44	15,060.33				45,331.77	45,331.77		
	2002 MF Ironwood Crossing Apts Total				212,027.28	212,027.28	113,726.91	0.00	0.00	0.00	325,754.19	325,754.19	0.00	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/14	09/01/14	697.00	697.00		(453.74)			243.26	243.26		
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/14	09/01/14	65,085.53	65,085.53		(36,356.25)			28,729.28	28,729.28		
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/14	09/01/14	8,732.12	8,732.12		(6,535.86)			2,196.26	2,196.26		
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/14	09/01/14	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/14	09/01/14	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/14	09/01/14	91,945.14	91,945.14		(48,636.81)			43,308.33	43,308.33		
	2003 AB MF Reading Road Total				166,475.71	166,475.71	0.00	(91,982.66)	0.00	0.00	74,493.05	74,493.05	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/14	09/01/14	146,940.59	146,940.59	54,315.00				201,255.59	201,255.59		
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/14	09/01/14	398.67	398.67					398.67	398.67		
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/14	09/01/14	8,872.82	8,872.82		(4,746.62)			4,126.20	4,126.20		
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/14	09/01/14	252,267.18	252,267.18		(20,352.14)			231,915.04	231,915.04		
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/14	09/01/14	16,909.29	16,909.29	43,744.00				60,653.29	60,653.29		
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/14	09/01/14	106,284.26	106,284.26		(50,000.01)			56,284.25	56,284.25		
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/14	09/01/14	230,263.83	230,263.83		(115,750.01)			114,513.82	114,513.82		
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/14	09/01/14	13,800.07	13,800.07		(3,292.33)			10,507.74	10,507.74		
	2003 AB MF North Vista Apts Total				775,736.71	775,736.71	98,059.00	(194,141.11)	0.00	0.00	679,654.60	679,654.60	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/14	Beginning Market Value 05/31/14	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/14	Ending Market Value 08/31/14	Change In Market Value	Recognized Gain
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/14	09/01/14	30,039.82	30,039.82		(15,483.71)			14,556.11	14,556.11		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/14	09/01/14	139,959.00	139,959.00	12,750.00				152,709.00	152,709.00		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/14	09/01/14	88,014.55	88,014.55	29,220.00				117,234.55	117,234.55		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/14	09/01/14	33.02	33.02					33.02	33.02		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/14	09/01/14	10,869.65	10,869.65	32,113.41				42,983.06	42,983.06		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/14	09/01/14	90,875.42	90,875.42		(34,999.98)			55,875.44	55,875.44		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/14	09/01/14	193,128.23	193,128.23		(83,499.98)			109,628.25	109,628.25		
	2003 AB MF West Virginia Apts Total				552,919.69	552,919.69	74,083.41	(133,983.67)	0.00	0.00	493,019.43	493,019.43	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	08/01/14	09/01/14	97,990.51	97,990.51	2.94				97,993.45	97,993.45		
Mutual Fund	2003 AB MF Primrose Houston	0.00	08/01/14	09/01/14	2,759.82	2,759.82	4,118.19				6,878.01	6,878.01		
	2003 AB MF Primrose Houston Total				100,750.33	100,750.33	4,121.13	0.00	0.00	0.00	104,871.46	104,871.46	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/14	09/01/14	85,940.39	85,940.39		(56,943.00)			28,997.39	28,997.39		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/14	09/01/14	66,174.00	66,174.00	15,627.27				81,801.27	81,801.27		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/14	09/01/14	71,209.19	71,209.19		(70,855.10)			354.09	354.09		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/14	09/01/14	19,646.06	19,646.06		(17,672.56)			1,973.50	1,973.50		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/14	09/01/14	878.25	878.25					878.25	878.25		
	2003 AB MF Timber Oaks Apts Total				243,847.89	243,847.89	15,627.27	(145,470.66)	0.00	0.00	114,004.50	114,004.50	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	08/01/14	09/01/14	99,271.25	99,271.25					99,271.25	99,271.25		
Mutual Fund	2003 AB MF Ash Creek	0.00	08/01/14	09/01/14	6,384.85	6,384.85		(1,605.13)			4,779.72	4,779.72		
	2003 AB MF Ash Creek Total				105,656.10	105,656.10	0.00	(1,605.13)	0.00	0.00	104,050.97	104,050.97	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	08/01/14	09/01/14	18,161.57	18,161.57					18,161.57	18,161.57		
Mutual Fund	2003 AB MF Peninsula	0.01	08/01/14	09/01/14	148,063.16	148,063.16	207,075.91				355,139.07	355,139.07		
Mutual Fund	2003 AB MF Peninsula	0.01	08/01/14	09/01/14	4,209.91	4,209.91	0.11				4,210.02	4,210.02		
	2003 AB MF Peninsula Total				170,434.64	170,434.64	207,076.02	0.00	0.00	0.00	377,510.66	377,510.66	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	08/01/14	09/01/14	108,784.52	108,784.52	105,992.22				214,776.74	214,776.74		
Mutual Fund	2003 AB Arlington Villas	0.00	08/01/14	09/01/14	6,623.80	6,623.80	5,800.41				12,424.21	12,424.21		
	2003 AB Arlington Villas Total				115,408.32	115,408.32	111,792.63	0.00	0.00	0.00	227,200.95	227,200.95	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/14	09/01/14	13,881.34	13,881.34	6,027.78				19,909.12	19,909.12		
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/14	09/01/14	150,693.37	150,693.37	14,498.40				165,191.77	165,191.77		
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/14	09/01/14	545.04	545.04	1,635.12				2,180.16	2,180.16		
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/14	09/01/14	150,679.19	150,679.19	83,469.89				234,149.08	234,149.08		
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/14	09/01/14	29,696.89	29,696.89	32,747.00				62,443.89	62,443.89		
	2003 AB Parkview Twnhms Total				345,495.83	345,495.83	138,378.19	0.00	0.00	0.00	483,874.02	483,874.02	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	08/01/14	09/01/14	434,404.63	434,404.63		(345,021.16)			89,383.47	89,383.47		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	08/01/14	09/01/14	35,015.18	35,015.18	11,454.17				46,469.35	46,469.35		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	08/01/14	09/01/14	683.70	683.70					683.70	683.70		
	2003 MF NHP-Asmara-Refunding Total				470,103.51	470,103.51	11,454.17	(345,021.16)	0.00	0.00	136,536.52	136,536.52	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	08/01/14	09/01/14	5,837.34	5,837.34	3,758.13				9,595.47	9,595.47		
Mutual Fund	2004 A&B Timber Ridge	0.00	08/01/14	09/01/14	61,673.82	61,673.82		(250.16)			61,423.66	61,423.66		
	2004 A&B Timber Ridge Total				67,511.16	67,511.16	3,758.13	(250.16)	0.00	0.00	71,019.13	71,019.13	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	08/01/14	09/01/14	63,962.90	63,962.90		(17,585.07)			46,377.83	46,377.83		
Mutual Fund	2004 A&B Century Park	0.00	08/01/14	09/01/14	33,905.05	33,905.05	45,706.26				79,611.31	79,611.31		
Mutual Fund	2004 A&B Century Park	0.00	08/01/14	09/01/14	1,628.42	1,628.42					1,628.42	1,628.42		
Mutual Fund	2004 A&B Century Park	0.00	08/01/14	09/01/14	1,701.36	1,701.36	0.01				1,701.37	1,701.37		
Mutual Fund	2004 A&B Century Park	0.00	08/01/14	09/01/14	125,047.17	125,047.17		(44,999.99)			80,047.18	80,047.18		
Mutual Fund	2004 A&B Century Park	0.00	08/01/14	09/01/14	103,808.97	103,808.97	15,000.00				118,808.97	118,808.97		
Mutual Fund	2004 A&B Century Park	0.00	08/01/14	09/01/14	303,933.25	303,933.25		(119,051.25)			184,882.00	184,882.00		
	2004 A&B Century Park Total				633,987.12	633,987.12	60,706.27	(181,636.31)	0.00	0.00	513,057.08	513,057.08	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/14	09/01/14	0.17	0.17					0.17	0.17		

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Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/14	09/01/14	163,826.36	163,826.36	85,258.28				249,084.64	249,084.64		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/14	09/01/14	157,574.17	157,574.17	14,149.33				171,723.50	171,723.50		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/14	09/01/14	73,196.87	73,196.87					73,196.87	73,196.87		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/14	09/01/14	14,499.97	14,499.97	6,599.73				21,099.70	21,099.70		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/14	09/01/14	26,299.86	26,299.86	136,701.00				163,000.86	163,000.86		
	2004 A&B MF Veterans Memorial Total				435,397.40	435,397.40	242,708.34		0.00	0.00	678,105.74	678,105.74	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/14	09/01/14	72,930.33	72,930.33	9,034.14				81,964.47	81,964.47		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/14	09/01/14	77,208.82	77,208.82		(5,339.06)			71,869.76	71,869.76		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/14	09/01/14	20,290.41	20,290.41	0.51				20,290.92	20,290.92		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/14	09/01/14	11,555.56	11,555.56	4,310.77				15,865.63	15,865.63		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/14	09/01/14	78,119.74	78,119.74	41,225.90				119,345.64	119,345.64		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/14	09/01/14	0.12	0.12					0.12	0.12		
	2004 MF Rush Creek Apts Total				260,104.98	260,104.98	54,570.62	(5,339.06)	0.00	0.00	309,336.54	309,336.54	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/14	09/01/14	172,827.25	172,827.25	285.26				173,112.51	173,112.51		
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/14	09/01/14	138,213.07	138,213.07	41,759.13				179,972.20	179,972.20		
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/14	09/01/14	363,249.82	363,249.82		(217,095.10)			146,154.72	146,154.72		
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/14	09/01/14	10,998.72	10,998.72		(8,818.72)			2,180.00	2,180.00		
	2004 MF Humble Parkway Total				685,288.86	685,288.86	42,044.39	(225,913.82)	0.00	0.00	501,419.43	501,419.43	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/14	09/01/14	51,127.95	51,127.95	53,560.82				104,688.77	104,688.77		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/14	09/01/14	2,283.42	2,283.42					2,283.42	2,283.42		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/14	09/01/14	18,821.95	18,821.95	6,403.06				25,225.01	25,225.01		
	2004 MF Chisholm Trail Apts Total				72,233.32	72,233.32	59,963.88		0.00	0.00	132,197.20	132,197.20	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	08/01/14	09/01/14	68,231.16	68,231.16	50,095.86				118,327.02	118,327.02		
Mutual Fund	2004 MF Evergreen	0.00	08/01/14	09/01/14	1,016.29	1,016.29	6,039.99				7,056.28	7,056.28		
Mutual Fund	2004 MF Evergreen	0.00	08/01/14	09/01/14	10,008.86	10,008.86	164.82				10,173.68	10,173.68		
Mutual Fund	2004 MF Evergreen	0.00	08/01/14	09/01/14	76,871.95	76,871.95		(164.80)			76,707.15	76,707.15		
Mutual Fund	2004 MF Evergreen	0.00	08/01/14	09/01/14	846.60	846.60		(0.01)			846.59	846.59		
Mutual Fund	2004 MF Evergreen	0.00	08/01/14	09/01/14	467,693.71	467,693.71	15,373.44				483,067.15	483,067.15		
	2004 MF Evergreen Total				624,668.57	624,668.57	71,674.11	(164.81)	0.00	0.00	696,177.87	696,177.87	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	08/01/14	09/01/14	10,260.04	10,260.04	4,238.92				14,498.96	14,498.96		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	08/01/14	09/01/14	48,063.36	48,063.36	56,014.05				104,077.41	104,077.41		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	08/01/14	09/01/14	1,087.29	1,087.29					1,087.29	1,087.29		
	2004 MF Montgomery Pines Apts Total				59,410.69	59,410.69	60,252.97		0.00	0.00	119,663.66	119,663.66	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/14	09/01/14	392.77	392.77					392.77	392.77		
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/14	09/01/14	0.13	0.13					0.13	0.13		
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/14	09/01/14	22,834.76	22,834.76	2,503.75				25,338.51	25,338.51		
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/14	09/01/14	22,645.72	22,645.72	33,938.22				56,583.94	56,583.94		
	2004 MF Bristol Apts Total				45,873.38	45,873.38	36,441.97		0.00	0.00	82,315.35	82,315.35	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/14	09/01/14	15,934.72	15,934.72	4,037.73				19,972.45	19,972.45		
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/14	09/01/14	38,765.34	38,765.34	39,380.09				78,145.43	78,145.43		
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/14	09/01/14	0.21	0.21					0.21	0.21		
	2004 MF Pinnacle Apts Total				54,700.27	54,700.27	43,417.82		0.00	0.00	98,118.09	98,118.09	0.00	0.00
Mutual Fund	2004 MF Tranquility Bay Apts				2,562.63	2,562.63		(2,562.63)						
	2004 MF Tranquility Bay Apts Total				2,562.63	2,562.63	0.00	(2,562.63)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/14	09/01/14	90,973.93	90,973.93	55,953.81				146,927.74	146,927.74		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/14	09/01/14	319,328.26	319,328.26		(10,501.26)			308,827.00	308,827.00		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/14	09/01/14	8,436.54	8,436.54	138.91				8,575.45	8,575.45		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/14	09/01/14	52,091.61	52,091.61		(138.90)			51,952.71	51,952.71		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/14	09/01/14	14,109.98	14,109.98		(10,192.20)			3,917.78	3,917.78		
	2004 MF Churchill @ Pinnacle Total				484,940.32	484,940.32	56,092.72	(20,832.36)	0.00	0.00	520,200.68	520,200.68	0.00	0.00

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Mutual Fund	2004 MF Village Fair	0.00	08/01/14	09/01/14	125,725.49	125,725.49		(2,176.37)			123,549.12	123,549.12		
Mutual Fund	2004 MF Village Fair	0.00	08/01/14	09/01/14	54,450.94	54,450.94		(4,405.77)			50,045.17	50,045.17		
Mutual Fund	2004 MF Village Fair	0.00	08/01/14	09/01/14	107,443.81	107,443.81		(0.01)			107,443.80	107,443.80		
Mutual Fund	2004 MF Village Fair	0.00	08/01/14	09/01/14	11,923.12	11,923.12	5,947.77				17,870.89	17,870.89		
	2004 MF Village Fair Total				299,543.36	299,543.36	5,947.77	(6,582.15)	0.00	0.00	298,908.98	298,908.98	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	08/01/14	09/01/14	20,329.02	20,329.02	7,305.00				27,634.02	27,634.02		
Mutual Fund	2005 MF Pecan Grove	0.01	08/01/14	09/01/14	0.52	0.52	0.03				0.55	0.55		
	2005 MF Pecan Grove Total				20,329.54	20,329.54	7,305.03	0.00	0.00	0.00	27,634.57	27,634.57	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/14	09/01/14	27,124.68	27,124.68	5,411.22				32,535.90	32,535.90		
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/14	09/01/14	7,735.82	7,735.82		(5,784.18)			1,951.64	1,951.64		
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/14	09/01/14	117,400.00	117,400.00		(26,190.94)			91,209.06	91,209.06		
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/14	09/01/14	106,109.37	106,109.37	18,581.07				124,690.44	124,690.44		
	2005 MF Prairie Oaks Total				258,369.87	258,369.87	23,992.29	(31,975.12)	0.00	0.00	250,387.04	250,387.04	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	08/01/14	09/01/14	3,543.69	3,543.69	4.25				3,547.94	3,547.94		
Mutual Fund	2005 MF Port Royal	0.00	08/01/14	09/01/14	14,847.92	14,847.92	7,246.74				22,094.66	22,094.66		
	2005 MF Port Royal Total				18,391.61	18,391.61	7,250.99	0.00	0.00	0.00	25,642.60	25,642.60	0.00	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/14	09/01/14	44,841.58	44,841.58	21,447.42				66,289.00	66,289.00		
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/14	09/01/14	517.09	517.09					517.09	517.09		
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/14	09/01/14	12,293.45	12,293.45	6,564.00				18,857.45	18,857.45		
	2005 MF Mission Del Rio Total				57,652.12	57,652.12	28,011.42	0.00	0.00	0.00	85,663.54	85,663.54	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/14	09/01/14	25,935.95	25,935.95	260.49				26,196.44	26,196.44		
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/14	09/01/14	10.84	10.84	0.60				11.44	11.44		
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/14	09/01/14	27.55	27.55					27.55	27.55		
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/14	09/01/14	38,544.50	38,544.50	38,834.69				77,379.19	77,379.19		
	2005 MF Atascocita Apts Total				64,518.84	64,518.84	39,095.78	0.00	0.00	0.00	103,614.62	103,614.62	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/14	09/01/14	5,436.14	5,436.14	4,905.83				10,341.97	10,341.97		
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/14	09/01/14	916.50	916.50					916.50	916.50		
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/14	09/01/14	86.21	86.21					86.21	86.21		
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/14	09/01/14	1,826.70	1,826.70					1,826.70	1,826.70		
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/14	09/01/14	109,424.74	109,424.74	26,466.86				135,891.60	135,891.60		
	2005 MF Tower Ridge Total				117,690.29	117,690.29	31,372.69	0.00	0.00	0.00	149,062.98	149,062.98	0.00	0.00
GNMA	2005 MF Prairie Ranch	4.99	03/28/06	01/15/45	11,293,993.86	11,668,728.58			(37,429.60)		11,256,564.26	11,589,308.30	(41,990.68)	
Inv Agmt	2005 MF Prairie Ranch	3.25	12/06/05	01/20/45	323,043.95	323,043.95		(186,663.07)			136,380.88	136,380.88		
Mutual Fund	2005 MF Prairie Ranch	0.00	08/01/14	09/01/14	3,587.16	3,587.16					3,587.16	3,587.16		
Mutual Fund	2005 MF Prairie Ranch				262.14	262.14		(262.14)						
	2005 MF Prairie Ranch Total				11,620,887.11	11,995,621.83	0.00	(186,925.21)	(37,429.60)	0.00	11,396,532.30	11,729,276.34	(41,990.68)	0.00
Mutual Fund	2005 MF St. Augustine	0.00	08/01/14	09/01/14	0.05	0.05					0.05	0.05		
Mutual Fund	2005 MF St. Augustine	0.00	08/01/14	09/01/14	52,100.13	52,100.13	26,025.70				78,125.83	78,125.83		
Mutual Fund	2005 MF St. Augustine	0.00	08/01/14	09/01/14	20,847.75	20,847.75		(10,142.19)			10,705.56	10,705.56		
Mutual Fund	2005 MF St. Augustine	0.00	08/01/14	09/01/14	12.66	12.66					12.66	12.66		
	2005 MF St. Augustine Total				72,960.59	72,960.59	26,025.70	(10,142.19)	0.00	0.00	88,844.10	88,844.10	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.04	08/01/14	09/01/14	48,822.12	48,822.12	36,618.30				85,440.42	85,440.42		
Mutual Fund	2005 MF Park Manor	0.04	08/01/14	09/01/14	2,994.84	2,994.84		(2,993.97)			0.87	0.87		
Mutual Fund	2005 MF Park Manor	0.04	08/01/14	09/01/14	46,268.06	46,268.06		(10,812.63)			35,455.43	35,455.43		
Mutual Fund	2005 MF Park Manor	0.04	08/01/14	09/01/14	613.31	613.31	0.04				613.35	613.35		
	2005 MF Park Manor Total				98,698.33	98,698.33	36,618.34	(13,806.60)	0.00	0.00	121,510.07	121,510.07	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/14	09/01/14	15,478.63	15,478.63	5,004.26				20,482.89	20,482.89		
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/14	09/01/14	53,729.27	53,729.27	23,588.91				77,318.18	77,318.18		
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/14	09/01/14	70,916.23	70,916.23	92.18				71,008.41	71,008.41		
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/14	09/01/14	625,016.72	625,016.72	0.06				625,016.78	625,016.78		

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Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/14	09/01/14	30,170.39	30,170.39		(16,126.27)			14,044.12	14,044.12		
	2005 MF Pr Mockingbird Total				795,311.24	795,311.24	28,685.41	(16,126.27)	0.00	0.00	807,870.38	807,870.38	0.00	0.00
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	08/01/14	09/01/14	411.19	411.19					411.19	411.19		
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	08/01/14	09/01/14	120.07	120.07					120.07	120.07		
	2005 MF PI @ Chase Oaks Total				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	08/01/14	09/01/14	138,065.41	138,065.41		(80,970.70)			57,094.71	57,094.71		
Mutual Fund	2006 MF Coral Hills	0.00	08/01/14	09/01/14	2,640.14	2,640.14	1,126.48				3,766.62	3,766.62		
	2006 MF Coral Hills Total				140,705.55	140,705.55	1,126.48	(80,970.70)	0.00	0.00	60,861.33	60,861.33	0.00	0.00
Mutual Fund	2006 MF Harris Branch	0.00	08/01/14	09/01/14	22,820.56	22,820.56	64,367.79				87,188.35	87,188.35		
Mutual Fund	2006 MF Harris Branch	0.00	08/01/14	09/01/14	8,294.32	8,294.32					8,294.32	8,294.32		
Mutual Fund	2006 MF Harris Branch	0.00	08/01/14	09/01/14	27,950.63	27,950.63	9,751.76				37,702.39	37,702.39		
Mutual Fund	2006 MF Harris Branch	0.00	08/01/14	09/01/14	17,348.76	17,348.76					17,348.76	17,348.76		
	2006 MF Harris Branch Total				76,414.27	76,414.27	74,119.55	0.00	0.00	0.00	150,533.82	150,533.82	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	08/01/14	09/01/14	46,084.59	46,084.59	3,560.21				49,644.80	49,644.80		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/14	09/01/14	1.29	1.29	0.03				1.32	1.32		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/14	09/01/14	240,561.70	240,561.70	0.03				240,561.73	240,561.73		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/14	09/01/14	9,166.66	9,166.66	15,000.00				24,166.66	24,166.66		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/14	09/01/14	67,291.31	67,291.31	99,783.75				167,075.06	167,075.06		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/14	09/01/14	6,758.25	6,758.25	2,549.96				9,308.21	9,308.21		
	2006 MF Bella Vista Total				369,863.80	369,863.80	120,893.98	0.00	0.00	0.00	490,757.78	490,757.78	0.00	0.00
Mutual Fund	2006 MF Village Park	0.00	08/01/14	09/01/14	7,171.28	7,171.28		(3,910.00)			3,261.28	3,261.28		
Mutual Fund	2006 MF Village Park	0.00	08/01/14	09/01/14	351,963.52	351,963.52		(167,635.76)			184,327.76	184,327.76		
	2006 MF Village Park Total				359,134.80	359,134.80	0.00	(171,545.76)	0.00	0.00	187,589.04	187,589.04	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	08/01/14	09/01/14	3,825.60	3,825.60	8,120.00				11,945.60	11,945.60		
Mutual Fund	2006 MF Oakmoor	0.00	08/01/14	09/01/14	170,010.03	170,010.03	20,666.64				190,676.67	190,676.67		
Mutual Fund	2006 MF Oakmoor	0.00	08/01/14	09/01/14	5.17	5.17	79,753.64				79,758.63	79,758.63		
Mutual Fund	2006 MF Oakmoor	0.00	08/01/14	09/01/14	237,637.63	237,637.63	137,939.64				375,577.27	375,577.27		
	2006 MF Oakmoor Total				411,478.43	411,478.43	246,479.74	0.00	0.00	0.00	657,958.17	657,958.17	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	08/01/14	09/01/14	32,146.53	32,146.53		(19,219.81)			12,926.72	12,926.72		
Mutual Fund	2006 MF Sunset Pointe	0.00	08/01/14	09/01/14	1,317.49	1,317.49					1,317.49	1,317.49		
Mutual Fund	2006 MF Sunset Pointe	0.00	08/01/14	09/01/14	0.23	0.23					0.23	0.23		
Mutual Fund	2006 MF Sunset Pointe	0.00	08/01/14	09/01/14	1,032,023.56	1,032,023.56	63,241.16				1,095,264.72	1,095,264.72		
	2006 MF Sunset Pointe Total				1,065,487.81	1,065,487.81	63,241.16	(19,219.81)	0.00	0.00	1,109,509.16	1,109,509.16	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	08/01/14	09/01/14	161,675.79	161,675.79	162,081.37				323,757.16	323,757.16		
	2006 MF Hillcrest Total				161,675.79	161,675.79	162,081.37	0.00	0.00	0.00	323,757.16	323,757.16	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.04	08/01/14	09/01/14	3.36	3.36					3.36	3.36		
Mutual Fund	2006 MF Pleasant Village	0.04	08/01/14	09/01/14	8,626.04	8,626.04					8,626.04	8,626.04		
Mutual Fund	2006 MF Pleasant Village	0.04	08/01/14	09/01/14	1,620.37	1,620.37	0.08				1,620.45	1,620.45		
Mutual Fund	2006 MF Pleasant Village	0.04	08/01/14	09/01/14	25,146.62	25,146.62	1.27				25,147.89	25,147.89		
Mutual Fund	2006 MF Pleasant Village	0.04	08/01/14	09/01/14	4.23	4.23	0.43				4.66	4.66		
	2006 MF Pleasant Village Total				35,400.62	35,400.62	1.78	0.00	0.00	0.00	35,402.40	35,402.40	0.00	0.00
Mutual Fund	2006 MF Grove Village	0.04	08/01/14	09/01/14	0.81	0.81					0.81	0.81		
Mutual Fund	2006 MF Grove Village	0.04	08/01/14	09/01/14	26,619.82	26,619.82	1.35				26,621.17	26,621.17		
Mutual Fund	2006 MF Grove Village	0.04	08/01/14	09/01/14	17.19	17.19	0.52				17.71	17.71		
Mutual Fund	2006 MF Grove Village	0.04	08/01/14	09/01/14	10,171.59	10,171.59					10,171.59	10,171.59		
Mutual Fund	2006 MF Grove Village	0.04	08/01/14	09/01/14	2.61	2.61					2.61	2.61		
	2006 MF Grove Village Total				36,812.02	36,812.02	1.87	0.00	0.00	0.00	36,813.89	36,813.89	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	08/01/14	09/01/14	31,921.86	31,921.86	3,488.44				35,410.30	35,410.30		
Mutual Fund	2006 MF Red Hills	0.00	08/01/14	09/01/14	48.48	48.48					48.48	48.48		

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Mutual Fund	2006 MF Red Hills	0.00	08/01/14	09/01/14	57,317.96	57,317.96	15,931.00				73,248.96	73,248.96		
Mutual Fund	2006 MF Red Hills	0.00	08/01/14	09/01/14	11.74	11.74					11.74	11.74		
	2006 MF Red Hills Total				89,300.04	89,300.04	19,419.44	0.00	0.00	0.00	108,719.48	108,719.48	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/14	09/01/14	10,099.19	10,099.19					10,099.19	10,099.19		
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/14	09/01/14	24,349.03	24,349.03	2,396.37				26,745.40	26,745.40		
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/14	09/01/14	96.85	96.85					96.85	96.85		
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/14	09/01/14	20,174.71	20,174.71	23,622.00				43,796.71	43,796.71		
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/14	09/01/14	11.68	11.68					11.68	11.68		
	2006 MF Champion Crossing Total				54,731.46	54,731.46	26,018.37	0.00	0.00	0.00	80,749.83	80,749.83	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	08/01/14	09/01/14	462,946.35	462,946.35					462,946.35	462,946.35		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/14	09/01/14	51,176.63	51,176.63	6,208.42				57,385.05	57,385.05		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/14	09/01/14	0.02	0.02					0.02	0.02		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/14	09/01/14	164,731.52	164,731.52	94,723.02				259,454.54	259,454.54		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/14	09/01/14	203,285.98	203,285.98	13,679.43				216,965.41	216,965.41		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/14	09/01/14	59,959.56	59,959.56		(125.45)			59,834.11	59,834.11		
	2006 MF Meadowlands Total				942,100.06	942,100.06	114,610.87	(125.45)	0.00	0.00	1,056,585.48	1,056,585.48	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/14	09/01/14	14,506.70	14,506.70	6,062.49				20,569.19	20,569.19		
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/14	09/01/14	64,949.48	64,949.48	73,203.18				138,152.66	138,152.66		
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/14	09/01/14	223,379.42	223,379.42	217,595.04				440,974.46	440,974.46		
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/14	09/01/14	318,507.10	318,507.10	15,625.02				334,132.12	334,132.12		
	2006 MF East Texas Pines Total				621,342.70	621,342.70	312,485.73	0.00	0.00	0.00	933,828.43	933,828.43	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/14	09/01/14	44.00	44.00					44.00	44.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/14	09/01/14	49,669.49	49,669.49	28,290.00				77,959.49	77,959.49		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/14	09/01/14	3,620.88	3,620.88	22,665.00				26,285.88	26,285.88		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/14	09/01/14	19,840.41	19,840.41	6,999.99				26,840.40	26,840.40		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/14	09/01/14	19.00	19.00					19.00	19.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/14	09/01/14	402.42	402.42					402.42	402.42		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/14	09/01/14	0.74	0.74					0.74	0.74		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/14	09/01/14	16,223.41	16,223.41	1,072.25				17,295.66	17,295.66		
	2006 MF Villas at Henderson Total				89,820.35	89,820.35	59,027.24	0.00	0.00	0.00	148,847.59	148,847.59	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.00	08/01/14	09/01/14	258,350.31	258,350.31		(145,729.16)			112,621.15	112,621.15		
Mutual Fund	2006 MF Aspen Parks Apts	0.00	08/01/14	09/01/14	6,432.62	6,432.62	6,372.70				12,805.32	12,805.32		
Mutual Fund	2006 MF Aspen Parks Apts	0.00	08/01/14	09/01/14	5,650.46	5,650.46	0.14				5,650.60	5,650.60		
	2006 MF Aspen Parks Apts Total				270,433.39	270,433.39	6,372.84	(145,729.16)	0.00	0.00	131,077.07	131,077.07	0.00	0.00
Mutual Fund	2006 MF Idlewilde Apts	0.00	08/01/14	09/01/14	17,945.56	17,945.56	6,391.64				24,337.20	24,337.20		
Mutual Fund	2006 MF Idlewilde Apts	0.00	08/01/14	09/01/14	108,348.51	108,348.51		(79,433.36)			28,915.15	28,915.15		
Mutual Fund	2006 MF Idlewilde Apts	0.00	08/01/14	09/01/14	11,585.83	11,585.83					11,585.83	11,585.83		
Mutual Fund	2006 MF Idlewilde Apts	0.00	08/01/14	09/01/14	0.97	0.97					0.97	0.97		
	2006 MF Idlewilde Apts Total				137,880.87	137,880.87	6,391.64	(79,433.36)	0.00	0.00	64,839.15	64,839.15	0.00	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/14	09/01/14	6,736.97	6,736.97	6,401.59				13,138.56	13,138.56		
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/14	09/01/14	888.02	888.02					888.02	888.02		
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/14	09/01/14	109,869.30	109,869.30		(79,433.36)			30,435.94	30,435.94		
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/14	09/01/14	1,708.18	1,708.18					1,708.18	1,708.18		
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/14	09/01/14	0.97	0.97					0.97	0.97		
	2007 MF Landcaster Apts Total				119,203.44	119,203.44	6,401.59	(79,433.36)	0.00	0.00	46,171.67	46,171.67	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	08/01/14	09/01/14	120,978.55	120,978.55	13,652.92				134,631.47	134,631.47		
Mutual Fund	2007 MF Park Place	0.01	08/01/14	09/01/14	118,214.05	118,214.05	59,836.65				178,050.70	178,050.70		
Mutual Fund	2007 MF Park Place	0.01	08/01/14	09/01/14	67,632.41	67,632.41		(120.34)			67,512.07	67,512.07		
Mutual Fund	2007 MF Park Place	0.01	08/01/14	09/01/14	9,864.82	9,864.82	4,212.88				14,077.70	14,077.70		
	2007 MF Park Place Total				316,689.83	316,689.83	77,702.45	(120.34)	0.00	0.00	394,271.94	394,271.94	0.00	0.00

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Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/14	09/01/14	8,865.95	8,865.95	23,871.00				32,736.95	32,736.95		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/14	09/01/14	4,679.50	4,679.50					4,679.50	4,679.50		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/14	09/01/14	8,361.48	8,361.48	2,874.46				11,235.94	11,235.94		
	2007 MF Terrace @ Cibolo Total				21,906.93	21,906.93	26,745.46	0.00	0.00	0.00	48,652.39	48,652.39	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	08/01/14	09/01/14	106,125.94	106,125.94	59,729.98				165,855.92	165,855.92		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/14	09/01/14	119,414.45	119,414.45	9,602.89				129,017.34	129,017.34		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/14	09/01/14	57,424.16	57,424.16		(106.59)			57,317.57	57,317.57		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/14	09/01/14	7,323.44	7,323.44	106.70				7,430.14	7,430.14		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/14	09/01/14	10.28	10.28					10.28	10.28		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/14	09/01/14	10,056.23	10,056.23	5,218.19				15,274.42	15,274.42		
	2007 MF Santora Villas Total				300,354.50	300,354.50	74,657.76	(106.59)	0.00	0.00	374,905.67	374,905.67	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	16,206,757.17	16,882,392.01			(45,477.69)		16,161,279.48	16,809,918.97	(26,995.35)	
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	381,691.82	381,691.82		(245,135.81)			136,556.01	136,556.01		
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	08/01/14	09/01/14	7,762.20	7,762.20					7,762.20	7,762.20		
	2007 A/B MF Villas @ Mesquite Total				16,596,211.19	17,271,846.03	0.00	(245,135.81)	(45,477.69)	0.00	16,305,597.69	16,954,237.18	(26,995.35)	0.00
GNMA	2007 MF Summit Point	5.32	10/01/10	06/15/47	9,133,327.31	9,742,337.58			(24,167.55)		9,109,159.76	9,705,263.17	(12,906.86)	
Mutual Fund	2007 MF Summit Point	0.00	08/01/14	09/01/14	380,762.47	380,762.47		(152,022.16)			228,740.31	228,740.31		
Mutual Fund	2007 MF Summit Point	0.00	08/01/14	09/01/14	8,152.38	8,152.38		(8,152.36)			0.02	0.02		
	2007 MF Summit Point Total				9,522,242.16	10,131,252.43	0.00	(160,174.52)	(24,167.55)	0.00	9,337,900.09	9,934,003.50	(12,906.86)	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/14	09/01/14	11,667.46	11,667.46		(6,604.55)			5,062.91	5,062.91		
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/14	09/01/14	104,234.86	104,234.86	50,270.94				154,505.80	154,505.80		
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/14	09/01/14	74,935.83	74,935.83	865.49				75,801.32	75,801.32		
	2007 MF Costa Rialto Total				190,838.15	190,838.15	51,136.43	(6,604.55)	0.00	0.00	235,370.03	235,370.03	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/14	09/01/14	25,973.09	25,973.09		(19,013.45)			6,959.64	6,959.64		
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/14	09/01/14	4.59	4.59					4.59	4.59		
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/14	09/01/14	56,529.76	56,529.76	34,485.96				91,015.72	91,015.72		
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/14	09/01/14	570.00	570.00					570.00	570.00		
	2007 MF Windshire Apts Total				83,077.44	83,077.44	34,485.96	(19,013.45)	0.00	0.00	98,549.95	98,549.95	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.00	08/01/14	09/01/14	6,146.27	6,146.27	4,575.82				10,722.09	10,722.09		
	2007 MF Residences @ Onion Crk Total				6,146.27	6,146.27	4,575.82	0.00	0.00	0.00	10,722.09	10,722.09	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	08/01/14	09/01/14	17,896.20	17,896.20	140.38				18,036.58	18,036.58		
Mutual Fund	2008 MF West Oaks Apts	0.01	08/01/14	09/01/14	24,292.33	24,292.33		(14,698.90)			9,593.43	9,593.43		
	2008 MF West Oaks Apts Total				42,188.53	42,188.53	140.38	(14,698.90)	0.00	0.00	27,630.01	27,630.01	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	08/01/14	09/01/14	13.16	13.16	0.66				13.82	13.82		
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	08/01/14	09/01/14	0.03	0.03	14,815.75				14,815.78	14,815.78		
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	08/01/14	09/01/14	23,572.75	23,572.75		(15,385.48)			8,187.27	8,187.27		
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	08/01/14	09/01/14	21,925.03	21,925.03	35,153.69				57,078.72	57,078.72		
	2008 MF Costa Ibiza Apts Total				45,510.97	45,510.97	49,970.10	(15,385.48)	0.00	0.00	80,095.59	80,095.59	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	08/01/14	09/01/14	1,433.08	1,433.08	0.59				1,433.67	1,433.67		
Mutual Fund	2008 MF Addison Park Apts	0.01	08/01/14	09/01/14	78,212.60	78,212.60		(50,455.46)			27,757.14	27,757.14		
Mutual Fund	2008 MF Addison Park Apts	0.01	08/01/14	09/01/14	21,723.96	21,723.96		(19,370.79)			2,353.17	2,353.17		
	2008 MF Addison Park Apts Total				101,369.64	101,369.64	0.59	(69,826.25)	0.00	0.00	31,543.98	31,543.98	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	08/01/14	09/01/14	1.67	1.67					1.67	1.67		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	08/01/14	09/01/14	70,292.11	70,292.11	6,310.00				76,602.11	76,602.11		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	08/01/14	09/01/14	95,337.18	95,337.18		(60,559.25)			34,777.93	34,777.93		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	08/01/14	09/01/14	2.80	2.80					2.80	2.80		
	2008 MF Alta Cullen Ref Total				165,633.76	165,633.76	6,310.00	(60,559.25)	0.00	0.00	111,384.51	111,384.51	0.00	0.00

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Mutual Fund	2009 MF Costa Mariposa	0.01	08/01/14	09/01/14	16,934.98	16,934.98	6,067.97				23,002.95	23,002.95	0.00	0.00
	2009 MF Costa Mariposa Total				16,934.98	16,934.98	6,067.97	0.00	0.00	0.00	23,002.95	23,002.95	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/14	09/01/14	2,916.95	2,916.95	250.06				3,167.01	3,167.01		
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/14	09/01/14	124,715.13	124,715.13		(68,487.90)			56,227.23	56,227.23		
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/14	09/01/14	0.02	0.02					0.02	0.02		
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/14	09/01/14	0.17	0.17					0.17	0.17		
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/14	09/01/14	27,525.55	27,525.55		(19,268.61)			8,256.94	8,256.94		
	2009 MF Woodmont Apts Total				155,157.82	155,157.82	250.06	(87,756.51)	0.00	0.00	67,651.37	67,651.37	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/14	09/01/14	11,612,971.39	11,612,971.39		(3,615,359.89)			7,997,611.50	7,997,611.50		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/14	09/01/14	30,379.07	30,379.07	0.92				30,379.99	30,379.99		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/14	09/01/14	3,737,759.14	3,737,759.14	2,765,866.35				6,503,625.49	6,503,625.49		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/14	09/01/14	5,000.00	5,000.00					5,000.00	5,000.00		
Mutual Fund	2013 MF Waters @ Willow Run				7,500.00	7,500.00		(7,500.00)						
	2013 MF Waters @ Willow Run Total				15,393,609.60	15,393,609.60	2,765,867.27	(3,622,859.89)	0.00	0.00	14,536,616.98	14,536,616.98	0.00	0.00
Mutual Fund	2014 MF Northcrest Apts	0.01	08/01/14	09/01/14			1,687,367.01				1,687,367.01	1,687,367.01		
Mutual Fund	2014 MF Northcrest Apts	0.01	08/01/14	09/01/14			11,000.00				11,000.00	11,000.00		
Mutual Fund	2014 MF Northcrest Apts	0.01	08/01/14	09/01/14			1,212,657.48				1,212,657.48	1,212,657.48		
	2014 MF Northcrest Apts Total				0.00	0.00	2,911,024.49	0.00	0.00	0.00	2,911,024.49	2,911,024.49	0.00	0.00
Mutual Fund	2014 MF Pine Haven Apts	0.01	08/01/14	09/01/14			1,400,011.78				1,400,011.78	1,400,011.78		
Mutual Fund	2014 MF Pine Haven Apts	0.01	08/01/14	09/01/14			10,000.00				10,000.00	10,000.00		
Mutual Fund	2014 MF Pine Haven Apts	0.01	08/01/14	09/01/14			1,300,011.16				1,300,011.16	1,300,011.16		
Mutual Fund	2014 MF Pine Haven Apts	0.01	08/01/14	09/01/14			6,000.00				6,000.00	6,000.00		
	2014 MF Pine Haven Apts Total				0.00	0.00	2,716,022.94	0.00	0.00	0.00	2,716,022.94	2,716,022.94	0.00	0.00
	Total Multifamily Investment Summary				76,665,714.90	78,325,094.73	13,340,107.23	(7,605,418.49)	(107,074.84)	0.00	82,293,328.80	83,870,815.74	(81,892.89)	0.00