

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Repo Agmt	1980 Single Family Surplus Rev	0.05	05/30/14	06/02/14	4,432.93	4,432.93		(3,200.52)			1,232.41	1,232.41		
Repo Agmt	1980 Single Family Surplus Rev	0.05	05/30/14	06/02/14	987,375.68	987,375.68		(152,585.21)			834,790.47	834,790.47		
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	15,951,135.30	15,951,135.30		(3,673,594.59)			12,277,540.71	12,277,540.71		
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		
Repo Agmt	1980 Single Family Surplus Rev	0.05	05/30/14	06/02/14	57,308.03	57,308.03		(36,540.38)			20,767.65	20,767.65		
	1980 Single Family Surplus Rev Total				17,000,251.94	17,000,251.94	5,378,209.57	(3,865,920.70)	0.00	0.00	18,512,540.81	18,512,540.81	0.00	0.00
Repo Agmt	1983 A&B Single Family				2,959.30	2,959.30		(2,959.30)						
GIC's	1983 A&B Single Family	6.08	11/14/96	09/30/29	46,920.68	46,920.68		(15,445.84)			31,474.84	31,474.84		
	1983 A&B Single Family Total				49,879.98	49,879.98	0.00	(18,405.14)	0.00	0.00	31,474.84	31,474.84	0.00	0.00
GIC's	1984 A&B Single Family	6.08	11/14/96	09/30/29			34,413.67				34,413.67	34,413.67		
Repo Agmt	1984 A&B Single Family	0.05	05/30/14	06/02/14	650.74	650.74		(650.72)			0.02	0.02		
	1984 A&B Single Family Total				650.74	650.74	34,413.67	(650.72)	0.00	0.00	34,413.69	34,413.69	0.00	0.00
GIC's	1985 A Single Family	6.08	11/14/96	09/30/29	6,894.71	6,894.71	3,773.42				10,668.13	10,668.13		
Repo Agmt	1985 A Single Family				738.45	738.45		(738.45)						
	1985 A Single Family Total				7,633.16	7,633.16	3,773.42	(738.45)	0.00	0.00	10,668.13	10,668.13	0.00	0.00
GIC's	1985 B&C Single Family	6.08	11/14/96	09/30/29	7,138.28	7,138.28		(1,460.47)			5,677.81	5,677.81		
Repo Agmt	1985 B&C Single Family				211.38	211.38		(211.38)						
	1985 B&C Single Family Total				7,349.66	7,349.66	0.00	(1,671.85)	0.00	0.00	5,677.81	5,677.81	0.00	0.00
GIC's	1987 B Single Family	6.08	11/14/96	09/30/29	24,021.34	24,021.34		(7,754.42)			16,266.92	16,266.92		
Repo Agmt	1987 B Single Family	0.05	05/30/14	06/02/14	862.70	862.70		(862.67)			0.03	0.03		
Repo Agmt	1987 B Single Family	0.05	05/30/14	06/02/14	6,765.00	6,765.00					6,765.00	6,765.00		
	1987 B Single Family Total				31,649.04	31,649.04	0.00	(8,617.09)	0.00	0.00	23,031.95	23,031.95	0.00	0.00
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	113,470.21	113,470.21		(91,261.88)			22,208.33	22,208.33		
Repo Agmt	1995 A&B Single Family	0.05	05/30/14	06/02/14	3,350.64	3,350.64		(2,157.76)			1,192.88	1,192.88		
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	33,938.36	38,859.51			(1,156.55)		32,781.81	37,841.81	138.85	
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	175,636.17	198,785.62			(12,959.28)		162,676.89	184,911.13	(915.21)	
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	35,473.49	39,799.11			(463.75)		35,009.74	39,404.48	69.12	
	1995 A&B Single Family Total				361,868.87	394,265.09	0.00	(93,419.64)	(14,579.58)	0.00	253,869.65	285,558.63	(707.24)	0.00
Repo Agmt	1996 A-C Single Family	0.05	05/30/14	06/02/14	14,498.65	14,498.65	1.02				14,499.67	14,499.67		
	1996 A-C Single Family Total				14,498.65	14,498.65	1.02	0.00	0.00	0.00	14,499.67	14,499.67	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.05	05/30/14	06/02/14	290,092.00	290,092.00					290,092.00	290,092.00		
Repo Agmt	1996 D&E Single Family	0.05	05/30/14	06/02/14	18,396.53	18,396.53	1.35				18,397.88	18,397.88		
	1996 D&E Single Family Total				308,488.53	308,488.53	1.35	0.00	0.00	0.00	308,489.88	308,489.88	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.05	05/30/14	06/02/14	495,151.54	495,151.54		(298,818.81)			196,332.73	196,332.73		
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	176,357.53	196,337.79			(2,601.31)		173,756.22	195,078.58	1,342.10	
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	66,712.34	74,251.49			(1,323.55)		65,388.79	73,391.06	463.12	
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	280,218.55	313,637.48			(30,650.72)		249,567.83	279,396.22	(3,590.54)	
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	249,665.66	277,261.23			(3,288.69)		246,376.97	273,591.79	(380.75)	
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	106,137.82	118,778.87			(2,104.72)		104,033.10	116,794.87	120.72	
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	93,366.79	102,597.07			(954.04)		92,412.75	101,545.95	(97.08)	
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	202,648.85	226,154.13			(30,429.28)		172,219.57	193,919.27	(1,805.58)	
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	448,106.14	502,690.00			(63,428.14)		384,678.00	431,554.93	(7,706.93)	
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	65,826.19	73,281.00			(882.87)		64,943.32	72,909.91	511.78	
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	274,829.36	306,962.29			(40,313.75)		234,515.61	262,523.71	(4,124.83)	
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	290,470.62	325,995.17			(3,475.32)		286,995.30	323,208.36	688.51	
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	50,103.74	55,760.45			(635.32)		49,468.42	55,522.36	397.23	

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GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	880,432.65	988,153.61			(12,261.40)		868,171.25	977,751.82	1,859.61	
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	467,372.50	524,564.89			(5,555.66)		461,816.84	520,162.79	1,153.56	
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	282,101.58	316,625.17			(3,322.41)		278,779.17	314,002.91	700.15	
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	150,545.09	165,613.19			(3,936.25)		146,608.84	163,234.32	1,557.38	
GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	227,443.32	252,905.51			(2,694.72)		224,748.60	249,893.37	(317.42)	
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	112,394.22	124,801.38			(1,252.44)		111,141.78	123,745.22	196.28	
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	129,970.96	144,327.51			(1,471.72)		128,499.24	143,080.00	224.21	
FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	57,949.14	63,463.56			(1,419.88)		56,529.26	62,494.79	451.11	
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	314,549.99	349,773.28			(3,925.81)		310,624.18	345,389.23	(458.24)	
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	263,681.77	292,533.88			(18,049.29)		245,632.48	272,644.72	(1,839.87)	
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	681,949.21	757,331.83			(7,798.59)		674,150.62	748,630.75	(902.49)	
GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	896,307.34	995,358.25			(10,838.11)		885,469.23	983,269.30	(1,250.84)	
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	443,314.17	491,794.99			(4,622.62)		438,691.55	486,644.90	(527.47)	
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	158,660.30	174,335.96			(2,508.57)		156,151.73	171,574.85	(252.54)	
FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	52,761.48	57,763.25			(510.84)		52,250.64	57,764.64	512.23	
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	189,070.51	207,769.54			(1,824.23)		187,246.28	205,500.88	(444.43)	
GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	139,270.15	155,088.52			(2,233.76)		137,036.39	152,595.56	(259.20)	
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	749,268.09	831,208.00			(7,716.67)		741,551.42	822,595.53	(895.80)	
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	88,327.40	96,691.02			(1,686.35)		86,641.05	95,784.18	779.51	
GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	166,462.03	182,936.76			(1,770.23)		164,691.80	180,979.81	(186.72)	
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	104,372.67	114,089.73			(1,122.44)		103,250.23	114,146.19	1,178.90	
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	55,134.39	61,169.36			(557.38)		54,577.01	60,548.25	(63.73)	
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	164,417.06	179,724.23			(3,603.61)		160,813.45	177,784.03	1,663.41	
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	194,450.41	212,853.23			(4,201.13)		190,249.28	210,326.32	1,674.22	
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	26,569.95	28,625.03			(174.55)		26,395.40	28,611.02	160.54	
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	28,729.41	30,912.97			(8,125.57)		20,603.84	22,226.02	(561.38)	
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	34,754.85	37,343.68			(230.46)		34,524.39	37,324.64	211.42	
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	41,172.87	44,242.78			(289.76)		40,883.11	44,202.51	249.49	
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	41,714.66	44,821.51			(278.07)		41,436.59	44,796.69	253.25	
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	46,180.64	49,659.67			(312.27)		45,868.37	49,627.83	280.43	
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	53,775.56	57,878.88			(375.83)		53,399.73	57,827.39	324.34	
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	33,871.15	36,545.90			(5,321.75)		28,549.40	30,880.96	(343.19)	
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	5,226.55	5,610.49			(33.45)		5,193.10	5,610.48	33.44	
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	13,511.98	14,583.97			(87.21)		13,424.77	14,581.62	84.86	
GNMA	1997 D-F Single Family				9,163.81	9,737.39			(9,163.81)				(573.58)	
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,482.22	4,873.90			(28.21)		4,454.01	4,873.64	27.95	
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	13,113.24	13,815.38			(102.77)		13,010.47	13,867.40	154.79	
FNMA	1997 D-F Single Family	4.49	10/20/05	09/01/35	5,560.16	5,850.17			(36.54)		5,523.62	5,883.41	69.78	
	1997 D-F Single Family Total				10,127,628.61	11,194,236.88	0.00	(298,818.81)	(309,532.07)	0.00	9,519,277.73	10,576,627.71	(9,258.29)	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.05	05/30/14	06/02/14	162,869.35	162,869.35			(50,279.06)		112,590.29	112,590.29		
Repo Agmt	2002A Single Family (JR Lien)	0.05	05/30/14	06/02/14	48,202.78	48,202.78			(7,915.11)		40,287.67	40,287.67		
	2002A Single Family (JR Lien) Total				211,072.13	211,072.13	0.00	(58,194.17)	0.00	0.00	152,877.96	152,877.96	0.00	0.00
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	3,925,619.29	3,925,619.29	1,559,792.46				5,485,411.75	5,485,411.75		
Repo Agmt	2004 A/B Single Family	0.05	05/30/14	06/02/14	1,000,013.74	1,000,013.74			(30,124.07)		969,889.67	969,889.67		
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	363,229.28	384,337.87			(2,833.03)		360,396.25	383,844.84	2,340.00	
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	1,189,610.55	1,279,144.28			(8,978.25)		1,180,632.30	1,277,027.33	6,861.30	
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	492,300.47	527,200.09			(3,559.18)		488,741.29	527,827.44	4,186.53	
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	864,964.72	931,712.40			(7,280.15)		857,684.57	929,328.59	4,896.34	
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	1,192,380.06	1,278,700.69			(9,541.36)		1,182,838.70	1,279,353.41	10,194.08	
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	621,710.14	668,473.01			(4,752.22)		616,957.92	667,295.57	3,574.78	
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	895,246.41	956,306.05			(8,242.14)		887,004.27	953,655.65	5,591.74	
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,756,156.55	1,888,297.99			(13,593.24)		1,742,563.31	1,884,806.08	10,101.33	
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	232,787.04	259,262.09			(1,561.23)		231,225.81	257,520.66	(180.20)	

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GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	808,190.84	864,466.47			(5,941.28)		802,249.56	867,747.53	9,222.34	
GNMA	2004 A/B Single Family	5.00	08/26/04	08/20/34	73,369.78	81,714.52			(483.19)		72,886.59	81,175.53	(55.80)	
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	129,184.69	144,050.56			(863.22)		128,321.47	143,007.73	(179.61)	
GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	671,162.02	719,240.91			(4,981.10)		666,180.92	719,470.59	5,210.78	
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	298,639.81	330,286.64			(2,041.24)		296,598.57	330,405.56	2,160.16	
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	722,981.05	777,431.85			(5,734.70)		717,246.35	775,844.24	4,147.09	
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	88,038.06	97,027.49			(573.54)		87,464.52	96,395.35	(58.60)	
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	304,529.06	322,259.95			(2,148.45)		302,380.61	322,087.75	1,976.25	
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	1,130,101.73	1,212,049.64			(8,659.00)		1,121,442.73	1,213,073.53	9,682.89	
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	181,710.85	202,619.10			(1,275.94)		180,434.91	201,083.47	(259.69)	
GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	812,333.55	873,539.38			(6,453.94)		805,879.61	871,736.05	4,650.61	
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	337,553.41	362,993.06			(2,564.31)		334,989.10	362,374.22	1,945.47	
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	218,294.81	241,444.03			(1,416.87)		216,877.94	239,935.70	(91.46)	
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	93,623.45	100,480.78			(636.06)		92,987.39	100,448.93	604.21	
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	183,574.25	194,317.59			(110,595.13)		72,799.12	77,752.87	(5,969.59)	
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	290,494.72	307,353.27			(2,142.26)		288,352.46	307,087.80	1,876.79	
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	580,727.76	624,310.16			(4,192.92)		576,534.84	623,611.97	3,494.73	
GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	673,107.33	719,803.87			(4,877.26)		668,230.07	719,178.01	4,251.40	
GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	227,309.01	240,506.97			(1,897.45)		225,411.56	240,061.43	1,451.91	
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	219,899.93	236,814.08			(120,901.03)		98,998.90	106,941.84	(8,971.21)	
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	163,027.60	181,618.73			(1,024.75)		162,002.85	180,463.85	(130.13)	
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	78,242.88	78,532.42			(981.80)		71,261.08	77,951.64	401.02	
GNMA	2004 A/B Single Family	5.00	03/30/05	03/20/35	158,008.71	176,223.72			(75,511.26)		82,497.45	91,899.54	(8,812.92)	
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	114,551.70	127,618.01			(717.11)		113,834.59	126,811.05	(89.85)	
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	183,811.45	203,272.10			(1,239.23)		182,572.22	201,887.04	(145.83)	
GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	288,172.04	308,176.20			(2,773.53)		285,398.51	307,187.78	1,785.11	
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	91,367.56	101,791.63			(594.49)		90,773.07	101,121.88	(75.26)	
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	296,566.20	318,841.63			(10,373.64)		286,192.56	309,654.53	1,186.54	
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	111,613.42	124,350.08			(715.35)		110,898.07	123,544.01	(90.72)	
GNMA	2004 A/B Single Family	5.00	07/07/05	06/20/35	105,848.47	117,931.90			(651.18)		105,197.29	117,197.76	(82.96)	
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	291,870.90	313,316.29			(1,935.56)		289,935.34	313,160.04	1,779.31	
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	108,371.53	120,869.67			(1,121.83)		107,249.70	119,542.72	(205.12)	
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	241,385.27	259,109.64			(1,645.90)		239,739.37	258,992.02	1,528.28	
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	134,763.73	150,306.21			(1,302.32)		133,461.41	148,760.78	(243.11)	
GNMA	2004 A/B Single Family	4.49	06/02/05	05/20/35	127,638.08	137,012.09			(870.25)		126,767.83	136,948.67	806.83	
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	252,663.32	281,808.14			(1,829.03)		250,834.29	279,590.98	(388.13)	
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	135,391.79	145,207.21			(881.16)		134,510.63	145,187.56	861.51	
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	172,265.99	191,612.33			(1,034.75)		171,231.24	190,464.60	(112.98)	
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	228,349.25	245,129.00			(1,557.94)		226,791.31	245,016.73	1,445.67	
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	19,658.61	21,902.95			(126.95)		19,531.66	21,759.91	(16.09)	
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	1,418,560.62	1,522,822.44			(132,737.29)		1,285,823.33	1,386,365.19	(3,719.96)	
GNMA	2004 A/B Single Family	5.00	08/04/05	08/20/35	22,641.10	25,269.46			(3,237.07)		19,404.03	21,690.97	(341.42)	
GNMA	2004 A/B Single Family	4.49	08/11/05	07/20/35	121,571.48	130,385.40			(790.70)		120,780.78	130,371.93	777.23	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	50,789.04	56,622.53			(330.99)		50,458.05	56,254.47	(37.07)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	177,276.14	197,839.33			(1,287.07)		175,989.07	196,294.59	(257.67)	
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	283,273.59	316,508.28			(1,732.63)		281,540.96	315,447.96	672.31	
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	97,223.48	104,279.01			(653.32)		96,570.16	104,245.58	619.89	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	62,305.48	69,308.63			(393.26)		61,912.22	68,872.96	(42.41)	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	149,132.69	165,895.23			(905.98)		148,226.71	164,890.21	(99.04)	
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	104,653.01	112,354.21			(716.81)		103,936.20	112,299.70	662.30	
GNMA	2004 A/B Single Family	5.00	11/03/05	11/20/35	158,918.47	177,168.59			(80,695.31)		78,223.16	87,222.70	(9,250.58)	
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	212,775.84	228,221.84			(1,370.04)		211,405.80	228,213.20	1,361.40	
GNMA	2004 A/B Single Family	5.00	11/17/05	11/20/35	615,496.96	682,888.89			(121,702.13)		493,794.83	546,369.08	(14,817.68)	
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	96,467.10	107,316.39			(572.07)		95,895.03	106,682.76	(61.56)	
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	997,625.44	1,112,151.10			(6,298.85)		991,326.59	1,104,229.29	(1,622.96)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	779,612.92	867,198.92			(4,798.64)		774,814.28	861,165.78	(1,234.50)	
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	711,019.17	792,651.78			(90,894.71)		620,124.46	686,100.28	(15,656.79)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	99,140.19	108,938.83			(968.30)		98,171.89	107,895.72	(74.81)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	475,699.76	529,163.21			(2,798.68)		472,901.08	525,554.12	(810.41)	
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	73,228.70	79,045.79			(971.19)		72,257.51	78,495.21	(420.61)	
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	1,224,567.25	1,364,917.02			(7,630.94)		1,216,936.31	1,355,490.60	(1,795.48)	
GNMA	2004 A/B Single Family	5.00	03/02/06	03/20/36	231,913.02	256,830.95			(3,433.30)		228,479.72	252,791.56	(606.09)	
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	93,397.53	102,848.63			(978.23)		92,419.30	101,790.19	(80.21)	
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	429,083.84	478,071.14			(2,787.10)		426,296.74	474,806.43	(477.61)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	769,055.42	855,473.38			(4,622.72)		764,432.70	849,552.72	(1,297.94)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	110,990.01	122,094.26			(816.78)		110,173.23	121,150.33	(127.15)	
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	58,599.49	62,857.68			(391.08)		58,208.41	62,840.44	(373.84)	
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	679,354.06	757,422.71			(4,143.87)		675,210.19	751,237.67	(2,041.17)	
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	103,069.68	113,256.61			(648.34)		102,421.34	112,566.00	(42.27)	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	731,848.02	809,838.41			(4,532.74)		727,315.28	803,906.46	(1,399.21)	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	736,112.68	818,857.71			(4,588.08)		731,524.60	813,001.54	(1,268.09)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	37,911.60	41,801.18			(323.44)		37,588.16	41,447.20	(30.54)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	132,432.40	147,390.78			(777.33)		131,655.07	146,537.42	(76.03)	
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	107,957.00	115,805.88			(683.54)		107,273.46	115,812.93	(690.59)	
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	726,929.61	805,038.48			(4,551.86)		722,377.75	802,848.87	(2,362.25)	
GNMA	2004 A/B Single Family				108,935.28	119,393.50			(108,935.28)				(10,458.22)	
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	608,488.66	676,588.78			(103,448.40)		505,040.26	558,816.02	(14,324.36)	
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	229,017.38	255,319.27			(1,680.59)		227,336.79	253,436.18	(202.50)	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	151,728.26	166,324.27			(905.72)		150,822.54	165,359.01	(59.54)	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	369,632.44	411,176.73			(138,231.38)		231,401.06	256,043.29	(16,902.06)	
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	424,534.35	470,152.06			(60,185.76)		364,348.59	403,153.88	(6,812.42)	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	592,065.81	655,931.88			(4,882.02)		587,183.79	649,801.89	(1,247.97)	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	72,674.45	80,052.23			(599.65)		72,074.80	79,278.30	(174.28)	
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	54,585.78	58,557.13			(334.74)		54,251.04	58,571.83	(349.44)	
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	113,253.12	124,746.40			(2,693.26)		110,559.86	121,809.97	(243.17)	
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	759,278.94	846,581.83			(5,181.05)		754,097.89	840,006.47	(1,394.31)	
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	122,792.85	137,211.46			(1,781.62)		121,011.23	135,220.43	(209.41)	
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	200,719.64	219,739.74			(1,193.09)		199,526.55	218,491.91	(54.74)	
GNMA	2004 A/B Single Family				112,812.80	124,370.30			(112,812.80)				(11,557.50)	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	547,885.21	608,280.57			(3,675.38)		544,209.83	608,107.72	(3,502.53)	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	133,126.67	145,978.42			(851.48)		132,275.19	145,082.07	(44.87)	
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	766,313.74	852,859.49			(5,807.19)		760,506.55	848,762.47	(1,710.17)	
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	163,111.61	174,961.25			(1,023.38)		162,088.23	174,980.56	(1,042.69)	
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	75,252.83	83,752.30			(620.76)		74,632.07	83,054.57	(76.97)	
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	319,731.05	355,853.69			(1,827.23)		317,903.82	353,829.21	(197.25)	
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	60,261.22	66,081.84			(360.35)		59,900.87	65,704.25	(17.24)	
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	365,778.36	408,036.76			(2,080.56)		363,697.80	406,385.71	(429.51)	
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	452,060.41	504,332.50			(2,612.04)		449,448.37	502,250.77	(530.31)	
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	396,204.20	439,852.11			(2,968.17)		393,236.03	437,594.34	(710.40)	
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	109,791.15	117,774.91			(743.06)		109,048.09	117,729.36	(697.51)	
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	55,676.03	60,520.67			(427.29)		55,248.74	60,079.43	(13.95)	
GNMA	2004 A/B Single Family	5.00	09/26/06	09/20/36	201,931.13	224,756.46			(1,228.56)		200,702.57	223,408.99	(118.91)	
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	343,105.00	382,870.38			(150,910.21)		192,194.79	213,950.75	(18,009.42)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	532,629.08	592,836.75			(3,253.74)		529,375.34	588,478.63	(1,104.38)	
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	108,948.16	116,875.41			(731.42)		108,216.74	116,835.54	(691.55)	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	59,038.51	64,588.03			(342.03)		58,696.48	64,230.39	(15.61)	
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	372,061.01	413,154.15			(2,241.07)		369,819.94	410,702.42	(210.66)	
GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	91,370.61	101,478.00			(50.34)		90,869.27	100,930.26	(46.40)	
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	65,590.96	71,748.68			(377.41)		65,213.55	71,354.30	(16.97)	
GNMA	2004 A/B Single Family	5.00	02/13/07	01/20/37	269,994.36	299,902.46			(1,478.74)		268,515.62	298,286.37	(137.35)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	177,882.24	198,038.24			(1,343.62)		176,538.62	196,561.71	(132.91)	
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	179,583.20	192,171.65			(1,209.61)		178,373.59	192,576.01	1,613.97	
GNMA	2004 A/B Single Family	4.49	08/23/07	08/20/37	279,086.49	299,458.74			(2,165.45)		276,921.04	299,038.68	1,745.59	
FNMA	2004 A/B Single Family	4.49	08/05/04	07/01/34	259,219.69	272,714.19			(2,861.95)		256,357.74	272,907.15	3,054.91	
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	72,985.53	76,822.91			(589.86)		72,395.67	77,069.78	836.73	
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	208,133.20	219,091.76			(1,565.86)		206,567.34	219,904.91	2,379.01	
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	105,297.96	110,833.46			(733.97)		104,563.99	111,318.46	1,218.97	
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	73,029.68	80,195.25			(504.70)		72,524.98	80,438.19	747.64	
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	190,727.94	200,768.67			(1,665.75)		189,062.19	201,275.76	2,172.84	
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	184,363.89	202,644.53			(62,723.59)		121,640.30	134,914.12	(5,006.82)	
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	131,807.85	138,702.09			(934.40)		130,873.45	139,333.57	1,565.88	
FNMA	2004 A/B Single Family	5.00	02/10/05	02/01/35	44,406.84	48,761.43			(296.42)		44,110.42	48,925.67	460.66	
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	128,848.22	141,526.43			(1,468.30)		127,379.92	141,288.29	1,230.16	
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	172,679.90	181,778.62			(1,666.06)		171,013.84	182,074.80	1,962.24	
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	104,337.74	114,574.84			(759.88)		103,577.86	114,891.48	1,076.52	
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	128,491.52	135,262.85			(1,065.76)		127,425.76	135,671.04	1,473.95	
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	65,245.61	71,618.30			(399.92)		64,845.69	71,929.25	710.87	
FNMA	2004 A/B Single Family	5.00	09/22/05	09/01/35	151,287.10	166,054.99			(922.70)		150,364.40	166,794.79	1,662.50	
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	209,141.51	220,038.62			(1,471.77)		207,669.74	221,117.31	2,550.46	
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	188,114.09	206,739.21			(1,506.28)		186,607.81	207,000.19	1,767.26	
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	165,355.08	181,508.34			(1,447.76)		163,907.32	181,821.38	1,760.80	
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	263,892.18	292,684.22			(1,618.77)		262,273.41	293,358.85	2,293.40	
FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	237,724.73	250,170.76			(2,362.61)		235,362.12	250,612.45	2,804.30	
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	419,397.99	463,399.71			(2,727.71)		416,670.28	464,238.93	3,566.93	
FNMA	2004 A/B Single Family	5.00	01/12/06	12/01/35	109,731.30	118,794.12			(714.93)		109,016.37	119,212.74	1,133.55	
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	229,717.93	252,118.64			(1,457.55)		228,260.38	253,216.21	2,555.12	
FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	125,044.19	137,219.48			(745.96)		124,298.23	137,888.39	1,414.87	
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	195,919.54	215,305.76			(1,199.70)		194,719.84	216,010.83	1,904.77	
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	495,501.56	549,385.99			(3,040.14)		492,461.42	550,781.76	4,435.91	
FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	139,050.87	152,615.68			(827.67)		138,223.20	153,337.84	1,549.83	
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	332,126.62	368,314.81			(3,806.65)		328,319.97	367,234.98	2,726.82	
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	77,601.42	85,174.67			(457.99)		77,143.43	85,579.71	863.03	
FNMA	2004 A/B Single Family	5.00	03/30/06	03/01/36	219,334.71	240,595.14			(1,320.56)		218,014.15	241,856.28	2,581.70	
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	83,072.51	91,148.66			(486.19)		82,586.32	91,618.47	956.00	
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	272,406.71	298,814.52			(81,444.43)		190,962.28	211,848.16	(5,521.93)	
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	262,807.57	288,616.04			(3,892.17)		258,915.40	286,797.50	2,073.63	
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	58,962.33	64,791.03			(584.10)		58,378.23	64,763.49	556.56	
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	152,340.13	167,247.64			(915.41)		151,424.72	167,988.16	1,655.93	
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	292,968.48	324,201.42			(1,741.28)		291,227.20	325,303.87	2,843.73	
FNMA	2004 A/B Single Family	4.49	08/23/06	06/01/36	67,315.77	70,753.75			(431.98)		66,883.79	71,224.40	902.63	
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	169,531.39	185,977.41			(1,068.33)		168,463.06	186,899.42	1,990.34	
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	168,033.94	184,337.64			(960.62)		167,073.32	185,360.56	1,983.54	
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	208,249.78	228,462.12			(3,287.72)		204,962.06	227,403.08	2,228.68	
FNMA	2004 A/B Single Family	5.00	02/13/07	02/01/37	248,465.43	272,588.14			(1,381.40)		247,084.03	274,144.08	2,937.34	
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	127,244.60	137,483.35			(893.37)		126,351.23	138,088.09	1,498.11	
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	62,953.37	69,064.54			(384.55)		62,568.82	69,420.51	740.52	
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	91,322.84	100,193.41			(490.94)		90,831.90	100,783.94	1,081.47	
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	374,683.22	394,098.41			(2,275.69)		372,407.53	396,626.54	4,803.82	
2004 A/B Single Family Total					54,872,853.10	59,490,445.04	1,559,792.46	(30,124.07)	(1,885,120.91)	0.00	54,517,400.58	59,167,145.31	32,152.79	0.00
Repo Agmt	2004 CDEF Single Family	0.05	05/30/14	06/02/14	0.02	0.02					0.02	0.02		
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	471,055.49	471,055.49	1,421,685.84				1,892,741.33	1,892,741.33		
Repo Agmt	2004 CDEF Single Family	0.05	05/30/14	06/02/14	1,001,607.58	1,001,607.58		(981,768.40)			19,839.18	19,839.18		
Repo Agmt	2004 CDEF Single Family	0.05	05/30/14	06/02/14	6,622.67	6,622.67	0.48				6,623.15	6,623.15		
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	18,543.19	19,932.13			(130.57)		18,412.62	19,912.72	111.16	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,619.12	9,265.10			(57.16)		8,561.96	9,259.83	51.89	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	22,924.50	24,644.19			(2,731.43)		20,193.07	21,762.14	(150.62)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	10,950.88	11,729.40			(75.55)		10,875.33	11,762.46	108.61	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	58,291.39	62,428.80			(5,513.07)		52,778.32	56,784.43	(131.30)	
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	15,766.91	16,907.06			(103.33)		15,663.58	16,940.88	137.15	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	15,200.11	16,335.04			(104.29)		15,095.82	16,327.16	96.41	
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	9,218.37	9,900.52			(60.64)		9,157.73	9,895.36	55.48	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	20,665.80	22,216.99			(4,080.97)		16,584.83	17,874.43	(261.59)	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	2,352.98	2,533.57			(18.26)		2,334.72	2,530.03	14.72	
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	19,096.09	20,520.71			(160.59)		18,935.50	20,476.56	116.44	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	17,032.60	18,310.19			(129.47)		16,903.13	18,282.40	101.68	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	3,445.40	3,690.50			(26.31)		3,419.09	3,684.85	20.66	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	10,571.07	11,364.49			(75.56)		10,495.51	11,352.10	63.17	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	14,473.75	15,560.44			(101.35)		14,372.40	15,545.78	86.69	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	23,325.18	25,072.08			(4,450.99)		18,874.19	20,342.10	(278.99)	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	14,385.78	15,463.26			(98.59)		14,287.19	15,454.91	90.24	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	13,023.29	13,966.25			(85.87)		12,937.42	13,983.45	103.07	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	13,814.30	14,801.45			(90.47)		13,723.83	14,798.99	88.01	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	16,610.45	17,814.63			(104.93)		16,505.52	17,842.01	132.31	
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	9,465.46	10,175.99			(79.68)		9,385.78	10,154.76	58.45	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	6,653.82	7,127.73			(46.89)		6,606.93	7,123.04	42.20	
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	32,068.89	34,433.05			(2,476.42)		29,592.47	31,956.01	(0.62)	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	17,334.29	18,568.09			(219.51)		17,114.78	18,450.43	101.85	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	18,435.71	19,771.06			(2,601.63)		15,834.08	17,069.70	(99.73)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	24,138.31	25,926.05			(154.05)		23,984.26	25,925.71	153.71	
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	16,636.71	17,887.71			(125.39)		16,511.32	17,866.23	103.91	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	4,530.79	4,878.68			(40.60)		4,490.19	4,865.83	27.75	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	9,267.49	9,954.65			(61.52)		9,205.97	9,951.95	58.82	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	3,998.39	4,273.79			(36.06)		3,962.33	4,268.23	30.50	
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	12,090.77	12,986.15			(80.37)		12,010.40	12,982.39	76.61	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	20,932.42	22,482.47			(137.44)		20,794.98	22,477.58	132.55	
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	14,746.86	15,839.33			(95.63)		14,651.23	15,837.47	93.77	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	14,412.91	15,428.19			(119.33)		14,293.58	15,398.71	89.85	
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	10,564.21	11,316.96			(169.03)		10,395.18	11,236.89	88.96	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	18,614.71	20,009.79			(1,997.36)		16,617.35	17,943.77	(68.66)	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	8,897.15	9,566.24			(2,722.37)		6,174.78	6,657.55	(186.32)	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	17,383.51	18,690.39			(118.55)		17,264.96	18,673.59	101.75	
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	11,220.52	12,019.13			(3,175.42)		8,045.10	8,650.55	(193.16)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	13,546.52	14,549.40			(82.64)		13,463.88	14,553.35	86.59	
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	15,721.26	16,902.29			(120.01)		15,601.25	16,880.50	98.22	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	11,903.36	12,786.21			(72.77)		11,830.59	12,789.38	75.94	
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	20,450.91	21,884.61			(154.57)		20,296.34	21,880.86	150.82	
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	15,320.15	16,454.84			(97.40)		15,222.75	16,454.87	97.43	
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	13,749.26	14,718.35			(110.26)		13,639.00	14,694.07	85.98	
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	24,905.73	26,740.14			(4,454.88)		20,450.85	22,039.36	(245.90)	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	14,923.31	16,028.89			(91.87)		14,831.44	16,032.31	95.29	
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	8,300.54	8,915.62			(51.94)		8,248.60	8,916.62	52.94	
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	25,325.28	27,201.95			(176.11)		25,149.17	27,185.71	159.87	
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	8,534.18	9,166.60			(1,295.49)		7,238.69	7,798.66	(72.45)	
GNMA	2004 CDEF Single Family	4.49	08/23/06	07/20/36	7,270.58	7,808.70			(55.44)		7,215.14	7,797.09	43.83	
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	6,290.53	6,756.87			(45.38)		6,245.15	6,751.13	39.64	
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	2,909.44	3,116.99			(17.28)		2,892.16	3,116.92	17.21	
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	10,668.06	11,459.29			(92.92)		10,575.14	11,432.30	65.93	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	7,906.45	8,480.72			(47.30)		7,859.15	8,484.11	50.69	
GNMA	2004 CDEF Single Family	4.49	12/12/06	10/20/36	2,506.75	2,692.85			(15.37)		2,491.38	2,693.47	15.99	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,533.54	2,715.60			(14.77)		2,518.77	2,715.82	14.99	
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	6,106.54	6,543.22			(37.17)		6,069.37	6,542.12	36.07	
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,454.06	4,772.60			(26.40)		4,427.66	4,772.57	26.37	
GNMA	2004 CDEF Single Family	4.49	03/20/07	01/20/37	1,217.44	1,304.52			(7.14)		1,210.30	1,304.60	7.22	
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,450.35	5,840.82			(45.31)		5,405.04	5,829.26	33.75	
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	5,288.93	5,667.44			(2,752.60)		2,536.33	2,734.05	(180.79)	
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,778.16	2,945.27			(15.77)		2,762.39	2,947.46	17.96	
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,371.71	6,828.48			(36.34)		6,335.37	6,829.58	37.44	
GNMA	2004 CDEF Single Family	4.49	07/03/07	06/20/37	2,335.93	2,503.29			(13.09)		2,322.84	2,504.12	13.92	
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,221.86	2,382.10			(12.23)		2,209.63	2,383.39	13.52	
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	2,085.04	2,251.08			(34.45)		2,050.59	2,227.88	11.25	
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,264.49	2,427.89			(12.16)		2,252.33	2,429.67	13.94	
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,281.31	5,663.31			(28.40)		5,252.91	5,666.87	31.96	
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,358.86	1,429.33			(10.07)		1,348.79	1,436.40	17.14	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	6,476.56	6,815.89			(51.88)		6,424.68	6,842.24	78.23	
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,661.79	1,749.61			(19.31)		1,642.48	1,749.28	18.98	
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,658.09	2,798.58			(17.73)		2,640.36	2,811.99	31.14	
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,375.36	3,552.68			(24.59)		3,350.77	3,568.68	40.59	
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	5,103.72	5,370.98			(32.29)		5,071.43	5,401.26	62.57	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	5,390.74	5,672.70			(33.82)		5,356.92	5,705.37	66.49	
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	991.16	1,043.42			(18.05)		973.11	1,036.40	11.03	
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,625.36	2,763.54			(16.90)		2,608.46	2,778.15	31.51	
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	5,118.91	5,382.99			(41.05)		5,077.86	5,408.30	66.36	
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	6,075.95	6,387.41			(38.43)		6,037.52	6,430.48	81.50	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	4,370.46	4,594.51			(26.74)		4,343.72	4,626.46	58.69	
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,412.65	2,539.93			(14.68)		2,397.97	2,554.04	28.79	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	3,734.02	3,925.56			(2,781.60)		952.42	1,014.49	(129.47)	
FNMA	2004 CDEF Single Family	4.49	10/17/06	09/01/36	3,893.00	4,096.79			(29.72)		3,863.28	4,114.86	47.79	
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,719.48	4,963.26			(28.83)		4,690.65	4,996.18	61.75	
FNMA	2004 CDEF Single Family	4.49	11/21/06	10/01/36	606.11	637.23			(146.76)		459.35	489.28	(1.19)	
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	1,146.59	1,205.42			(7.30)		1,139.29	1,213.51	15.39	
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	950.98	1,001.20			(12.57)		938.41	999.58	10.95	
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,131.87	1,189.99			(6.61)		1,125.26	1,198.59	15.21	
FNMA	2004 CDEF Single Family	4.49	03/20/07	02/01/37	3,169.06	3,334.82			(18.86)		3,150.20	3,355.57	39.61	
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	4,123.36	4,336.79			(27.44)		4,095.92	4,362.99	53.64	
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	7,278.63	7,653.15			(41.99)		7,236.64	7,708.63	97.47	
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,416.85	4,644.00			(25.31)		4,391.54	4,678.02	59.33	
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	5,186.04	5,452.65			(31.97)		5,154.07	5,490.33	69.65	
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	10,496.74	11,288.90			(1,739.02)		8,757.72	9,329.29	(220.59)	
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	7,093.36	7,496.46			(39.66)		7,053.70	7,544.27	87.47	
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	4,906.10	5,179.50			(1,596.39)		3,309.71	3,528.87	(54.24)	
FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,859.28	3,043.90			(15.76)		2,843.52	3,058.38	30.24	
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	6,324.04	6,716.75			(42.00)		6,282.04	6,740.22	65.47	
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	6,941.43	7,331.36			(101.59)		6,839.84	7,297.58	67.81	
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	80,333.15	91,260.42			(2,546.74)		77,786.41	89,088.47	374.79	
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	77,491.18	87,054.96			(1,271.76)		76,219.42	86,151.92	368.72	
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	180,181.55	202,419.40			(3,906.61)		176,274.94	199,242.60	729.81	
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	35,484.84	36,000.25			(655.36)		34,829.48	35,302.89	(42.00)	
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	51,063.55	53,009.68			(833.01)		50,230.54	52,102.51	(74.16)	
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	519,806.43	583,127.13			(13,974.95)		505,831.48	569,151.42	(0.76)	
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	338,973.73	373,573.65			(16,984.29)		321,989.44	354,030.85	(2,558.51)	
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	216,302.06	238,968.57			(5,140.97)		211,161.09	232,546.73	(1,280.87)	
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	49,111.17	50,985.36			(1,331.90)		47,779.27	49,481.41	(1,720.05)	
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	121,679.84	136,150.65			(4,526.94)		117,152.90	131,493.61	(130.10)	
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	239,022.84	264,888.41			(5,059.51)		233,963.33	258,390.79	(1,438.11)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	94,868.43	105,192.46			(1,595.18)		93,273.25	103,050.88	(546.40)	
GNMA	2004 CDEF Single Family	7.06	03/30/95	12/20/24	7,285.08	7,334.99			(1,109.58)		6,175.50	6,214.43	(10.98)	
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	25,640.18	25,827.20			(365.84)		25,274.34	25,446.33	(15.03)	
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	25,687.44	25,874.79			(364.18)		25,323.26	25,495.63	(14.98)	
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	35,071.68	35,653.76			(646.87)		34,424.81	34,961.76	(45.13)	
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	1,311,918.85	1,412,122.56			(10,648.40)		1,301,270.45	1,409,259.76	7,785.60	
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	2,444,020.70	2,616,885.50			(21,308.18)		2,422,712.52	2,610,863.01	15,285.69	
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	1,043,473.79	1,118,819.85			(7,643.55)		1,035,830.24	1,121,824.04	10,647.74	
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	221,301.15	237,830.50			(1,512.28)		219,788.87	237,715.34	1,397.12	
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	1,015,309.77	1,089,207.16			(7,263.18)		1,008,046.59	1,090,049.78	8,105.80	
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	699,842.20	752,144.44			(4,878.91)		694,963.29	751,501.43	4,235.90	
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	47,722.06	51,288.34			(317.26)		47,404.80	51,273.14	302.06	
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	830,762.35	889,558.67			(18,118.71)		812,643.64	875,782.43	4,342.47	
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	289,215.14	306,355.61			(1,948.63)		287,266.51	306,283.40	1,876.42	
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	195,763.90	210,400.53			(1,294.23)		194,469.67	210,343.98	1,237.68	
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	53,625.88	57,726.98			(510.30)		53,115.58	57,541.59	324.91	
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	464,780.45	499,563.84			(3,029.55)		461,750.90	499,368.73	2,834.44	
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	502,313.25	537,895.44			(109,528.16)		392,785.09	421,802.97	(6,564.31)	
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	500,348.66	535,824.43			(3,418.38)		496,930.28	537,387.35	4,981.30	
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	250,942.59	269,751.68			(1,695.58)		249,247.01	269,639.54	1,583.44	
GNMA	2004 CDEF Single Family	4.49	09/15/05	09/20/35	186,225.75	200,185.07			(1,395.78)		184,829.97	199,958.72	1,169.43	
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	353,723.82	380,251.67			(2,509.84)		351,213.98	379,850.23	2,108.40	
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	386,626.73	416,220.28			(3,201.22)		383,425.51	415,312.45	2,293.39	
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	1,745,502.27	1,875,986.29			(147,929.95)		1,597,572.32	1,724,641.69	(3,414.65)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	199,560.46	211,445.26			(1,306.51)		198,253.95	211,427.56	1,288.81	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	142,929.02	151,422.40			(1,065.77)		141,863.25	151,274.06	917.43	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	413,000.61	443,945.23			(70,268.63)		342,731.98	369,336.59	(4,340.01)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	706,266.27	758,469.67			(4,528.31)		701,737.96	758,223.95	4,282.59	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	182,659.61	193,525.07			(1,203.31)		181,456.30	193,499.29	1,177.53	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	237,744.76	255,312.23			(1,537.60)		236,207.16	255,286.61	1,511.98	
GNMA	2004 CDEF Single Family	4.49	10/06/05	10/20/35	131,940.82	141,837.23			(890.54)		131,050.28	141,784.58	837.89	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	710,566.58	763,850.65			(5,026.92)		705,539.66	763,088.99	4,265.26	
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	433,010.71	462,835.00			(3,617.82)		429,392.89	461,923.53	2,706.35	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	213,829.34	226,565.83			(1,392.61)		212,436.73	226,556.98	1,383.76	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	331,050.62	354,433.47			(2,350.63)		328,699.99	355,515.15	3,432.31	
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	684,863.87	735,500.36			(4,469.15)		680,394.72	735,170.84	4,139.63	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	212,975.76	225,645.94			(1,533.85)		211,441.91	225,472.12	1,360.03	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	470,298.74	505,587.62			(3,421.86)		466,876.88	504,971.58	2,805.82	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	278,894.15	299,527.16			(1,804.54)		277,089.61	299,403.99	1,681.37	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	404,055.10	433,954.93			(2,624.39)		401,430.71	433,770.17	2,439.63	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	376,822.17	405,746.76			(2,754.18)		374,067.99	405,242.53	2,249.95	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	104,534.92	110,782.13			(708.77)		103,826.15	110,746.82	673.46	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	137,348.57	145,533.96			(862.94)		136,485.63	145,560.72	889.70	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	561,590.97	603,189.73			(3,500.34)		558,090.63	603,271.55	3,582.16	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	161,347.73	173,294.94			(1,029.29)		160,318.44	173,288.26	1,022.61	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	436,842.13	467,934.22			(115,774.83)		321,067.30	345,219.40	(6,939.99)	
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	657,239.87	706,580.69			(4,944.92)		652,294.95	705,728.62	4,092.85	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	391,912.96	420,443.70			(4,035.02)		387,877.94	418,781.28	2,372.60	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	158,925.11	168,399.28			(988.34)		157,936.77	168,439.34	1,028.40	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	271,815.92	292,695.27			(2,671.40)		269,144.52	291,668.75	1,644.88	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	552,019.67	592,930.84			(3,419.42)		548,600.25	593,029.49	3,518.07	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	133,658.04	143,562.03			(851.46)		132,806.58	143,560.34	849.77	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	217,589.48	233,725.92			(1,405.00)		216,184.48	233,704.88	1,383.96	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	177,835.57	191,004.87			(1,103.45)		176,732.12	190,761.76	860.34	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	74,130.31	79,623.03			(471.85)		73,658.46	79,623.99	472.81	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	174,922.87	187,748.08			(1,148.84)		173,774.03	187,684.92	1,085.68	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	270,106.33	290,124.27			(1,669.26)		268,437.07	290,184.83	1,729.82	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	100,143.97	107,568.53			(616.86)		99,527.11	107,591.05	639.38	
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	206,711.33	218,842.86			(1,262.57)		205,448.76	218,871.05	1,290.76	
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	171,456.65	184,172.88			(1,073.83)		170,382.82	184,194.21	1,095.16	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	96,648.24	103,804.06			(595.01)		96,053.23	103,826.33	617.28	
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	97,993.52	105,250.74			(597.15)		97,396.37	105,279.86	626.27	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	81,470.56	87,506.24			(513.56)		80,957.00	87,511.15	518.47	
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	370,217.73	397,649.03			(2,253.86)		367,963.87	397,761.36	2,366.19	
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	177,553.70	190,709.17			(1,125.11)		176,428.59	190,715.28	1,131.22	
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	415,870.47	446,697.91			(2,947.76)		412,922.71	446,370.71	2,620.56	
GNMA	2004 CDEF Single Family	4.49	09/12/06	09/20/36	94,701.63	101,722.96			(582.70)		94,118.93	101,745.14	604.88	
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	676,277.82	726,431.35			(4,373.36)		671,904.46	726,360.29	4,302.30	
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	661,409.32	710,341.59			(4,595.84)		656,813.48	709,902.09	4,156.34	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	254,884.55	272,777.35			(1,556.66)		253,327.89	273,159.77	1,939.08	
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	174,200.50	187,129.42			(1,229.50)		172,971.00	186,998.04	1,098.12	
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	330,356.94	353,951.23			(1,967.17)		328,389.77	353,939.04	1,954.98	
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	190,504.46	204,112.68			(1,148.80)		189,355.66	204,090.13	1,126.25	
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	478,197.60	512,685.19			(3,331.52)		474,866.08	512,325.65	2,971.98	
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	355,426.35	381,113.73			(64,883.10)		290,543.25	313,160.96	(3,069.67)	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	206,432.48	221,767.93			(134,717.05)		71,715.43	77,299.53	(9,751.55)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	60,000.40	64,310.13			(322.36)		59,678.04	64,351.62	363.85	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	112,205.92	120,272.27			(611.33)		111,594.59	120,333.93	672.99	
GNMA	2004 CDEF Single Family				152,644.04	163,608.49			(152,644.04)				(10,964.45)	
GNMA	2004 CDEF Single Family	4.49	03/26/08	12/20/37	293,860.69	314,962.59			(1,715.86)		292,144.83	315,029.59	1,782.86	
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	129,509.45	136,306.51			(2,004.32)		127,505.13	135,773.93	1,471.74	
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	172,883.09	181,955.72			(2,021.31)		170,861.78	181,946.86	2,012.45	
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	263,868.29	277,569.18			(1,873.91)		261,994.38	279,017.39	3,322.12	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	121,882.88	128,214.32			(2,097.85)		119,785.03	127,569.70	1,453.23	
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	131,490.81	138,304.69			(1,185.75)		130,305.06	138,775.36	1,656.42	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	78,890.01	83,054.04			(487.46)		78,402.55	83,502.10	935.52	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	68,264.22	71,763.81			(416.56)		67,847.66	72,264.02	916.77	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	236,891.49	249,254.09			(3,253.40)		233,638.09	248,850.38	2,849.69	
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	183,464.78	193,013.04			(5,267.15)		178,197.63	189,799.40	2,053.51	
FNMA	2004 CDEF Single Family	4.49	01/09/07	09/01/36	67,232.01	70,683.09			(427.05)		66,804.96	71,157.88	901.84	
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	60,826.90	63,950.54			(357.30)		60,469.60	64,411.07	817.83	
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	424,117.54	449,461.69			(2,362.01)		421,755.53	451,529.63	4,429.95	
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	2,994.75	3,331.07			(14.82)		2,979.93	3,314.46	(1.79)	
GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	9,594.52	10,739.90			(1,181.78)		8,412.74	9,473.75	(84.37)	
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,315.59	1,474.38			(6.84)		1,308.75	1,476.36	8.82	
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	9,990.98	11,088.12			(51.69)		9,939.29	11,084.00	47.57	
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	11,029.21	12,262.39			(66.99)		10,962.22	12,184.12	(11.28)	
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	3,781.10	4,234.34			(19.42)		3,761.68	4,245.16	30.24	
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	12,047.63	13,381.36			(58.57)		11,989.06	13,363.23	40.44	
GNMA	2004 CDEF Single Family	5.63	10/09/07	06/20/37	1,924.59	2,155.05			(9.20)		1,915.39	2,161.63	15.78	
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	12,273.55	13,653.83			(64.39)		12,209.16	13,614.70	25.26	
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	12,970.10	14,420.25			(2,411.66)		10,558.44	11,704.91	(303.68)	
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	3,404.95	3,787.75			(16.89)		3,388.06	3,768.71	(2.15)	
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	4,871.20	5,454.57			(29.91)		4,841.29	5,464.02	39.36	
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,705.34	2,967.00			(13.87)		2,691.47	2,951.84	(1.29)	
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	5,293.47	5,806.09			(44.39)		5,249.08	5,757.61	(4.09)	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	6,370.07	7,075.16			(2,412.96)		3,957.11	4,407.26	(254.94)	
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	13,348.73	14,846.34			(2,133.23)		11,215.50	12,438.21	(274.90)	
GNMA	2004 CDEF Single Family				2,145.40	2,402.62			(2,145.40)				(257.22)	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	4,741.51	5,274.30			(1,816.84)		2,924.67	3,243.60	(213.86)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	9,431.29	10,469.63			(45.82)		9,385.47	10,441.01	17.20	
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	4,501.51	4,997.79			(22.49)		4,479.02	4,967.48	(7.82)	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,342.52	1,500.87			(6.31)		1,336.21	1,508.10	13.54	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	11,993.40	13,430.95			(60.03)		11,933.37	13,454.05	83.13	
GNMA	2004 CDEF Single Family	5.38	12/11/07	11/20/37	7,079.75	7,863.09			(2,386.88)		4,692.87	5,226.98	(249.23)	
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,517.33	1,685.09			(7.90)		1,509.43	1,674.15	(3.04)	
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	840.79	941.83			(16.22)		824.57	922.04	(3.57)	
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,718.08	4,155.62			(17.57)		3,700.51	4,175.47	37.42	
GNMA	2004 CDEF Single Family	5.63	01/30/08	01/20/38	1,336.39	1,494.06			(6.11)		1,330.28	1,501.51	13.56	
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	2,278.17	2,551.40			(10.94)		2,267.23	2,558.69	18.23	
GNMA	2004 CDEF Single Family	5.38	02/19/08	12/20/37	2,469.59	2,763.25			(23.05)		2,446.54	2,735.77	(4.43)	
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,526.33	1,706.21			(8.44)		1,517.89	1,713.03	15.26	
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,264.84	1,402.66			(6.17)		1,258.67	1,399.59	3.10	
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,339.02	2,613.15			(15.23)		2,323.79	2,594.56	(3.36)	
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	2,035.18	2,259.82			(10.15)		2,025.03	2,245.94	(3.73)	
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	4,121.68	4,577.92			(19.77)		4,101.91	4,549.70	(8.45)	
FNMA	2004 CDEF Single Family	5.63	07/03/07	07/01/37	4,419.28	4,891.24			(1,376.63)		3,042.65	3,402.83	(111.78)	
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	17,479.84	19,409.58			(2,242.21)		15,237.63	16,976.75	(190.62)	
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	1,596.17	1,775.21			(13.74)		1,582.43	1,776.66	15.19	
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	14,824.54	16,401.48			(77.31)		14,747.23	16,448.76	124.59	
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	4,115.04	4,533.64			(21.88)		4,093.16	4,560.43	48.67	
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	5,919.56	6,569.90			(32.77)		5,886.79	6,577.65	40.52	
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	8,640.42	9,584.62			(44.74)		8,595.68	9,595.68	55.80	
FNMA	2004 CDEF Single Family	5.13	09/11/07	09/01/37	1,624.28	1,789.54			(8.19)		1,616.09	1,800.61	19.26	
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	16,568.56	18,376.65			(91.09)		16,477.47	18,401.08	115.52	
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,284.35	1,427.15			(8.91)		1,275.44	1,432.01	13.77	
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	6,437.82	7,129.47			(42.50)		6,395.32	7,144.58	57.61	
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	4,974.10	5,501.83			(25.14)		4,948.96	5,516.73	40.04	
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	10,812.98	12,018.06			(59.91)		10,753.07	12,031.09	72.94	
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	11,599.85	12,821.53			(62.03)		11,537.82	12,851.32	91.82	
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	7,331.93	8,153.16			(50.05)		7,281.88	8,157.81	54.70	
FNMA	2004 CDEF Single Family	5.13	11/08/07	10/01/37	2,653.88	2,947.93			(30.82)		2,623.06	2,948.27	31.16	
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	2,286.21	2,532.64			(11.11)		2,275.10	2,541.14	19.61	
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,329.04	5,871.06			(27.84)		5,301.20	5,906.99	63.77	
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	10,741.65	11,911.04			(2,290.40)		8,451.25	9,417.78	(202.86)	
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	7,115.31	7,901.06			(35.42)		7,079.89	7,914.80	49.16	
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,238.45	2,464.56			(11.50)		2,226.95	2,485.01	31.95	
FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,774.14	1,962.13			(8.68)		1,765.46	1,967.70	14.25	
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,752.09	4,147.17			(21.18)		3,730.91	4,173.42	47.43	
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,514.25	2,774.18			(13.18)		2,501.07	2,782.87	21.87	
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,454.06	1,615.10			(8.71)		1,445.35	1,618.58	12.19	
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	10,690.07	11,903.91			(59.32)		10,630.75	11,936.93	92.34	
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,664.84	2,936.38			(13.16)		2,651.68	2,951.82	28.60	
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,380.32	3,738.67			(25.19)		3,355.13	3,748.97	35.49	
FNMA	2004 CDEF Single Family	5.38	01/30/08	11/01/37	1,310.54	1,449.64			(6.28)		1,304.26	1,454.47	11.11	
FNMA	2004 CDEF Single Family	5.38	02/19/08	12/01/37	2,122.00	2,346.92			(10.14)		2,111.86	2,354.04	17.26	
FNMA	2004 CDEF Single Family	5.13	02/19/08	01/01/38	2,047.83	2,276.07			(17.80)		2,030.03	2,281.22	22.95	
FNMA	2004 CDEF Single Family	5.13	02/27/08	02/01/38	1,419.06	1,559.33			(7.68)		1,411.38	1,570.72	19.07	
FNMA	2004 CDEF Single Family	5.38	03/20/08	11/01/37	222.15	244.79			(48.53)		173.62	192.95	(3.31)	
2004 CDEF Single Family Total					35,776,353.07	38,307,358.09	1,421,686.32	(981,768.40)	(1,140,945.60)	0.00	35,075,325.39	37,745,777.54	139,447.13	0.00
Repo Agmt	2005 BCD Single Family	0.05	05/30/14	06/02/14	55,727.25	55,727.25	7,943.14				63,670.39	63,670.39		
Repo Agmt	2005 BCD Single Family	0.05	05/30/14	06/02/14	341,871.62	341,871.62		(70,410.18)			271,461.44	271,461.44		
GNMA	2005 BCD Single Family	5.13	08/10/06	07/20/36	2,791.57	3,107.14			(15.36)		2,776.21	3,090.24	(1.54)	
GNMA	2005 BCD Single Family	5.38	08/16/06	08/20/36	3,686.46	4,097.68			(19.78)		3,666.68	4,075.61	(2.29)	

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GNMA	2005 BCD Single Family	5.38	08/23/06	08/20/36	7,437.53	8,305.42			(73.72)		7,363.81	8,214.87	(16.83)	
GNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	11,680.15	13,028.66			(66.45)		11,613.70	12,937.68	(24.53)	
GNMA	2005 BCD Single Family	5.38	09/06/06	08/20/36	25,916.73	28,853.23			(154.67)		25,762.06	28,708.66	(10.10)	
GNMA	2005 BCD Single Family	5.63	09/06/06	09/20/36	7,721.76	8,624.84			(137.54)		7,584.22	8,565.38	78.08	
GNMA	2005 BCD Single Family	5.13	09/06/06	08/20/36	18,990.01	21,184.03			(115.37)		18,874.64	21,114.41	45.75	
GNMA	2005 BCD Single Family	5.38	09/12/06	09/20/36	13,136.59	14,634.51			(76.43)		13,060.16	14,554.01	(4.07)	
GNMA	2005 BCD Single Family	5.13	09/12/06	09/20/36	14,737.18	16,425.93			(86.52)		14,650.66	16,325.98	(13.43)	
GNMA	2005 BCD Single Family	5.63	09/12/06	09/20/36	2,424.63	2,715.24			(12.79)		2,411.84	2,718.79	16.34	
GNMA	2005 BCD Single Family	5.38	09/20/06	09/20/36	20,077.14	22,356.94			(118.10)		19,959.04	22,217.62	(21.22)	
GNMA	2005 BCD Single Family	5.13	09/20/06	09/20/36	37,487.10	41,783.48			(6,626.59)		30,860.51	34,199.21	(957.68)	
GNMA	2005 BCD Single Family	5.63	09/20/06	09/20/36	3,494.47	3,912.33			(18.42)		3,476.05	3,917.77	23.86	
GNMA	2005 BCD Single Family	5.13	09/26/06	09/20/36	19,675.04	21,920.91			(1,822.71)		17,852.33	19,863.01	(235.19)	
GNMA	2005 BCD Single Family	5.38	09/26/06	09/20/36	21,817.99	24,359.38			(1,348.94)		20,469.05	22,827.98	(182.46)	
GNMA	2005 BCD Single Family	5.38	10/05/06	10/20/36	29,205.38	32,534.64			(181.58)		29,023.80	32,308.74	(44.32)	
GNMA	2005 BCD Single Family	5.63	10/17/06	10/20/36	10,510.33	11,792.95			(2,927.16)		7,583.17	8,527.08	(338.71)	
GNMA	2005 BCD Single Family	5.13	10/05/06	10/20/36	28,422.97	31,680.52			(177.69)		28,245.28	31,572.01	69.18	
GNMA	2005 BCD Single Family	5.38	10/17/06	10/20/36	23,755.84	26,464.66			(1,731.53)		22,024.31	24,506.19	(226.94)	
GNMA	2005 BCD Single Family	5.13	10/17/06	10/20/36	23,714.17	26,313.68			(4,442.47)		19,271.70	21,357.26	(513.95)	
GNMA	2005 BCD Single Family	5.63	10/24/06	10/20/36	7,521.22	8,401.60			(42.55)		7,478.67	8,428.55	69.50	
GNMA	2005 BCD Single Family	5.38	10/24/06	10/20/36	25,226.88	28,014.99			(2,704.68)		22,522.20	25,023.05	(287.26)	
GNMA	2005 BCD Single Family	5.13	10/24/06	10/20/36	17,202.44	19,173.39			(1,752.99)		15,449.45	17,207.14	(213.26)	
GNMA	2005 BCD Single Family	5.38	11/02/06	11/20/36	16,077.30	17,872.31			(85.25)		15,992.05	17,822.44	35.38	
GNMA	2005 BCD Single Family	5.13	11/02/06	10/20/36	14,059.65	15,600.76			(1,980.83)		12,078.82	13,385.92	(234.01)	
GNMA	2005 BCD Single Family	5.63	11/14/06	11/20/36	12,825.38	14,353.07			(70.49)		12,754.89	14,369.16	86.58	
GNMA	2005 BCD Single Family	5.38	11/14/06	10/20/36	11,751.79	13,034.61			(1,675.99)		10,075.80	11,166.85	(191.77)	
GNMA	2005 BCD Single Family	5.13	11/14/06	11/20/36	29,993.00	33,433.67			(183.51)		29,809.49	33,321.77	71.61	
GNMA	2005 BCD Single Family	5.38	11/21/06	11/20/36	25,074.59	27,924.89			(137.33)		24,937.26	27,760.96	(26.60)	
GNMA	2005 BCD Single Family	5.63	11/21/06	11/20/36	3,095.96	3,511.90			(29.22)		3,066.74	3,501.62	18.94	
GNMA	2005 BCD Single Family	5.13	11/21/06	11/20/36	8,656.79	9,641.43			(226.12)		8,430.67	9,384.85	(30.46)	
GNMA	2005 BCD Single Family	5.38	11/28/06	11/20/36	19,823.92	22,021.12			(2,761.99)		17,061.93	18,909.50	(349.63)	
GNMA	2005 BCD Single Family	5.63	11/28/06	11/20/36	1,933.40	2,163.66			(9.96)		1,923.44	2,169.43	15.73	
GNMA	2005 BCD Single Family	5.38	12/12/06	12/20/36	16,133.74	18,022.41			(162.18)		15,971.56	17,844.64	(15.59)	
GNMA	2005 BCD Single Family	5.63	12/12/06	12/20/36	14,290.57	15,992.53			(1,669.12)		12,621.45	14,205.49	(117.92)	
GNMA	2005 BCD Single Family	5.13	12/12/06	11/20/36	20,933.06	23,384.95			(145.32)		20,787.74	23,286.59	46.96	
GNMA	2005 BCD Single Family	5.38	12/27/06	12/20/36	33,652.89	37,487.49			(189.61)		33,463.28	37,253.74	(44.14)	
GNMA	2005 BCD Single Family	5.63	12/27/06	12/20/36	8,142.12	9,111.23			(43.24)		8,098.88	9,123.14	55.15	
GNMA	2005 BCD Single Family	5.13	12/27/06	12/20/36	13,450.40	14,959.14			(72.68)		13,377.72	14,884.41	(2.05)	
GNMA	2005 BCD Single Family	5.38	01/10/07	12/20/36	8,363.16	9,277.80			(3,626.57)		4,736.59	5,266.13	(385.10)	
GNMA	2005 BCD Single Family	5.63	01/09/07	12/20/36	7,459.73	8,351.99			(2,038.49)		5,421.24	6,095.55	(217.95)	
GNMA	2005 BCD Single Family	5.13	01/09/07	01/20/37	10,806.81	12,019.92			(58.42)		10,748.39	11,978.38	16.88	
GNMA	2005 BCD Single Family	5.38	01/16/07	12/20/36	12,681.75	14,129.17			(85.45)		12,596.30	14,021.80	(21.92)	
GNMA	2005 BCD Single Family	5.63	01/16/07	01/20/37	4,397.14	4,921.24			(22.88)		4,374.26	4,933.78	35.42	
GNMA	2005 BCD Single Family	5.13	01/30/07	01/20/37	19,736.75	21,953.42			(2,250.17)		17,486.58	19,414.06	(289.19)	
GNMA	2005 BCD Single Family	5.38	01/30/07	01/20/37	14,354.10	16,028.34			(114.35)		14,239.75	15,886.60	(27.39)	
GNMA	2005 BCD Single Family	5.63	01/30/07	01/20/37	3,544.50	3,967.25			(18.23)		3,526.27	3,977.37	28.35	
GNMA	2005 BCD Single Family	5.38	02/13/07	01/20/37	14,945.42	16,653.12			(82.42)		14,863.00	16,545.72	(24.98)	
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	7,683.36	8,592.18			(70.98)		7,612.38	8,508.51	(12.69)	
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,179.52	2,439.71			(10.70)		2,168.82	2,446.50	17.49	
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	5,617.70	6,166.38			(42.36)		5,575.34	6,186.62	62.60	
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	4,041.04	4,437.59			(27.26)		4,013.78	4,457.55	47.22	
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,928.56	4,312.81			(23.98)		3,904.58	4,332.72	43.89	
FNMA	2005 BCD Single Family	5.63	08/23/06	08/01/36	3,906.32	4,322.91			(26.11)		3,880.21	4,338.91	42.11	
FNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	4,285.15	4,705.68			(2,181.94)		2,103.21	2,335.78	(187.96)	
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	7,036.38	7,722.83			(39.69)		6,996.69	7,808.16	125.02	
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	3,419.70	3,784.37			(17.76)		3,401.94	3,804.09	37.48	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	9,308.32	10,213.23			(80.94)		9,227.38	10,259.21	126.92	
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	6,631.11	7,344.19			(108.44)		6,522.67	7,301.16	65.41	
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	3,924.75	4,343.41			(22.07)		3,902.68	4,364.17	42.83	
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	6,799.55	7,460.65			(36.32)		6,763.23	7,504.88	80.55	
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	2,207.26	2,421.90			(13.00)		2,194.26	2,434.91	26.01	
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	6,704.15	7,359.63			(36.78)		6,667.37	7,398.44	75.59	
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	8,799.94	9,727.79			(49.72)		8,750.22	9,747.08	69.01	
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	3,361.63	3,720.16			(17.25)		3,344.38	3,739.78	36.87	
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	12,022.18	13,257.79			(138.59)		11,883.59	13,255.65	136.45	
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	7,843.14	8,692.67			(86.71)		7,756.43	8,682.48	76.52	
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	10,361.49	11,464.36			(82.57)		10,278.92	11,472.91	91.12	
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	6,897.64	7,572.43			(37.32)		6,860.32	7,612.74	77.63	
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,613.01	1,785.09			(11.21)		1,601.80	1,791.23	17.35	
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	4,799.29	5,270.62			(50.86)		4,748.43	5,269.15	49.39	
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	14,081.02	15,581.86			(3,840.42)		10,240.60	11,363.79	(377.65)	
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,598.81	3,982.69			(22.48)		3,576.33	3,999.21	39.00	
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	7,045.23	7,730.38			(40.44)		7,004.79	7,773.08	83.14	
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	8,295.64	9,172.35			(47.61)		8,248.03	9,185.98	61.24	
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	2,442.68	2,703.31			(12.78)		2,429.90	2,717.30	26.77	
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	2,167.11	2,380.23			(1,262.91)		904.20	1,003.35	(113.97)	
FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,786.97	3,058.00			(15.41)		2,771.56	3,075.56	32.97	
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,112.70	2,321.07			(11.74)		2,100.96	2,331.39	22.06	
FNMA	2005 BCD Single Family	5.63	11/28/06	11/01/36	1,226.44	1,357.35			(6.25)		1,220.19	1,364.55	13.45	
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,411.68	7,097.07			(34.40)		6,377.28	7,107.46	44.79	
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	2,604.92	2,882.79			(24.94)		2,579.98	2,885.07	27.22	
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	3,649.19	4,007.60			(30.97)		3,618.22	4,015.18	38.55	
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	3,736.83	4,103.05			(43.51)		3,693.32	4,098.55	39.01	
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	4,848.49	5,365.87			(35.49)		4,813.00	5,382.32	51.94	
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	1,029.56	1,129.76			(10.67)		1,018.89	1,130.72	11.63	
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	13,000.83	14,392.76			(406.85)		12,593.98	14,072.99	87.08	
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	4,776.06	5,285.66			(41.28)		4,734.78	5,294.78	50.40	
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,666.19	5,120.13			(25.59)		4,640.60	5,149.75	55.21	
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	18,006.40	19,828.85			(98.87)		17,907.53	19,933.21	203.23	
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	11,185.86	12,426.24			(70.33)		11,115.53	12,494.18	138.27	
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,141.83	1,254.51			(6.29)		1,135.54	1,260.16	11.94	
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	7,140.81	7,835.60			(64.25)		7,076.56	7,853.07	81.72	
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	2,345.04	2,595.26			(32.76)		2,312.28	2,585.77	23.27	
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	6,769.21	7,427.93			(39.82)		6,729.39	7,467.88	79.77	
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	3,039.58	3,343.03			(17.75)		3,021.83	3,361.07	35.79	
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	4,086.15	4,523.42			(1,895.78)		2,190.37	2,449.50	(178.14)	
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	112,658.83	125,772.17			(1,935.20)		110,723.63	124,646.53	809.56	
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	115,789.74	129,193.28			(10,091.34)		105,698.40	118,937.82	(164.12)	
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	62,801.77	71,520.51			(1,125.76)		61,676.01	70,793.89	399.14	
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	97,189.99	111,226.07			(2,610.39)		94,579.60	109,119.62	503.94	
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	80,197.82	89,371.81			(1,605.84)		78,591.98	88,322.29	556.32	
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	22,349.48	24,861.69			(1,221.29)		21,128.19	23,716.86	76.46	
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	83,807.37	93,284.36			(1,747.27)		82,060.10	92,128.78	591.69	
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	70,473.83	78,509.55			(1,140.09)		69,333.74	77,893.55	524.09	
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	38,635.95	43,003.75			(568.32)		38,067.63	42,729.01	293.58	
FNMA	2005 BCD Single Family	6.15	09/01/97	07/01/27	80,132.52	91,547.36			(1,148.86)		78,983.66	90,972.56	574.06	
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	487,769.85	547,960.08			(19,673.78)		468,096.07	527,574.22	(712.08)	
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	82,930.62	93,164.00			(1,170.11)		81,760.51	92,136.60	142.71	
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	318,165.52	357,398.96			(6,875.83)		311,289.69	350,775.57	252.44	
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	114,194.75	127,916.36			(2,504.21)		111,690.54	125,503.78	91.63	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	374,208.29	420,367.33			(7,153.41)		367,054.88	413,662.08	448.16	

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GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	128,979.10	144,460.85			(2,878.73)		126,100.37	141,678.28	96.16	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	483,173.32	542,632.57			(9,983.65)		473,189.67	533,301.40	652.48	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	179,590.21	201,136.42			(2,692.96)		176,897.25	198,740.71	297.25	
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	624,708.75	701,633.99			(9,474.66)		615,234.09	693,243.11	1,083.78	
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	349,022.43	390,991.66			(9,539.95)		339,482.48	381,491.46	39.75	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	154,082.76	172,025.32			(2,693.40)		151,389.36	169,560.99	229.07	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	64,350.48	72,075.67			(2,377.21)		61,973.27	69,633.65	(64.81)	
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	528,249.92	591,663.96			(11,822.22)		516,427.70	580,376.72	534.98	
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	67,254.27	75,286.37			(2,147.25)		65,107.02	73,116.90	(22.22)	
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	360,564.92	403,755.13			(6,184.68)		354,380.24	398,856.42	1,285.97	
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	138,069.40	154,281.86			(5,791.92)		132,277.48	148,282.08	(207.86)	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	152,324.56	170,233.89			(2,308.78)		150,015.78	168,187.87	262.76	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	50,200.76	56,354.81			(615.77)		49,584.99	55,841.22	102.18	
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	188,907.91	210,878.73			(2,693.45)		186,214.46	208,538.94	353.66	
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	120,152.89	134,050.98			(1,710.51)		118,442.38	132,569.01	228.54	
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	64,497.17	72,355.70			(936.81)		63,560.36	71,532.65	113.76	
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	162,957.15	182,619.79			(2,447.64)		160,509.51	180,440.87	268.72	
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	135,560.47	151,275.01			(2,509.23)		133,051.24	148,953.17	187.39	
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	71,359.33	80,100.12			(788.84)		70,570.49	79,468.70	157.42	
GNMA	2005 BCD Single Family	6.15	03/01/98	01/20/28	43,670.86	48,875.54			(722.04)		42,948.82	48,221.64	68.14	
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	33,545.59	37,538.50			(505.13)		33,040.46	37,091.86	58.49	
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	93,836.88	105,313.12			(1,135.12)		92,701.76	104,371.04	193.04	
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	156,266.99	175,392.49			(2,205.41)		154,061.58	173,467.18	280.10	
2005 BCD Single Family Total					7,888,615.24	8,787,157.35	7,943.14	(70,410.18)	(198,483.07)	0.00	7,627,665.13	8,534,190.50	7,983.26	0.00
Repo Agmt	2006 ABCDE Single Family	0.05	05/30/14	06/02/14	38,156.97	38,156.97	2.53				38,159.50	38,159.50		
GIC's	2006 ABCDE Single Family	4.73	06/28/06	08/31/37	1,984,261.50	1,984,261.50	1,867,410.00				3,851,671.50	3,851,671.50		
Repo Agmt	2006 ABCDE Single Family	0.05	05/30/14	06/02/14	4,866,196.58	4,866,196.58		(3,739,800.84)			1,126,395.74	1,126,395.74		
FNMA	2006 ABCDE Single Family	6.25	04/15/97	03/01/27	118,213.08	131,636.14			(2,003.25)		116,209.83	130,491.99	859.10	
FNMA	2006 ABCDE Single Family	6.25	05/29/97	05/01/27	93,976.08	104,616.99			(2,751.05)		91,225.03	102,413.78	547.84	
FNMA	2006 ABCDE Single Family	6.25	06/26/97	05/01/27	146,647.23	163,233.00			(2,659.71)		143,987.52	161,625.96	1,052.67	
FNMA	2006 ABCDE Single Family	6.25	08/18/97	06/01/27	61,682.41	70,805.25			(1,252.04)		60,430.37	69,934.26	381.05	
FNMA	2006 ABCDE Single Family	6.25	09/29/97	08/01/27	31,654.53	36,329.56			(764.07)		30,890.46	35,739.31	173.82	
FNMA	2006 ABCDE Single Family	6.25	01/29/98	11/01/27	72,104.17	81,659.44			(4,822.73)		67,281.44	76,824.67	(12.04)	
GNMA	2006 ABCDE Single Family	6.25	03/18/97	02/20/27	1,047,584.62	1,172,383.33			(20,787.29)		1,026,797.33	1,153,021.52	1,425.48	
GNMA	2006 ABCDE Single Family	6.25	04/15/97	04/20/27	408,624.71	457,308.20			(5,974.34)		402,650.37	452,156.14	822.28	
GNMA	2006 ABCDE Single Family	6.45	04/29/97	04/20/27	173,939.06	195,130.03			(2,287.75)		171,651.31	193,174.65	332.37	
GNMA	2006 ABCDE Single Family	6.25	04/29/97	04/20/27	268,758.95	300,781.46			(5,516.06)		263,242.89	296,113.94	848.54	
GNMA	2006 ABCDE Single Family	6.25	05/15/97	05/20/27	244,265.01	272,565.46			(3,347.89)		240,917.12	269,692.18	474.61	
GNMA	2006 ABCDE Single Family	6.45	05/29/97	05/20/27	48,753.49	54,580.05			(685.85)		48,067.64	53,983.35	89.15	
GNMA	2006 ABCDE Single Family	6.25	06/17/97	06/20/27	551,732.12	617,344.08			(7,591.49)		544,140.63	611,151.54	1,398.95	
GNMA	2006 ABCDE Single Family	6.25	06/26/97	06/20/27	145,367.23	163,062.85			(1,777.96)		143,589.27	161,581.06	296.17	
GNMA	2006 ABCDE Single Family	6.45	07/15/97	05/20/27	171,703.03	191,637.73			(4,778.13)		166,924.90	186,902.45	42.85	
GNMA	2006 ABCDE Single Family	6.25	07/15/97	06/20/27	211,655.01	236,149.78			(3,497.32)		208,157.69	232,992.94	340.48	
GNMA	2006 ABCDE Single Family	6.25	07/30/97	07/20/27	224,770.52	250,810.14			(3,607.61)		221,162.91	247,576.34	373.81	
GNMA	2006 ABCDE Single Family	6.25	08/18/97	07/20/27	561,050.28	627,860.12			(44,561.41)		516,488.87	579,758.74	(3,539.97)	
GNMA	2006 ABCDE Single Family	6.25	08/28/97	08/20/27	495,476.48	554,353.88			(8,279.26)		487,197.22	547,093.14	1,018.52	
GNMA	2006 ABCDE Single Family	6.45	08/28/97	08/20/27	171,964.23	192,935.27			(2,047.41)		169,916.82	191,243.09	355.23	
GNMA	2006 ABCDE Single Family	6.25	09/29/97	09/20/27	202,803.76	226,274.20			(4,368.13)		198,435.63	222,112.91	206.84	
GNMA	2006 ABCDE Single Family	6.25	10/15/97	09/20/27	129,161.98	144,840.96			(1,598.67)		127,563.31	143,510.01	267.72	
GNMA	2006 ABCDE Single Family	6.45	10/15/97	08/20/27	50,620.84	56,671.01			(692.03)		49,928.81	56,074.52	95.54	
GNMA	2006 ABCDE Single Family	6.25	10/30/97	10/20/27	206,110.60	229,961.67			(3,548.63)		202,561.97	226,727.57	314.53	
GNMA	2006 ABCDE Single Family	6.25	11/17/97	10/20/27	195,684.01	218,367.65			(36,044.36)		159,639.65	178,705.37	(3,617.92)	
GNMA	2006 ABCDE Single Family	6.45	11/25/97	10/20/27	115,373.76	129,456.27			(1,357.65)		114,016.11	128,339.95	241.33	
GNMA	2006 ABCDE Single Family	6.25	11/25/97	11/20/27	200,867.30	224,129.68			(2,569.80)		198,297.50	221,974.16	414.28	

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GNMA	2006 ABCDE Single Family	6.25	12/17/97	11/20/27	350,124.61	391,831.47			(6,031.37)		344,093.24	386,389.20	589.10	
GNMA	2006 ABCDE Single Family	6.25	01/29/98	01/20/28	604,638.26	676,783.66			(10,431.54)		594,206.72	667,484.24	1,132.12	
GNMA	2006 ABCDE Single Family	6.45	02/12/98	12/20/27	60,280.60	67,461.24			(1,276.57)		59,004.03	66,242.65	57.98	
GNMA	2006 ABCDE Single Family	6.45	04/16/98	02/20/28	172,616.63	192,649.08			(2,897.91)		169,718.72	190,020.77	269.60	
GNMA	2006 ABCDE Single Family	6.25	04/29/98	04/20/28	274,027.94	306,667.46			(5,671.84)		268,356.10	301,337.13	341.51	
GNMA	2006 ABCDE Single Family	6.25	07/06/98	05/20/28	70,528.02	79,173.78			(734.95)		69,793.07	78,598.58	159.75	
GNMA	2006 ABCDE Single Family	6.45	08/13/98	06/20/28	92,224.72	103,477.07			(1,745.87)		90,478.85	101,840.28	109.08	
GNMA	2006 ABCDE Single Family	6.25	08/27/98	07/20/28	130,250.32	145,367.17			(2,297.00)		127,953.32	143,264.22	194.05	
GNMA	2006 ABCDE Single Family	6.25	09/24/98	08/20/28	105,058.61	117,937.69			(1,125.42)		103,933.19	117,046.37	234.10	
GNMA	2006 ABCDE Single Family	6.25	10/01/98	08/20/28	54,479.17	60,979.09			(1,462.25)		53,016.92	59,532.17	15.33	
GNMA	2006 ABCDE Single Family	6.25	10/29/98	09/20/28	24,744.60	27,189.85			(2,139.82)		22,604.78	24,922.90	(127.13)	
GNMA	2006 ABCDE Single Family	6.45	12/15/98	09/20/28	74,544.57	83,447.45			(12,653.63)		61,890.94	69,508.51	(1,285.31)	
GNMA	2006 ABCDE Single Family	6.25	12/29/98	10/20/28	388,104.11	435,635.22			(5,097.61)		383,006.50	431,472.14	934.53	
GNMA	2006 ABCDE Single Family	6.45	01/28/99	11/20/28	31,061.71	34,874.22			(378.43)		30,683.28	34,558.88	63.09	
GNMA	2006 ABCDE Single Family	5.45	03/18/99	02/20/29	225,057.25	247,315.36			(3,408.55)		221,648.70	243,565.27	(341.54)	
GNMA	2006 ABCDE Single Family	5.45	06/24/99	05/20/29	291,111.99	323,734.00			(3,817.14)		287,294.85	319,940.15	23.29	
GNMA	2006 ABCDE Single Family	5.45	07/29/99	06/20/29	128,076.00	142,625.44			(2,292.82)		125,783.18	140,067.12	(265.50)	
GNMA	2006 ABCDE Single Family	5.45	10/14/99	08/20/29	95,377.81	106,202.29			(1,698.15)		93,679.66	104,305.81	(198.33)	
GNMA	2006 ABCDE Single Family	5.45	08/26/99	07/20/29	188,966.17	207,624.63			(15,479.73)		173,486.44	190,604.29	(1,540.61)	
GNMA	2006 ABCDE Single Family	6.25	10/20/99	07/20/29	87,918.91	99,299.12			(880.32)		87,038.59	98,614.71	195.91	
GNMA	2006 ABCDE Single Family	6.25	11/23/99	10/20/29	38,407.20	43,342.14			(357.48)		38,049.72	43,074.56	89.90	
GNMA	2006 ABCDE Single Family	5.45	12/01/99	10/20/29	50,740.19	56,340.86			(536.69)		50,203.50	55,742.92	(61.25)	
GNMA	2006 ABCDE Single Family	5.45	01/27/00	12/20/29	535,112.36	595,087.77			(7,770.09)		527,342.27	586,425.73	(891.95)	
GNMA	2006 ABCDE Single Family	6.25	01/27/00	12/20/29	133,694.93	151,029.85			(1,544.53)		132,150.40	149,767.42	282.10	
FNMA	2006 ABCDE Single Family	5.45	01/28/00	07/01/29	84,649.32	93,609.41			(1,121.42)		83,527.90	93,149.44	661.45	
FNMA	2006 ABCDE Single Family	6.25	01/28/00	09/01/29	80,085.30	92,010.80			(986.63)		79,098.67	91,620.77	596.60	
GNMA	2006 ABCDE Single Family	5.13	08/10/06	07/20/36	134,683.33	149,782.17			(742.52)		133,940.81	148,967.49	(72.16)	
GNMA	2006 ABCDE Single Family	5.38	08/16/06	08/20/36	168,576.10	187,382.89			(905.05)		167,671.05	186,373.87	(103.97)	
GNMA	2006 ABCDE Single Family	5.38	08/23/06	08/20/36	340,110.04	379,798.36			(3,371.05)		336,738.99	375,657.89	(769.42)	
GNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	563,531.43	628,056.55			(3,211.52)		560,319.91	623,670.85	(1,174.18)	
GNMA	2006 ABCDE Single Family	5.38	09/06/06	08/20/36	1,185,145.33	1,319,428.91			(7,073.04)		1,178,072.29	1,312,817.66	461.79	
GNMA	2006 ABCDE Single Family	5.63	09/06/06	09/20/36	353,109.94	394,405.13			(6,289.91)		346,820.03	391,686.33	3,571.11	
GNMA	2006 ABCDE Single Family	5.13	09/06/06	08/20/36	916,212.45	1,021,191.94			(5,576.29)		910,636.16	1,017,835.89	2,220.24	
GNMA	2006 ABCDE Single Family	5.38	09/12/06	09/20/36	600,723.03	669,221.24			(3,495.14)		597,227.89	665,540.23	(185.87)	
GNMA	2006 ABCDE Single Family	5.13	09/12/06	09/20/36	711,232.37	792,733.30			(4,176.08)		707,056.29	787,909.66	(647.56)	
GNMA	2006 ABCDE Single Family	5.63	09/12/06	09/20/36	110,876.97	124,165.18			(585.18)		110,291.79	124,327.79	747.79	
GNMA	2006 ABCDE Single Family	5.38	09/20/06	09/20/36	918,108.90	1,022,360.18			(5,400.71)		912,708.19	1,015,989.04	(970.43)	
GNMA	2006 ABCDE Single Family	5.13	09/20/06	09/20/36	1,809,168.76	2,016,515.98			(319,805.92)		1,489,362.84	1,650,491.16	(46,218.90)	
GNMA	2006 ABCDE Single Family	5.63	09/20/06	09/20/36	159,799.56	178,907.15			(842.16)		158,957.40	179,155.75	1,090.76	
GNMA	2006 ABCDE Single Family	5.13	09/26/06	09/20/36	949,537.61	1,057,927.02			(87,965.78)		861,571.83	958,610.42	(11,350.82)	
GNMA	2006 ABCDE Single Family	5.38	09/26/06	09/20/36	997,715.81	1,113,929.50			(61,685.57)		936,030.24	1,043,900.23	(8,343.70)	
GNMA	2006 ABCDE Single Family	5.38	10/05/06	10/20/36	1,335,532.08	1,487,775.99			(8,303.42)		1,327,228.66	1,477,445.77	(2,026.80)	
GNMA	2006 ABCDE Single Family	5.63	10/17/06	10/20/36	480,625.89	539,279.55			(133,856.23)		346,769.66	389,934.91	(15,488.41)	
GNMA	2006 ABCDE Single Family	5.13	10/05/06	10/20/36	1,371,722.69	1,528,936.25			(8,575.26)		1,363,147.43	1,523,699.57	3,338.58	
GNMA	2006 ABCDE Single Family	5.38	10/17/06	10/20/36	1,086,331.47	1,210,201.94			(79,181.10)		1,007,150.37	1,120,642.95	(10,377.89)	
GNMA	2006 ABCDE Single Family	5.13	10/17/06	10/20/36	1,144,471.91	1,269,926.81			(214,398.30)		930,073.61	1,030,724.80	(24,803.71)	
GNMA	2006 ABCDE Single Family	5.63	10/24/06	10/20/36	343,939.49	384,196.94			(1,945.75)		341,993.74	385,429.10	3,177.91	
GNMA	2006 ABCDE Single Family	5.38	10/24/06	10/20/36	1,153,599.35	1,281,096.89			(123,682.28)		1,029,917.07	1,144,278.40	(13,136.21)	
GNMA	2006 ABCDE Single Family	5.13	10/24/06	10/20/36	830,206.70	925,329.03			(84,601.13)		745,605.57	830,435.22	(10,292.68)	
GNMA	2006 ABCDE Single Family	5.38	11/02/06	11/20/36	735,199.26	817,282.82			(3,898.55)		731,300.71	815,002.07	1,617.80	
GNMA	2006 ABCDE Single Family	5.13	11/02/06	10/20/36	678,534.68	752,909.83			(95,596.88)		582,937.80	646,019.19	(11,293.76)	
GNMA	2006 ABCDE Single Family	5.63	11/14/06	11/20/36	586,491.79	656,351.29			(3,223.23)		583,268.56	657,086.89	3,958.83	
GNMA	2006 ABCDE Single Family	5.38	11/14/06	10/20/36	537,397.95	596,059.53			(76,641.36)		460,756.59	510,648.89	(8,769.28)	
GNMA	2006 ABCDE Single Family	5.13	11/14/06	11/20/36	1,447,494.69	1,613,545.19			(8,856.43)		1,438,638.26	1,608,145.02	3,456.26	
GNMA	2006 ABCDE Single Family	5.38	11/21/06	11/20/36	1,146,636.11	1,276,976.88			(6,279.91)		1,140,356.20	1,269,480.56	(1,216.41)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.63	11/21/06	11/20/36	141,575.03	160,595.98			(1,336.11)		160,238.92	160,125.88	866.01	
GNMA	2006 ABCDE Single Family	5.13	11/21/06	11/20/36	417,785.83	465,306.05			(10,912.73)		406,873.10	452,923.50	(1,469.82)	
GNMA	2006 ABCDE Single Family	5.38	11/28/06	11/20/36	906,528.64	1,007,003.11			(126,302.68)		780,225.96	864,712.37	(15,988.06)	
GNMA	2006 ABCDE Single Family	5.63	11/28/06	11/20/36	88,414.29	98,942.28			(455.70)		87,958.59	99,206.12	719.54	
GNMA	2006 ABCDE Single Family	5.38	12/12/06	12/20/36	737,835.05	824,146.29			(7,417.53)		730,417.52	816,017.02	(711.74)	
GNMA	2006 ABCDE Single Family	5.63	12/12/06	12/20/36	653,492.68	731,322.05			(76,326.99)		577,165.69	649,602.51	(5,392.55)	
GNMA	2006 ABCDE Single Family	5.13	12/12/06	11/20/36	1,010,251.03	1,128,583.16			(7,013.63)		1,003,237.40	1,123,836.17	2,266.64	
GNMA	2006 ABCDE Single Family	5.38	12/27/06	12/20/36	1,538,912.08	1,714,264.80			(8,670.13)		1,530,241.95	1,703,575.55	(2,019.12)	
GNMA	2006 ABCDE Single Family	5.63	12/27/06	12/20/36	372,329.09	416,647.59			(1,977.52)		370,351.57	417,192.28	2,522.21	
GNMA	2006 ABCDE Single Family	5.13	12/27/06	12/20/36	649,131.41	721,944.70			(3,507.58)		645,623.83	718,338.12	(99.00)	
GNMA	2006 ABCDE Single Family	5.38	01/10/07	12/20/36	382,438.12	424,264.64			(165,839.17)		216,598.95	240,815.04	(17,610.43)	
GNMA	2006 ABCDE Single Family	5.63	01/09/07	12/20/36	341,127.16	381,928.21			(93,218.44)		247,908.72	278,743.42	(9,966.35)	
GNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	524,160.14	580,094.36			(2,862.74)		521,297.40	578,089.63	858.01	
GNMA	2006 ABCDE Single Family	5.38	01/16/07	12/20/36	579,923.11	646,112.84			(3,907.41)		576,015.70	641,202.76	(1,002.67)	
GNMA	2006 ABCDE Single Family	5.63	01/16/07	01/20/37	201,075.87	225,043.67			(1,045.96)		200,029.91	225,616.93	1,619.22	
GNMA	2006 ABCDE Single Family	5.13	01/30/07	01/20/37	952,518.25	1,059,496.06			(108,595.54)		843,922.71	936,943.65	(13,956.87)	
GNMA	2006 ABCDE Single Family	5.38	01/30/07	01/20/37	656,398.56	732,959.98			(5,229.21)		651,169.35	726,478.21	(1,252.56)	
GNMA	2006 ABCDE Single Family	5.63	01/30/07	01/20/37	162,086.31	181,418.65			(833.58)		161,252.73	181,881.55	1,296.48	
GNMA	2006 ABCDE Single Family	5.38	02/13/07	01/20/37	683,440.54	761,530.44			(3,768.91)		679,671.63	756,619.14	(1,142.39)	
GNMA	2006 ABCDE Single Family	5.13	02/13/07	01/20/37	370,807.12	414,668.17			(3,425.62)		367,381.50	410,630.37	(612.18)	
GNMA	2006 ABCDE Single Family	5.63	02/13/07	02/20/37	99,665.37	111,565.85			(489.81)		99,175.56	111,876.11	800.07	
GNMA	2006 ABCDE Single Family	5.38	02/20/07	02/20/37	176,447.75	196,173.35			(946.65)		175,501.10	195,114.36	(112.34)	
GNMA	2006 ABCDE Single Family	5.13	02/20/07	02/20/37	234,599.84	261,512.78			(2,622.60)		231,977.24	258,618.10	(272.08)	
GNMA	2006 ABCDE Single Family	5.63	02/20/07	02/20/37	241,950.16	270,321.45			(1,299.21)		240,650.95	270,657.31	1,635.07	
GNMA	2006 ABCDE Single Family	5.38	03/06/07	02/20/37	397,484.77	441,933.57			(2,110.58)		395,374.19	439,907.35	84.36	
GNMA	2006 ABCDE Single Family	5.63	03/06/07	02/20/37	154,167.73	172,561.64			(765.59)		153,402.14	173,034.42	1,238.37	
GNMA	2006 ABCDE Single Family	5.63	03/20/07	02/20/37	69,553.82	77,861.07			(342.64)		69,211.18	78,075.97	557.54	
GNMA	2006 ABCDE Single Family	5.13	03/20/07	03/20/37	371,041.81	411,789.13			(105,791.60)		265,250.21	296,387.20	(9,610.33)	
GNMA	2006 ABCDE Single Family	5.38	03/20/07	03/20/37	348,625.59	387,586.50			(1,807.16)		346,818.43	385,889.54	110.20	
GNMA	2006 ABCDE Single Family	5.13	03/06/07	02/20/37	281,506.03	313,834.65			(2,014.31)		279,491.72	311,609.60	(210.74)	
GNMA	2006 ABCDE Single Family	5.13	04/24/07	04/20/37	637,733.07	709,401.62			(3,464.39)		634,268.68	707,520.81	1,583.58	
GNMA	2006 ABCDE Single Family	5.63	04/24/07	04/20/37	465,471.16	520,997.91			(2,923.44)		462,547.72	521,147.41	3,072.94	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	04/20/37	276,969.48	307,930.49			(1,429.48)		275,540.00	306,372.70	(128.31)	
GNMA	2006 ABCDE Single Family	5.13	03/27/07	03/20/37	243,570.45	270,924.96			(1,282.02)		242,288.43	269,533.95	(108.99)	
GNMA	2006 ABCDE Single Family	5.63	03/27/07	02/20/37	144,639.64	161,880.58			(717.64)		143,922.00	162,329.16	1,166.22	
GNMA	2006 ABCDE Single Family	5.38	04/24/07	03/20/37	152,835.87	169,981.11			(851.27)		151,984.60	168,985.61	(144.23)	
GNMA	2006 ABCDE Single Family	5.38	04/10/07	03/20/37	443,612.03	493,231.93			(2,317.80)		441,294.23	490,197.79	(716.34)	
GNMA	2006 ABCDE Single Family	5.13	04/10/07	03/20/37	494,658.33	549,593.78			(2,633.45)		492,024.88	547,468.68	508.35	
GNMA	2006 ABCDE Single Family	5.63	04/10/07	03/20/37	83,123.63	93,045.36			(405.07)		82,718.56	93,308.15	667.86	
GNMA	2006 ABCDE Single Family	5.13	05/08/07	04/20/37	113,876.57	127,389.07			(813.89)		113,062.68	126,416.03	(159.15)	
GNMA	2006 ABCDE Single Family	5.63	05/08/07	04/20/37	126,998.65	142,132.30			(624.70)		126,373.95	142,556.57	1,048.97	
GNMA	2006 ABCDE Single Family	5.38	05/08/07	05/20/37	262,575.46	291,941.00			(1,371.25)		261,204.21	290,401.15	(168.60)	
GNMA	2006 ABCDE Single Family	5.38	05/22/07	05/20/37	596,415.40	663,021.43			(3,200.20)		593,215.20	660,088.23	267.00	
GNMA	2006 ABCDE Single Family	5.13	05/22/07	05/20/37	558,105.64	620,833.18			(102,611.82)		455,493.82	506,988.62	(11,232.74)	
GNMA	2006 ABCDE Single Family	5.38	06/05/07	05/20/37	432,270.20	480,642.33			(2,205.66)		430,064.54	479,349.27	912.60	
GNMA	2006 ABCDE Single Family	5.63	06/05/07	05/20/37	131,903.64	147,639.49			(657.01)		131,246.63	148,044.38	1,061.90	
GNMA	2006 ABCDE Single Family	5.13	06/05/07	05/20/37	863,689.13	960,817.47			(4,796.08)		858,893.05	957,320.90	1,299.51	
GNMA	2006 ABCDE Single Family	5.13	06/19/07	06/20/37	306,332.03	341,337.73			(2,221.79)		304,110.24	338,832.30	(283.64)	
GNMA	2006 ABCDE Single Family	5.63	06/19/07	06/20/37	76,980.70	86,162.06			(369.14)		76,611.56	86,426.18	633.26	
GNMA	2006 ABCDE Single Family	5.38	08/07/07	07/20/37	136,945.69	152,326.53			(677.37)		136,268.32	151,567.26	(81.90)	
GNMA	2006 ABCDE Single Family	5.63	08/07/07	08/20/37	438,748.17	491,124.86			(54,041.31)		384,706.86	433,225.38	(3,858.17)	
GNMA	2006 ABCDE Single Family	5.13	08/07/07	07/20/37	671,185.43	746,256.94			(3,617.39)		667,568.04	744,409.84	1,770.29	
GNMA	2006 ABCDE Single Family	5.38	07/03/07	05/20/37	167,507.82	186,278.49			(3,043.28)		164,464.54	183,296.08	60.87	
GNMA	2006 ABCDE Single Family	5.13	07/03/07	06/20/37	249,045.91	273,045.70			(1,282.49)		247,763.42	271,615.54	(147.67)	
GNMA	2006 ABCDE Single Family	5.38	07/17/07	06/20/37	206,070.61	229,108.78			(1,031.72)		205,038.89	227,958.02	(119.04)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.13	07/17/07	06/20/37	118,544.92	129,975.00			(821.70)		117,723.22	129,064.99	(88.31)	
GNMA	2006 ABCDE Single Family	5.63	11/21/07	10/20/37	60,159.97	67,422.44			(312.63)		59,847.34	67,512.89	403.08	
GNMA	2006 ABCDE Single Family	5.38	09/25/07	09/20/37	456,877.45	507,048.69			(2,363.91)		454,513.54	506,860.41	2,175.63	
GNMA	2006 ABCDE Single Family	5.13	09/25/07	09/20/37	532,281.18	591,796.67			(3,233.12)		529,048.06	588,019.25	(544.30)	
GNMA	2006 ABCDE Single Family	5.63	09/25/07	08/20/37	172,906.29	193,632.37			(887.99)		172,018.30	194,127.21	1,382.83	
GNMA	2006 ABCDE Single Family	5.38	10/09/07	09/20/37	550,925.69	611,915.92			(2,678.37)		548,247.32	611,087.09	1,849.54	
GNMA	2006 ABCDE Single Family	5.63	10/09/07	06/20/37	88,010.55	98,548.53			(420.33)		87,590.22	98,849.35	721.15	
GNMA	2006 ABCDE Single Family	5.38	08/23/07	08/20/37	561,257.76	624,375.81			(2,944.61)		558,313.15	622,586.50	1,155.30	
GNMA	2006 ABCDE Single Family	5.13	08/23/07	07/20/37	625,947.71	695,936.96			(116,389.24)		509,558.47	564,891.96	(14,655.76)	
GNMA	2006 ABCDE Single Family	5.38	09/11/07	09/20/37	155,705.25	173,210.33			(772.81)		154,932.44	172,339.31	(98.21)	
GNMA	2006 ABCDE Single Family	5.63	09/11/07	08/20/37	222,756.30	249,432.32			(1,368.01)		221,388.29	249,864.09	1,799.78	
GNMA	2006 ABCDE Single Family	5.13	09/11/07	08/20/37	130,565.47	143,190.87			(669.44)		129,896.03	142,459.22	(62.21)	
GNMA	2006 ABCDE Single Family	5.13	12/11/07	11/20/37	255,471.47	280,208.39			(2,142.34)		253,329.13	277,868.64	(197.41)	
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	291,297.12	323,539.92			(110,341.94)		180,955.18	201,539.67	(11,658.31)	
GNMA	2006 ABCDE Single Family	5.13	10/25/07	10/20/37	644,224.44	716,500.88			(102,952.22)		541,272.22	600,282.00	(13,266.66)	
GNMA	2006 ABCDE Single Family				98,108.36	109,869.37			(98,108.36)				(11,761.01)	
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	216,825.53	241,188.68			(83,082.19)		133,743.34	148,326.78	(9,779.71)	
GNMA	2006 ABCDE Single Family	5.38	11/08/07	10/20/37	431,283.02	478,765.54			(2,095.30)		429,187.72	477,456.77	786.53	
GNMA	2006 ABCDE Single Family	5.13	11/08/07	10/20/37	217,248.12	241,199.12			(1,085.36)		216,162.76	239,736.15	(377.61)	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	61,390.91	68,633.47			(288.72)		61,102.19	68,964.36	619.61	
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	548,445.68	614,183.68			(2,744.59)		545,701.09	615,240.14	3,801.05	
GNMA	2006 ABCDE Single Family	5.38	12/11/07	11/20/37	323,751.42	359,571.25			(109,150.19)		214,601.23	239,024.47	(11,396.59)	
GNMA	2006 ABCDE Single Family	5.38	12/20/07	11/20/37	69,387.84	77,057.81			(361.21)		69,026.63	76,557.58	(139.02)	
GNMA	2006 ABCDE Single Family	5.38	01/16/08	12/20/37	38,449.11	43,069.23			(741.65)		37,707.46	42,164.10	(163.48)	
GNMA	2006 ABCDE Single Family	5.63	01/30/08	12/20/37	170,026.56	190,032.46			(802.96)		169,223.60	190,940.29	1,710.79	
GNMA	2006 ABCDE Single Family	5.63	01/30/08	01/20/38	61,109.72	68,322.25			(278.55)		60,831.17	68,662.84	619.14	
GNMA	2006 ABCDE Single Family	5.63	02/13/08	01/20/38	104,179.20	116,673.04			(500.26)		103,678.94	117,006.35	833.57	
GNMA	2006 ABCDE Single Family	5.38	02/19/08	12/20/37	112,932.55	126,360.72			(1,053.94)		111,878.61	125,104.32	(202.46)	
GNMA	2006 ABCDE Single Family	5.63	02/19/08	01/20/38	69,797.19	78,023.65			(385.37)		69,411.82	78,335.47	697.19	
GNMA	2006 ABCDE Single Family	5.13	02/27/08	02/20/38	60,944.51	67,694.11			(296.68)		60,647.83	67,545.69	148.26	
GNMA	2006 ABCDE Single Family	5.38	02/27/08	02/20/38	106,789.01	119,496.79			(693.44)		106,095.57	118,646.60	(156.75)	
GNMA	2006 ABCDE Single Family	5.13	03/20/08	10/20/37	98,219.32	109,061.51			(490.18)		97,729.14	108,391.59	(179.74)	
GNMA	2006 ABCDE Single Family	5.38	03/27/08	03/20/38	188,480.19	209,343.77			(904.18)		187,576.01	208,053.33	(386.26)	
GNMA	2006 ABCDE Single Family	5.38	04/24/08	04/20/38	111,142.80	123,467.56			(536.93)		110,605.87	123,217.01	286.38	
GNMA	2006 ABCDE Single Family	5.13	04/24/08	04/20/38	186,759.42	207,416.60			(902.60)		185,856.82	206,151.05	(362.95)	
GNMA	2006 ABCDE Single Family	5.63	04/22/08	03/20/38	236,990.36	264,897.74			(1,164.10)		235,826.26	266,138.78	2,405.14	
GNMA	2006 ABCDE Single Family	5.13	05/07/08	04/20/38	259,100.37	287,762.25			(1,327.94)		257,772.43	285,919.88	(514.43)	
GNMA	2006 ABCDE Single Family	5.63	05/07/08	04/20/38	92,473.59	103,359.56			(425.93)		92,047.66	103,872.06	938.43	
GNMA	2006 ABCDE Single Family	5.38	05/14/08	04/20/38	188,792.08	209,698.68			(947.97)		187,844.11	208,361.04	(389.67)	
GNMA	2006 ABCDE Single Family	5.13	05/21/08	05/20/38	108,485.34	118,871.47			(540.31)		107,945.03	118,270.65	(60.51)	
GNMA	2006 ABCDE Single Family	5.13	06/11/08	05/20/38	98,656.27	110,010.19			(974.40)		97,681.87	108,921.42	(114.37)	
GNMA	2006 ABCDE Single Family	5.63	07/09/08	06/20/38	153,443.23	171,512.21			(701.13)		152,742.10	172,376.79	1,565.71	
GNMA	2006 ABCDE Single Family	5.38	07/09/08	03/20/38	91,484.42	101,617.93			(426.89)		91,057.53	101,008.29	(182.75)	
GNMA	2006 ABCDE Single Family	5.63	06/18/08	03/20/38	26,510.13	29,641.72			(121.92)		26,388.21	29,786.92	267.12	
GNMA	2006 ABCDE Single Family	5.63	06/25/08	05/20/38	168,940.63	188,873.56			(757.57)		168,183.06	189,815.99	1,700.00	
GNMA	2006 ABCDE Single Family	5.38	06/25/08	05/20/38	111,382.73	123,720.33			(517.53)		110,865.20	122,980.68	(222.12)	
GNMA	2006 ABCDE Single Family	5.38	07/23/08	06/20/38	190,045.64	211,141.55			(876.35)		189,169.29	210,740.54	475.34	
GNMA	2006 ABCDE Single Family	5.13	08/27/08	08/20/38	228,745.38	254,037.56			(1,423.00)		227,322.38	252,178.97	(435.59)	
GNMA	2006 ABCDE Single Family	5.63	08/13/08	07/20/38	69,272.96	77,427.63			(304.54)		68,968.42	77,816.90	693.81	
GNMA	2006 ABCDE Single Family	5.13	09/10/08	09/20/38	153,042.26	170,107.91			(717.62)		152,324.64	168,983.83	(406.46)	
GNMA	2006 ABCDE Single Family	5.13	09/24/08	08/20/38	114,149.22	126,799.17			(545.06)		113,604.16	126,029.42	(224.69)	
GNMA	2006 ABCDE Single Family	5.38	09/24/08	09/20/38	99,958.28	111,079.67			(456.78)		99,501.50	110,875.40	252.51	
GNMA	2006 ABCDE Single Family	5.13	10/15/08	08/20/38	117,930.94	131,095.39			(555.98)		117,374.96	130,757.99	218.58	
GNMA	2006 ABCDE Single Family	5.13	11/12/08	10/20/38	136,059.03	151,160.68			(649.91)		135,409.12	150,227.73	(283.04)	
GNMA	2006 ABCDE Single Family	5.13	11/25/08	09/20/38	126,258.47	140,262.95			(675.66)		125,582.81	139,326.90	(260.39)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.38	11/25/08	11/20/38	261,198.50	290,371.80			(1,163.58)		260,034.92	289,728.93	520.71	
GNMA	2006 ABCDE Single Family	5.63	12/10/08	10/20/38	123,395.32	137,615.95			(538.08)		122,857.24	138,080.09	1,002.22	
GNMA	2006 ABCDE Single Family	5.13	12/10/08	11/20/38	197,098.42	220,600.55			(74,128.59)		122,969.83	137,012.76	(9,459.20)	
GNMA	2006 ABCDE Single Family	5.38	12/17/08	11/20/38	188,314.20	209,606.16			(938.23)		187,375.97	208,540.57	(127.36)	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	110,196.18	122,451.62			(526.28)		109,669.90	122,202.14	276.80	
GNMA	2006 ABCDE Single Family				114,462.13	127,224.73			(114,462.13)				(12,762.60)	
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	117,534.08	130,593.67			(546.33)		116,987.75	129,804.43	(242.91)	
GNMA	2006 ABCDE Single Family	5.13	12/17/08	12/20/38	97,681.85	108,199.14			(449.61)		97,232.24	107,734.34	(15.19)	
GNMA	2006 ABCDE Single Family	5.25	12/23/08	12/20/38	262,036.45	291,166.91			(1,282.42)		260,754.03	290,526.08	641.59	
GNMA	2006 ABCDE Single Family	5.13	12/30/08	12/20/38	76,769.94	85,332.85			(351.33)		76,418.61	84,786.26	(195.26)	
GNMA	2006 ABCDE Single Family	5.25	12/30/08	12/20/38	88,483.33	98,352.84			(408.33)		88,075.00	97,725.30	(219.21)	
FNMA	2006 ABCDE Single Family	5.38	08/09/06	08/01/36	256,893.23	281,982.71			(1,936.71)		254,956.52	282,908.20	2,862.20	
FNMA	2006 ABCDE Single Family	5.13	08/10/06	07/01/36	194,969.89	213,917.79			(1,317.05)		193,652.84	214,879.79	2,279.05	
FNMA	2006 ABCDE Single Family	5.38	08/23/06	08/01/36	179,650.73	197,220.79			(1,096.15)		178,554.58	198,130.89	2,006.25	
FNMA	2006 ABCDE Single Family	5.63	08/23/06	08/01/36	178,633.71	197,682.20			(1,194.58)		177,439.13	198,414.16	1,926.54	
FNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	206,746.90	226,841.13			(105,272.62)		101,474.28	112,598.10	(8,970.41)	
FNMA	2006 ABCDE Single Family	5.38	09/06/06	09/01/36	321,766.21	353,157.43			(1,814.97)		319,951.24	357,059.64	5,717.18	
FNMA	2006 ABCDE Single Family	5.63	09/06/06	08/01/36	156,379.33	173,055.42			(812.58)		155,566.75	173,957.11	1,714.27	
FNMA	2006 ABCDE Single Family	5.13	09/12/06	09/01/36	449,228.06	492,901.98			(3,906.82)		445,321.24	495,120.65	6,125.49	
FNMA	2006 ABCDE Single Family	5.38	09/12/06	09/01/36	303,230.48	335,842.59			(4,959.36)		298,271.12	333,874.62	2,991.39	
FNMA	2006 ABCDE Single Family	5.63	09/20/06	09/01/36	179,478.67	198,619.88			(1,009.31)		178,469.36	199,568.99	1,958.42	
FNMA	2006 ABCDE Single Family	5.38	09/20/06	09/01/36	310,937.88	341,168.32			(1,660.71)		309,277.17	343,190.50	3,682.89	
FNMA	2006 ABCDE Single Family	5.13	09/20/06	09/01/36	106,526.89	116,883.80			(627.35)		105,899.54	117,511.82	1,255.37	
FNMA	2006 ABCDE Single Family	5.38	09/26/06	09/01/36	306,572.84	336,548.83			(1,682.45)		304,890.39	338,323.38	3,457.00	
FNMA	2006 ABCDE Single Family	5.38	10/05/06	09/01/36	402,411.87	444,842.08			(2,273.17)		400,138.70	445,724.45	3,155.54	
FNMA	2006 ABCDE Single Family	5.63	10/17/06	09/01/36	153,723.35	170,119.26			(789.21)		152,934.14	171,016.34	1,686.29	
FNMA	2006 ABCDE Single Family	5.13	10/17/06	10/01/36	580,203.89	639,835.75			(6,688.75)		573,515.14	639,732.28	6,585.28	
FNMA	2006 ABCDE Single Family	5.38	10/17/06	10/01/36	358,661.11	397,507.11			(3,964.97)		354,696.14	397,040.85	3,498.71	
FNMA	2006 ABCDE Single Family	5.38	10/24/06	11/01/36	473,821.05	524,253.53			(3,775.56)		470,045.49	524,644.86	4,166.89	
FNMA	2006 ABCDE Single Family	5.38	11/02/06	11/01/36	315,422.31	346,279.65			(1,706.58)		313,715.73	348,123.08	3,550.01	
FNMA	2006 ABCDE Single Family	5.63	11/02/06	10/01/36	73,762.36	81,630.55			(512.48)		73,249.88	81,911.40	793.33	
FNMA	2006 ABCDE Single Family	5.13	11/02/06	10/01/36	231,617.24	254,365.96			(2,455.16)		229,162.08	254,295.09	2,384.29	
FNMA	2006 ABCDE Single Family	5.38	11/14/06	11/01/36	643,910.78	712,542.74			(175,619.01)		468,291.77	519,654.55	(17,269.18)	
FNMA	2006 ABCDE Single Family	5.63	11/14/06	11/01/36	164,568.81	182,124.38			(1,028.04)		163,540.77	182,879.95	1,783.61	
FNMA	2006 ABCDE Single Family	5.13	11/14/06	11/01/36	340,010.37	373,076.68			(1,951.48)		338,058.89	375,137.62	4,012.42	
FNMA	2006 ABCDE Single Family	5.38	11/21/06	10/01/36	379,352.03	419,442.58			(2,176.78)		377,175.25	420,065.84	2,800.04	
FNMA	2006 ABCDE Single Family	5.63	11/21/06	11/01/36	111,703.28	123,619.74			(584.26)		111,119.02	124,259.57	1,224.09	
FNMA	2006 ABCDE Single Family	5.13	11/21/06	11/01/36	104,586.91	114,872.86			(60,950.03)		43,636.88	48,423.18	(5,499.65)	
FNMA	2006 ABCDE Single Family	5.38	11/28/06	11/01/36	127,444.51	139,839.30			(704.04)		126,740.47	140,642.23	1,506.97	
FNMA	2006 ABCDE Single Family	5.13	11/28/06	11/01/36	101,961.08	112,017.63			(566.95)		101,394.13	112,515.71	1,065.03	
FNMA	2006 ABCDE Single Family	5.63	11/28/06	11/01/36	56,087.07	62,070.49			(286.49)		55,800.58	62,399.44	615.44	
FNMA	2006 ABCDE Single Family	5.38	12/12/06	11/01/36	293,199.37	324,541.91			(1,573.31)		291,626.06	325,017.37	2,048.77	
FNMA	2006 ABCDE Single Family	5.63	12/12/06	11/01/36	119,118.72	131,827.29			(1,140.17)		117,978.55	131,931.30	1,244.18	
FNMA	2006 ABCDE Single Family	5.13	12/12/06	11/01/36	176,586.56	193,411.09			(1,503.87)		175,082.69	193,777.15	1,869.93	
FNMA	2006 ABCDE Single Family	5.38	12/27/06	11/01/36	170,885.03	187,628.37			(1,989.79)		168,895.24	187,422.72	1,784.14	
FNMA	2006 ABCDE Single Family	5.63	12/27/06	12/01/36	221,719.12	245,376.00			(1,622.79)		220,096.33	246,128.13	2,374.92	
FNMA	2006 ABCDE Single Family	5.13	12/27/06	10/01/36	49,690.68	54,523.77			(514.84)		49,175.84	54,570.15	561.22	
FNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	594,515.52	658,166.41			(18,604.65)		575,910.87	643,543.53	3,981.77	
FNMA	2006 ABCDE Single Family	5.63	01/09/07	12/01/36	218,403.98	241,708.20			(1,888.06)		216,515.92	242,125.29	2,305.15	
FNMA	2006 ABCDE Single Family	5.13	01/09/07	12/01/36	225,196.91	247,103.18			(1,234.57)		223,962.34	248,532.52	2,663.91	
FNMA	2006 ABCDE Single Family	5.38	01/30/07	12/01/36	819,317.92	906,753.11			(4,453.90)		814,864.02	911,525.61	9,226.40	
FNMA	2006 ABCDE Single Family	5.63	01/30/07	12/01/36	511,518.57	568,239.30			(3,216.17)		508,302.40	571,346.49	6,323.36	
FNMA	2006 ABCDE Single Family	5.13	01/30/07	01/01/37	55,106.81	60,544.37			(302.90)		54,803.91	60,816.93	575.46	
FNMA	2006 ABCDE Single Family	5.38	02/13/07	01/01/37	326,543.47	358,314.16			(2,937.96)		323,605.51	359,113.08	3,736.88	
FNMA	2006 ABCDE Single Family	5.63	02/13/07	01/01/37	107,234.59	118,678.66			(1,498.12)		105,736.47	118,244.80	1,064.26	

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Single Family Investment Summary
For Period Ending May 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	5.13	02/13/07	01/01/37	326,694.78	358,480.11			(1,922.17)		324,772.61	360,408.14	3,850.20	
FNMA	2006 ABCDE Single Family	5.38	02/20/07	01/01/37	139,317.88	152,873.41			(817.08)		138,500.80	153,698.54	1,642.21	
FNMA	2006 ABCDE Single Family	5.63	02/20/07	01/01/37	186,855.50	206,851.51			(86,691.64)		100,163.86	112,013.17	(8,146.70)	
FNMA	2006 ABCDE Single Family	5.13	02/20/07	01/01/37	286,909.48	314,824.60			(1,615.94)		285,293.54	316,597.90	3,389.24	
FNMA	2006 ABCDE Single Family	5.38	03/06/07	02/01/37	268,022.91	294,132.43			(108,105.38)		159,917.53	177,466.22	(8,560.83)	
FNMA	2006 ABCDE Single Family	5.63	03/06/07	02/01/37	81,225.42	89,894.73			(405.73)		80,819.69	90,381.37	892.37	
FNMA	2006 ABCDE Single Family	5.63	03/20/07	02/01/37	55,087.33	60,967.19			(275.97)		54,811.36	61,296.35	605.13	
FNMA	2006 ABCDE Single Family	5.13	03/27/07	03/01/37	143,742.26	157,730.85			(1,019.98)		142,722.28	158,385.81	1,674.94	
FNMA	2006 ABCDE Single Family	5.38	04/10/07	03/01/37	552,177.57	610,800.38			(7,763.93)		544,413.64	606,454.90	3,418.45	
FNMA	2006 ABCDE Single Family	5.63	04/10/07	03/01/37	25,797.53	28,551.43			(209.14)		25,588.39	28,616.21	273.92	
FNMA	2006 ABCDE Single Family	5.13	04/10/07	03/01/37	283,476.22	311,064.82			(1,550.72)		281,925.50	312,867.86	3,353.76	
FNMA	2006 ABCDE Single Family	5.38	04/24/07	04/01/37	766,003.47	846,580.62			(4,204.83)		761,798.64	847,350.38	4,974.59	
FNMA	2006 ABCDE Single Family	5.13	04/24/07	04/01/37	249,960.68	274,289.64			(61,857.97)		188,102.71	208,749.32	(3,682.35)	
FNMA	2006 ABCDE Single Family	5.63	04/24/07	04/01/37	105,390.82	116,642.04			(560.39)		104,830.43	117,235.52	1,153.87	
FNMA	2006 ABCDE Single Family	5.38	05/22/07	04/01/37	74,574.92	81,834.24			(447.54)		74,127.38	82,264.66	877.96	
FNMA	2006 ABCDE Single Family	5.13	05/22/07	04/01/37	93,550.98	102,657.43			(554.28)		92,996.70	103,205.28	1,102.13	
FNMA	2006 ABCDE Single Family	5.38	06/05/07	05/01/37	299,164.21	330,699.85			(2,310.67)		296,853.54	330,608.12	2,218.94	
FNMA	2006 ABCDE Single Family	5.63	06/05/07	05/01/37	110,571.67	122,378.30			(67,944.86)		42,626.81	47,671.98	(6,761.46)	
FNMA	2006 ABCDE Single Family	5.13	06/05/07	04/01/37	254,450.03	279,220.21			(2,032.56)		252,417.47	280,127.72	2,940.07	
FNMA	2006 ABCDE Single Family	5.38	06/19/07	05/01/37	189,855.76	208,339.50			(21,489.13)		168,366.63	186,851.33	0.96	
FNMA	2006 ABCDE Single Family	5.63	07/03/07	07/01/37	202,089.51	223,671.73			(62,951.53)		139,137.98	155,608.22	(5,111.98)	
FNMA	2006 ABCDE Single Family	5.13	07/03/07	06/01/37	58,810.01	64,582.15			(4,495.56)		54,314.45	60,278.05	191.46	
FNMA	2006 ABCDE Single Family	5.38	08/07/07	07/01/37	799,336.16	887,580.18			(102,533.96)		696,802.20	776,329.80	(8,716.42)	
FNMA	2006 ABCDE Single Family	5.63	08/07/07	07/01/37	72,991.93	81,178.73			(628.43)		72,363.50	81,245.30	695.00	
FNMA	2006 ABCDE Single Family	5.13	08/07/07	08/01/37	715,449.60	791,553.31			(3,731.22)		711,718.38	793,835.39	6,013.30	
FNMA	2006 ABCDE Single Family	5.13	08/29/07	08/01/37	198,596.65	218,798.55			(1,055.78)		197,540.87	220,091.55	2,348.78	
FNMA	2006 ABCDE Single Family	5.38	08/23/07	07/01/37	270,694.69	300,434.83			(1,498.01)		269,196.68	300,789.48	1,852.66	
FNMA	2006 ABCDE Single Family	5.38	09/11/07	08/01/37	395,119.38	438,294.96			(2,046.09)		393,073.29	438,801.00	2,552.13	
FNMA	2006 ABCDE Single Family	5.13	09/11/07	09/01/37	78,389.95	86,365.41			(395.22)		77,994.73	86,899.67	929.48	
FNMA	2006 ABCDE Single Family	5.38	09/25/07	09/01/37	757,661.84	840,345.47			(4,166.01)		753,495.83	841,462.60	5,283.14	
FNMA	2006 ABCDE Single Family	5.63	09/25/07	07/01/37	58,731.22	65,262.23			(407.49)		58,323.73	65,484.59	629.85	
FNMA	2006 ABCDE Single Family	5.13	09/25/07	09/01/37	310,698.71	344,075.98			(2,050.81)		308,647.90	344,805.33	2,780.16	
FNMA	2006 ABCDE Single Family	5.13	10/09/07	09/01/37	240,055.33	265,524.57			(1,213.85)		238,841.48	266,243.89	1,933.17	
FNMA	2006 ABCDE Single Family	5.38	10/25/07	10/01/37	494,466.37	549,573.80			(2,739.92)		491,726.45	550,169.45	3,335.57	
FNMA	2006 ABCDE Single Family	5.13	10/25/07	10/01/37	559,820.66	618,780.94			(2,993.32)		556,827.34	620,218.53	4,430.91	
FNMA	2006 ABCDE Single Family	5.38	11/08/07	09/01/37	335,282.01	372,835.94			(2,288.77)		332,993.24	373,048.39	2,501.22	
FNMA	2006 ABCDE Single Family	5.13	11/08/07	10/01/37	128,080.17	142,270.69			(1,487.36)		126,592.81	142,286.98	1,503.65	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	10/01/37	104,545.20	115,815.34			(508.38)		104,036.82	116,203.83	896.87	
FNMA	2006 ABCDE Single Family	5.13	11/21/07	09/01/37	257,186.09	283,343.66			(1,343.71)		255,842.38	285,077.81	3,077.86	
FNMA	2006 ABCDE Single Family	5.38	11/21/07	11/01/37	491,204.79	544,680.09			(104,737.60)		386,467.19	430,665.68	(9,276.81)	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	10/01/37	325,373.83	361,307.45			(1,619.49)		323,754.34	361,935.80	2,247.84	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	11/01/37	108,030.43	118,942.59			(555.70)		107,474.73	119,929.33	1,542.44	
FNMA	2006 ABCDE Single Family	5.38	12/11/07	11/01/37	81,130.65	89,726.35			(397.20)		80,733.45	89,980.93	651.78	
FNMA	2006 ABCDE Single Family	5.13	12/11/07	12/01/37	181,077.91	200,147.38			(1,022.44)		180,055.47	201,414.08	2,289.14	
FNMA	2006 ABCDE Single Family	5.13	12/20/07	11/01/37	121,344.60	133,884.96			(636.30)		120,708.30	134,304.29	1,055.63	
FNMA	2006 ABCDE Single Family	5.38	12/20/07	10/01/37	66,492.99	73,856.95			(398.00)		66,094.99	74,016.14	557.19	
FNMA	2006 ABCDE Single Family	5.63	12/28/07	10/01/37	488,847.23	544,353.82			(2,712.42)		486,134.81	545,863.98	4,222.58	
FNMA	2006 ABCDE Single Family	5.13	01/16/08	12/01/37	128,608.95	141,713.17			(635.84)		127,973.11	142,458.03	1,380.70	
FNMA	2006 ABCDE Single Family	5.13	01/30/08	12/01/37	163,138.97	180,432.68			(1,215.96)		161,923.01	180,929.98	1,713.26	
FNMA	2006 ABCDE Single Family	5.38	01/30/08	11/01/37	59,931.14	66,291.02			(287.65)		59,643.49	66,511.91	508.54	
FNMA	2006 ABCDE Single Family	5.38	02/19/08	12/01/37	97,038.01	107,322.39			(463.83)		96,574.18	107,648.10	789.54	
FNMA	2006 ABCDE Single Family	5.13	02/19/08	01/01/38	98,830.08	109,845.85			(858.54)		97,971.54	110,094.08	1,106.77	
FNMA	2006 ABCDE Single Family	5.13	02/27/08	02/01/38	68,485.69	75,255.12			(370.67)		68,115.02	75,804.74	920.29	
FNMA	2006 ABCDE Single Family	5.38	03/20/08	11/01/37	10,159.14	11,194.38			(2,219.42)		7,939.72	8,823.43	(151.53)	
FNMA	2006 ABCDE Single Family	5.13	04/08/08	03/01/38	139,155.97	154,504.08			(67,285.78)		71,870.19	80,756.72	(6,461.58)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	5.63	04/15/08	12/01/37	66,441.37	73,843.00			(305.67)		66,135.70	74,163.62	626.29	
FNMA	2006 ABCDE Single Family	5.38	04/15/08	01/01/38	116,691.38	129,367.02			(553.02)		116,138.36	129,846.84	1,032.84	
FNMA	2006 ABCDE Single Family	5.13	04/15/08	04/01/38	107,868.36	118,497.94			(522.37)		107,345.99	119,462.55	1,486.98	
FNMA	2006 ABCDE Single Family	5.38	04/29/08	04/01/38	79,695.04	88,344.63			(426.95)		79,268.09	88,602.22	684.54	
Freddie Mac	2006 ABCDE Single Family	5.38	06/18/08	04/01/38	206,910.80	227,819.99			(1,018.32)		205,892.48	228,778.22	1,976.55	
Freddie Mac	2006 ABCDE Single Family	5.63	06/18/08	03/01/38	60,067.23	66,571.64			(336.17)		59,731.06	66,925.54	690.07	
Freddie Mac	2006 ABCDE Single Family	5.13	06/25/08	12/01/37	117,250.51	128,789.42			(581.53)		116,668.98	129,360.58	1,152.69	
Freddie Mac	2006 ABCDE Single Family	5.13	07/16/08	06/01/38	172,489.33	189,405.73			(1,191.66)		171,297.67	189,853.22	1,639.15	
Freddie Mac	2006 ABCDE Single Family	5.63	07/16/08	05/01/38	32,796.64	36,213.33			(177.36)		32,619.28	36,520.61	484.64	
Freddie Mac	2006 ABCDE Single Family	5.38	07/23/08	03/01/38	74,132.14	81,515.09			(657.41)		73,474.73	81,609.73	752.05	
Freddie Mac	2006 ABCDE Single Family	5.38	08/13/08	07/01/38	115,447.51	127,249.98			(530.08)		114,917.43	127,850.67	1,130.77	
Freddie Mac	2006 ABCDE Single Family	5.63	09/24/08	07/01/38	110,772.46	122,494.76			(487.38)		110,285.08	123,233.99	1,226.61	
Freddie Mac	2006 ABCDE Single Family				167,442.68	183,341.70			(167,442.68)				(15,899.02)	
Freddie Mac	2006 ABCDE Single Family	5.25	12/18/08	09/01/38	169,824.98	186,720.30			(1,861.26)		167,963.72	186,196.55	1,337.51	
GNMA	2006 ABCDE Single Family	6.15	11/12/02	11/20/32	2,154.84	2,444.15			(14.88)		2,139.96	2,435.33	6.06	
GNMA	2006 ABCDE Single Family	5.40	11/12/02	10/20/32	3,130.48	3,493.30			(35.40)		3,095.08	3,448.00	(9.90)	
GNMA	2006 ABCDE Single Family	6.15	01/10/03	09/20/32	7,527.90	8,547.70			(66.28)		7,461.62	8,500.48	19.06	
GNMA	2006 ABCDE Single Family	6.15	10/10/02	09/20/32	4,840.61	5,493.11			(42.94)		4,797.67	5,462.49	12.32	
GNMA	2006 ABCDE Single Family	5.40	10/10/02	09/20/32	2,999.07	3,343.13			(22.22)		2,976.85	3,316.53	(4.38)	
GNMA	2006 ABCDE Single Family	6.15	10/21/02	10/20/32	4,505.56	5,117.72			(40.06)		4,465.50	5,089.10	11.44	
GNMA	2006 ABCDE Single Family	6.15	10/29/02	10/20/32	2,226.70	2,528.34			(15.44)		2,211.26	2,519.15	6.25	
GNMA	2006 ABCDE Single Family	5.40	10/29/02	09/20/32	2,141.32	2,393.40			(22.87)		2,118.45	2,367.80	(2.73)	
GNMA	2006 ABCDE Single Family	5.40	11/05/02	09/20/32	2,150.89	2,408.16			(28.69)		2,122.20	2,376.02	(3.45)	
GNMA	2006 ABCDE Single Family	6.15	11/19/02	11/20/32	3,547.38	4,022.39			(23.76)		3,523.62	4,008.78	10.15	
GNMA	2006 ABCDE Single Family	5.40	11/19/02	11/20/32	4,241.16	4,729.21			(31.58)		4,209.58	4,691.37	(6.26)	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	10,553.61	11,865.01			(82.47)		10,471.14	11,811.88	29.34	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	3,541.73	3,953.47			(38.97)		3,502.76	3,909.93	(4.57)	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	2,148.24	2,439.61			(22.26)		2,125.98	2,422.30	4.95	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	2,056.33	2,299.16			(35.05)		2,021.28	2,259.93	(4.18)	
GNMA	2006 ABCDE Single Family	5.40	12/12/02	12/20/32	4,369.82	4,878.00			(38.54)		4,331.28	4,834.92	(4.54)	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,694.15	3,059.38			(20.38)		2,673.77	3,046.32	7.32	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	8,807.00	9,820.86			(68.07)		8,738.93	9,739.39	(13.40)	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,254.91	2,557.84			(14.97)		2,239.94	2,549.30	6.43	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	4,360.34	4,862.36			(31.48)		4,328.86	4,824.54	(6.34)	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	16,744.73	19,009.24			(143.31)		16,601.42	18,909.29	43.36	
GNMA	2006 ABCDE Single Family	5.40	01/23/03	01/20/33	4,252.15	4,741.49			(30.72)		4,221.43	4,704.60	(6.17)	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	4,511.21	5,124.03			(36.23)		4,474.98	5,099.79	11.99	
GNMA	2006 ABCDE Single Family	6.15	01/30/03	01/20/33	4,371.52	4,965.33			(40.35)		4,331.17	4,935.87	10.89	
GNMA	2006 ABCDE Single Family	5.40	01/30/03	01/20/33	9,724.90	10,855.89			(75.76)		9,649.14	10,753.35	(26.78)	
GNMA	2006 ABCDE Single Family	6.15	02/12/03	02/20/33	7,806.53	8,774.58			(94.28)		7,712.25	8,697.86	17.56	
GNMA	2006 ABCDE Single Family	6.15	02/20/03	02/20/33	7,381.57	8,380.10			(52.67)		7,328.90	8,348.07	20.64	
GNMA	2006 ABCDE Single Family	5.40	03/03/03	03/20/33	5,063.65	5,646.57			(35.79)		5,027.86	5,603.51	(7.27)	
GNMA	2006 ABCDE Single Family	6.15	02/27/03	02/20/33	12,114.08	13,738.08			(80.07)		12,034.01	13,692.87	34.86	
GNMA	2006 ABCDE Single Family	6.15	03/12/03	02/20/33	3,821.23	4,338.27			(31.83)		3,789.40	4,316.48	10.04	
GNMA	2006 ABCDE Single Family	6.15	03/24/03	03/20/33	6,767.30	7,683.09			(47.27)		6,720.03	7,654.83	19.01	
GNMA	2006 ABCDE Single Family	6.15	04/02/03	04/20/33	1,963.63	2,226.99			(12.73)		1,950.90	2,219.95	5.69	
GNMA	2006 ABCDE Single Family	6.15	04/10/03	03/20/33	2,179.97	2,472.25			(15.30)		2,164.67	2,463.10	6.15	
GNMA	2006 ABCDE Single Family	6.15	04/24/03	04/20/33	4,924.62	5,585.11			(31.95)		4,892.67	5,567.38	14.22	
GNMA	2006 ABCDE Single Family	6.15	04/29/03	03/20/33	3,812.29	4,323.55			(25.95)		3,786.34	4,308.45	10.85	
GNMA	2006 ABCDE Single Family	6.15	05/08/03	04/20/33	3,658.66	4,149.40			(24.61)		3,634.05	4,135.23	10.44	
GNMA	2006 ABCDE Single Family	6.15	06/19/03	05/20/33	1,213.07	1,367.39			(21.16)		1,191.91	1,348.03	1.80	
GNMA	2006 ABCDE Single Family	6.15	07/17/03	07/20/33	2,261.19	2,564.65			(14.90)		2,246.29	2,556.25	6.50	
GNMA	2006 ABCDE Single Family	6.15	09/29/03	09/20/33	2,607.72	2,954.67			(16.45)		2,591.27	2,945.82	7.60	
GNMA	2006 ABCDE Single Family	6.15	10/09/03	08/20/33	2,544.18	2,885.79			(16.13)		2,528.05	2,877.08	7.42	
GNMA	2006 ABCDE Single Family	6.15	03/11/04	03/20/34	2,703.95	3,067.46			(20.41)		2,683.54	3,054.47	7.42	

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GNMA	2006 ABCDE Single Family	5.40	07/08/04	06/20/34	15,496.98	17,287.30			(101.86)		15,395.12	17,165.13	(20.31)	
GNMA	2006 ABCDE Single Family	5.40	06/17/04	06/20/34	11,331.68	12,640.51			(80.30)		11,251.38	12,544.69	(15.52)	
GNMA	2006 ABCDE Single Family	5.40	09/09/04	09/20/34	17,130.26	18,925.95			(112.69)		17,017.57	18,802.13	(11.13)	
GNMA	2006 ABCDE Single Family	5.40	09/16/04	09/20/34	15,188.52	16,925.70			(95.77)		15,092.75	16,819.88	(10.05)	
GNMA	2006 ABCDE Single Family	5.40	07/15/04	07/20/34	4,776.46	5,328.30			(31.81)		4,744.65	5,290.13	(6.36)	
GNMA	2006 ABCDE Single Family	5.40	07/29/04	07/20/34	8,254.67	9,208.51			(53.53)		8,201.14	9,144.16	(10.82)	
GNMA	2006 ABCDE Single Family	5.40	08/05/04	08/20/34	4,158.74	4,639.37			(26.31)		4,132.43	4,607.73	(5.33)	
GNMA	2006 ABCDE Single Family	5.40	08/12/04	08/20/34	26,043.39	29,053.43			(165.97)		25,877.42	28,853.94	(33.52)	
GNMA	2006 ABCDE Single Family	5.40	08/20/04	08/20/34	4,571.57	5,105.46			(36.49)		4,535.08	5,056.52	(12.45)	
GNMA	2006 ABCDE Single Family	5.40	12/02/04	12/20/34	4,511.23	5,033.12			(32.91)		4,478.32	4,993.88	(6.33)	
GNMA	2006 ABCDE Single Family	5.40	10/14/04	10/20/34	5,905.43	6,524.84			(38.10)		5,867.33	6,482.97	(3.77)	
GNMA	2006 ABCDE Single Family	5.40	10/21/04	10/20/34	39,364.72	43,882.18			(10,116.79)		29,247.93	32,377.05	(1,388.34)	
GNMA	2006 ABCDE Single Family	4.49	10/21/04	10/20/34	6,852.59	7,365.72			(51.30)		6,801.29	7,358.11	(43.69)	
GNMA	2006 ABCDE Single Family	5.40	10/28/04	10/20/34	7,515.80	8,303.91			(51.40)		7,464.40	8,247.42	(5.09)	
GNMA	2006 ABCDE Single Family	4.49	10/29/04	10/20/34	13,106.85	13,876.35			(104.11)		13,002.74	13,856.48	(84.24)	
GNMA	2006 ABCDE Single Family	4.49	11/04/04	10/20/34	41,560.33	44,690.84			(301.31)		41,259.02	44,629.81	(240.28)	
GNMA	2006 ABCDE Single Family	5.40	11/04/04	11/20/34	10,749.53	11,979.56			(67.81)		10,681.72	11,904.63	(7.12)	
GNMA	2006 ABCDE Single Family	4.49	11/10/04	11/20/34	18,558.00	19,647.82			(142.56)		18,415.44	19,625.04	(119.78)	
GNMA	2006 ABCDE Single Family	4.49	11/18/04	11/20/34	6,516.73	6,896.23			(47.72)		6,469.01	6,890.75	(42.24)	
FNMA	2006 ABCDE Single Family	5.40	08/14/03	09/01/32	2,420.99	2,659.01			(19.32)		2,401.67	2,663.05	(23.36)	
FNMA	2006 ABCDE Single Family	6.15	08/14/03	12/01/31	1,580.15	1,762.51			(81.98)		1,498.17	1,686.20	(5.67)	
FNMA	2006 ABCDE Single Family	6.15	04/15/04	02/01/34	4,550.32	5,081.97			(27.30)		4,523.02	5,093.92	(39.25)	
FNMA	2006 ABCDE Single Family	5.40	10/28/04	10/01/34	8,564.64	9,401.94			(61.24)		8,503.40	9,431.17	(90.47)	
GNMA	2006 ABCDE Single Family	5.40	08/29/02	08/20/32	2,680.65	2,992.58			(34.20)		2,646.45	2,954.39	(3.99)	
GNMA	2006 ABCDE Single Family	6.15	09/12/02	08/20/32	2,698.86	3,063.93			(19.29)		2,679.57	3,052.16	(7.52)	
GNMA	2006 ABCDE Single Family	5.40	09/19/02	09/20/32	4,631.95	5,170.45			(35.52)		4,596.43	5,122.19	(12.74)	
GNMA	2006 ABCDE Single Family	4.49	12/09/04	12/20/34	50,061.90	53,928.10			(399.60)		49,662.30	53,813.71	(285.21)	
GNMA	2006 ABCDE Single Family	4.49	12/16/04	12/20/34	27,174.77	29,069.97			(5,843.43)		21,331.34	22,956.28	(270.26)	
GNMA	2006 ABCDE Single Family	4.49	11/23/04	11/20/34	33,036.26	35,338.50			(241.41)		32,794.85	35,308.15	(211.06)	
GNMA	2006 ABCDE Single Family	4.49	12/02/04	12/20/34	71,168.02	76,130.79			(507.89)		70,660.13	76,436.28	(813.38)	
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/20/34	39,832.13	42,766.35			(280.62)		39,551.51	42,717.98	(232.25)	
GNMA	2006 ABCDE Single Family	4.49	12/29/04	12/20/34	34,611.53	37,024.94			(240.73)		34,370.80	37,006.27	(222.06)	
GNMA	2006 ABCDE Single Family	4.49	01/06/05	01/20/35	68,743.80	73,900.34			(626.79)		68,117.01	73,677.22	(403.67)	
GNMA	2006 ABCDE Single Family	4.49	01/13/05	01/20/35	50,571.11	54,364.72			(6,624.49)		43,946.62	47,288.94	(451.29)	
GNMA	2006 ABCDE Single Family	5.40	01/13/05	01/20/35	2,208.71	2,464.25			(24.31)		2,184.40	2,435.88	(4.06)	
GNMA	2006 ABCDE Single Family	4.49	01/19/05	01/20/35	48,951.24	52,623.49			(500.00)		48,451.24	52,406.54	(283.05)	
GNMA	2006 ABCDE Single Family	4.49	01/27/05	01/20/35	64,439.93	68,824.88			(714.34)		63,725.59	68,503.49	(392.95)	
GNMA	2006 ABCDE Single Family	4.49	02/03/05	02/20/35	86,835.16	93,107.98			(659.76)		86,175.40	93,212.03	(763.81)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	35,354.65	37,947.61			(244.14)		35,110.51	37,918.23	(214.76)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	52,185.26	56,101.89			(6,423.13)		45,762.13	49,244.22	(434.54)	
GNMA	2006 ABCDE Single Family	4.49	02/17/05	02/20/35	23,336.37	24,957.32			(7,759.81)		15,576.56	16,761.89	(435.62)	
GNMA	2006 ABCDE Single Family	4.49	02/24/05	02/20/35	35,982.98	38,683.52			(284.88)		35,698.10	38,613.14	(214.50)	
GNMA	2006 ABCDE Single Family	4.49	03/03/05	03/20/35	51,243.85	55,090.98			(369.67)		50,874.18	55,029.71	(308.40)	
GNMA	2006 ABCDE Single Family	4.49	03/11/05	03/20/35	5,769.49	6,103.50			(46.02)		5,723.47	6,094.54	(37.06)	
GNMA	2006 ABCDE Single Family	5.40	03/17/05	02/20/35	5,471.26	6,104.81			(34.92)		5,436.34	6,062.83	(7.06)	
GNMA	2006 ABCDE Single Family	4.49	03/17/05	03/20/35	32,746.31	35,149.00			(240.01)		32,506.30	35,106.47	(197.48)	
GNMA	2006 ABCDE Single Family	4.49	03/24/05	03/20/35	12,954.22	13,704.31			(107.39)		12,846.83	13,679.74	(82.82)	
GNMA	2006 ABCDE Single Family	4.49	04/07/05	04/20/35	26,822.27	28,721.51			(246.09)		26,576.18	28,642.17	(166.75)	
GNMA	2006 ABCDE Single Family	4.49	04/14/05	04/20/35	6,110.23	6,558.64			(43.12)		6,067.11	6,554.09	(38.57)	
GNMA	2006 ABCDE Single Family	4.49	04/21/05	04/20/35	64,942.05	69,709.15			(437.23)		64,504.82	69,667.29	(395.37)	
GNMA	2006 ABCDE Single Family	4.49	04/28/05	04/20/35	34,142.57	36,648.93			(239.58)		33,902.99	36,616.48	(207.13)	
GNMA	2006 ABCDE Single Family	5.40	04/28/05	04/20/35	5,793.34	6,457.30			(35.01)		5,758.33	6,418.63	(3.66)	
GNMA	2006 ABCDE Single Family	4.49	05/05/05	05/20/35	54,219.65	57,987.72			(374.31)		53,845.34	57,961.06	(347.65)	
GNMA	2006 ABCDE Single Family	5.40	05/05/05	04/20/35	4,758.16	5,258.22			(30.30)		4,727.86	5,224.97	(2.95)	
GNMA	2006 ABCDE Single Family	5.40	07/07/05	07/20/35	1,881.25	2,099.18			(14.06)		1,867.19	2,082.45	(2.67)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	4.49	05/26/05	05/20/35	6,570.40	6,951.20			(43.29)		6,527.11	6,950.70	42.79	
GNMA	2006 ABCDE Single Family	5.40	06/09/05	05/20/35	3,267.46	3,641.98			(20.25)		3,247.21	3,619.64	(2.09)	
FNMA	2006 ABCDE Single Family	4.49	12/23/04	12/01/34	13,484.41	14,190.84			(130.10)		13,354.31	14,217.36	156.62	
FNMA	2006 ABCDE Single Family	4.49	01/27/05	01/01/35	12,304.05	12,950.23			(101.27)		12,202.78	12,991.51	142.55	
FNMA	2006 ABCDE Single Family	4.49	03/14/05	12/01/34	7,248.36	7,628.33			(76.47)		7,171.89	7,635.53	83.67	
FNMA	2006 ABCDE Single Family	5.40	03/24/05	02/01/35	3,709.84	4,072.22			(24.96)		3,684.88	4,087.24	39.98	
FNMA	2006 ABCDE Single Family				6,879.66	7,242.03			(6,879.66)				(362.37)	
FNMA	2006 ABCDE Single Family	5.40	07/14/05	04/01/35	4,898.88	5,381.62			(30.16)		4,868.72	5,400.57	49.11	
2006 ABCDE Single Family Total					102,971,316.74	113,645,345.63	1,867,412.53	(3,739,800.84)	(4,866,338.93)	0.00	96,232,589.50	106,748,209.01	(158,409.38)	0.00
Repo Agmt	2006 FGH Single Family	0.05	05/30/14	06/02/14	64,530.89	64,530.89	4.42				64,535.31	64,535.31		
GIC's	2006 FGH Single Family	4.33	05/25/07	02/26/36	1,826,905.37	1,826,905.37		(115,603.88)			1,711,301.49	1,711,301.49		
Repo Agmt	2006 FGH Single Family	0.05	05/30/14	06/02/14	1,911,857.56	1,911,857.56		(1,181,551.61)			730,305.95	730,305.95		
GNMA	2006 FGH Single Family	5.49	01/30/07	01/20/37	2,627,956.44	2,928,114.51			(255,317.66)		2,372,638.78	2,640,217.15	(32,579.70)	
GNMA	2006 FGH Single Family	5.15	02/13/07	01/20/37	31,132.49	34,912.37			(340.84)		30,791.65	34,532.36	(39.17)	
GNMA	2006 FGH Single Family	5.49	02/13/07	02/20/37	908,733.88	1,008,063.26			(4,809.28)		903,924.60	1,006,332.33	3,078.35	
GNMA	2006 FGH Single Family	5.49	02/13/07	01/20/37	91,300.65	101,530.01			(459.68)		90,840.97	101,018.10	(52.23)	
GNMA	2006 FGH Single Family	5.70	02/20/07	02/20/37	329,884.35	369,222.52			(1,721.55)		328,162.80	370,166.71	2,665.74	
GNMA	2006 FGH Single Family	5.15	02/20/07	01/20/37	693,132.14	773,969.63			(66,057.78)		627,074.36	699,178.44	(8,733.41)	
GNMA	2006 FGH Single Family	5.15	03/07/07	02/20/37	293,660.86	326,633.20			(1,567.00)		292,093.86	324,908.89	(157.31)	
GNMA	2006 FGH Single Family	5.49	03/20/07	03/20/37	694,360.17	773,731.28			(3,858.34)		690,501.83	769,607.38	(265.56)	
GNMA	2006 FGH Single Family	5.15	03/20/07	02/20/37	110,065.04	122,435.64			(583.84)		109,481.20	121,795.25	(56.55)	
GNMA	2006 FGH Single Family	5.49	03/06/07	02/20/37	1,057,711.42	1,174,481.07			(7,147.02)		1,050,564.40	1,166,378.70	(955.35)	
GNMA	2006 FGH Single Family	5.49	03/20/07	02/20/37	68,000.72	75,771.17			(359.48)		67,641.24	75,371.43	(40.26)	
GNMA	2006 FGH Single Family	5.70	04/24/07	04/20/37	211,742.92	236,619.63			(1,212.33)		210,530.59	236,818.05	1,410.75	
GNMA	2006 FGH Single Family	5.15	04/24/07	04/20/37	418,924.11	464,903.90			(2,286.62)		416,637.49	464,797.25	2,179.97	
GNMA	2006 FGH Single Family	5.49	04/24/07	04/20/37	879,763.27	977,992.11			(131,671.69)		748,091.58	829,206.17	(17,114.25)	
GNMA	2006 FGH Single Family	5.15	03/27/07	03/20/37	452,273.17	501,934.58			(2,499.62)		449,773.55	501,707.56	2,272.60	
GNMA	2006 FGH Single Family	5.49	03/27/07	02/20/37	368,027.06	409,214.76			(1,889.17)		366,137.89	407,114.95	(210.64)	
GNMA	2006 FGH Single Family	5.15	04/10/07	04/20/37	378,887.81	421,378.47			(2,149.76)		376,738.05	418,498.13	(730.58)	
GNMA	2006 FGH Single Family	5.49	04/10/07	03/20/37	734,692.56	818,739.08			(4,412.39)		730,280.17	813,050.58	(1,276.11)	
GNMA	2006 FGH Single Family	5.49	04/10/07	02/20/37	73,603.73	82,502.25			(5,740.88)		67,862.85	76,170.10	(591.27)	
GNMA	2006 FGH Single Family	5.15	05/08/07	04/20/37	250,210.60	278,948.68			(1,514.09)		248,696.51	277,278.72	(155.87)	
GNMA	2006 FGH Single Family	5.15	05/08/07	03/20/37	66,378.82	73,842.13			(365.31)		66,013.51	73,440.55	(36.27)	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	251,973.28	280,092.60			(1,258.54)		250,714.74	278,694.16	(139.90)	
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	103,094.73	114,587.26			(540.58)		102,554.15	113,986.65	(60.03)	
GNMA	2006 FGH Single Family	5.70	05/08/07	04/20/37	89,597.81	100,065.00			(561.07)		89,036.74	100,098.28	594.35	
GNMA	2006 FGH Single Family	5.15	05/22/07	05/20/37	87,349.99	97,978.37			(2,061.68)		85,288.31	95,803.71	(112.98)	
GNMA	2006 FGH Single Family	5.49	05/22/07	04/20/37	210,767.72	235,422.61			(1,514.95)		209,252.77	233,722.35	(185.31)	
GNMA	2006 FGH Single Family	5.15	06/05/07	05/20/37	355,021.78	394,563.34			(1,891.41)		353,130.37	392,497.69	(174.24)	
GNMA	2006 FGH Single Family	5.70	06/05/07	05/20/37	140,089.10	156,790.21			(70,502.16)		69,586.94	78,502.96	(7,785.09)	
GNMA	2006 FGH Single Family	5.49	06/05/07	05/20/37	278,475.33	310,331.47			(1,529.56)		276,945.77	308,624.67	(177.24)	
GNMA	2006 FGH Single Family	5.15	06/19/07	06/20/37	254,478.24	282,893.39			(1,333.41)		253,144.83	281,386.38	(173.60)	
GNMA	2006 FGH Single Family	5.70	06/19/07	06/20/37	234,372.34	262,500.55			(1,276.87)		233,095.47	262,785.45	1,561.77	
GNMA	2006 FGH Single Family	5.15	07/03/07	06/20/37	245,178.69	271,779.49			(7,242.15)		237,936.54	263,579.35	(957.99)	
GNMA	2006 FGH Single Family	5.70	07/03/07	06/20/37	240,251.48	268,453.40			(1,255.50)		238,995.98	268,813.57	1,615.67	
GNMA	2006 FGH Single Family	5.49	07/03/07	07/20/37	295,837.37	328,915.82			(1,449.08)		294,388.29	327,349.90	(116.84)	
GNMA	2006 FGH Single Family	5.49	07/03/07	06/20/37	62,476.03	69,465.58			(306.99)		62,169.04	69,123.13	(35.46)	
GNMA	2006 FGH Single Family	5.15	07/17/07	06/20/37	348,405.67	387,289.64			(91,064.92)		257,340.75	285,994.42	(10,230.30)	
GNMA	2006 FGH Single Family	5.70	07/17/07	06/20/37	208,545.91	233,413.74			(995.15)		207,550.76	234,153.47	(1,734.88)	
GNMA	2006 FGH Single Family	5.15	08/07/07	07/20/37	532,715.50	592,422.93			(2,720.04)		529,995.46	591,012.33	1,309.44	
GNMA	2006 FGH Single Family	5.70	08/07/07	07/20/37	83,416.24	93,403.05			(416.38)		82,999.86	93,676.30	689.63	
GNMA	2006 FGH Single Family	5.49	08/07/07	06/20/37	410,906.98	459,094.91			(3,240.69)		407,666.29	455,102.22	(752.00)	
GNMA	2006 FGH Single Family	5.15	11/21/07	10/20/37	335,019.40	367,409.33			(1,780.55)		333,238.85	365,473.21	(155.57)	
GNMA	2006 FGH Single Family	5.70	11/21/07	11/20/37	272,445.74	304,503.82			(1,275.76)		271,169.98	306,006.19	2,778.13	

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GNMA	2006 FGH Single Family	5.49	11/21/07	10/20/37	91,365.35	101,465.09			(434.60)		90,930.75	100,853.74	(176.75)	
GNMA	2006 FGH Single Family	5.49	09/25/07	09/20/37	166,258.95	184,951.10			(855.45)		165,403.50	183,997.42	(98.23)	
GNMA	2006 FGH Single Family	5.15	09/25/07	09/20/37	1,239,352.33	1,377,564.14			(6,263.90)		1,233,088.43	1,374,320.52	3,020.28	
GNMA	2006 FGH Single Family	5.49	09/25/07	08/20/37	149,013.16	165,398.03			(1,417.44)		147,595.72	163,724.60	(255.99)	
GNMA	2006 FGH Single Family	5.70	09/25/07	09/20/37	132,912.12	148,924.55			(709.24)		132,202.88	149,104.94	889.63	
GNMA	2006 FGH Single Family	5.15	10/09/07	09/20/37	700,932.57	779,555.35			(101,853.06)		599,079.51	664,395.43	(13,306.86)	
GNMA	2006 FGH Single Family	5.49	10/09/07	08/20/37	73,934.66	82,118.94			(355.42)		73,579.24	81,958.71	195.19	
GNMA	2006 FGH Single Family	5.15	08/23/07	08/20/37	665,347.85	739,627.64			(127,717.81)		537,630.04	596,212.03	(15,697.80)	
GNMA	2006 FGH Single Family	5.49	08/23/07	07/20/37	375,927.09	418,139.06			(1,873.43)		374,053.66	416,107.24	(158.39)	
GNMA	2006 FGH Single Family	5.70	08/23/07	08/20/37	323,111.50	361,858.40			(1,721.28)		321,390.22	361,944.26	1,807.14	
GNMA	2006 FGH Single Family	5.15	09/11/07	08/20/37	362,137.61	402,105.42			(1,829.19)		360,308.42	399,578.95	(697.28)	
GNMA	2006 FGH Single Family	5.70	09/11/07	08/20/37	146,189.21	165,961.37			(1,003.20)		145,186.01	165,893.08	934.91	
GNMA	2006 FGH Single Family	5.49	09/11/07	08/20/37	235,585.96	262,062.37			(1,156.77)		234,429.19	260,770.30	(135.30)	
GNMA	2006 FGH Single Family	5.15	11/28/07	11/20/37	324,120.11	357,898.84			(139,094.63)		185,025.48	204,289.24	(14,514.97)	
GNMA	2006 FGH Single Family	5.70	12/11/07	11/20/37	198,893.35	222,310.55			(913.69)		197,979.66	223,437.20	2,040.34	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	71,150.91	79,144.44			(368.93)		70,781.98	78,736.04	(39.47)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	163,721.69	181,849.07			(771.03)		162,950.66	181,523.65	445.61	
GNMA	2006 FGH Single Family	5.70	10/25/07	10/20/37	406,921.06	455,515.47			(2,147.12)		404,773.94	456,343.16	2,974.81	
GNMA	2006 FGH Single Family	5.15	10/25/07	10/20/37	944,826.95	1,050,637.51			(22,412.03)		922,414.92	1,027,539.49	(685.99)	
GNMA	2006 FGH Single Family	5.15	11/08/07	10/20/37	327,675.29	363,810.57			(1,649.75)		326,025.54	361,583.24	(577.58)	
GNMA	2006 FGH Single Family	5.70	11/08/07	10/20/37	298,019.15	333,555.72			(1,379.82)		296,639.33	334,828.24	2,652.34	
GNMA	2006 FGH Single Family	5.49	11/08/07	09/20/37	164,129.53	182,317.54			(782.66)		163,346.87	181,971.95	437.07	
GNMA	2006 FGH Single Family	5.49	01/16/08	12/20/37	148,315.94	164,731.92			(695.08)		147,620.86	163,731.58	(305.26)	
GNMA	2006 FGH Single Family	5.70	12/28/07	12/20/37	150,779.25	168,906.80			(754.61)		150,024.64	169,361.96	1,209.77	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	139,529.71	155,230.70			(708.22)		138,821.49	154,457.87	(64.61)	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	154,409.77	172,734.56			(7,417.27)		146,992.50	164,344.59	(972.70)	
GNMA	2006 FGH Single Family	5.70	12/11/07	12/20/37	99,314.95	111,035.89			(452.68)		98,862.27	111,605.37	1,022.16	
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	273,106.08	303,796.77			(1,379.18)		271,726.90	302,314.08	(103.51)	
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	81,691.31	90,723.03			(405.83)		81,285.48	90,154.82	(162.38)	
GNMA	2006 FGH Single Family	5.70	12/20/07	12/20/37	193,369.00	216,160.52			(1,043.71)		192,325.29	217,078.45	1,961.64	
GNMA	2006 FGH Single Family	5.15	01/30/08	01/20/38	62,502.69	69,420.16			(315.41)		62,187.28	68,971.76	(132.99)	
GNMA	2006 FGH Single Family	5.15	01/16/08	12/20/37	246,095.77	273,299.54			(125,162.27)		120,933.50	134,024.27	(14,113.00)	
GNMA	2006 FGH Single Family	5.49	01/30/08	12/20/37	92,239.56	102,443.69			(433.98)		91,805.58	101,826.19	(183.52)	
GNMA	2006 FGH Single Family	5.15	01/30/08	12/20/37	115,399.25	128,637.33			(969.06)		114,430.19	127,564.90	(103.37)	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	97,137.99	107,901.79			(454.67)		96,683.32	107,703.99	256.87	
GNMA	2006 FGH Single Family	5.70	01/30/08	12/20/37	70,828.96	79,165.10			(323.05)		70,505.91	79,564.03	721.98	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	68,136.39	75,678.29			(333.86)		67,802.53	75,200.54	(143.89)	
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	591,651.56	657,546.64			(3,221.45)		588,430.11	655,212.59	887.40	
GNMA	2006 FGH Single Family	5.15	03/12/08	02/20/38	191,924.62	213,012.30			(934.00)		190,990.62	211,836.44	(241.86)	
GNMA	2006 FGH Single Family	5.49	03/12/08	02/20/38	82,214.73	92,081.50			(3,368.05)		78,846.68	88,353.58	(359.87)	
GNMA	2006 FGH Single Family	5.49	03/12/08	03/20/38	80,795.39	89,732.86			(372.82)		80,422.57	89,206.67	(153.37)	
GNMA	2006 FGH Single Family	5.15	02/19/08	02/20/38	121,317.84	134,729.55			(590.96)		120,726.88	133,901.14	(237.45)	
GNMA	2006 FGH Single Family	5.49	02/19/08	02/20/38	69,845.51	77,583.87			(330.39)		69,515.12	77,439.89	186.41	
GNMA	2006 FGH Single Family	5.49	02/27/08	02/20/38	117,347.07	130,551.78			(586.86)		116,760.21	129,897.42	(67.50)	
GNMA	2006 FGH Single Family	5.49	03/20/08	02/20/38	87,086.23	96,758.38			(401.30)		86,684.93	96,587.12	230.04	
GNMA	2006 FGH Single Family	5.49	03/20/08	03/20/38	101,351.30	112,756.85			(520.91)		100,830.39	112,177.19	(58.75)	
GNMA	2006 FGH Single Family	5.70	03/27/08	03/20/38	80,657.74	90,164.29			(376.47)		80,281.27	90,609.76	821.94	
GNMA	2006 FGH Single Family	5.70	04/22/08	12/20/37	111,172.56	124,541.08			(661.71)		110,510.85	124,749.95	870.58	
GNMA	2006 FGH Single Family	5.15	04/22/08	04/20/38	78,291.58	86,963.77			(374.53)		77,917.05	86,425.64	(163.60)	
GNMA	2006 FGH Single Family	5.49	05/07/08	04/20/38	107,394.03	119,303.33			(499.97)		106,894.06	119,089.80	286.44	
GNMA	2006 FGH Single Family	5.49	05/14/08	04/20/38	69,144.20	76,801.83			(320.99)		68,823.21	76,345.15	(135.69)	
GNMA	2006 FGH Single Family	5.15	05/21/08	05/20/38	199,209.00	221,213.70			(965.20)		198,243.80	219,899.25	(349.25)	
GNMA	2006 FGH Single Family	5.49	05/28/08	04/20/38	71,615.74	79,545.24			(336.51)		71,279.23	79,070.56	(138.17)	
GNMA	2006 FGH Single Family	5.15	06/11/08	05/20/38	262,678.72	291,792.74			(1,274.16)		261,404.56	289,965.04	(553.54)	
GNMA	2006 FGH Single Family	5.70	07/09/08	06/20/38	145,275.06	162,424.75			(694.12)		144,580.94	163,200.11	1,469.48	

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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 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.49	07/09/08	06/20/38	120,162.74	133,753.34			(593.35)		119,569.39	133,081.72	(78.27)	
GNMA	2006 FGH Single Family	5.15	07/16/08	06/20/38	69,248.87	76,930.45			(347.17)		68,901.70	76,750.54	167.26	
GNMA	2006 FGH Single Family	5.15	06/18/08	06/20/38	153,720.90	170,754.42			(726.20)		152,994.70	169,712.79	(315.43)	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	92,383.51	103,015.70			(660.86)		91,722.65	102,276.69	(78.15)	
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	92,500.27	102,741.44			(436.89)		92,063.38	102,123.97	(180.58)	
GNMA	2006 FGH Single Family	5.70	06/25/08	05/20/38	399,185.44	446,873.01			(1,785.06)		397,400.38	448,657.36	3,569.41	
GNMA	2006 FGH Single Family	5.49	07/16/08	07/20/38	133,175.46	148,071.50			(596.52)		132,578.94	147,732.07	257.09	
GNMA	2006 FGH Single Family	5.70	07/23/08	07/20/38	113,762.34	127,189.80			(520.51)		113,241.83	127,816.16	1,146.87	
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	77,652.85	86,267.79			(355.02)		77,297.83	85,753.01	(159.76)	
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	89,733.24	99,742.76			(399.97)		89,333.27	99,104.94	(237.85)	
GNMA	2006 FGH Single Family	5.15	07/23/08	07/20/38	71,174.92	79,059.69			(350.20)		70,824.72	78,566.83	(142.66)	
GNMA	2006 FGH Single Family	5.15	07/29/08	07/20/38	212,741.09	236,737.29			(1,092.84)		211,648.25	235,495.03	(149.42)	
GNMA	2006 FGH Single Family				77,586.95	86,925.44			(77,586.95)				(9,338.49)	
GNMA	2006 FGH Single Family	5.49	08/27/08	08/20/38	96,080.40	106,755.35			(447.48)		95,632.92	106,557.30	249.43	
GNMA	2006 FGH Single Family	5.49	08/13/08	07/20/38	207,639.33	230,696.15			(136,448.07)		71,191.26	79,322.81	(14,925.27)	
GNMA	2006 FGH Single Family	5.15	08/13/08	07/20/38	183,966.29	204,353.52			(882.80)		183,083.49	203,100.72	(370.00)	
GNMA	2006 FGH Single Family	5.15	08/13/08	08/20/38	203,979.73	226,736.84			(954.97)		203,024.76	226,162.79	380.92	
GNMA	2006 FGH Single Family	5.70	09/10/08	08/20/38	110,700.96	124,059.54			(549.43)		110,151.53	124,387.81	877.70	
GNMA	2006 FGH Single Family	5.15	09/24/08	08/20/38	80,122.46	89,067.93			(391.47)		79,730.99	88,820.98	144.52	
GNMA	2006 FGH Single Family	5.15	10/08/08	09/20/38	104,421.25	116,078.68			(486.87)		103,934.38	115,785.97	194.16	
GNMA	2006 FGH Single Family	5.15	10/22/08	09/20/38	157,569.00	175,077.72			(819.92)		156,749.08	174,639.65	381.85	
GNMA	2006 FGH Single Family	5.15	11/12/08	09/20/38	106,770.07	118,708.66			(494.55)		106,275.52	118,408.51	194.40	
GNMA	2006 FGH Single Family	5.49	11/25/08	10/20/38	138,685.49	154,181.36			(605.98)		138,079.51	153,854.58	279.20	
GNMA	2006 FGH Single Family	5.70	11/25/08	09/20/38	69,060.11	77,419.09			(1,254.82)		67,805.29	76,688.70	524.43	
GNMA	2006 FGH Single Family	5.15	03/11/09	02/20/39	127,539.65	141,722.32			(5,551.43)		121,988.22	135,452.25	(718.64)	
GNMA	2006 FGH Single Family	5.49	03/18/09	01/20/39	132,241.89	147,062.48			(566.38)		131,675.51	146,218.05	(278.05)	
GNMA	2006 FGH Single Family	5.15	04/08/09	03/20/39	134,394.20	149,431.87			(74,433.23)		59,960.97	66,581.04	(8,417.60)	
GNMA	2006 FGH Single Family	5.15	04/08/09	02/20/39	68,035.75	75,649.42			(311.25)		67,724.50	75,200.57	(137.60)	
GNMA	2006 FGH Single Family	5.70	01/14/09	12/20/38	62,678.16	70,085.55			(270.16)		62,408.00	70,511.26	695.87	
GNMA	2006 FGH Single Family	5.15	01/14/09	12/20/38	36,645.86	40,739.83			(168.70)		36,477.16	40,500.25	(70.88)	
GNMA	2006 FGH Single Family	5.15	05/20/09	05/20/39	126,522.39	140,665.92			(643.71)		125,878.68	139,774.51	(247.70)	
GNMA	2006 FGH Single Family	5.15	07/29/09	07/20/39	72,893.89	81,044.93			(319.10)		72,574.79	80,593.20	(132.63)	
GNMA	2006 FGH Single Family	6.00	07/29/09	07/20/39	236,065.33	266,177.94			(1,456.86)		234,608.47	265,359.07	637.99	
FNMA	2006 FGH Single Family	5.49	01/30/07	01/01/37	574,630.77	637,192.29			(41,613.04)		533,017.73	594,988.46	(590.79)	
FNMA	2006 FGH Single Family	5.70	02/13/07	01/01/37	60,812.36	67,302.25			(301.09)		60,511.27	67,669.59	668.43	
FNMA	2006 FGH Single Family	5.15	02/13/07	01/01/37	60,908.20	66,834.19			(372.30)		60,535.90	67,178.19	716.30	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	429,891.83	477,147.87			(2,423.99)		427,467.84	478,003.16	3,279.28	
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	81,603.55	89,543.35			(474.60)		81,128.95	90,031.08	962.33	
FNMA	2006 FGH Single Family	5.49	02/20/07	02/01/37	382,450.82	424,028.67			(2,293.45)		380,157.37	424,952.16	3,216.94	
FNMA	2006 FGH Single Family	5.15	02/21/07	02/01/37	190,662.03	209,213.53			(1,034.32)		189,627.71	210,435.83	2,256.62	
FNMA	2006 FGH Single Family	5.49	03/07/07	02/01/37	505,806.00	555,023.90			(2,640.31)		503,165.69	561,437.28	9,053.69	
FNMA	2006 FGH Single Family	5.49	03/06/07	01/01/37	107,569.56	118,036.25			(881.36)		106,688.20	118,395.37	1,240.48	
FNMA	2006 FGH Single Family	5.15	03/20/07	02/01/37	89,019.00	97,796.75			(518.12)		88,500.88	98,213.10	934.47	
FNMA	2006 FGH Single Family	5.49	03/20/07	02/01/37	636,785.37	706,505.14			(59,741.78)		577,043.59	643,213.28	(3,550.08)	
FNMA	2006 FGH Single Family				80,432.02	89,018.04			(80,432.02)				(8,586.02)	
FNMA	2006 FGH Single Family	5.15	04/10/07	03/01/37	250,776.98	275,213.43			(1,335.46)		249,441.52	276,818.65	2,940.68	
FNMA	2006 FGH Single Family	5.49	04/10/07	03/01/37	212,521.61	233,204.76			(1,098.77)		211,422.84	234,627.28	2,512.29	
FNMA	2006 FGH Single Family	5.49	04/10/07	04/20/37	332,796.87	370,719.69			(1,758.79)		331,038.08	370,865.11	1,904.21	
FNMA	2006 FGH Single Family				30,264.92	33,495.93			(30,264.92)				(3,231.01)	
FNMA	2006 FGH Single Family	5.49	04/24/07	04/01/37	331,410.33	363,666.97			(111,658.69)		219,751.64	243,872.20	(8,136.08)	
FNMA	2006 FGH Single Family				128,513.76	141,169.95			(128,513.76)				(12,656.19)	
FNMA	2006 FGH Single Family	5.49	05/22/07	04/01/37	168,983.04	185,432.24			(1,056.82)		167,926.22	186,360.11	1,984.69	
FNMA	2006 FGH Single Family	5.70	05/22/07	04/01/37	210,898.33	233,415.68			(1,092.08)		209,806.25	234,636.09	2,312.49	
FNMA	2006 FGH Single Family	5.15	06/05/07	05/01/37	205,493.68	225,498.70			(1,231.67)		204,262.01	226,686.42	2,419.39	
FNMA	2006 FGH Single Family	5.70	06/19/07	06/01/37	166,015.46	183,743.68			(86,862.17)		79,153.29	88,522.24	(8,359.27)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
FNMA	2006 FGH Single Family	5.49	06/19/07	06/01/37	371,945.26	408,157.80			(1,912.55)		370,032.71	410,659.17	4,413.92	
FNMA	2006 FGH Single Family	5.70	07/03/07	06/01/37	112,229.59	124,214.77			(564.32)		111,665.27	124,883.07	1,232.62	
FNMA	2006 FGH Single Family	5.49	07/03/07	05/01/37	335,266.50	367,908.77			(1,797.33)		333,469.17	370,082.02	3,970.58	
FNMA	2006 FGH Single Family	5.49	07/03/07	06/01/37	78,541.88	86,189.15			(561.60)		77,980.28	86,542.30	914.75	
FNMA	2006 FGH Single Family	5.15	07/17/07	06/01/37	149,020.18	163,530.42			(774.69)		148,245.49	164,523.25	1,767.52	
FNMA	2006 FGH Single Family	5.70	08/07/07	07/01/37	287,460.53	319,415.43			(1,384.00)		286,076.53	321,189.22	3,157.79	
FNMA	2006 FGH Single Family	5.49	08/07/07	07/01/37	272,599.74	300,701.95			(1,349.66)		271,250.08	302,208.46	2,856.17	
FNMA	2006 FGH Single Family	5.49	08/23/07	07/01/37	206,792.09	227,825.34			(1,132.79)		205,659.30	229,134.18	2,441.63	
FNMA	2006 FGH Single Family	5.70	08/23/07	06/01/37	105,348.53	117,060.05			(528.02)		104,820.51	117,686.63	1,154.60	
FNMA	2006 FGH Single Family	5.15	09/11/07	08/01/37	221,099.11	243,592.22			(1,126.12)		219,972.99	245,086.66	2,620.56	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	115,021.63	126,723.12			(1,235.93)		113,785.70	126,776.25	1,289.06	
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	140,647.58	154,956.10			(684.18)		139,963.40	155,942.61	1,670.69	
FNMA	2006 FGH Single Family	5.70	09/25/07	09/01/37	131,230.82	145,825.84			(1,099.80)		130,131.02	146,110.05	1,384.01	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	320,815.43	353,605.30			(1,708.86)		319,106.57	355,541.59	3,645.15	
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	213,954.20	235,722.81			(1,284.92)		212,669.28	236,951.48	2,513.59	
FNMA	2006 FGH Single Family	5.15	09/25/07	08/01/37	132,138.31	145,582.63			(761.16)		131,377.15	146,377.56	1,556.09	
FNMA	2006 FGH Single Family	5.15	10/25/07	10/01/37	670,233.00	741,125.87			(4,443.13)		665,789.87	741,954.78	5,272.04	
FNMA	2006 FGH Single Family	5.49	10/25/07	10/01/37	426,567.05	474,274.85			(2,296.90)		424,270.15	474,469.10	2,491.15	
FNMA	2006 FGH Single Family	5.70	10/25/07	10/01/37	130,035.02	144,506.23			(608.66)		129,426.36	145,079.04	1,181.47	
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	237,354.66	263,532.55			(1,199.40)		236,155.26	264,406.48	2,073.33	
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	93,941.42	104,222.70			(4,318.21)		89,623.21	100,178.62	274.13	
FNMA	2006 FGH Single Family	5.49	11/08/07	09/01/37	76,057.90	84,336.97			(363.37)		75,694.53	84,640.24	666.64	
FNMA	2006 FGH Single Family	5.70	11/21/07	10/01/37	321,867.33	359,280.63			(2,134.18)		319,733.15	359,755.18	2,608.73	
FNMA	2006 FGH Single Family	5.49	11/21/07	05/01/37	124,945.22	138,343.58			(617.75)		124,327.47	138,725.26	999.43	
FNMA	2006 FGH Single Family	5.15	12/11/07	11/01/37	356,870.12	395,421.22			(1,862.41)		355,007.71	396,569.68	3,010.87	
FNMA	2006 FGH Single Family	5.49	12/11/07	11/01/37	430,199.83	478,831.95			(62,918.38)		367,281.45	408,174.03	(7,739.54)	
FNMA	2006 FGH Single Family	5.15	12/11/07	12/01/37	76,345.63	84,906.64			(751.39)		75,594.24	85,061.98	906.73	
FNMA	2006 FGH Single Family	5.70	12/11/07	11/01/37	303,363.69	337,125.47			(1,410.09)		301,953.60	338,564.29	2,848.91	
FNMA	2006 FGH Single Family	5.15	12/28/07	12/01/37	200,670.07	220,733.39			(1,026.10)		199,643.97	222,497.83	2,790.54	
FNMA	2006 FGH Single Family	5.15	01/16/08	01/01/38	246,444.05	271,099.34			(1,219.22)		245,224.83	273,361.30	3,481.18	
FNMA	2006 FGH Single Family	5.15	01/30/08	11/01/37	105,673.53	116,250.64			(527.99)		105,145.54	117,194.60	1,471.95	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	100,400.80	111,168.14			(495.11)		99,905.69	111,506.81	833.78	
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	56,145.01	62,092.06			(277.00)		55,868.01	62,283.93	468.87	
FNMA	2006 FGH Single Family	5.70	02/13/08	02/01/38	88,885.81	98,784.41			(417.83)		88,467.98	99,201.67	835.09	
FNMA	2006 FGH Single Family	5.49	02/27/08	12/01/37	180,516.43	200,227.86			(1,096.12)		179,420.31	200,633.50	1,501.76	
FNMA	2006 FGH Single Family	5.49	03/20/08	12/01/37	146,297.64	162,127.71			(780.68)		145,516.96	162,510.16	1,163.13	
FNMA	2006 FGH Single Family	5.49	03/20/08	02/01/38	198,083.81	219,066.53			(923.88)		197,159.93	219,820.90	1,678.25	
FNMA	2006 FGH Single Family	5.15	03/27/08	03/01/38	126,446.34	139,007.09			(611.16)		125,835.18	140,127.20	1,731.27	
FNMA	2006 FGH Single Family	5.49	04/08/08	01/01/38	117,507.30	129,987.70			(550.23)		116,957.07	130,423.21	985.74	
FNMA	2006 FGH Single Family	5.49	04/08/08	03/01/38	183,918.36	203,424.85			(881.44)		183,036.92	204,128.36	1,584.95	
FNMA	2006 FGH Single Family	5.15	04/17/08	03/01/38	112,035.05	123,175.26			(649.58)		111,385.47	124,031.48	1,505.80	
FNMA	2006 FGH Single Family	5.49	04/22/08	02/01/38	88,307.15	97,682.45			(409.72)		87,897.43	98,047.66	774.93	
GNMA	2006 FGH Single Family	6.00	08/12/09	06/20/39	115,143.12	129,942.40			(439.77)		114,703.35	129,738.79	236.16	
GNMA	2006 FGH Single Family	6.00	08/19/09	07/20/39	142,227.57	160,505.62			(589.36)		141,638.21	160,204.81	288.55	
GNMA	2006 FGH Single Family	5.49	08/19/09	07/20/39	110,410.35	122,790.21			(461.05)		109,949.30	122,113.94	(215.22)	
GNMA	2006 FGH Single Family	5.15	08/27/09	08/20/39	74,490.66	83,476.92			(322.03)		74,168.63	82,689.47	(465.42)	
FNMA	2006 FGH Single Family	5.15	08/27/09	07/01/39	62,313.99	69,426.45			(797.11)		61,516.88	69,375.03	745.69	
Freddie Mac	2006 FGH Single Family	5.15	05/28/08	04/01/38	144,275.29	158,260.31			(726.97)		143,548.32	159,445.97	1,912.63	
Freddie Mac	2006 FGH Single Family	5.70	06/18/08	02/01/38	40,103.51	44,413.65			(180.43)		39,923.08	44,727.12	493.90	
Freddie Mac	2006 FGH Single Family	5.70	06/25/08	04/01/38	85,559.60	94,882.99			(575.59)		84,984.01	95,344.15	1,036.75	
Freddie Mac	2006 FGH Single Family	5.15	07/16/08	06/01/38	76,733.12	84,125.64			(384.86)		76,348.26	84,755.33	1,014.55	
Freddie Mac	2006 FGH Single Family	5.70	07/16/08	06/01/38	100,860.32	111,711.26			(512.62)		100,347.70	112,413.48	1,214.84	
Freddie Mac	2006 FGH Single Family	5.70	10/08/08	08/01/38	98,892.23	109,467.14			(427.76)		98,464.47	110,165.67	1,126.29	
Freddie Mac	2006 FGH Single Family	5.49	10/22/08	08/01/38	97,637.39	107,551.32			(509.01)		97,128.38	107,919.88	877.57	
Freddie Mac	2006 FGH Single Family	5.10	11/12/08	10/01/38	82,983.74	91,484.37			(538.15)		82,445.59	91,767.85	821.63	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Freddie Mac	2006 FGH Single Family	5.15	01/14/09	11/01/38	131,415.87	144,121.88			(606.23)		130,809.64	145,045.74	1,530.09	
Freddie Mac	2006 FGH Single Family	5.15	03/31/09	12/01/38	89,449.99	98,024.21			(409.53)		89,040.46	98,802.98	1,188.30	
	2006 FGH Single Family Total				50,950,518.89	56,172,665.45	4.42	(1,297,155.49)	(2,251,856.06)	0.00	47,401,511.76	52,570,551.80	(53,106.52)	0.00
Inv Agmt	2007A Single Family	4.32	10/01/07	09/01/38	1,086,524.01	1,086,524.01	3,169,022.98				4,255,546.99	4,255,546.99		
Repo Agmt	2007A Single Family	0.05	05/30/14	06/02/14	10,560,711.76	10,560,711.76		(10,416,095.72)			144,616.04	144,616.04		
FNMA	2007A Single Family				714.86	794.57			(714.86)				(79.71)	
FNMA	2007A Single Family	6.25	03/27/98	03/01/28	83,487.52	92,934.19			(952.95)		82,534.57	92,649.24	668.00	
FNMA	2007A Single Family	6.25	06/29/98	05/01/28	25,108.29	27,932.25			(416.88)		24,691.41	27,708.98	193.61	
GNMA	2007A Single Family	6.25	02/20/98	01/20/28	554,484.60	620,457.08			(28,243.02)		526,241.58	591,132.34	(1,081.72)	
FNMA	2007A Single Family	6.25	11/30/98	09/01/28	96,905.86	107,875.67			(1,047.68)		95,858.18	107,611.42	783.43	
GNMA	2007A Single Family	6.25	03/27/98	03/20/28	1,231,146.03	1,379,585.32			(95,400.51)		1,135,745.52	1,277,906.73	(6,278.08)	
GNMA	2007A Single Family	6.25	05/19/98	05/20/28	626,842.78	703,192.22			(8,432.99)		618,409.79	696,199.54	1,440.31	
GNMA	2007A Single Family	5.45	07/28/00	06/20/30	744,594.07	826,655.75			(38,512.13)		706,081.94	783,835.63	(4,307.99)	
GNMA	2007A Single Family	6.25	08/14/98	07/20/28	412,055.91	462,025.94			(15,142.36)		396,913.55	446,920.68	37.10	
GNMA	2007A Single Family	6.25	06/29/98	06/20/28	363,514.24	407,783.03			(4,345.13)		359,169.11	404,341.82	903.92	
GNMA	2007A Single Family	6.25	09/18/98	09/20/28	405,149.23	454,322.20			(5,575.99)		399,573.24	449,999.39	1,253.18	
FNMA	2007A Single Family	6.25	03/31/99	11/01/28	30,979.80	34,473.61			(1,095.29)		29,884.51	33,536.60	158.28	
GNMA	2007A Single Family	6.25	11/30/98	11/20/28	335,216.83	376,244.05			(49,673.75)		285,543.08	319,688.34	(6,881.96)	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	244,670.98	273,038.04			(3,380.04)		241,290.94	270,132.35	474.35	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	130,363.05	146,327.38			(1,842.38)		128,520.67	144,716.92	231.92	
FNMA	2007A Single Family	6.25	05/27/99	11/01/28	15,007.52	16,691.13			(579.10)		14,428.42	16,191.64	79.61	
GNMA	2007A Single Family	6.25	02/16/99	02/20/29	664,786.70	745,724.44			(11,293.12)		653,493.58	735,598.46	1,167.14	
GNMA	2007A Single Family	6.25	03/31/99	02/20/29	35,828.10	40,266.15			(1,583.76)		34,244.34	38,606.73	(75.66)	
GNMA	2007A Single Family	6.25	05/27/99	05/20/29	216,233.50	241,288.45			(3,541.09)		212,691.71	238,097.72	(351.06)	
GNMA	2007A Single Family	5.45	07/30/99	07/20/29	345,546.27	380,715.88			(4,890.07)		340,656.20	378,789.16	2,963.35	
GNMA	2007A Single Family	5.45	08/26/99	08/20/29	393,078.16	432,932.30			(4,413.31)		388,664.85	431,561.75	3,042.76	
FNMA	2007A Single Family	5.45	09/20/99	08/01/29	86,310.60	94,496.15			(865.26)		85,445.34	94,463.10	832.21	
GNMA	2007A Single Family	5.45	09/20/99	09/20/29	74,728.57	83,002.55			(821.74)		73,906.83	82,086.87	(93.94)	
FNMA	2007A Single Family	5.45	12/20/99	12/01/29	108,322.00	118,582.28			(2,595.33)		105,726.67	116,884.03	897.08	
FNMA	2007A Single Family	5.45	01/19/00	12/01/29	124,406.21	136,202.44			(6,423.73)		117,982.48	130,433.21	654.50	
GNMA	2007A Single Family	5.45	10/28/99	10/20/29	424,766.44	471,669.11			(5,843.93)		418,922.51	465,146.38	(678.80)	
GNMA	2007A Single Family	5.45	11/18/99	11/20/29	93,518.56	103,408.14			(1,642.77)		91,875.79	101,582.46	(182.91)	
GNMA	2007A Single Family	5.45	12/30/99	12/20/29	1,216,304.36	1,350,547.84			(15,332.40)		1,200,971.96	1,333,427.13	(1,788.31)	
GNMA	2007A Single Family	5.45	01/28/00	01/20/30	449,927.09	499,374.17			(4,570.63)		445,356.46	494,541.73	(261.81)	
GNMA	2007A Single Family	5.45	02/22/00	01/20/30	206,431.81	226,476.24			(2,024.24)		204,407.57	224,245.23	(206.77)	
GNMA	2007A Single Family	5.45	03/27/00	02/20/30	180,222.45	198,039.32			(2,357.46)		177,864.99	195,455.91	(225.95)	
FNMA	2007A Single Family	5.45	04/27/00	03/01/30	158,840.54	173,924.00			(2,189.99)		156,650.55	173,181.85	1,447.84	
GNMA	2007A Single Family	5.45	04/27/00	04/20/30	325,575.63	361,577.79			(3,390.15)		322,185.48	357,793.41	(394.23)	
GNMA	2007A Single Family	5.45	05/30/00	04/20/30	79,192.99	87,840.89			(776.29)		78,416.70	86,977.47	(87.13)	
GNMA	2007A Single Family	5.45	06/21/00	05/20/30	374,227.77	415,160.80			(77,419.71)		296,808.06	326,144.57	(11,596.52)	
GNMA	2007A Single Family	5.45	09/18/00	09/20/30	505,795.18	560,426.09			(42,406.54)		463,388.64	514,083.31	(3,936.24)	
FNMA	2007A Single Family	5.45	07/24/00	06/01/30	33,751.91	36,953.88			(2,474.97)		31,276.94	34,577.52	98.61	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	295,323.47	328,210.75			(1,420.67)		293,902.80	326,610.45	(179.63)	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	157,154.02	174,189.84			(832.69)		156,321.33	173,538.00	180.85	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	152,535.34	169,671.08			(740.58)		151,794.76	168,856.15	(74.35)	
GNMA	2007A Single Family	4.75	09/25/07	08/20/37	70,084.09	77,262.22			(616.39)		69,467.70	76,702.65	56.82	
GNMA	2007A Single Family	5.49	09/25/07	09/20/37	1,058,128.26	1,176,679.46			(128,040.30)		930,087.96	1,034,331.17	(14,307.99)	
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	2,179,556.28	2,402,763.15			(12,730.06)		2,166,826.22	2,392,295.91	2,262.82	
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	535,840.35	595,106.49			(2,583.81)		533,256.54	593,726.79	1,204.11	
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	561,744.09	619,922.61			(4,867.52)		556,876.57	615,477.65	422.56	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	138,851.60	155,325.82			(79,884.06)		58,967.54	65,583.90	(9,857.86)	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	800,539.95	892,571.36			(5,137.38)		795,402.57	886,030.39	(1,403.59)	
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	936,082.08	1,032,006.57			(7,970.27)		928,111.81	1,024,820.24	783.94	
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	198,976.58	222,383.97			(1,026.65)		197,949.93	221,217.17	(140.15)	

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GNMA	2007A Single Family	5.49	09/11/07	08/20/37	228,695.80	255,167.40			(131,513.09)		97,182.71	108,751.28	(14,903.03)	
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	2,776,132.89	3,074,638.01			(252,925.05)		2,523,207.84	2,797,753.55	(23,959.41)	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	64,321.61	71,232.51			(555.14)		63,766.47	70,719.31	41.94	
GNMA	2007A Single Family				59,881.30	65,788.57			(59,881.30)				(5,907.27)	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	718,938.86	798,883.82			(3,479.49)		715,459.37	796,626.41	1,222.08	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	340,870.46	379,248.59			(1,858.23)		339,012.23	378,248.10	857.74	
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	697,651.45	773,318.18			(3,718.58)		693,932.87	770,392.80	793.20	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	141,892.30	157,589.36			(676.33)		141,215.97	156,622.81	(290.22)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	968,244.76	1,077,254.64			(4,816.14)		963,428.62	1,070,912.79	(1,525.71)	
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	624,805.29	686,281.83			(3,960.29)		620,845.00	685,415.79	3,094.25	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	670,353.42	745,784.61			(3,305.43)		667,047.99	744,220.72	1,741.54	
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	604,270.19	666,286.98			(3,387.82)		600,882.37	663,546.07	646.91	
GNMA	2007A Single Family	4.75	11/08/07	10/20/37	119,630.81	132,597.57			(630.33)		119,000.48	132,105.30	138.06	
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	246,829.38	273,636.28			(1,293.09)		245,536.29	272,606.30	263.11	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	120,489.67	134,343.06			(932.30)		119,557.37	133,300.83	(109.93)	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	124,913.61	138,749.75			(592.52)		124,321.09	138,492.93	335.70	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	263,565.31	293,524.45			(1,438.04)		262,127.27	292,279.52	193.11	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	113,262.05	126,010.62			(559.59)		112,702.46	125,400.30	(50.73)	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	1,030,312.20	1,142,139.95			(5,591.45)		1,024,720.75	1,137,698.16	1,149.66	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	110,730.41	122,741.02			(583.24)		110,147.17	122,273.31	115.53	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	283,859.81	314,663.25			(1,495.97)		282,363.84	313,491.82	324.54	
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	205,770.97	228,528.46			(986.68)		204,784.29	228,126.83	585.05	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	118,245.00	131,087.27			(615.22)		117,629.78	130,598.55	126.50	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	120,612.90	133,003.30			(861.90)		119,751.00	132,260.64	119.24	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	173,818.35	193,045.90			(817.27)		173,001.08	191,882.85	(345.78)	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	45,684.19	50,744.63			(215.48)		45,468.71	50,650.23	121.08	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	268,985.20	298,119.55			(1,391.04)		267,594.16	297,017.67	289.16	
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	343,034.02	378,254.60			(105,737.54)		237,296.48	262,072.56	(10,444.50)	
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	181,401.79	201,805.82			(1,029.53)		180,372.26	200,656.42	(119.87)	
GNMA	2007A Single Family				91,765.62	101,722.35			(91,765.62)				(9,956.73)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	52,267.54	57,938.79			(277.55)		51,989.99	57,714.47	53.23	
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	280,283.59	311,312.38			(1,336.28)		278,947.31	310,711.82	735.72	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	139,922.89	155,419.02			(718.34)		139,204.55	155,055.06	354.38	
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	62,358.96	69,260.31			(287.38)		62,071.58	68,849.49	(123.44)	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	48,872.29	54,382.48			(248.85)		48,623.44	54,103.99	(29.64)	
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	84,210.29	93,533.07			(392.19)		83,818.10	93,363.83	222.95	
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	77,540.32	86,389.48			(1,735.11)		75,805.21	84,578.60	(75.77)	
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	76,514.93	85,520.84			(641.05)		75,873.88	84,801.05	(78.74)	
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	325,638.00	350,617.18			(1,667.13)		323,970.87	349,349.18	399.13	
GNMA	2007A Single Family	4.75	04/08/08	04/20/38	92,763.52	102,851.09			(473.74)		92,289.78	102,484.98	107.63	
GNMA	2007A Single Family	5.49	03/12/08	03/20/38	222,509.76	247,143.70			(1,035.65)		221,474.11	245,664.46	(443.59)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	114,324.59	126,749.64			(601.91)		113,722.68	126,268.09	120.36	
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	102,644.20	113,189.85			(771.22)		101,872.98	112,516.14	97.51	
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	231,015.77	256,585.45			(1,081.15)		229,934.62	255,038.24	(466.06)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	144,311.96	159,134.97			(779.06)		143,532.90	158,510.44	154.53	
GNMA	2007A Single Family	5.49	02/19/08	10/20/37	136,333.76	151,412.36			(646.94)		135,686.82	151,150.95	385.53	
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	89,958.71	99,735.42			(478.79)		89,479.92	99,351.67	95.04	
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	91,165.26	101,902.46			(749.21)		90,416.05	101,061.10	(92.15)	
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	160,878.77	178,681.45			(746.46)		160,132.31	177,619.24	(315.75)	
GNMA	2007A Single Family	4.75	03/20/08	12/20/37	106,636.12	118,227.13			(558.68)		106,077.44	117,781.95	113.50	
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	202,989.23	225,467.07			(929.39)		202,059.84	225,085.32	547.64	
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	166,889.49	185,385.59			(868.23)		166,021.26	184,937.02	419.66	
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	105,125.12	116,556.12			(544.47)		104,580.65	116,124.34	112.69	
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	44,975.13	49,956.72			(207.99)		44,767.14	49,658.25	(90.48)	
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	251,376.79	279,681.23			(1,749.10)		249,627.69	277,729.54	(202.59)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	4.75	04/24/08	04/20/38	115,366.48	127,918.47			(592.31)		114,774.17	127,450.37	124.21	
GNMA	2007A Single Family				90,201.40	100,203.74			(90,201.40)				(10,002.34)	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	238,524.44	264,931.88			(1,144.99)		237,379.45	264,462.51	675.62	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	73,676.36	81,842.13			(337.57)		73,338.79	81,699.48	194.92	
GNMA	2007A Single Family	4.75	05/07/08	05/20/38	255,840.41	283,665.79			(1,340.58)		254,499.83	282,592.60	267.39	
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	88,210.32	97,975.94			(402.08)		87,808.24	97,405.13	(168.73)	
GNMA	2007A Single Family	4.75	05/14/08	05/20/38	139,124.13	154,263.31			(717.83)		138,406.30	153,687.89	142.41	
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	121,964.02	134,630.76			(1,370.21)		120,593.81	133,315.31	54.76	
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	241,730.13	268,582.25			(1,140.29)		240,589.84	268,070.24	628.28	
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	28,645.60	31,759.48			(151.30)		28,494.30	31,637.70	29.52	
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	103,011.29	114,427.51			(694.56)		102,316.73	113,858.24	125.29	
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	64,697.23	72,001.96			(314.88)		64,382.35	71,644.30	(42.78)	
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	174,366.86	193,744.67			(1,164.61)		173,202.25	192,994.15	414.09	
GNMA	2007A Single Family	4.75	07/16/08	06/20/38	155,807.88	172,767.07			(3,356.46)		152,451.42	168,386.12	(1,024.49)	
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	105,971.41	117,935.55			(523.29)		105,448.12	117,342.27	(69.99)	
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	128,238.27	142,475.74			(611.62)		127,626.65	142,194.13	330.01	
GNMA	2007A Single Family	5.49	06/25/08	06/20/38	97,489.79	108,313.89			(439.51)		97,050.28	108,130.13	255.75	
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	100,042.17	111,152.35			(460.42)		99,581.75	110,962.34	270.41	
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	111,809.66	123,985.93			(560.10)		111,249.56	123,547.71	121.88	
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	198,812.47	220,798.34			(1,309.84)		197,502.63	219,052.04	(436.46)	
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	66,953.73	74,248.48			(347.13)		66,606.60	73,971.02	69.67	
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	103,351.79	114,601.06			(522.47)		102,829.32	114,181.42	102.83	
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	272,601.60	302,286.85			(1,366.54)		271,235.06	301,209.17	288.86	
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	852,677.96	945,574.32			(4,647.61)		848,030.35	941,780.22	853.51	
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	83,620.22	92,904.88			(373.98)		83,246.24	92,756.51	225.61	
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	60,421.88	67,131.15			(271.45)		60,150.43	67,022.57	162.87	
GNMA	2007A Single Family	5.49	09/24/08	09/20/38	79,822.99	88,744.43			(362.00)		79,460.99	88,541.68	159.25	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	223,850.07	248,602.23			(2,008.87)		221,841.20	246,119.83	(473.53)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	95,318.47	105,906.41			(470.34)		94,848.13	105,678.63	242.56	
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	319,249.12	354,994.23			(1,515.22)		317,733.90	353,892.59	413.58	
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	119,109.80	132,422.81			(523.89)		118,585.91	132,129.90	230.98	
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	211,930.35	233,767.97			(1,482.04)		210,448.31	232,468.70	182.77	
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	89,088.04	98,268.08			(1,235.19)		87,852.85	97,043.01	10.12	
GNMA	2007A Single Family	4.75	12/10/08	11/20/38	71,770.52	79,153.44			(356.34)		71,414.18	78,743.75	(53.35)	
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	189,973.59	209,505.58			(943.11)		189,030.48	208,423.25	(139.22)	
GNMA	2007A Single Family	4.75	12/30/08	11/20/38	174,751.28	192,701.14			(945.20)		173,806.08	191,604.20	(151.74)	
GNMA	2007A Single Family	5.49	01/14/09	12/20/38	86,654.52	96,366.82			(381.38)		86,273.14	95,794.37	(191.07)	
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	75,270.03	83,015.27			(369.88)		74,900.15	82,592.86	(52.53)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	372,253.32	413,977.01			(1,841.75)		370,411.57	412,852.40	717.14	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	118,388.20	131,594.26			(529.97)		117,858.23	130,845.53	(218.76)	
GNMA	2007A Single Family	5.15	01/21/09	01/20/39	158,247.32	175,891.62			(719.36)		157,527.96	174,878.69	(293.57)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	447,310.10	497,496.15			(2,008.61)		445,301.49	495,230.15	(257.39)	
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	109,964.63	121,275.85			(528.97)		109,435.66	120,673.64	(73.24)	
FNMA	2007A Single Family	5.49	08/23/07	08/01/37	75,243.92	82,897.64			(366.17)		74,877.75	83,425.22	893.75	
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	764,163.46	833,798.52			(4,533.66)		759,629.80	835,870.60	6,605.74	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	338,599.03	376,315.25			(1,818.26)		336,780.77	378,482.56	3,985.57	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	30,953.52	34,401.41			(211.33)		30,742.19	34,548.83	358.75	
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	569,221.90	626,671.63			(61,793.57)		507,428.33	559,784.06	(5,094.00)	
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	729,792.75	804,050.65			(3,672.07)		726,120.68	812,230.74	11,852.16	
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	120,481.98	133,905.34			(712.42)		119,769.56	134,602.87	1,409.95	
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	861,524.45	947,316.86			(99,151.14)		762,373.31	840,707.35	(7,458.37)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	473,277.71	527,097.48			(49,438.04)		423,839.67	475,059.80	(2,599.64)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	35,841.92	39,950.63			(313.50)		35,528.42	39,902.52	265.39	
FNMA	2007A Single Family	4.75	10/09/07	09/01/37	368,424.72	401,780.05			(80,933.56)		287,491.16	312,935.99	(7,910.50)	
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	236,860.84	256,161.98			(1,714.30)		235,146.54	255,831.36	1,383.68	

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FNMA	2007A Single Family	5.49	10/25/07	09/01/37	625,156.56	695,480.26			(3,152.48)		622,004.08	696,152.35	3,824.57	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	138,254.65	153,350.72			(1,159.90)		137,094.75	153,236.82	1,046.00	
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	240,160.39	259,736.45			(1,538.36)		238,622.03	259,599.65	1,401.56	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	364,440.49	405,023.65			(1,785.22)		362,655.27	405,472.66	2,234.23	
FNMA	2007A Single Family	5.49	11/08/07	10/01/37	135,073.22	149,762.17			(648.14)		134,425.08	150,288.20	1,174.17	
FNMA	2007A Single Family	4.75	11/08/07	09/01/37	96,812.94	104,704.80			(514.91)		96,298.03	104,823.34	633.45	
FNMA	2007A Single Family	4.75	11/21/07	10/01/37	71,693.48	77,571.46			(1,799.40)		69,894.08	76,101.31	329.25	
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	141,937.08	157,027.83			(730.82)		141,206.26	157,483.94	1,186.93	
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	236,064.80	261,875.44			(3,361.10)		232,703.70	260,547.48	2,033.14	
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	107,565.24	116,335.36			(578.50)		106,986.74	116,459.97	703.11	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	251,025.86	279,081.82			(69,850.88)		181,174.98	202,166.64	(7,064.30)	
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	86,131.21	95,256.55			(459.18)		85,672.03	95,483.19	685.82	
FNMA	2007A Single Family	4.75	12/11/07	12/01/37	417,843.26	455,764.75			(2,214.72)		415,628.54	456,733.18	3,183.15	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	251,827.07	279,482.66			(1,298.62)		250,528.45	280,353.58	2,169.54	
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	124,829.41	138,333.47			(624.13)		124,205.28	138,760.61	1,051.27	
FNMA	2007A Single Family	4.75	12/28/07	12/01/37	151,244.30	163,722.39			(844.85)		150,399.45	163,840.03	962.49	
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	99,450.66	110,377.32			(839.38)		98,611.28	110,299.94	762.00	
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	86,606.40	93,673.63			(452.11)		86,154.29	93,789.82	568.30	
FNMA	2007A Single Family	5.49	02/13/08	11/01/37	67,942.83	75,755.10			(498.99)		67,443.84	75,772.84	516.73	
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	192,725.68	208,455.79			(1,006.77)		191,718.91	208,576.40	1,127.38	
FNMA	2007A Single Family	5.49	02/19/08	01/01/38	187,553.14	207,849.35			(1,172.56)		186,380.58	208,148.05	1,471.26	
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	212,926.18	230,311.07			(1,115.04)		211,811.14	230,590.78	1,394.75	
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	275,348.97	306,287.18			(1,658.03)		273,690.94	306,367.53	1,738.38	
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	322,605.47	357,526.94			(1,876.87)		320,728.60	358,338.94	2,688.87	
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	174,133.82	188,526.48			(1,130.31)		173,003.51	188,498.88	1,102.71	
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	170,619.54	188,698.35			(848.13)		169,771.41	189,241.84	1,391.62	
FNMA	2007A Single Family	5.49	04/22/08	04/01/38	52,519.13	58,211.52			(409.50)		52,109.63	58,253.86	451.84	
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	114,348.40	123,503.24			(584.37)		113,764.03	123,800.24	881.37	
Freddie Mac	2007A Single Family	5.49	05/07/08	01/01/38	152,914.51	169,551.89			(862.36)		152,052.15	170,209.29	1,519.76	
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	33,532.09	36,872.27			(8,000.24)		25,531.85	28,258.23	(613.80)	
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	129,507.89	142,515.81			(608.95)		128,898.94	143,120.29	1,213.43	
Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	113,703.56	122,972.88			(1,007.74)		112,695.82	122,738.92	773.78	
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	121,946.10	134,321.31			(587.65)		121,358.45	134,903.38	1,169.72	
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	189,458.70	208,795.53			(879.57)		188,579.13	209,740.51	1,824.55	
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	70,135.99	75,810.84			(374.51)		69,761.48	75,987.21	550.88	
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	125,708.73	138,402.91			(696.29)		125,012.44	138,900.20	1,193.58	
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	203,184.58	223,893.67			(996.03)		202,248.55	224,904.95	1,947.31	
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	81,945.11	88,469.64			(422.08)		81,523.03	88,671.82	624.26	
Freddie Mac	2007A Single Family				129,489.32	142,440.54			(129,489.32)				(12,951.22)	
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	23,968.65	26,430.19			(107.66)		23,860.99	26,548.40	225.87	
GNMA	2007A Single Family	5.25	12/28/07	12/20/37	9,490.68	10,451.87			(47.05)		9,443.63	10,399.10	(5.72)	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	4,524.63	5,060.12			(20.60)		4,504.03	5,049.62	10.10	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	36,915.12	41,030.69			(3,757.65)		33,157.47	36,961.48	(311.56)	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,826.77	4,249.67			(18.63)		3,808.14	4,223.77	(7.27)	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	4,015.58	4,527.48			(17.95)		3,997.63	4,517.40	7.87	
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	48,532.64	53,977.62			(274.01)		48,258.63	53,645.95	(57.66)	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	8,391.06	9,316.87			(41.20)		8,349.86	9,261.33	(14.34)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	14,755.54	16,412.20			(79.54)		14,676.00	16,368.88	36.22	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,630.46	9,582.66			(46.01)		8,584.45	9,521.67	(14.98)	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,744.03	1,948.33			(12.87)		1,731.16	1,933.74	(1.72)	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	6,764.63	7,625.50			(31.34)		6,733.29	7,607.82	13.66	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,912.66	5,407.10			(26.26)		4,886.40	5,378.40	(2.44)	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,833.07	4,257.62			(18.42)		3,814.65	4,248.62	9.42	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	2,831.97	3,193.37			(12.22)		2,819.75	3,186.01	4.86	
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	6,040.85	6,810.24			(26.66)		6,014.19	6,795.15	11.57	

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GNMA	2007A Single Family	5.25	01/16/08	12/20/37	8,498.60	9,449.77			(45.40)		8,453.20	9,398.77	(5.60)	
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	53,045.11	59,007.75			(5,576.59)		47,468.52	52,833.49	(597.67)	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,280.44	4,713.85			(20.71)		4,259.73	4,690.78	(2.36)	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	2,037.10	2,262.62			(9.85)		2,027.25	2,248.56	(4.21)	
GNMA	2007A Single Family	5.25	02/13/08	02/20/38	3,199.12	3,552.89			(16.04)		3,183.08	3,530.56	(6.29)	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,246.37	4,786.68			(18.33)		4,228.04	4,777.15	8.80	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,550.39	5,052.59			(21.88)		4,528.51	5,022.80	(7.91)	
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,063.40	4,520.77			(21.54)		4,041.86	4,496.83	(2.40)	
GNMA	2007A Single Family	6.00	02/13/08	01/20/38	9,266.48	10,446.17			(40.02)		9,226.46	10,424.86	18.71	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	4,390.68	4,876.43			(21.56)		4,369.12	4,846.08	(8.79)	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	10,847.71	12,047.55			(56.03)		10,791.68	11,969.72	(21.80)	
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	12,495.99	13,876.52			(60.65)		12,435.34	13,793.58	(22.29)	
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,519.45	6,223.74			(24.24)		5,495.21	6,209.42	9.92	
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	6,741.85	7,499.46			(3,573.36)		3,168.49	3,514.64	(411.46)	
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,545.21	4,017.10			(34.89)		3,510.32	3,990.49	8.28	
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	8,283.49	9,199.75			(39.62)		8,243.87	9,144.09	(16.04)	
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	8,441.01	9,375.49			(51.55)		8,389.46	9,317.36	(6.58)	
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,759.63	7,620.58			(37.99)		6,721.64	7,594.63	12.04	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	7,231.47	8,045.27			(39.83)		7,191.64	8,000.13	(5.31)	
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,552.84	4,005.37			(17.34)		3,535.50	3,994.65	6.62	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	8,156.25	9,093.55			(46.55)		8,109.70	9,040.66	(6.34)	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,876.26	4,370.14			(16.71)		3,859.55	4,360.99	7.56	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	3,053.58	3,391.99			(14.78)		3,038.80	3,384.89	7.68	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,996.25	2,220.40			(10.32)		1,985.93	2,208.71	(1.37)	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	2,049.94	2,276.95			(12.82)		2,037.12	2,259.50	(4.63)	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,362.94	7,172.88			(27.37)		6,335.57	7,158.58	13.07	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	7,958.44	8,869.81			(50.55)		7,907.89	8,795.02	(24.24)	
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	5,038.80	5,595.95			(28.74)		5,010.06	5,557.21	(10.00)	
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	9,837.50	11,090.27			(42.54)		9,794.96	11,067.80	20.07	
GNMA	2007A Single Family	5.25	04/15/08	03/20/38	3,001.07	3,323.19			(14.77)		2,986.30	3,307.86	(0.56)	
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,806.49	3,197.82			(35.78)		2,770.71	3,167.17	5.13	
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	3,702.97	4,166.94			(15.99)		3,686.98	4,166.19	15.24	
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	7,212.58	8,130.70			(31.53)		7,181.05	8,114.63	15.46	
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	32,867.20	36,537.47			(180.84)		32,686.36	36,399.39	42.76	
GNMA	2007A Single Family	5.25	05/07/08	04/20/38	5,156.51	5,726.06			(24.31)		5,132.20	5,692.95	(8.80)	
GNMA	2007A Single Family	5.25	05/14/08	04/20/38	4,822.84	5,355.11			(23.11)		4,799.73	5,324.22	(7.78)	
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,643.71	5,234.55			(29.00)		4,614.71	5,214.60	9.05	
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	6,197.27	6,986.56			(30.83)		6,166.44	6,968.23	12.50	
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,946.11	3,272.21			(14.33)		2,931.78	3,252.13	(5.75)	
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,340.36	6,019.77			(22.25)		5,318.11	6,009.76	12.24	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	3,488.19	3,881.57			(21.15)		3,467.04	3,857.56	(2.86)	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	10,558.77	11,747.27			(55.64)		10,503.13	11,684.38	(7.25)	
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	15,295.83	17,241.69			(66.31)		15,229.52	17,408.02	232.64	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	7,370.44	8,199.24			(50.61)		7,319.83	8,159.48	10.85	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	9,570.65	10,631.74			(44.68)		9,525.97	10,567.66	(19.40)	
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,778.13	2,025.56			(18.85)		1,759.28	2,010.37	3.66	
GNMA	2007A Single Family	6.00	06/18/08	06/20/38	10,711.16	12,056.95			(53.85)		10,657.31	12,032.68	29.58	
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	8,288.96	9,223.02			(53.75)		8,235.21	9,163.04	(6.23)	
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	11,380.92	12,821.29			(67.16)		11,313.76	12,931.68	177.55	
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	4,091.89	4,545.75			(19.08)		4,072.81	4,518.18	(8.49)	
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	14,087.35	15,648.40			(65.93)		14,021.42	15,554.89	(27.58)	
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	5,472.69	6,168.86			(22.77)		5,449.92	6,158.96	12.87	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	16,347.49	18,149.54			(84.01)		16,263.48	18,112.40	46.87	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,945.94	3,273.11			(13.70)		2,932.24	3,266.81	7.40	
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,316.82	1,484.40			(5.42)		1,311.40	1,481.98	3.00	

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GNMA	2007A Single Family	5.25	07/29/08	07/20/38	4,703.52	5,228.22			(21.76)		4,681.76	5,193.87	(12.59)	
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	7,262.04	8,067.64			(3,682.55)		3,579.49	3,970.99	(414.10)	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	2,230.55	2,514.20			(9.19)		2,221.36	2,510.44	5.43	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,931.31	5,481.39			(23.51)		4,907.80	5,444.78	(13.10)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	8,880.25	9,870.92			(41.02)		8,839.23	9,806.39	(23.51)	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	18,745.22	21,236.95			(82.29)		18,662.93	21,211.48	56.82	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	29,552.81	32,858.27			(4,965.72)		24,587.09	27,276.50	(616.05)	
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	27,499.02	30,581.72			(379.29)		27,119.73	30,203.65	1.22	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,547.57	2,871.96			(13.96)		2,533.61	2,863.30	5.30	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,557.98	5,062.09			(21.22)		4,536.76	5,033.10	(7.77)	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	14,029.74	15,607.29			(100.06)		13,929.68	15,496.23	(11.00)	
GNMA	2007A Single Family	6.00	08/20/08	08/20/38	3,320.90	3,743.52			(13.84)		3,307.06	3,737.50	7.82	
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	18,929.45	21,065.55			(130.93)		18,798.52	20,901.19	(33.43)	
GNMA	2007A Single Family				3,443.82	3,827.44			(3,443.82)				(383.62)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,851.26	5,392.43			(22.46)		4,828.80	5,357.11	(12.86)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,624.39	4,028.23			(16.64)		3,607.75	4,002.51	(9.08)	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	5,873.80	6,621.37			(24.22)		5,849.58	6,610.88	13.73	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	32,507.82	36,148.12			(156.84)		32,350.98	35,960.56	(30.72)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,820.63	10,929.39			(51.75)		9,768.88	10,870.69	(6.95)	
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	10,316.06	11,762.38			(45.12)		10,270.94	11,740.97	23.71	
GNMA	2007A Single Family	5.25	09/10/08	09/20/38	31,211.85	34,708.68			(4,393.75)		26,818.10	29,752.74	(562.19)	
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	12,724.49	14,142.71			(59.15)		12,665.34	14,051.35	(32.21)	
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	7,623.29	8,484.09			(77.31)		7,545.98	8,397.12	(9.66)	
GNMA	2007A Single Family	5.25	09/17/08	08/20/38	8,100.68	9,004.54			(37.20)		8,063.48	8,945.90	(21.44)	
GNMA	2007A Single Family	5.25	09/24/08	07/20/38	3,983.99	4,428.73			(18.42)		3,965.57	4,399.59	(10.72)	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,793.22	3,148.52			(11.63)		2,781.59	3,143.71	6.82	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	19,459.80	21,641.17			(93.46)		19,366.34	21,569.48	21.77	
GNMA	2007A Single Family	5.25	09/24/08	08/20/38	3,120.02	3,471.71			(15.92)		3,104.10	3,453.45	(2.34)	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	4,753.44	5,281.10			(25.15)		4,728.29	5,245.75	(10.20)	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,458.73	2,771.86			(15.39)		2,443.34	2,761.41	4.94	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,839.31	12,042.90			(52.44)		10,786.87	11,967.42	(23.04)	
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	15,324.24	17,476.35			(69.04)		15,255.20	17,438.98	31.67	
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	7,272.13	8,082.43			(33.58)		7,238.55	8,030.91	(17.94)	
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	4,176.81	4,708.21			(17.31)		4,159.50	4,701.08	10.18	
GNMA	2007A Single Family	6.00	10/15/08	06/20/38	3,043.55	3,432.28			(12.63)		3,030.92	3,425.55	5.90	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	13,671.44	15,488.18			(58.45)		13,612.99	15,472.35	42.62	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	20,823.00	23,158.61			(4,693.95)		16,129.05	17,894.95	(569.71)	
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	5,182.77	5,780.64			(203.01)		4,979.76	5,565.82	(11.81)	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	8,564.63	9,678.09			(84.40)		8,480.23	9,613.35	19.66	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	9,273.83	10,309.85			(42.13)		9,231.70	10,285.92	18.20	
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,363.06	4,847.63			(26.17)		4,336.89	4,811.61	(9.85)	
GNMA	2007A Single Family				5,031.33	5,592.94			(5,031.33)				(561.61)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	10,900.02	12,429.39			(45.25)		10,854.77	12,408.98	24.84	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	6,021.02	6,787.63			(27.39)		5,993.63	6,774.12	13.88	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	13,352.22	14,839.95			(67.83)		13,284.39	14,738.90	(33.22)	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	7,883.07	8,761.59			(36.27)		7,846.80	8,705.97	(19.35)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	8,158.17	9,196.19			(44.93)		8,113.24	9,169.51	18.25	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	19,902.21	22,545.94			(3,007.14)		16,895.07	19,095.61	(443.19)	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	4,155.65	4,686.11			(16.78)		4,138.87	4,678.04	8.71	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	8,658.80	9,760.60			(36.40)		8,622.40	9,745.40	21.20	
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	4,133.09	4,594.64			(18.90)		4,114.19	4,564.72	(11.02)	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,842.96	3,205.04			(13.48)		2,829.48	3,198.01	6.45	
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	5,114.53	5,685.62			(23.66)		5,090.87	5,648.45	(13.51)	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	5,151.15	5,807.20			(22.56)		5,128.59	5,796.61	11.97	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,541.96	14,140.89			(50.34)		12,491.62	14,118.90	28.35	

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GNMA	2007A Single Family	6.00	12/10/08	11/20/38	21,019.15	23,814.64			(2,896.98)		18,122.17	20,526.07	(391.59)	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	12,165.54	13,568.98			(5,034.52)		7,131.02	7,951.94	(582.52)	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,915.29	5,463.37			(22.14)		4,893.15	5,429.21	(12.02)	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,894.94	11,157.11			(41.11)		9,853.83	11,137.59	21.59	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,791.10	2,019.37			(7.40)		1,783.70	2,016.06	4.09	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,459.10	2,772.49			(11.13)		2,447.97	2,766.89	5.53	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	4,639.62	5,231.03			(19.14)		4,620.48	5,222.49	10.60	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,461.51	2,774.87			(9.86)		2,451.65	2,771.06	6.05	
GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,593.78	2,924.37			(10.43)		2,583.35	2,921.42	7.48	
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,500.43	2,778.41			(11.93)		2,488.50	2,763.25	(3.23)	
GNMA	2007A Single Family	5.49	02/25/09	01/20/39	2,726.65	3,031.65			(11.69)		2,714.96	3,014.79	(5.17)	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	9,111.41	10,271.36			(61.51)		9,049.90	10,234.16	24.31	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,450.33	4,946.95			(19.92)		4,430.41	4,918.85	(8.18)	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,396.92	4,884.84			(23.67)		4,373.25	4,855.39	(5.78)	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	6,942.18	7,827.57			(6,289.46)		4,052.72	4,583.12	(354.99)	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,320.01	2,615.48			(9.24)		2,310.77	2,613.16	6.92	
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	4,966.49	5,519.15			(24.43)		4,942.06	5,487.69	(7.03)	
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	4,133.93	4,595.28			(18.38)		4,115.55	4,569.35	(7.55)	
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,530.53	5,109.42			(26.96)		4,503.57	5,092.95	10.49	
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	8,317.67	9,378.57			(32.78)		8,284.89	9,369.44	23.65	
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,310.83	2,605.55			(9.02)		2,301.81	2,603.13	6.60	
GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,596.07	2,927.00			(35.79)		2,560.28	2,895.28	4.07	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,764.17	4,181.57			(17.56)		3,746.61	4,157.11	(6.90)	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,703.50	3,047.17			(11.22)		2,692.28	3,043.13	7.18	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,237.19	3,649.49			(12.98)		3,224.21	3,644.39	7.88	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	7,105.53	8,010.64			(3,738.70)		3,366.83	3,805.56	(466.38)	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	13,750.17	15,292.36			(4,696.21)		9,053.96	10,045.91	(550.24)	
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,329.63	7,136.19			(25.60)		6,304.03	7,128.71	18.12	
GNMA	2007A Single Family	5.25	01/14/09	01/20/39	7,912.37	8,797.32			(35.50)		7,876.87	8,746.14	(15.68)	
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	4,085.99	4,541.90			(18.42)		4,067.57	4,515.81	(7.67)	
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	12,324.88	13,896.98			(49.17)		12,275.71	13,881.66	33.85	
GNMA	2007A Single Family	6.00	01/21/09	01/20/39	4,355.16	4,911.65			(17.44)		4,337.72	4,905.20	10.99	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,340.14	2,638.18			(9.43)		2,330.71	2,635.71	6.96	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,459.94	7,180.68			(28.90)		6,431.04	7,139.91	(11.87)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	8,047.30	8,940.70			(39.95)		8,007.35	8,877.28	(23.47)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,800.16	3,173.79			(18.74)		2,781.42	3,162.89	7.84	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,435.47	4,931.21			(19.75)		4,415.72	4,903.12	(8.34)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	5,898.57	6,553.46			(27.46)		5,871.11	6,518.79	(7.21)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	4,898.24	5,521.84			(19.66)		4,878.58	5,517.01	14.83	
GNMA	2007A Single Family	5.25	10/15/09	09/20/39	3,478.28	3,883.43			(14.87)		3,463.41	3,861.12	(7.44)	
GNMA	2007A Single Family	5.25	10/29/09	10/20/39	5,069.85	5,637.50			(22.06)		5,047.79	5,605.92	(9.52)	
GNMA	2007A Single Family	6.00	11/24/09	09/20/39	5,164.86	5,829.03			(19.35)		5,145.51	5,820.63	10.95	
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	9,064.36	10,159.03			(38.86)		9,025.50	10,063.83	(56.34)	
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	33,583.52	37,604.39			(4,720.37)		28,863.15	32,057.14	(826.88)	
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	37,355.70	41,819.23			(161.37)		37,194.33	41,473.47	(184.39)	
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	6,112.67	6,883.17			(22.71)		6,089.96	6,889.33	28.87	
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	14,066.16	15,649.47			(61.94)		14,004.22	15,634.18	46.65	
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,170.64	3,553.44			(13.34)		3,157.30	3,520.52	(19.58)	
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	9,712.76	10,958.59			(36.52)		9,676.24	10,946.48	24.41	
GNMA	2007A Single Family	5.25	01/20/10	12/20/39	12,679.40	14,210.62			(52.68)		12,626.72	14,079.57	(78.37)	
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,813.78	11,000.03			(47.10)		9,766.68	10,891.74	(61.19)	
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,521.03	2,845.62			(11.55)		2,509.48	2,841.93	7.86	
GNMA	2007A Single Family	5.25	02/17/10	01/20/40	4,925.68	5,519.71			(20.44)		4,905.24	5,468.53	(30.74)	
GNMA	2007A Single Family	5.25	02/23/10	12/20/39	4,274.07	4,789.54			(17.85)		4,256.22	4,745.23	(26.46)	
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	19,671.82	22,046.97			(82.98)		19,588.84	21,842.47	(121.52)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	3,005.05	3,390.77			(10.95)		2,994.10	3,389.38	9.56	
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	1,595,166.00	1,712,551.14			(203,680.13)		1,391,485.87	1,480,869.45	(28,001.56)	
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	41,878.11	46,512.97			(4,570.67)		37,307.44	41,507.25	(435.05)	
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,705.43	3,031.80			(11.40)		2,694.03	3,003.63	(16.77)	
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	7,381.61	8,218.66			(56.64)		7,324.97	8,154.48	(7.54)	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	47,948.69	53,352.32			(320.55)		47,628.14	53,113.50	81.73	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	8,203.17	9,192.38			(35.92)		8,167.25	9,105.40	(51.06)	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	45,011.28	50,445.99			(186.83)		44,824.45	49,980.55	(278.61)	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,455.54	2,751.78			(10.25)		2,445.29	2,726.35	(15.18)	
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	36,005.37	39,985.78			(7,678.14)		28,327.23	31,453.31	(854.33)	
GNMA	2007A Single Family	5.25	06/15/10	06/20/40	62,939.51	70,536.80			(282.58)		62,656.93	69,862.16	(392.06)	
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	26,296.59	29,454.65			(109.51)		26,187.08	29,211.22	(133.92)	
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,427.55	2,721.33			(45.01)		2,382.54	2,646.87	(29.45)	
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	37,862.18	42,440.84			(5,226.07)		32,636.11	36,257.15	(957.62)	
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	28,744.18	32,192.71			(114.65)		28,629.53	31,985.52	(92.54)	
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	25,430.12	28,505.48			(7,443.30)		17,986.82	19,982.40	(1,079.78)	
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	12,646.41	14,176.60			(50.67)		12,595.74	14,049.24	(76.69)	
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	7,926.98	8,883.37			(32.11)		7,894.87	8,802.13	(49.13)	
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	40,427.21	45,275.43			(169.28)		40,257.93	44,860.79	(245.36)	
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	27,902.14	31,266.37			(111.56)		27,790.58	30,983.11	(171.70)	
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	37,009.20	41,488.61			(147.29)		36,861.91	41,183.33	(157.99)	
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	11,180.72	12,422.23			(44.69)		11,136.03	12,420.94	43.40	
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,406.24	7,126.21			(26.05)		6,380.19	7,081.11	(19.05)	
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,288.86	2,559.99			(10.05)		2,278.81	2,568.57	18.63	
FNMA	2007A Single Family	5.25	12/11/07	11/01/37	3,781.27	4,163.46			(18.70)		3,762.57	4,187.24	42.48	
FNMA	2007A Single Family	5.25	12/12/07	12/01/37	20,455.38	22,609.94			(109.86)		20,345.52	22,657.34	157.26	
FNMA	2007A Single Family	5.25	12/20/07	11/01/37	4,661.95	5,137.91			(23.33)		4,638.62	5,168.09	53.51	
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	12,753.82	14,060.74			(4,497.08)		8,256.74	9,198.57	(365.09)	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	8,952.55	9,874.18			(49.28)		8,903.27	9,919.97	95.07	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,413.06	3,767.17			(16.73)		3,396.33	3,780.19	29.75	
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	5,489.39	6,149.55			(23.87)		5,465.52	6,171.75	46.07	
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	26,645.40	29,494.39			(225.48)		26,419.92	29,464.65	195.74	
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	11,248.80	12,625.45			(1,979.03)		9,269.77	10,476.87	(169.55)	
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	5,950.49	6,562.49			(29.26)		5,921.23	6,601.05	67.82	
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,386.02	3,793.51			(14.68)		3,371.34	3,806.75	27.92	
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,855.62	10,865.81			(48.51)		9,807.11	10,932.79	115.49	
FNMA	2007A Single Family				3,599.24	3,968.85			(3,599.24)				(369.61)	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,930.47	7,641.80			(39.44)		6,891.03	7,684.42	82.06	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,960.88	7,674.81			(33.62)		6,927.26	7,722.29	81.10	
FNMA	2007A Single Family				2,335.97	2,617.03			(2,335.97)				(281.06)	
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	5,324.42	5,953.36			(40.70)		5,283.72	5,976.07	63.41	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	5,362.36	5,934.16			(30.06)		5,332.30	5,949.42	45.32	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	15,656.89	17,319.99			(247.98)		15,408.91	17,171.44	99.43	
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	4,753.20	5,325.28			(23.65)		4,729.55	5,340.96	39.33	
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	7,951.38	8,774.80			(40.93)		7,910.45	8,829.52	95.65	
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	2,422.86	2,714.43			(10.60)		2,412.26	2,725.85	22.02	
FNMA	2007A Single Family	5.25	04/15/08	04/01/38	2,354.32	2,601.11			(12.75)		2,341.57	2,617.63	29.27	
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,428.01	1,600.28			(6.03)		1,421.98	1,607.20	12.95	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	5,990.84	6,657.84			(29.59)		5,961.25	6,620.49	(7.76)	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	4,819.80	5,341.54			(21.16)		4,798.64	5,318.46	(1.92)	
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	8,279.92	9,343.76			(31.22)		8,248.70	9,330.40	17.86	
GNMA	2007A Single Family	6.00	09/29/09	09/20/39	2,581.44	2,913.49			(12.51)		2,568.93	2,905.85	4.87	
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,675.05	9,645.94			(42.85)		8,632.20	9,586.31	(16.78)	
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	7,768.62	8,557.35			(38.35)		7,730.27	8,592.94	73.94	
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	3,131.25	3,450.79			(15.36)		3,115.89	3,465.61	30.18	

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Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	12,637.39	13,932.63			(63.46)		12,573.93	13,991.68	122.51	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,397.35	4,850.72			(21.42)		4,375.93	4,872.60	43.30	
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	13,719.00	15,084.68			(95.42)		13,623.58	15,142.86	153.60	
Freddie Mac	2007A Single Family	5.25	01/30/08	12/01/37	5,895.63	6,495.42			(28.73)		5,866.90	6,522.77	56.08	
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,618.95	1,807.22			(7.51)		1,611.44	1,809.84	10.13	
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,690.97	2,961.79			(13.02)		2,677.95	2,974.53	25.76	
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,485.62	2,737.38			(11.96)		2,473.66	2,749.17	23.75	
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	4,000.14	4,476.28			(17.33)		3,982.81	4,483.76	24.81	
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,121.54	2,372.97			(9.75)		2,111.79	2,377.72	14.50	
Freddie Mac	2007A Single Family	5.25	05/14/08	04/01/38	5,542.50	6,100.20			(26.32)		5,516.18	6,126.40	52.52	
Freddie Mac	2007A Single Family	6.00	05/15/08	04/01/38	2,191.01	2,446.52			(9.39)		2,181.62	2,450.30	13.17	
Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	4,397.11	4,850.26			(20.88)		4,376.23	4,873.10	43.72	
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,831.77	4,211.14			(19.54)		3,812.23	4,226.87	35.27	
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	3,224.63	3,553.76			(17.34)		3,207.29	3,568.12	31.70	
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,883.53	4,344.47			(18.62)		3,864.91	4,345.85	20.00	
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,480.13	2,726.76			(32.33)		2,447.80	2,707.44	13.01	
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,480.79	3,888.32			(14.67)		3,466.12	3,890.38	16.73	
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,272.59	5,893.73			(32.18)		5,240.41	5,894.17	32.62	
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,621.82	2,883.17			(14.29)		2,607.53	2,892.87	23.99	
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,945.66	2,172.11			(12.39)		1,933.27	2,172.86	13.14	
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	2,075.18	2,336.43			(12.07)		2,063.11	2,336.87	12.51	
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	5,106.78	5,703.71			(21.86)		5,084.92	5,711.61	29.76	
Freddie Mac	2007A Single Family	6.00	08/27/08	08/01/38	7,144.05	7,978.96			(29.81)		7,114.24	7,991.10	41.95	
Freddie Mac	2007A Single Family	6.00	09/17/08	08/01/38	1,900.79	2,134.83			(20.59)		1,880.20	2,123.77	9.53	
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	2,786.17	3,067.92			(1,522.74)		1,263.43	1,403.82	(141.36)	
Freddie Mac	2007A Single Family	5.25	09/24/08	06/01/38	4,788.71	5,277.25			(22.57)		4,766.14	5,301.34	46.66	
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,555.94	2,857.34			(10.65)		2,545.29	2,859.20	12.51	
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,800.19	4,181.73			(20.15)		3,780.04	4,196.90	35.32	
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,629.86	11,690.63			(49.32)		10,580.54	11,735.29	93.98	
Freddie Mac	2007A Single Family	6.00	12/17/08	11/01/38	2,219.40	2,482.71			(9.26)		2,210.14	2,484.52	11.07	
Freddie Mac	2007A Single Family	5.25	01/14/09	11/01/38	2,792.76	3,078.86			(18.09)		2,774.67	3,086.30	25.53	
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	6,901.69	7,711.51			(28.98)		6,872.71	7,715.76	33.23	
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	4,502.96	5,028.62			(18.55)		4,484.41	5,041.91	31.84	
Freddie Mac	2007A Single Family	4.75	02/18/09	10/01/38	1,596.39	1,720.84			(7.88)		1,588.51	1,726.58	13.62	
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,310.17	2,500.06			(11.87)		2,298.30	2,506.85	18.66	
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,746.51	2,962.67			(13.37)		2,733.14	2,973.32	24.02	
Freddie Mac	2007A Single Family	5.25	03/25/09	02/01/39	1,655.88	1,824.36			(21.89)		1,633.99	1,809.19	6.72	
Freddie Mac	2007A Single Family	5.25	03/25/09	01/01/39	2,510.51	2,757.81			(24.84)		2,485.67	2,752.66	19.69	
2007A Single Family Total					67,810,560.64	73,822,121.07	3,169,022.98	(10,416,095.72)	(2,404,505.17)	0.00	58,158,982.73	64,060,621.97	(109,921.19)	0.00
GIC's	2007B Single Family	4.52	09/20/07	08/31/39	1,319,551.20	1,319,551.20	890,768.63				2,210,319.83	2,210,319.83		
Repo Agmt	2007B Single Family	0.05	05/30/14	06/02/14	2,982,846.64	2,982,846.64		(1,925,901.27)			1,056,945.37	1,056,945.37		
GNMA	2007B Single Family	5.25	12/28/07	12/20/37	265,493.98	290,056.10			(1,338.65)		264,155.33	288,591.64	(125.81)	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	123,091.14	133,423.70			(600.72)		122,490.42	133,146.85	323.87	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	1,024,452.74	1,138,666.94			(104,280.65)		920,172.09	1,025,739.97	(8,646.32)	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	106,197.28	117,935.15			(517.23)		105,680.05	117,216.51	(201.41)	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	110,117.49	119,379.16			(537.35)		109,580.14	119,113.40	271.59	
GNMA	2007B Single Family	5.25	12/11/07	12/20/37	1,346,857.45	1,497,964.76			(7,604.39)		1,339,253.06	1,488,760.48	(1,599.89)	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	232,864.48	258,558.10			(1,143.22)		231,721.26	257,016.90	(397.98)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	409,490.32	455,464.66			(2,207.24)		407,283.08	454,262.67	1,005.25	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	239,508.16	265,933.97			(1,276.79)		238,231.37	264,241.63	(415.55)	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	48,398.95	54,069.34			(357.02)		48,041.93	53,664.52	(47.80)	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	185,546.78	201,066.88			(935.60)		184,611.18	200,600.72	469.44	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	136,333.85	150,055.69			(728.41)		135,605.44	149,259.28	(68.00)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	106,373.37	118,155.85			(511.32)		105,862.05	117,906.14	261.61	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	77,678.68	84,201.74			(366.99)		77,311.69	84,007.78	173.03	
GNMA	2007B Single Family	6.00	01/16/08	12/20/37	165,680.48	179,570.42			(799.32)		164,881.16	179,172.45	401.35	
GNMA	2007B Single Family	5.25	01/16/08	12/20/37	235,851.23	262,246.33			(1,259.72)		234,591.51	260,830.89	(155.72)	
GNMA	2007B Single Family	5.25	01/16/08	01/20/38	1,472,086.30	1,637,558.87			(154,759.18)		1,317,327.12	1,466,213.30	(16,586.39)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	118,788.00	130,817.05			(574.73)		118,213.27	130,176.81	(65.51)	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	56,533.33	62,791.49			(273.55)		56,259.78	62,401.20	(116.74)	
GNMA	2007B Single Family	5.25	02/13/08	02/20/38	88,781.36	98,598.35			(445.30)		88,336.06	97,978.77	(174.28)	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	116,472.58	126,213.82			(550.38)		115,922.20	125,962.45	299.01	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	126,281.03	140,217.64			(607.13)		125,673.90	139,390.97	(219.54)	
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	112,765.37	125,458.56			(597.84)		112,167.53	124,794.29	(66.43)	
GNMA	2007B Single Family	6.00	02/13/08	01/20/38	254,180.83	275,441.30			(1,202.28)		252,978.55	274,879.40	640.38	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	121,849.04	135,328.89			(598.39)		121,250.65	134,486.53	(243.97)	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	301,041.18	334,338.57			(1,554.77)		299,486.41	332,178.81	(604.99)	
GNMA	2007B Single Family	5.25	04/08/08	03/20/38	346,781.84	385,095.67			(1,683.01)		345,098.83	382,793.91	(618.75)	
GNMA	2007B Single Family	6.00	04/08/08	04/20/38	151,441.85	164,105.54			(727.20)		150,714.65	163,727.99	349.65	
GNMA	2007B Single Family	5.25	04/08/08	04/20/38	187,097.85	208,122.03			(99,166.32)		87,931.53	97,536.97	(11,418.74)	
GNMA	2007B Single Family	6.00	03/12/08	03/20/38	97,260.54	105,921.53			(996.57)		96,263.97	105,220.05	295.09	
GNMA	2007B Single Family	5.25	03/12/08	03/20/38	229,879.04	255,307.92			(1,099.41)		228,779.63	253,763.28	(445.23)	
GNMA	2007B Single Family	5.25	03/20/08	03/20/38	233,872.97	260,184.71			(1,424.46)		232,448.51	258,571.54	(188.71)	
GNMA	2007B Single Family	6.00	02/19/08	01/20/38	185,420.33	200,937.17			(1,117.84)		184,302.49	200,252.85	433.52	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	200,686.07	223,269.10			(1,105.50)		199,580.57	222,016.57	(147.03)	
GNMA	2007B Single Family	6.00	02/19/08	02/20/38	97,458.79	105,612.36			(515.68)		96,943.11	105,329.82	233.14	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	226,350.34	252,360.66			(598.39)		225,058.84	250,892.90	(176.26)	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	106,335.66	115,230.44			(501.89)		105,833.77	114,989.24	260.69	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	84,741.28	94,133.24			(410.08)		84,331.20	93,936.35	213.19	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	55,398.75	61,619.72			(286.60)		55,112.15	61,295.25	(37.87)	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	56,888.73	63,189.15			(355.82)		56,532.91	62,704.76	(128.57)	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	174,548.72	189,132.44			(822.10)		173,726.62	188,755.31	444.97	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	220,859.55	246,151.49			(1,402.65)		219,456.90	244,075.84	(673.00)	
GNMA	2007B Single Family	5.25	03/27/08	03/20/38	139,834.87	155,296.75			(797.51)		139,037.36	154,221.41	(277.83)	
GNMA	2007B Single Family	6.00	03/27/08	03/20/38	269,900.08	292,424.73			(1,277.37)		268,622.71	291,832.31	684.95	
GNMA	2007B Single Family	5.25	04/15/08	03/20/38	83,284.84	92,223.78			(409.69)		82,875.15	91,798.42	(15.67)	
GNMA	2007B Single Family	6.00	04/15/08	04/20/38	77,006.47	84,319.27			(1,013.10)		75,993.37	83,510.86	204.69	
GNMA	2007B Single Family	6.00	04/22/08	04/20/38	101,606.23	109,872.68			(480.82)		101,125.41	109,852.84	460.98	
GNMA	2007B Single Family	6.00	05/07/08	04/20/38	197,917.82	214,387.68			(946.39)		196,971.43	213,964.10	522.81	
GNMA	2007B Single Family	5.25	05/07/08	05/20/38	912,117.72	1,013,972.80			(5,018.63)		907,099.09	1,010,140.96	1,186.79	
GNMA	2007B Single Family	5.25	05/07/08	04/20/38	143,100.64	158,907.43			(674.47)		142,426.17	157,988.44	(244.52)	
GNMA	2007B Single Family	5.25	05/14/08	04/20/38	133,841.41	148,612.87			(641.13)		133,200.28	147,755.60	(216.14)	
GNMA	2007B Single Family	6.00	05/21/08	05/20/38	127,434.95	138,022.96			(847.93)		126,587.02	137,497.15	322.12	
GNMA	2007B Single Family	6.00	05/28/08	05/20/38	170,074.29	184,219.60			(915.61)		169,158.68	183,736.21	432.22	
GNMA	2007B Single Family	5.25	05/28/08	01/20/38	81,759.77	90,809.07			(397.94)		81,361.83	90,251.81	(159.32)	
GNMA	2007B Single Family	6.00	06/11/08	06/20/38	146,569.11	158,727.42			(670.68)		145,898.43	158,463.45	406.71	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	96,802.90	107,719.74			(587.08)		96,215.82	107,053.59	(79.07)	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	293,022.35	326,005.46			(1,544.23)		291,478.12	324,260.23	(201.00)	
GNMA	2007B Single Family	6.00	07/09/08	07/20/38	419,854.72	454,623.46			(1,991.87)		417,862.85	459,009.20	6,377.61	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	204,540.52	227,542.18			(1,404.53)		203,135.99	226,438.68	301.03	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	265,600.57	295,047.68			(1,239.85)		264,360.72	293,269.37	(538.46)	
GNMA	2007B Single Family	6.00	07/16/08	07/20/38	48,810.08	53,409.31			(537.18)		48,272.90	53,008.82	136.69	
GNMA	2007B Single Family	6.00	06/18/08	06/20/38	293,980.92	317,913.88			(1,597.86)		292,383.06	317,274.07	958.05	
GNMA	2007B Single Family	5.25	06/18/08	06/20/38	230,032.24	255,953.75			(1,491.56)		228,540.68	254,289.20	(1,729.99)	
GNMA	2007B Single Family	6.00	06/25/08	06/20/38	312,371.49	338,067.75			(1,971.05)		310,400.44	340,978.52	4,881.82	
GNMA	2007B Single Family	5.25	06/25/08	06/20/38	113,557.59	126,151.90			(529.36)		113,028.23	125,386.67	(235.87)	
GNMA	2007B Single Family	5.25	07/16/08	07/20/38	390,946.16	434,267.96			(1,829.92)		389,116.24	431,672.97	(765.07)	
GNMA	2007B Single Family	6.00	07/23/08	07/20/38	150,227.12	162,658.52			(686.74)		149,540.38	162,397.48	425.70	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	453,668.62	503,678.67			(2,331.28)		451,337.34	502,648.04	1,300.65	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	81,755.70	90,834.00			(380.39)		81,375.31	90,659.34	205.73	
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	36,147.30	39,140.34			(163.81)		35,983.49	39,076.63	100.10	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	130,530.54	145,091.65			(603.64)		129,926.90	144,138.32	(349.69)	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	201,532.58	223,890.06			(102,196.67)		99,335.91	110,201.30	(11,492.09)	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	61,238.04	66,293.75			(277.23)		60,960.81	66,194.45	177.93	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	136,851.64	152,117.28			(652.61)		136,199.03	151,101.37	(363.30)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	246,441.09	273,933.75			(1,138.17)		245,302.92	272,142.90	(652.68)	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	514,617.02	559,969.00			(2,469.81)		512,147.21	559,297.55	1,798.36	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	820,138.08	911,869.13			(137,806.56)		682,331.52	756,966.36	(17,096.21)	
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	763,140.95	848,691.36			(10,526.25)		752,614.70	838,199.27	34.16	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	69,939.36	75,727.10			(411.95)		69,527.41	75,498.64	183.49	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	126,491.55	140,481.04			(588.97)		125,902.58	139,676.63	(215.44)	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	389,347.27	433,127.12			(2,776.75)		386,570.52	430,045.03	(305.34)	
GNMA	2007B Single Family	6.00	08/20/08	08/20/38	91,172.99	98,708.10			(417.21)		90,755.78	98,549.24	258.35	
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	525,322.65	584,602.51			(3,633.59)		521,689.06	580,041.38	(927.54)	
GNMA	2007B Single Family				95,571.07	106,217.74			(95,571.07)				(10,646.67)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	134,629.37	149,648.51			(623.34)		134,006.03	148,668.45	(356.72)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	100,583.30	111,790.02			(461.90)		100,121.40	111,076.23	(251.89)	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	161,262.52	174,590.12			(730.96)		160,531.56	174,313.55	454.39	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	902,142.96	1,003,167.64			(4,352.75)		897,790.21	997,962.71	(852.18)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	272,538.21	303,308.29			(1,436.14)		271,102.07	301,679.23	(192.92)	
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	283,245.01	310,146.74			(1,354.65)		281,890.36	309,582.11	790.02	
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	866,179.06	963,221.03			(121,933.56)		744,245.50	825,685.97	(15,601.50)	
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	353,125.91	392,482.61			(1,641.55)		351,484.36	389,947.44	(893.62)	
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	211,558.10	235,447.25			(2,145.52)		209,412.58	233,033.57	(268.16)	
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	224,806.41	249,890.31			(1,032.48)		223,773.93	248,263.07	(594.76)	
GNMA	2007B Single Family	5.25	09/24/08	07/20/38	110,563.12	122,904.25			(511.06)		110,052.06	122,095.83	(297.36)	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	76,696.72	83,019.21			(350.75)		76,345.97	82,892.50	224.04	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	540,039.20	600,576.83			(2,593.62)		537,445.58	598,587.31	604.10	
GNMA	2007B Single Family	5.25	09/24/08	08/20/38	86,585.89	96,345.65			(442.02)		86,143.87	95,838.80	(64.83)	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	131,915.31	146,558.99			(697.84)		131,217.47	145,578.15	(283.00)	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	67,512.39	73,087.57			(450.15)		67,062.24	72,812.03	174.61	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	300,808.36	334,209.61			(1,455.19)		299,353.17	332,114.88	(639.54)	
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	420,806.11	460,810.88			(2,068.13)		418,737.98	459,825.41	1,082.66	
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	201,813.06	224,300.38			(932.00)		200,881.06	222,870.55	(497.83)	
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	114,695.76	124,144.57			(522.21)		114,173.55	123,956.60	334.24	
GNMA	2007B Single Family	6.00	10/15/08	06/20/38	83,571.90	90,501.41			(381.35)		83,190.55	90,324.00	203.94	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	375,438.46	408,387.44			(1,759.28)		373,679.18	407,970.10	1,341.94	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	577,871.46	642,688.32			(130,264.75)		447,606.71	496,613.54	(15,810.03)	
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	143,829.82	160,421.98			(5,633.73)		138,196.09	154,460.37	(327.88)	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	235,199.70	255,188.75			(2,413.53)		232,786.17	253,481.73	706.51	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	257,362.09	286,114.74			(1,169.23)		256,192.86	285,450.75	505.24	
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	121,082.09	134,529.56			(726.46)		120,355.63	133,529.98	(273.12)	
GNMA	2007B Single Family				139,627.07	155,213.14			(139,627.07)				(15,586.07)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	299,339.59	327,734.25			(1,365.48)		297,974.11	327,196.07	827.30	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	165,351.39	178,974.20			(819.81)		164,531.58	178,617.72	463.33	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	370,544.70	411,832.36			(1,882.60)		368,662.10	409,028.06	(921.70)	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	218,767.86	243,148.32			(1,006.61)		217,761.25	241,604.61	(537.10)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	224,041.44	242,482.23			(1,325.82)		222,715.62	241,778.85	622.44	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	546,601.67	594,484.14			(82,779.49)		463,822.18	503,507.00	(8,197.65)	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	114,133.79	123,561.97			(507.50)		113,626.29	123,349.29	294.82	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	237,807.93	257,364.51			(1,097.25)		236,710.68	256,963.71	696.45	
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	114,698.48	127,508.56			(524.62)		114,173.86	126,678.34	(305.60)	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	78,081.73	84,509.72			(402.34)		77,679.39	84,324.14	216.76	
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	141,936.42	157,784.99			(656.66)		141,279.76	156,753.62	(374.71)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	141,479.22	153,122.48			(677.71)		140,801.51	152,843.12	398.35	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	344,473.82	372,862.75			(1,523.86)		342,949.96	372,282.83	943.94	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	577,337.62	627,936.64			(79,777.06)		497,560.56	541,224.72	(6,934.86)	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	337,613.14	376,560.96			(139,715.59)		197,897.55	220,678.98	(16,166.39)	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	136,408.56	151,617.23			(614.43)		135,794.13	150,669.31	(333.49)	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	271,787.61	294,187.24			(1,240.72)		270,546.89	293,672.49	725.97	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	49,197.39	53,246.27			(223.59)		48,973.80	53,158.94	136.26	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	67,548.48	73,104.34			(333.69)		67,214.79	72,956.71	186.06	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	127,444.22	137,930.21			(578.04)		126,866.18	137,705.13	352.96	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	67,612.45	73,166.95			(298.81)		67,313.64	73,066.63	198.49	
GNMA	2007B Single Family	6.00	02/18/09	01/20/39	71,266.57	77,109.12			(315.79)		70,950.78	77,031.37	238.04	
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	69,391.47	77,105.52			(330.98)		69,060.49	76,684.57	(89.97)	
GNMA	2007B Single Family	5.49	02/25/09	01/20/39	74,919.17	79,937.57			(351.70)		74,567.47	79,492.99	(92.88)	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	250,353.76	270,831.92			(1,792.33)		248,561.43	269,851.02	811.43	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	123,502.92	137,285.81			(552.59)		122,950.33	136,505.96	(227.26)	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	122,022.18	135,562.08			(656.88)		121,365.30	134,744.88	(160.32)	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	190,749.71	206,394.94			(79,439.30)		111,310.41	120,846.41	(6,109.23)	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	63,746.30	68,964.24			(279.89)		63,466.41	68,902.99	218.64	
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	137,827.38	153,165.20			(678.23)		137,149.15	152,292.06	(194.91)	
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	114,722.31	127,526.42			(510.13)		114,212.18	126,806.82	(209.47)	
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	124,491.50	134,723.56			(791.84)		123,699.66	134,289.44	357.72	
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	228,566.94	247,291.07			(994.25)		227,572.69	247,050.54	753.72	
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	63,502.31	68,702.45			(274.00)		63,228.31	68,638.67	210.22	
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	71,336.70	77,178.38			(1,013.10)		70,323.60	76,342.14	176.86	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	104,461.06	116,045.22			(486.97)		103,974.09	115,366.46	(191.79)	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	74,265.95	80,346.91			(338.66)		73,927.29	80,240.42	232.17	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	88,925.75	96,228.70			(392.93)		88,532.82	96,094.16	258.39	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	195,188.67	211,222.07			(102,739.52)		92,449.15	100,344.00	(8,138.55)	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	381,589.60	424,387.53			(130,327.51)		251,262.09	278,790.12	(15,269.90)	
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	173,884.19	188,164.84			(774.28)		173,109.91	187,967.46	576.90	
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	219,580.79	244,139.79			(985.23)		218,595.56	242,719.33	(435.23)	
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	113,393.19	126,045.09			(510.77)		112,882.42	125,320.88	(213.44)	
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	338,591.06	366,431.26			(1,489.51)		337,101.55	366,027.25	1,085.50	
GNMA	2007B Single Family	6.00	01/21/09	01/20/39	119,648.10	129,509.02			(528.05)		119,120.05	129,338.89	357.92	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	64,295.93	69,562.85			(285.43)		64,010.50	69,497.68	220.26	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	179,273.67	199,275.48			(801.83)		178,471.84	198,144.04	(329.61)	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	223,325.99	248,118.68			(1,108.89)		222,217.10	246,358.77	(651.02)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	76,934.56	83,685.73			(546.63)		76,387.93	83,398.31	259.21	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	123,090.94	136,849.22			(548.39)		122,542.55	136,069.69	(231.14)	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	163,694.74	181,869.07			(762.03)		162,932.71	180,906.88	(200.16)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	134,579.04	145,598.13			(595.03)		133,984.01	145,470.83	467.73	
GNMA	2007B Single Family	5.25	10/15/09	09/20/39	96,527.84	107,771.48			(412.69)		96,115.15	107,152.18	(206.61)	
GNMA	2007B Single Family	5.25	10/29/09	10/20/39	140,696.63	156,449.60			(612.17)		140,084.46	155,573.25	(264.18)	
GNMA	2007B Single Family	6.00	11/24/09	09/20/39	142,081.41	153,697.88			(590.78)		141,490.63	153,476.48	369.38	
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	251,551.55	281,929.27			(1,078.54)		250,473.01	279,287.40	(1,563.33)	
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	931,995.61	1,043,581.65			(130,997.93)		800,997.68	889,636.76	(22,946.96)	
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	1,036,679.45	1,160,550.11			(4,478.10)		1,032,201.35	1,150,954.78	(5,117.23)	
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	168,177.61	181,493.30			(693.49)		167,484.12	181,655.91	856.10	
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	390,358.37	434,297.77			(1,718.71)		388,639.66	433,873.26	1,294.20	
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	87,989.74	98,613.79			(370.12)		87,619.62	97,700.31	(543.36)	
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	267,242.98	288,952.53			(1,114.24)		266,128.74	288,633.22	794.93	
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	351,873.97	394,367.38			(1,462.14)		350,411.83	390,730.74	(2,174.50)	
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	272,349.29	305,268.43			(1,307.24)		271,042.05	302,263.26	(1,697.93)	
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	69,373.62	75,032.42			(346.24)		69,027.38	74,935.13	248.95	
GNMA	2007B Single Family	5.25	02/17/10	01/20/40	136,695.80	153,180.81			(567.29)		136,128.51	151,760.67	(852.85)	

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GNMA	2007B Single Family	5.25	02/23/10	12/20/39	118,612.03	132,917.54			(495.43)		118,116.60	131,687.68	(734.43)	
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	545,924.28	611,838.57			(2,302.92)		543,621.36	606,163.42	(3,372.23)	
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	82,712.22	89,406.86			(335.45)		82,376.77	89,370.11	298.70	
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	1,162,183.60	1,290,808.80			(126,843.64)		1,035,339.96	1,151,892.32	(12,072.84)	
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	75,080.08	84,137.37			(316.54)		74,763.54	83,355.58	(465.25)	
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	204,851.03	228,081.02			(1,571.62)		203,279.41	226,299.86	(209.54)	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,330,651.81	1,480,611.68			(8,895.77)		1,321,756.04	1,473,983.88	2,267.97	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	227,651.09	255,103.32			(996.85)		226,654.24	252,689.51	(1,416.96)	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	1,249,134.97	1,399,956.38			(5,184.76)		1,243,950.21	1,387,039.72	(7,731.90)	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	68,144.91	76,366.60			(284.47)		67,860.44	75,660.85	(421.28)	
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	999,206.05	1,109,669.05			(213,080.79)		786,125.26	872,879.37	(23,708.89)	
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	1,746,671.70	1,957,508.25			(7,842.40)		1,738,829.30	1,938,785.81	(10,880.04)	
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	729,772.35	817,413.44			(3,039.32)		726,733.03	810,657.91	(3,716.21)	
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	67,369.19	75,521.29			(1,248.84)		66,120.35	73,454.92	(817.53)	
GNMA	2007B Single Family	5.25	07/28/10	07/20/40	1,050,735.12	1,177,800.92			(145,031.73)		905,703.39	1,006,193.69	(26,575.50)	
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	797,697.06	893,398.88			(3,181.67)		794,515.39	887,649.04	(2,568.17)	
GNMA	2007B Single Family	5.25	08/24/10	08/20/40	705,726.10	791,072.42			(206,565.28)		499,162.82	554,543.52	(29,965.62)	
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	350,957.87	393,423.15			(1,406.14)		349,551.73	389,888.64	(2,128.37)	
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	219,985.88	246,527.79			(891.16)		219,094.72	244,273.05	(1,363.58)	
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	1,121,920.08	1,256,465.11			(4,697.87)		1,117,222.21	1,244,958.24	(6,809.00)	
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	774,329.19	867,691.31			(3,095.87)		771,233.32	859,830.62	(4,764.82)	
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	1,027,064.40	1,151,374.76			(4,087.62)		1,022,976.78	1,142,902.79	(4,384.35)	
GNMA	2007B Single Family	5.25	11/09/10	10/20/40	310,282.43	344,736.66			(1,240.24)		309,042.19	344,701.10	(1,204.68)	
GNMA	2007B Single Family	5.25	12/21/10	11/15/40	177,783.64	197,763.81			(722.63)		177,061.01	196,512.14	(529.04)	
FNMA	2007B Single Family	6.00	12/11/07	12/01/37	62,662.92	67,501.04			(299.89)		62,363.03	67,727.20	526.05	
FNMA	2007B Single Family	5.25	12/11/07	11/01/37	104,769.79	115,542.67			(516.09)		104,253.70	116,202.62	1,176.04	
FNMA	2007B Single Family	5.25	12/12/07	12/01/37	566,764.31	627,461.81			(3,034.20)		563,730.11	628,777.14	4,349.53	
FNMA	2007B Single Family	5.25	12/20/07	11/01/37	129,171.01	142,585.30			(644.42)		128,526.59	143,422.94	1,482.06	
FNMA	2007B Single Family	5.25	12/20/07	12/01/37	353,372.81	390,207.96			(124,598.36)		228,774.45	255,275.01	(10,334.59)	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	248,051.13	274,024.32			(1,361.05)		246,690.08	275,294.91	2,631.64	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	94,567.62	104,545.00			(462.15)		94,105.47	104,906.45	823.60	
FNMA	2007B Single Family	6.00	01/16/08	12/01/37	150,542.68	162,149.62			(716.53)		149,826.15	162,734.96	1,301.87	
FNMA	2007B Single Family	5.25	01/16/08	12/01/37	739,452.27	818,516.16			(6,257.52)		733,194.75	817,690.78	5,432.14	
FNMA	2007B Single Family	6.00	01/30/08	01/01/38	308,515.92	332,903.98			(54,382.64)		254,133.28	276,250.91	(2,270.43)	
FNMA	2007B Single Family	5.25	01/30/08	01/01/38	165,135.88	182,119.70			(812.00)		164,323.88	183,189.78	1,882.08	
FNMA	2007B Single Family	6.00	02/13/08	11/01/37	92,868.27	100,026.23			(440.83)		92,427.44	100,375.33	789.93	
FNMA	2007B Single Family	5.25	02/13/08	02/01/38	273,508.31	301,543.58			(1,346.50)		272,161.81	303,402.42	3,205.34	
FNMA	2007B Single Family				99,884.12	110,141.97			(99,884.12)				(10,257.85)	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	192,332.86	212,072.20			(1,094.63)		191,238.23	213,254.95	2,277.38	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	193,176.17	212,988.39			(932.82)		192,243.35	214,305.99	2,250.42	
FNMA	2007B Single Family				64,074.62	69,005.11			(64,074.62)				(4,930.49)	
FNMA	2007B Single Family	6.00	02/27/08	02/01/38	146,048.85	156,976.48			(1,175.78)		144,873.07	157,575.13	1,774.43	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	148,813.62	164,682.58			(834.15)		147,979.47	165,105.94	1,257.51	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	434,503.10	480,657.37			(6,881.45)		427,621.65	476,535.04	2,759.12	
FNMA	2007B Single Family	6.00	03/20/08	03/01/38	130,396.35	140,415.38			(702.15)		129,694.20	140,828.71	1,115.48	
FNMA	2007B Single Family	5.25	03/27/08	03/01/38	220,662.79	243,514.72			(1,135.89)		219,526.90	245,033.28	2,654.45	
FNMA	2007B Single Family	6.00	03/27/08	03/01/38	66,467.63	71,573.33			(317.58)		66,150.05	71,874.53	618.78	
FNMA	2007B Single Family	5.25	04/15/08	04/01/38	65,336.90	72,185.02			(353.85)		64,983.05	72,643.48	812.31	
FNMA	2007B Single Family	6.00	02/04/09	10/01/38	39,227.15	42,195.96			(182.29)		39,044.86	42,378.52	364.85	
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	166,254.71	184,765.89			(821.29)		165,433.63	183,729.35	(215.46)	
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	133,758.15	148,236.22			(587.40)		133,170.75	147,595.74	(53.08)	
GNMA	2007B Single Family	6.00	09/16/09	08/20/39	227,712.13	246,373.59			(952.48)		226,759.65	246,021.17	600.06	
GNMA	2007B Single Family	6.00	09/29/09	09/20/39	70,998.64	76,822.04			(373.05)		70,625.59	76,620.63	171.64	
GNMA	2007B Single Family	5.25	09/29/09	09/20/39	240,746.56	267,690.24			(1,189.49)		239,557.07	266,035.53	(465.22)	
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	215,591.27	237,480.09			(1,064.24)		214,527.03	238,467.94	2,052.09	

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 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Freddie Mac	2007B Single Family	5.25	12/20/07	12/01/37	86,897.58	95,764.92			(426.12)		86,471.46	96,176.38	837.58	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	350,707.73	386,652.82			(1,761.25)		348,946.48	388,291.51	3,399.94	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	122,034.05	134,615.38			(594.64)		121,439.41	135,222.61	1,201.87	
Freddie Mac	2007B Single Family	5.25	01/30/08	01/01/38	380,723.65	418,624.12			(2,648.14)		378,075.51	420,238.62	4,262.64	
Freddie Mac	2007B Single Family	5.25	01/30/08	12/01/37	163,614.08	180,258.20			(797.42)		162,816.66	181,017.34	1,556.56	
Freddie Mac	2007B Single Family	6.00	02/13/08	01/01/38	44,402.10	47,652.30			(223.70)		44,178.40	47,721.37	292.77	
Freddie Mac	2007B Single Family	5.25	02/13/08	01/01/38	74,677.91	82,194.59			(361.52)		74,316.39	82,548.04	714.97	
Freddie Mac	2007B Single Family	5.25	03/20/08	02/01/38	68,980.55	75,966.69			(331.77)		68,648.78	76,293.99	659.07	
Freddie Mac	2007B Single Family	6.00	03/20/08	03/01/38	109,728.43	118,029.32			(520.20)		109,208.23	118,226.58	717.46	
Freddie Mac	2007B Single Family	6.00	04/22/08	02/01/38	58,202.66	62,569.83			(291.31)		57,911.35	62,694.99	416.47	
Freddie Mac	2007B Single Family	5.25	05/14/08	04/01/38	153,812.67	169,290.52			(730.35)		153,082.32	170,017.52	1,457.35	
Freddie Mac	2007B Single Family	6.00	05/15/08	04/01/38	60,114.99	64,509.16			(282.17)		59,832.82	64,608.71	381.72	
Freddie Mac	2007B Single Family	5.25	05/21/08	04/01/38	122,026.62	134,602.48			(579.50)		121,447.12	135,236.40	1,213.42	
Freddie Mac	2007B Single Family	5.25	05/21/08	05/01/38	106,343.79	116,866.05			(542.37)		105,801.42	117,302.50	978.82	
Freddie Mac	2007B Single Family	5.25	05/28/08	04/01/38	89,488.06	98,622.70			(481.18)		89,006.88	99,021.00	879.48	
Freddie Mac	2007B Single Family	6.00	06/18/08	05/01/38	106,570.80	114,553.61			(554.79)		106,016.01	114,590.14	591.32	
Freddie Mac	2007B Single Family	5.25	06/18/08	02/01/38	68,828.05	75,671.84			(897.05)		67,931.00	75,135.81	361.02	
Freddie Mac	2007B Single Family	6.00	06/25/08	05/01/38	95,521.01	102,526.10			(441.57)		95,079.44	102,580.22	495.69	
Freddie Mac	2007B Single Family	6.00	07/16/08	06/01/38	144,705.72	155,403.99			(942.23)		143,763.49	155,415.69	953.93	
Freddie Mac	2007B Single Family	5.25	07/16/08	06/01/38	72,759.77	80,012.70			(396.70)		72,363.07	80,281.84	665.84	
Freddie Mac	2007B Single Family	6.00	07/23/08	06/01/38	53,400.11	57,273.49			(361.77)		53,038.34	57,293.35	381.63	
Freddie Mac	2007B Single Family	6.00	08/13/08	06/01/38	56,958.41	61,606.48			(354.57)		56,603.84	61,617.95	366.04	
Freddie Mac	2007B Single Family	6.00	08/20/08	06/01/38	140,173.99	150,393.77			(657.66)		139,516.33	150,601.88	865.77	
Freddie Mac	2007B Single Family	6.00	08/27/08	08/01/38	196,107.93	210,386.85			(898.04)		195,209.89	210,707.05	1,218.24	
Freddie Mac	2007B Single Family	6.00	09/17/08	08/01/38	52,180.92	56,290.51			(586.62)		51,594.30	55,999.09	295.20	
Freddie Mac	2007B Single Family	5.25	09/17/08	08/01/38	77,320.98	85,139.83			(42,258.16)		35,062.82	38,958.34	(3,923.33)	
Freddie Mac	2007B Single Family	5.25	09/24/08	06/01/38	132,895.17	146,452.28			(626.23)		132,268.94	147,120.75	1,294.70	
Freddie Mac	2007B Single Family	6.00	10/22/08	07/01/38	70,174.78	75,341.57			(321.26)		69,853.52	75,390.62	370.31	
Freddie Mac	2007B Single Family	5.25	11/19/08	09/01/38	105,461.07	116,049.78			(559.17)		104,901.90	116,470.83	980.22	
Freddie Mac	2007B Single Family	5.25	12/10/08	11/01/38	294,995.28	324,433.41			(1,368.61)		293,626.67	325,672.87	2,608.07	
Freddie Mac	2007B Single Family	6.00	12/17/08	11/01/38	60,953.26	65,463.38			(279.49)		60,673.77	65,511.08	327.19	
Freddie Mac	2007B Single Family	5.25	01/14/09	11/01/38	77,504.35	85,443.37			(502.13)		77,002.22	85,649.79	708.55	
Freddie Mac	2007B Single Family	6.00	01/14/09	11/01/38	189,565.61	203,334.72			(873.52)		188,692.09	203,446.77	985.57	
Freddie Mac	2007B Single Family	6.00	02/18/09	01/01/39	123,702.63	132,592.99			(560.18)		123,142.45	132,943.51	910.70	
Freddie Mac	2007B Single Family	4.75	02/18/09	10/01/38	44,301.93	47,756.17			(218.45)		44,083.48	47,915.47	377.75	
Freddie Mac	2007B Single Family	4.75	02/18/09	12/01/38	64,110.31	69,380.62			(329.41)		63,780.90	69,568.99	517.78	
Freddie Mac	2007B Single Family	4.75	03/11/09	12/01/38	76,220.78	82,219.15			(370.74)		75,850.04	82,514.55	666.14	
Freddie Mac	2007B Single Family	5.25	03/25/09	02/01/39	45,953.45	50,629.15			(607.33)		45,346.12	50,208.12	186.30	
Freddie Mac	2007B Single Family	5.25	03/25/09	01/01/39	69,670.35	76,533.74			(689.39)		68,980.96	76,390.65	546.30	
2007B Single Family Total					71,342,257.20	78,419,683.49	890,768.63	(1,925,901.27)	(3,199,011.48)	0.00	67,108,113.08	73,896,687.58	(288,851.79)	0.00
Repo Agmt	2013A SF Refunding	0.05	05/30/14	06/02/14	2,021,215.96	2,021,215.96	302,433.67				2,323,649.63	2,323,649.63		
GNMA	2013A SF Refunding	5.45	07/24/00	06/20/30	346,116.12	384,372.30			(4,559.17)		341,556.95	379,285.29	(527.84)	
GNMA	2013A SF Refunding	5.45	08/28/00	08/20/30	129,436.13	142,232.19			(1,322.59)		128,113.54	140,775.00	(134.60)	
GNMA	2013A SF Refunding	5.45	06/22/99	06/20/29	208,703.46	229,592.59			(5,456.90)		203,246.56	226,294.72	2,159.03	
GNMA	2013A SF Refunding	5.45	07/30/99	07/20/29	315,308.71	350,607.53			(3,735.76)		311,572.95	346,431.74	(440.03)	
GNMA	2013A SF Refunding	5.45	08/26/99	08/20/29	155,814.13	173,014.44			(1,736.29)		154,077.84	171,550.26	272.11	
GNMA	2013A SF Refunding	5.45	09/30/99	09/20/29	180,181.07	200,083.87			(2,040.28)		178,140.79	198,354.42	310.83	
GNMA	2013A SF Refunding	5.45	10/29/99	10/20/29	436,066.38	484,897.08			(5,442.42)		430,623.96	478,819.39	(635.27)	
GNMA	2013A SF Refunding	5.45	11/18/99	11/20/29	365,546.91	405,545.05			(25,022.07)		340,524.84	377,972.35	(2,550.63)	
GNMA	2013A SF Refunding	5.45	05/30/00	05/20/30	193,072.84	215,002.04			(3,096.70)		189,976.14	211,546.01	(359.33)	
GNMA	2013A SF Refunding	5.40	08/29/02	08/20/32	53,780.58	59,683.55			(690.67)		53,089.91	58,921.85	(71.03)	
GNMA	2013A SF Refunding	6.15	11/12/02	11/20/32	43,187.13	48,688.73			(301.80)		42,885.33	48,513.16	126.23	
GNMA	2013A SF Refunding	5.40	11/12/02	10/20/32	62,741.44	69,588.42			(714.61)		62,026.83	68,686.03	(187.78)	
GNMA	2013A SF Refunding	6.15	09/12/02	08/20/32	54,648.37	61,666.33			(395.04)		54,253.33	61,429.43	158.14	

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GNMA	2013A SF Refunding	5.40	09/19/02	09/20/32	93,790.17	104,063.03			(726.87)		93,063.30	103,091.81	(244.35)	
GNMA	2013A SF Refunding	6.15	09/26/02	09/20/32	152,435.05	172,038.19			(1,354.79)		151,080.26	171,087.82	404.42	
GNMA	2013A SF Refunding	6.15	10/10/02	09/20/32	97,013.61	109,425.53			(868.08)		96,145.53	108,815.58	258.13	
GNMA	2013A SF Refunding	5.40	10/10/02	09/20/32	60,105.48	66,596.88			(450.20)		59,655.28	66,067.04	(79.64)	
GNMA	2013A SF Refunding	6.15	10/21/02	10/20/32	90,305.76	101,945.26			(810.25)		89,495.51	101,375.14	240.13	
GNMA	2013A SF Refunding	6.15	10/29/02	10/20/32	44,627.19	50,365.80			(313.36)		44,313.83	50,182.77	130.33	
GNMA	2013A SF Refunding	5.40	10/29/02	09/20/32	42,915.38	47,677.69			(461.97)		42,453.41	47,167.85	(47.87)	
GNMA	2013A SF Refunding	5.40	11/05/02	09/20/32	43,107.65	47,971.90			(578.39)		42,529.26	47,331.65	(61.86)	
GNMA	2013A SF Refunding	6.15	11/19/02	11/20/32	71,098.57	80,128.10			(481.71)		70,616.86	79,857.09	210.70	
GNMA	2013A SF Refunding	5.40	11/19/02	11/20/32	85,003.38	94,208.39			(639.83)		84,363.55	93,454.56	(114.00)	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	211,522.17	236,356.99			(1,670.10)		209,852.07	235,298.74	611.85	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	70,984.58	78,755.25			(786.85)		70,197.73	77,887.88	(80.52)	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	43,056.23	48,598.44			(449.71)		42,606.52	48,253.61	104.88	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	41,213.44	45,800.47			(705.69)		40,507.75	45,019.07	(75.71)	
GNMA	2013A SF Refunding	5.40	12/12/02	12/20/32	87,583.62	97,172.27			(779.68)		86,803.94	96,314.18	(78.41)	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	54,000.12	60,944.54			(412.96)		53,587.16	60,684.25	152.67	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	176,519.49	195,636.56			(1,378.98)		175,140.51	194,013.67	(243.91)	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	45,195.59	50,953.51			(303.84)		44,891.75	50,783.35	133.68	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	87,395.67	96,860.61			(638.28)		86,757.39	96,107.23	(115.10)	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	335,626.19	378,673.61			(2,899.94)		332,726.25	376,682.71	909.04	
GNMA	2013A SF Refunding	5.40	01/23/03	01/20/33	85,228.61	94,452.89			(622.62)		84,605.99	93,718.04	(112.23)	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	90,420.73	102,073.26			(733.50)		89,687.23	101,590.53	250.77	
GNMA	2013A SF Refunding	6.15	01/30/03	01/20/33	87,621.13	98,912.01			(815.96)		86,805.17	98,325.10	229.05	
GNMA	2013A SF Refunding	5.40	01/30/03	01/20/33	194,922.64	216,254.97			(1,534.53)		193,388.11	214,212.14	(508.30)	
GNMA	2013A SF Refunding	6.15	02/12/03	02/20/33	156,474.20	174,794.19			(1,902.29)		154,571.91	173,265.82	373.92	
GNMA	2013A SF Refunding	6.15	02/20/03	02/20/33	147,956.04	166,935.82			(1,067.97)		146,888.07	166,297.85	430.00	
GNMA	2013A SF Refunding	5.40	03/03/03	03/20/33	101,497.64	112,482.72			(725.81)		100,771.83	111,624.94	(131.97)	
GNMA	2013A SF Refunding	6.15	02/27/03	02/20/33	242,817.31	273,669.65			(1,625.13)		241,192.18	272,769.03	724.51	
GNMA	2013A SF Refunding	6.15	03/12/03	02/20/33	76,594.40	86,420.71			(643.98)		75,950.42	85,986.53	209.80	
GNMA	2013A SF Refunding	6.15	03/24/03	03/20/33	135,648.65	153,051.01			(958.42)		134,690.23	152,488.18	395.59	
GNMA	2013A SF Refunding	6.15	04/02/03	04/20/33	39,361.31	44,362.94			(258.51)		39,102.80	44,222.51	118.08	
GNMA	2013A SF Refunding	6.15	04/10/03	03/20/33	43,696.95	49,248.65			(310.42)		43,386.53	49,066.26	128.03	
GNMA	2013A SF Refunding	6.15	04/24/03	04/20/33	98,714.62	111,258.28			(648.42)		98,066.20	110,905.02	295.16	
GNMA	2013A SF Refunding	6.15	04/29/03	03/20/33	76,418.29	86,127.21			(526.66)		75,891.63	85,826.59	226.04	
GNMA	2013A SF Refunding	6.15	05/08/03	04/20/33	73,339.67	82,658.21			(499.34)		72,840.33	82,375.87	217.00	
GNMA	2013A SF Refunding	6.15	06/19/03	05/20/33	24,318.14	27,239.24			(425.89)		23,892.25	26,853.45	40.10	
GNMA	2013A SF Refunding	6.15	07/17/03	07/20/33	45,329.54	51,089.11			(302.53)		45,027.01	50,921.96	135.38	
GNMA	2013A SF Refunding	6.15	09/30/03	09/20/33	52,279.67	58,858.55			(334.23)		51,945.44	58,682.25	157.93	
GNMA	2013A SF Refunding	6.15	10/09/03	08/20/33	51,005.17	57,486.41			(327.42)		50,677.75	57,312.99	154.00	
GNMA	2013A SF Refunding	6.15	03/11/04	03/20/34	54,216.72	61,105.50			(413.85)		53,802.87	60,846.75	155.10	
GNMA	2013A SF Refunding	5.40	07/08/04	06/20/34	169,674.74	188,025.07			(1,129.09)		168,545.65	186,696.34	(199.64)	
GNMA	2013A SF Refunding	5.40	06/17/04	06/20/34	124,067.63	137,484.30			(889.32)		123,178.31	136,442.14	(152.84)	
GNMA	2013A SF Refunding	5.40	09/09/04	09/20/34	187,569.27	205,847.90			(1,249.28)		186,319.99	204,501.11	(97.51)	
GNMA	2013A SF Refunding	5.40	09/16/04	09/20/34	166,308.79	184,092.20			(1,062.15)		165,246.64	182,941.26	(88.79)	
GNMA	2013A SF Refunding	5.40	07/15/04	07/20/34	52,297.23	57,953.18			(352.60)		51,944.63	57,538.04	(62.54)	
GNMA	2013A SF Refunding	5.40	07/29/04	07/20/34	90,380.69	100,156.26			(593.52)		89,787.17	99,456.35	(106.39)	
GNMA	2013A SF Refunding	5.40	08/05/04	08/20/34	45,535.03	50,460.10			(291.76)		45,243.27	50,115.97	(52.37)	
GNMA	2013A SF Refunding	5.40	08/12/04	08/20/34	285,156.68	315,999.21			(1,840.34)		283,316.34	313,829.49	(329.38)	
GNMA	2013A SF Refunding	5.40	08/20/04	08/20/34	50,056.36	55,529.52			(403.73)		49,652.63	54,997.25	(128.54)	
GNMA	2013A SF Refunding	5.40	12/02/04	12/20/34	90,476.42	100,262.35			(667.31)		89,809.11	99,480.65	(114.39)	
GNMA	2013A SF Refunding	4.49	12/09/04	12/20/34	749,636.59	802,073.66			(6,044.96)		743,591.63	800,372.27	4,343.57	
GNMA	2013A SF Refunding	4.49	12/16/04	12/20/34	406,921.60	432,358.25			(87,527.36)		319,394.24	341,429.24	(3,401.65)	
GNMA	2013A SF Refunding	5.40	10/14/04	10/20/34	64,663.37	70,967.41			(422.56)		64,240.81	70,512.01	(32.84)	
GNMA	2013A SF Refunding	5.40	10/21/04	10/20/34	789,461.69	874,155.15			(202,941.32)		586,520.37	644,967.13	(26,246.70)	
GNMA	2013A SF Refunding	4.49	10/21/04	10/20/34	102,607.22	109,550.63			(776.55)		101,830.67	109,437.41	663.33	

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GNMA	2013A SF Refunding	5.40	10/28/04	10/20/34	150,731.01	165,418.24			(1,043.24)		149,687.77	164,292.80	(82.20)	
GNMA	2013A SF Refunding	4.49	10/29/04	10/20/34	196,256.38	206,383.22			(1,574.98)		194,681.40	206,087.79	1,279.55	
GNMA	2013A SF Refunding	4.49	11/04/04	10/20/34	622,308.45	664,687.65			(4,562.84)		617,745.61	663,780.01	3,655.20	
GNMA	2013A SF Refunding	5.40	11/04/04	11/20/34	215,586.19	238,638.81			(1,377.49)		214,208.70	237,146.16	(115.16)	
GNMA	2013A SF Refunding	4.49	11/10/04	11/20/34	277,883.64	292,222.42			(2,157.65)		275,725.99	291,883.52	1,818.75	
GNMA	2013A SF Refunding	4.49	11/18/04	11/20/34	97,580.42	102,567.76			(722.54)		96,857.88	102,486.29	641.07	
GNMA	2013A SF Refunding	4.49	11/23/04	11/20/34	494,682.40	525,590.15			(3,655.36)		491,027.04	525,138.67	3,203.88	
GNMA	2013A SF Refunding	4.49	12/02/04	12/20/34	1,065,678.93	1,132,294.51			(7,692.57)		1,057,986.36	1,136,838.09	12,236.15	
GNMA	2013A SF Refunding	4.49	12/23/04	12/20/34	596,459.70	636,064.62			(4,250.96)		592,208.74	635,345.21	3,531.55	
GNMA	2013A SF Refunding	4.49	12/29/04	12/20/34	518,285.02	550,672.65			(3,647.17)		514,637.85	550,394.87	3,369.39	
GNMA	2013A SF Refunding	4.49	01/06/05	01/20/35	1,029,409.45	1,099,121.05			(9,469.99)		1,019,939.46	1,095,802.57	6,151.51	
GNMA	2013A SF Refunding	4.49	01/13/05	01/20/35	757,284.10	808,567.37			(99,253.65)		658,030.45	703,329.26	(5,984.46)	
GNMA	2013A SF Refunding	5.40	01/13/05	01/20/35	33,073.89	36,650.85			(366.78)		32,707.11	36,229.03	(55.04)	
GNMA	2013A SF Refunding	4.49	01/19/05	01/20/35	733,029.32	782,670.07			(7,547.27)		725,482.05	779,443.41	4,320.61	
GNMA	2013A SF Refunding	4.49	01/27/05	01/20/35	964,972.96	1,023,633.63			(10,775.77)		954,197.19	1,018,853.56	5,995.70	
GNMA	2013A SF Refunding	4.49	02/03/05	02/20/35	1,300,351.75	1,384,796.58			(9,985.09)		1,290,366.66	1,386,344.11	11,532.62	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	529,436.69	564,395.39			(3,699.28)		525,737.41	563,958.52	3,262.41	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	781,475.10	834,404.38			(96,243.12)		685,231.98	732,410.18	(5,751.08)	
GNMA	2013A SF Refunding	4.49	02/17/05	02/20/35	349,464.43	371,190.63			(116,223.10)		233,241.33	249,299.97	(5,667.56)	
GNMA	2013A SF Refunding	4.49	02/24/05	02/20/35	538,849.80	575,340.70			(4,309.60)		534,540.20	574,293.95	3,262.85	
GNMA	2013A SF Refunding	4.49	03/03/05	03/20/35	767,393.50	819,369.06			(5,598.11)		761,795.39	818,457.75	4,686.80	
GNMA	2013A SF Refunding	4.49	03/11/05	03/20/35	86,401.30	90,777.51			(696.22)		85,705.08	90,644.25	562.96	
GNMA	2013A SF Refunding	5.40	03/17/05	02/20/35	109,741.26	121,610.86			(709.29)		109,031.97	120,774.70	(126.87)	
GNMA	2013A SF Refunding	4.49	03/17/05	03/20/35	490,391.23	522,771.77			(3,634.41)		486,756.82	522,139.18	3,001.82	
GNMA	2013A SF Refunding	4.49	03/24/05	03/20/35	193,996.64	203,824.49			(1,624.01)		192,372.63	203,459.05	1,258.57	
GNMA	2013A SF Refunding	4.49	04/07/05	04/20/35	401,684.60	427,175.52			(3,717.93)		397,966.67	425,995.47	2,537.88	
GNMA	2013A SF Refunding	4.49	04/14/05	04/20/35	91,505.62	97,546.81			(653.22)		90,852.40	97,479.17	585.58	
GNMA	2013A SF Refunding	4.49	04/21/05	04/20/35	972,566.87	1,036,785.44			(6,627.80)		965,939.07	1,036,162.83	6,005.19	
GNMA	2013A SF Refunding	4.49	04/28/05	04/20/35	511,317.98	545,080.28			(3,629.33)		507,688.65	544,597.59	3,146.64	
GNMA	2013A SF Refunding	5.40	04/28/05	04/20/35	116,205.76	128,632.80			(711.61)		115,494.15	127,862.41	(58.78)	
GNMA	2013A SF Refunding	4.49	05/05/05	05/20/35	812,002.59	862,452.31			(5,672.32)		806,330.27	862,055.75	5,275.76	
GNMA	2013A SF Refunding	5.40	05/05/05	04/20/35	95,441.88	104,746.53			(615.64)		94,826.24	104,084.15	(46.74)	
GNMA	2013A SF Refunding	4.49	05/12/05	05/20/35	399,366.42	425,740.58			(2,673.75)		396,692.67	425,532.22	2,465.39	
GNMA	2013A SF Refunding	4.49	07/07/05	07/20/35	1,653,451.15	1,762,628.52			(224,001.36)		1,429,449.79	1,527,867.37	(10,759.79)	
GNMA	2013A SF Refunding	5.40	07/07/05	07/20/35	37,736.77	41,816.87			(285.32)		37,451.45	41,483.47	(48.08)	
GNMA	2013A SF Refunding	4.49	07/14/05	07/20/35	431,286.96	459,769.14			(122,015.36)		309,271.60	330,568.04	(7,185.74)	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/35	521,010.91	555,413.26			(3,503.61)		517,507.30	555,130.07	3,220.42	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/34	98,400.55	103,385.42			(656.46)		97,744.09	103,377.95	648.99	
GNMA	2013A SF Refunding	4.49	06/02/05	06/20/35	617,271.31	658,023.56			(4,402.21)		612,869.10	657,424.68	3,803.33	
GNMA	2013A SF Refunding	5.40	06/09/05	05/20/35	65,541.81	72,550.19			(411.53)		65,130.28	72,105.07	(33.59)	
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	625,334.03	666,631.08			(4,226.53)		621,107.50	666,262.01	3,857.46	
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	692,847.34	738,589.12			(4,755.92)		688,091.42	738,115.65	4,282.45	
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	807,513.44	860,833.52			(5,735.02)		801,778.42	860,067.70	4,969.20	
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	509,875.63	543,547.83			(80,171.96)		429,703.67	459,293.07	(4,082.80)	
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	78,348.35	83,444.90			(508.74)		77,839.61	83,444.84	508.68	
GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	189,978.45	199,792.73			(3,668.76)		186,309.69	197,227.43	1,103.46	
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	203,472.36	216,907.64			(1,343.00)		202,129.36	216,872.67	1,308.03	
GNMA	2013A SF Refunding				137,841.43	144,824.48			(137,841.43)				(6,983.05)	
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	68,063.49	72,489.66			(444.96)		67,618.53	72,485.71	441.01	
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	525,536.66	560,264.11			(116,403.65)		409,133.01	437,305.89	(6,554.57)	
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	1,137,166.14	1,214,254.63			(8,762.73)		1,128,403.41	1,212,334.04	6,842.14	
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	853,095.69	906,183.81			(6,566.29)		846,529.40	909,494.24	9,876.72	
GNMA	2013A SF Refunding	4.49	09/29/05	07/20/35	95,293.53	101,594.33			(640.36)		94,653.17	101,569.47	615.50	
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	94,737.42	99,541.55			(722.39)		94,015.03	99,435.93	616.77	
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	730,540.89	776,886.40			(99,659.22)		630,881.67	674,324.17	(2,903.01)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	4.49	11/01/05	11/20/35	189,347.55	201,859.64			(1,293.50)		188,054.05	201,782.00	1,215.86	
	2013A SF Refunding Total				38,416,500.45	41,226,816.65	302,433.67	0.00	(1,645,237.51)	0.00	37,073,696.61	39,942,287.71	58,274.90	0.00
Repo Agmt	2002 A-D SF MRB	0.05	05/30/14	06/02/14	0.61	0.61					0.61	0.61		
Repo Agmt	2002 A-D SF MRB	0.05	05/30/14	06/02/14	276,087.82	276,087.82		(78,652.12)			197,435.70	197,435.70		
Repo Agmt	2002 A-D SF MRB	0.05	05/30/14	06/02/14	0.14	0.14					0.14	0.14		
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	103,745.33	109,770.88			(665.23)		103,080.10	109,776.41	670.76	
FNMA	2002 A-D SF MRB	5.40	08/14/03	09/01/32	48,227.05	52,968.90			(384.79)		47,842.26	53,049.41	465.30	
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	31,477.15	35,110.07			(1,633.00)		29,844.15	33,590.11	113.04	
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	90,645.25	101,235.58			(543.97)		90,101.28	101,473.63	782.02	
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	170,611.28	187,291.53			(1,219.95)		169,391.33	187,873.66	1,802.08	
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	200,554.39	211,060.53			(1,934.86)		198,619.53	211,454.97	2,329.30	
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	182,997.76	192,609.12			(1,506.26)		181,491.50	193,222.98	2,120.12	
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	107,804.99	113,456.30			(1,137.52)		106,667.47	113,563.36	1,244.58	
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	73,903.03	81,120.77			(497.39)		73,405.64	81,419.99	796.61	
FNMA	2002 A-D SF MRB				102,320.84	107,710.92			(102,320.84)				(5,390.08)	
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	195,244.79	205,476.49			(1,532.45)		193,712.34	206,250.11	2,306.07	
FNMA	2002 A-D SF MRB	5.40	07/14/05	04/01/35	97,589.03	107,204.73			(600.42)		96,988.61	107,582.10	977.79	
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	201,113.27	211,531.04			(1,396.06)		199,717.21	212,647.30	2,512.32	
FNMA	2002 A-D SF MRB	4.49	10/20/05	09/01/35	82,726.27	87,009.67			(544.13)		82,182.14	87,504.16	1,038.62	
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	159,979.75	168,254.76			(4,707.43)		155,272.32	165,328.92	1,781.59	
GNMA	2002 A-D SF MRB	5.38	02/20/07	02/20/37	3,858.56	4,289.91			(20.70)		3,837.86	4,266.75	(2.46)	
GNMA	2002 A-D SF MRB	5.13	02/20/07	02/20/37	4,861.01	5,418.70			(54.35)		4,806.66	5,358.72	(5.63)	
GNMA	2002 A-D SF MRB	5.63	02/20/07	02/20/37	5,290.90	5,911.38			(28.42)		5,262.48	5,918.72	35.76	
GNMA	2002 A-D SF MRB	5.38	03/06/07	02/20/37	8,692.15	9,664.19			(46.16)		8,645.99	9,619.88	1.85	
GNMA	2002 A-D SF MRB	5.63	03/06/07	02/20/37	3,371.31	3,773.57			(16.74)		3,354.57	3,783.91	27.08	
GNMA	2002 A-D SF MRB	5.63	03/20/07	02/20/37	1,521.03	1,702.66			(7.49)		1,513.54	1,707.36	12.19	
GNMA	2002 A-D SF MRB	5.13	03/20/07	03/20/37	7,688.20	8,532.53			(2,192.07)		5,496.13	6,141.32	(199.14)	
GNMA	2002 A-D SF MRB	5.38	03/20/07	03/20/37	7,623.79	8,475.73			(39.52)		7,584.27	8,438.62	2.41	
GNMA	2002 A-D SF MRB	5.13	03/06/07	02/20/37	5,832.93	6,502.85			(41.74)		5,791.19	6,456.74	(4.37)	
GNMA	2002 A-D SF MRB	5.13	04/24/07	04/20/37	13,214.24	14,699.24			(71.79)		13,142.45	14,660.27	32.82	
GNMA	2002 A-D SF MRB	5.63	04/24/07	04/20/37	10,178.87	11,393.16			(63.93)		10,114.94	11,396.43	67.20	
GNMA	2002 A-D SF MRB	5.38	04/24/07	04/20/37	6,056.71	6,733.81			(31.26)		6,025.45	6,699.75	(2.80)	
GNMA	2002 A-D SF MRB	5.13	03/27/07	03/20/37	5,046.94	5,613.73			(26.57)		5,020.37	5,584.91	(2.25)	
GNMA	2002 A-D SF MRB	5.62	03/27/07	02/20/37	3,162.99	3,539.99			(15.69)		3,147.30	3,549.80	25.50	
GNMA	2002 A-D SF MRB	5.38	04/24/07	03/20/37	3,342.20	3,717.14			(18.62)		3,323.58	3,695.37	(3.15)	
GNMA	2002 A-D SF MRB	5.38	04/10/07	03/20/37	9,700.93	10,785.98			(50.70)		9,650.23	10,719.63	(15.65)	
GNMA	2002 A-D SF MRB	5.13	04/10/07	03/20/37	10,249.61	11,387.93			(54.56)		10,195.05	11,343.89	10.52	
GNMA	2002 A-D SF MRB	5.63	04/10/07	03/20/37	1,817.74	2,034.71			(8.86)		1,808.88	2,040.46	14.61	
GNMA	2002 A-D SF MRB	5.13	05/08/07	04/20/37	2,359.61	2,639.58			(16.87)		2,342.74	2,619.41	(3.30)	
GNMA	2002 A-D SF MRB	5.63	05/08/07	04/20/37	2,777.20	3,108.14			(13.67)		2,763.53	3,117.42	22.95	
GNMA	2002 A-D SF MRB	5.38	05/08/07	05/20/37	5,742.04	6,384.15			(29.98)		5,712.06	6,350.48	(3.69)	
GNMA	2002 A-D SF MRB	5.38	05/22/07	05/20/37	13,042.40	14,498.93			(69.98)		12,972.42	14,434.79	5.84	
GNMA	2002 A-D SF MRB	5.13	05/22/07	05/20/37	11,564.35	12,864.05			(2,126.18)		9,438.17	10,505.12	(232.75)	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	9,452.88	10,510.67			(48.23)		9,404.65	10,482.39	19.95	
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	2,884.41	3,228.57			(14.37)		2,870.04	3,237.43	23.23	
GNMA	2002 A-D SF MRB	5.13	06/05/07	05/20/37	17,896.14	19,908.74			(99.38)		17,796.76	19,836.29	26.93	
GNMA	2002 A-D SF MRB	5.13	06/19/07	06/20/37	6,347.40	7,072.73			(46.04)		6,301.36	7,020.81	(5.88)	
GNMA	2002 A-D SF MRB	5.63	06/19/07	06/20/37	1,683.40	1,884.18			(8.07)		1,675.33	1,889.96	13.85	
GNMA	2002 A-D SF MRB	5.13	08/07/07	07/20/37	13,907.43	15,462.91			(74.96)		13,832.47	15,424.64	36.69	
GNMA	2002 A-D SF MRB	5.38	07/03/07	05/20/37	3,663.05	4,073.53			(66.55)		3,596.50	4,008.31	1.33	
GNMA	2002 A-D SF MRB	5.13	07/03/07	06/20/37	5,160.36	5,657.67			(26.57)		5,133.79	5,628.04	(3.06)	
GNMA	2002 A-D SF MRB	5.38	07/17/07	06/20/37	4,506.34	5,010.14			(22.56)		4,483.78	4,984.98	(2.60)	
GNMA	2002 A-D SF MRB	5.13	07/17/07	06/20/37	2,456.29	2,693.16			(17.03)		2,439.26	2,674.30	(1.83)	
GNMA	2002 A-D SF MRB	5.38	04/24/08	04/20/38	2,430.49	2,699.98			(11.75)		2,418.74	2,694.50	6.27	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2002 A-D SF MRB	5.13	04/24/08	04/20/38	3,869.77	4,297.80			(18.71)		3,851.06	4,271.57	(7.52)	
GNMA	2002 A-D SF MRB	5.63	04/22/08	03/20/38	5,182.46	5,792.77			(25.46)		5,157.00	5,819.91	52.60	
GNMA	2002 A-D SF MRB	5.13	05/07/08	04/20/38	5,368.73	5,962.61			(27.51)		5,341.22	5,924.43	(10.67)	
GNMA	2002 A-D SF MRB	5.63	05/07/08	04/20/38	2,022.22	2,260.26			(9.31)		2,012.91	2,271.47	20.52	
GNMA	2002 A-D SF MRB	5.38	05/14/08	04/20/38	4,128.51	4,585.68			(20.73)		4,107.78	4,556.43	(8.52)	
GNMA	2002 A-D SF MRB	5.13	05/21/08	05/20/38	2,247.85	2,463.09			(11.20)		2,236.65	2,450.64	(1.25)	
GNMA	2002 A-D SF MRB	5.13	06/11/08	05/20/38	2,044.17	2,279.47			(20.18)		2,023.99	2,256.91	(2.38)	
GNMA	2002 A-D SF MRB	5.63	07/09/08	06/20/38	3,355.46	3,750.62			(15.33)		3,340.13	3,769.52	34.23	
GNMA	2002 A-D SF MRB	5.38	07/09/08	03/20/38	2,000.59	2,222.17			(9.34)		1,991.25	2,208.84	(3.99)	
GNMA	2002 A-D SF MRB	5.63	06/18/08	03/20/38	579.74	648.20			(2.67)		577.07	651.38	5.85	
GNMA	2002 A-D SF MRB	5.63	06/25/08	05/20/38	3,694.35	4,130.28			(16.56)		3,677.79	4,150.89	37.17	
GNMA	2002 A-D SF MRB	5.38	06/25/08	05/20/38	2,435.67	2,705.51			(11.31)		2,424.36	2,689.33	(4.87)	
GNMA	2002 A-D SF MRB	5.38	07/23/08	06/20/38	4,155.91	4,617.23			(19.16)		4,136.75	4,608.46	10.39	
GNMA	2002 A-D SF MRB	5.13	08/27/08	08/20/38	4,739.75	5,263.81			(29.48)		4,710.27	5,225.30	(9.03)	
GNMA	2002 A-D SF MRB	5.63	08/13/08	07/20/38	1,514.86	1,693.18			(6.66)		1,508.20	1,701.69	15.17	
GNMA	2002 A-D SF MRB	5.13	09/10/08	09/20/38	3,171.09	3,524.74			(14.87)		3,156.22	3,501.44	(8.43)	
GNMA	2002 A-D SF MRB	5.13	09/24/08	08/20/38	2,365.23	2,627.35			(11.29)		2,353.94	2,611.40	(4.66)	
GNMA	2002 A-D SF MRB	5.38	09/24/08	09/20/38	2,185.88	2,429.08			(9.99)		2,175.89	2,424.62	5.53	
GNMA	2002 A-D SF MRB	5.13	10/15/08	08/20/38	2,443.60	2,716.38			(11.51)		2,432.09	2,709.39	4.52	
GNMA	2002 A-D SF MRB	5.13	11/12/08	10/20/38	2,819.24	3,132.14			(13.47)		2,805.77	3,112.81	(5.86)	
GNMA	2002 A-D SF MRB	5.13	11/25/08	09/20/38	2,616.16	2,906.33			(14.00)		2,602.16	2,886.94	(5.39)	
GNMA	2002 A-D SF MRB	5.38	11/25/08	11/20/38	5,711.91	6,349.84			(25.44)		5,686.47	6,335.78	11.38	
GNMA	2002 A-D SF MRB	5.63	12/10/08	10/20/38	2,698.44	3,009.37			(11.75)		2,686.69	3,019.52	21.90	
GNMA	2002 A-D SF MRB	5.13	12/10/08	11/20/38	4,084.00	4,570.97	(1,535.98)				2,548.02	2,838.98	(196.01)	
GNMA	2002 A-D SF MRB	5.38	12/17/08	11/20/38	4,118.08	4,583.66	(20.53)				4,097.55	4,560.35	(2.78)	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,283.31	2,537.27	(10.91)				2,272.40	2,532.10	5.74	
GNMA	2002 A-D SF MRB				2,371.72	2,636.17	(2,371.72)						(264.45)	
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,435.36	2,705.98	(11.32)				2,424.04	2,689.62	(5.04)	
GNMA	2002 A-D SF MRB	5.13	12/17/08	12/20/38	2,023.98	2,241.95	(9.32)				2,014.66	2,232.32	(0.31)	
GNMA	2002 A-D SF MRB	5.25	12/23/08	12/20/38	5,429.60	6,033.16	(26.58)				5,403.02	6,019.88	13.30	
GNMA	2002 A-D SF MRB	5.13	12/30/08	12/20/38	1,590.68	1,768.14	(7.29)				1,583.39	1,756.82	(4.03)	
GNMA	2002 A-D SF MRB	5.25	12/30/08	12/20/38	1,833.41	2,037.93	(8.47)				1,824.94	2,024.93	(4.53)	
FNMA	2002 A-D SF MRB	5.13	02/20/07	01/01/37	5,944.98	6,523.36	(33.48)				5,911.50	6,560.10	70.22	
FNMA	2002 A-D SF MRB	5.38	03/06/07	02/01/37	5,861.12	6,432.07	(2,364.05)				3,497.07	3,880.82	(187.20)	
FNMA	2002 A-D SF MRB	5.63	03/06/07	02/01/37	1,776.25	1,965.81	(8.87)				1,767.38	1,976.45	19.51	
FNMA	2002 A-D SF MRB	5.63	03/20/07	02/01/37	1,204.67	1,333.22	(6.04)				1,198.63	1,340.42	13.24	
FNMA	2002 A-D SF MRB	5.13	03/27/07	03/01/37	2,978.45	3,268.28	(21.13)				2,957.32	3,281.85	34.70	
FNMA	2002 A-D SF MRB	5.38	04/10/07	03/01/37	12,074.99	13,356.96	(169.78)				11,905.21	13,261.94	74.76	
FNMA	2002 A-D SF MRB	5.63	04/10/07	03/01/37	564.16	624.36	(4.58)				559.58	625.77	5.99	
FNMA	2002 A-D SF MRB	5.13	04/10/07	03/01/37	5,873.77	6,445.45	(32.13)				5,841.64	6,482.81	69.49	
FNMA	2002 A-D SF MRB	5.38	04/24/07	04/01/37	16,750.98	18,513.00	(91.95)				16,659.03	18,529.83	108.78	
FNMA	2002 A-D SF MRB	5.13	04/24/07	04/01/37	5,179.32	5,683.45	(1,281.75)				3,897.57	4,325.41	(76.29)	
FNMA	2002 A-D SF MRB	5.63	04/24/07	04/01/37	2,304.62	2,550.72	(12.24)				2,292.38	2,563.70	25.22	
FNMA	2002 A-D SF MRB	5.38	05/22/07	04/01/37	1,630.85	1,789.55	(9.79)				1,621.06	1,798.96	19.20	
FNMA	2002 A-D SF MRB	5.13	05/22/07	04/01/37	1,938.43	2,127.12	(11.48)				1,926.95	2,138.47	22.83	
FNMA	2002 A-D SF MRB	5.38	06/05/07	05/01/37	6,542.14	7,231.73	(50.52)				6,491.62	7,229.72	48.51	
FNMA	2002 A-D SF MRB	5.63	06/05/07	05/01/37	2,417.99	2,676.16	(1,485.81)				932.18	1,042.48	(147.87)	
FNMA	2002 A-D SF MRB	5.13	06/05/07	04/01/37	5,272.34	5,785.61	(42.12)				5,230.22	5,804.41	60.92	
FNMA	2002 A-D SF MRB	5.38	06/19/07	05/01/37	4,151.76	4,555.96	(469.93)				3,681.83	4,086.05	0.02	
FNMA	2002 A-D SF MRB	5.13	07/03/07	06/01/37	1,218.57	1,338.18	(93.15)				1,125.42	1,248.99	3.96	
FNMA	2002 A-D SF MRB	5.13	04/08/08	03/01/38	2,883.40	3,201.42	(1,394.21)				1,489.19	1,673.33	(133.88)	
FNMA	2002 A-D SF MRB	5.63	04/15/08	12/01/37	1,452.95	1,614.79	(6.69)				1,446.26	1,621.81	13.71	
FNMA	2002 A-D SF MRB	5.38	04/15/08	01/01/38	2,551.79	2,828.99	(12.10)				2,539.69	2,839.48	22.59	
FNMA	2002 A-D SF MRB	5.13	04/15/08	04/01/38	2,235.09	2,455.35	(10.82)				2,224.27	2,475.33	30.80	
FNMA	2002 A-D SF MRB	5.38	04/29/08	04/01/38	1,742.76	1,931.92	(9.33)				1,733.43	1,937.55	14.96	

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 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Freddie Mac	2002 A-D SF MRB	5.38	06/18/08	04/01/38	4,524.75	4,981.96			(22.27)		4,502.48	5,002.91	43.22	
Freddie Mac	2002 A-D SF MRB	5.63	06/18/08	03/01/38	1,313.55	1,455.78			(7.35)		1,306.20	1,463.52	15.09	
Freddie Mac	2002 A-D SF MRB	5.13	06/25/08	12/01/37	2,429.50	2,668.59			(12.06)		2,417.44	2,680.43	23.90	
Freddie Mac	2002 A-D SF MRB	5.13	07/16/08	06/01/38	3,574.09	3,924.60			(24.68)		3,549.41	3,933.87	33.95	
Freddie Mac	2002 A-D SF MRB	5.63	07/16/08	05/01/38	717.22	791.91			(3.88)		713.34	798.63	10.60	
Freddie Mac	2002 A-D SF MRB	5.38	07/23/08	03/01/38	1,621.08	1,782.56			(14.37)		1,606.71	1,784.63	16.44	
Freddie Mac	2002 A-D SF MRB	5.38	08/13/08	07/01/38	2,524.60	2,782.69			(11.60)		2,513.00	2,795.83	24.74	
Freddie Mac	2002 A-D SF MRB	5.63	09/24/08	07/01/38	2,422.37	2,678.70			(10.66)		2,411.71	2,694.87	26.83	
Freddie Mac	2002 A-D SF MRB				3,469.50	3,798.95			(3,469.50)				(329.45)	
Freddie Mac	2002 A-D SF MRB	5.25	12/18/08	09/01/38	3,518.88	3,868.95			(38.57)		3,480.31	3,858.10	27.72	
2002 A-D SF MRB Total					2,560,601.30	2,731,225.49	0.00	(78,652.12)	(141,700.60)	0.00	2,340,248.58	2,524,017.10	13,144.33	0.00
Repo Agmt	2004 A S/F Jr Lien	0.05	05/30/14	06/02/14	2.28	2.28	4.34				6.62	6.62		
Repo Agmt	2004 A S/F Jr Lien	0.05	05/30/14	06/02/14	115,650.00	115,650.00					115,650.00	115,650.00		
2004 A S/F Jr Lien Total					115,652.28	115,652.28	4.34	0.00	0.00	0.00	115,656.62	115,656.62	0.00	0.00
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/96	09/30/29	1,661,571.32	1,661,571.32	92,650.79				1,754,222.11	1,754,222.11		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.05	05/30/14	06/02/14	50,125.57	50,125.57		(49,334.86)			790.71	790.71		
Repo Agmt	1991 A S/F (1980 A Refunding)				0.24	0.24		(0.24)						
Repo Agmt	1991 A S/F (1980 A Refunding)	0.05	05/30/14	06/02/14	736,295.01	736,295.01	50.07				736,345.08	736,345.08		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.05	05/30/14	06/02/14	0.01	0.01					0.01	0.01		
1991 A S/F (1980 A Refunding) Total					2,447,992.15	2,447,992.15	92,700.86	(49,335.10)	0.00	0.00	2,491,357.91	2,491,357.91	0.00	0.00
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/96	09/30/29	15,961.02	15,961.02	7,369.09				23,330.11	23,330.11		
Repo Agmt	1994 A&B SF (1983 Refunding)	0.05	05/30/14	06/02/14	902.57	902.57		(902.55)			0.02	0.02		
FNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	04/01/26	5,556.02	6,202.82			(95.44)		5,460.58	6,147.31	39.93	
FNMA	1994 A&B SF (1983 Refunding)	6.15	06/27/96	05/01/26	5,710.54	6,371.54			(497.68)		5,212.86	5,865.77	(8.09)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/01/26	3,097.26	3,527.24			(55.52)		3,041.74	3,491.40	19.68	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/01/96	06/01/26	1,673.61	1,916.47			(57.04)		1,616.57	1,866.28	6.85	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/01/26	4,793.15	5,485.44			(128.74)		4,664.41	5,381.55	24.85	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/01/26	3,955.20	4,407.63			(79.20)		3,876.00	4,355.87	27.44	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	08/01/26	1,102.22	1,226.12			(60.24)		1,041.98	1,169.66	3.78	
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/01/26	4,133.33	4,600.58			(86.17)		4,047.16	4,543.59	29.18	
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	11/01/26	3,475.25	3,871.92			(56.23)		3,419.02	3,841.54	25.85	
FNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	01/01/27	1,905.40	2,120.85			(28.03)		1,877.37	2,107.30	14.48	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	07/01/27	3,951.84	4,514.95			(56.66)		3,895.18	4,486.60	28.31	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/30/96	07/20/26	24,052.56	27,024.26			(970.07)		23,082.49	26,018.87	(35.32)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/28/96	03/20/26	4,089.54	4,594.68			(57.71)		4,031.83	4,544.01	7.04	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/20/26	15,691.21	17,626.18			(339.10)		15,352.11	17,299.53	12.45	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/96	04/20/26	5,630.82	6,308.57			(123.50)		5,507.32	6,189.58	4.51	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/15/96	05/20/26	18,455.05	20,731.66			(352.79)		18,102.26	20,400.97	22.10	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	05/20/26	6,360.95	7,124.51			(141.96)		6,218.99	6,987.28	4.73	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/17/96	06/20/26	23,828.95	26,761.52			(492.37)		23,336.58	26,301.32	32.17	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/29/96	06/20/26	8,856.86	9,919.63			(132.81)		8,724.05	9,801.48	14.66	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/20/26	30,809.22	34,603.14			(467.30)		30,341.92	34,189.32	53.48	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/20/26	17,213.04	19,282.90			(470.49)		16,742.55	18,814.37	1.96	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	09/20/26	7,599.06	8,483.93			(132.83)		7,466.23	8,362.40	11.30	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/26/96	09/20/26	3,173.61	3,554.62			(117.24)		3,056.37	3,434.18	(3.20)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/20/26	25,523.34	28,587.34			(571.21)		24,952.13	28,041.97	25.84	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/96	11/20/26	8,774.49	9,803.69			(638.00)		8,136.49	9,119.43	(46.26)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	12/20/26	3,316.87	3,712.96			(105.90)		3,210.97	3,605.97	(1.09)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/16/97	12/20/26	17,782.37	19,912.37			(304.99)		17,477.38	19,670.77	63.39	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/30/97	01/20/27	6,809.23	7,608.86			(285.65)		6,523.58	7,312.96	(10.25)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/13/97	02/20/27	7,512.33	8,395.58			(113.85)		7,398.48	8,294.67	12.94	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/27/97	02/20/27	2,475.82	2,779.30			(30.37)		2,445.45	2,753.97	5.04	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	03/20/27	9,316.54	10,400.10			(132.83)		9,183.71	10,284.71	17.44	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/97	04/20/27	5,925.73	6,611.11			(84.36)		5,841.37	6,538.03	11.28	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/29/97	05/20/27	1,749.55	1,962.81			(22.87)		1,726.68	1,943.34	3.40	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/26/97	06/20/27	3,180.84	3,568.43			(46.20)		3,134.64	3,527.84	5.61	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/18/97	07/20/27	8,036.64	9,006.43			(120.72)		7,915.92	8,898.97	13.26	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	6,685.55	7,460.24			(123.76)		6,561.79	7,345.73	9.25	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,519.28	3,950.37			(38.91)		3,480.37	3,919.23	7.77	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/26/98	01/20/28	2,153.74	2,410.44			(35.61)		2,118.13	2,378.19	3.36	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,654.49	1,851.32			(24.91)		1,629.58	1,829.29	2.88	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,627.85	5,193.82			(55.97)		4,571.88	5,147.36	9.51	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	7,706.76	8,649.99			(108.77)		7,597.99	8,555.04	13.82	
Repo Agmt	1994 A&B SF (1983 Refunding)	0.05	05/30/14	06/02/14	173,060.76	173,060.76		(116,313.54)			56,747.22	56,747.22		
FNMA	1994 A&B SF (1983 Refunding)				11.75	13.08			(11.75)				(1.33)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,374.74	1,530.32			(15.69)		1,359.05	1,525.63	11.00	
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	413.43	459.95			(6.87)		406.56	456.27	3.19	
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	9,130.55	10,216.91			(465.07)		8,665.48	9,734.03	(17.81)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	1,595.69	1,776.36			(17.25)		1,578.44	1,772.01	12.90	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	20,272.97	22,717.30			(1,570.94)		18,702.03	21,042.98	(103.38)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	10,322.07	11,579.29			(138.86)		10,183.21	11,464.15	23.72	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	12,261.12	13,612.36			(634.17)		11,626.95	12,907.25	(70.94)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	6,785.21	7,608.07			(249.35)		6,535.86	7,359.33	0.61	
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	5,985.86	6,714.86			(71.55)		5,914.31	6,658.20	14.89	
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	6,671.56	7,481.21			(91.82)		6,579.74	7,410.03	20.64	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	510.11	567.66			(18.03)		492.08	552.23	2.60	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	5,519.93	6,195.52			(817.97)		4,701.96	5,264.23	(113.32)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	4,028.92	4,496.05			(55.66)		3,973.26	4,448.20	7.81	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	2,146.69	2,409.53			(30.34)		2,116.35	2,383.01	3.82	
FNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	11/01/28	247.11	274.84			(9.54)		237.57	266.62	1.32	
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	10,946.92	12,279.66			(185.96)		10,760.96	12,112.92	19.22	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	589.97	663.05			(26.07)		563.90	635.72	(1.26)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	3,560.61	3,973.23			(58.31)		3,502.30	3,920.69	5.77	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	5,690.01	6,269.16			(80.53)		5,609.48	6,237.44	48.81	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	6,472.77	7,129.00			(72.67)		6,400.10	7,106.43	50.10	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,421.51	1,555.91			(14.25)		1,407.26	1,555.36	13.70	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	1,230.53	1,366.78			(13.53)		1,217.00	1,351.70	(1.55)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,783.75	1,952.66			(42.74)		1,741.01	1,924.70	14.78	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	2,048.54	2,242.81			(105.78)		1,942.76	2,147.81	10.78	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	6,994.53	7,766.87			(96.23)		6,898.30	7,659.46	(11.18)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	1,539.96	1,702.79			(27.05)		1,512.91	1,672.73	(3.01)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	20,028.65	22,239.18			(252.48)		19,776.17	21,957.26	(29.44)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	7,408.73	8,223.09			(75.27)		7,333.46	8,143.51	(4.31)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	3,399.27	3,729.33			(33.34)		3,365.93	3,692.59	(3.40)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,967.68	3,261.07			(38.83)		2,928.85	3,218.53	(3.71)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	2,615.55	2,863.97			(36.06)		2,579.49	2,851.74	23.83	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	5,361.21	5,954.02			(55.82)		5,305.39	5,891.70	(6.50)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,304.05	1,446.45			(12.78)		1,291.27	1,432.24	(1.43)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	6,162.37	6,836.36			(1,274.86)		4,887.51	5,370.55	(190.95)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	8,328.86	9,228.41			(698.29)		7,630.57	8,465.30	(64.82)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	555.88	608.51			(40.76)		515.12	569.38	1.63	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	47,225.78	52,032.34			(668.32)		46,557.46	51,769.01	404.99	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	53,721.84	59,168.74			(603.17)		53,118.67	58,981.43	415.86	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	11,796.24	12,914.64			(118.25)		11,677.99	12,910.12	113.73	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	10,213.19	11,343.93			(112.31)		10,100.88	11,218.79	(12.83)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	14,804.32	16,206.61			(354.70)		14,449.62	15,974.51	122.60	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	17,002.54	18,614.75			(877.92)		16,124.62	17,826.27	89.44	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	58,052.71	64,462.89			(798.68)		57,254.03	63,571.43	(92.78)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	12,781.13	14,132.76			(224.52)		12,556.61	13,883.24	(25.00)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	166,232.08	184,579.02			(2,095.47)		164,136.61	182,239.14	(244.41)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	61,491.39	68,249.33			(624.67)		60,866.72	67,588.89	(35.77)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	28,212.94	30,952.45			(276.65)		27,936.29	30,647.53	(28.27)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	6,675.02	7,334.88			(87.31)		6,587.71	7,239.19	(8.38)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	7,791.65	8,533.03			(190.91)		7,600.74	8,402.78	60.66	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	91,691.92	101,827.57			(1,048.56)		90,643.36	100,657.66	(121.35)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	120,513.61	133,831.58			(1,457.25)		119,056.36	132,206.15	(168.18)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	59,606.11	66,124.63			(621.54)		58,984.57	65,432.17	(70.92)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	18,541.23	20,372.82			(293.15)		18,248.08	20,050.16	(29.51)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	7,094.08	7,766.59			(68.68)		7,025.40	7,766.78	68.87	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	101,763.48	112,978.83			(5,263.45)		96,500.03	107,126.61	(588.77)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	17,955.96	19,731.10			(234.88)		17,721.08	19,473.71	(22.51)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	21,708.69	23,770.14			(299.30)		21,409.39	23,668.72	197.88	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	44,496.33	49,416.74			(463.33)		44,033.00	48,899.53	(53.88)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	10,823.31	12,005.19			(106.10)		10,717.21	11,887.18	(11.91)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	51,145.68	56,739.92			(10,580.93)		40,564.75	44,574.09	(1,584.90)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	69,126.89	76,593.28			(5,795.69)		63,331.20	70,259.63	(537.96)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	4,612.87	5,050.47			(338.25)		4,274.62	4,725.70	13.48	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,791.59	3,067.63			(44.14)		2,747.45	3,019.05	(4.44)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	25,421.62	27,935.79			(245.27)		25,176.35	27,630.76	(59.76)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	100,743.35	111,760.64			(1,037.55)		99,705.80	110,602.64	(120.45)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	11,876.02	13,000.65			(226.73)		11,649.29	12,878.72	104.80	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	22,381.86	24,596.88			(238.02)		22,143.84	24,333.76	(25.10)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	14,033.51	15,340.01			(150.93)		13,882.58	15,347.60	158.52	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	7,413.10	8,224.56			(74.94)		7,338.16	8,141.05	(8.57)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	22,106.78	24,164.94			(484.53)		21,622.25	23,904.07	223.66	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	26,145.01	28,619.33			(564.87)		25,580.14	28,279.57	225.11	
1994 A&B SF (1983 Refunding) Total					2,057,473.35	2,262,440.95	7,369.09	(117,216.09)	(51,961.44)	0.00	1,895,664.91	2,099,124.57	(1,507.94)	0.00
Repo Agmt	1995 C SF (1985 A&B Refunding)				0.96	0.96			(0.96)					
GIC's	1995 C SF (1985 A&B Refunding)				31.84	31.84			(31.84)					
Repo Agmt	1995 C SF (1985 A&B Refunding)	0.05	05/30/14	06/02/14	0.01	0.01					0.01	0.01		
1995 C SF (1985 A&B Refunding) Total					32.81	32.81	0.00	(32.80)	0.00	0.00	0.01	0.01	0.00	0.00
GIC's	2005 A Single Family	3.37	09/22/05	09/01/36	736,503.65	736,503.65	2,396,641.45				3,133,145.10	3,133,145.10		
Repo Agmt	2005 A Single Family	0.05	05/30/14	06/02/14	7,812,251.42	7,812,251.42		(7,494,461.15)			317,790.27	317,790.27		
GNMA	2005 A Single Family	4.49	08/11/05	07/20/35	840,814.31	903,792.45			(5,920.70)		834,893.61	902,912.76	5,041.01	
GNMA	2005 A Single Family	4.49	08/30/05	08/20/35	390,821.47	420,112.17			(2,591.58)		388,229.89	419,873.24	2,352.65	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	1,039,478.74	1,117,453.87			(123,852.44)		915,626.30	986,771.80	(6,829.63)	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	496,551.57	531,852.03			(3,426.06)		493,125.51	533,351.39	4,925.42	
GNMA	2005 A Single Family	4.49	09/29/05	09/20/35	2,643,135.95	2,830,740.61			(249,981.92)		2,393,154.03	2,574,805.05	(5,953.64)	
GNMA	2005 A Single Family	4.49	10/06/05	09/20/35	714,926.16	766,625.65			(4,685.37)		710,240.79	768,158.81	6,218.53	
GNMA	2005 A Single Family	4.49	10/20/05	10/20/35	689,226.84	740,688.24			(4,729.08)		684,497.76	740,330.71	4,371.55	
GNMA	2005 A Single Family	4.49	12/08/05	12/20/35	417,993.23	448,924.29			(2,750.12)		415,243.11	448,690.47	2,516.30	
GNMA	2005 A Single Family	4.49	12/15/05	12/20/35	610,979.80	656,841.91			(120,653.39)		490,326.41	528,454.80	(7,733.72)	
GNMA	2005 A Single Family	4.49	11/03/05	11/20/35	106,693.00	114,880.97			(827.67)		105,865.33	114,720.61	667.31	
GNMA	2005 A Single Family	4.49	11/10/05	11/20/35	865,884.67	930,481.13			(7,281.64)		858,603.03	928,478.91	5,279.42	
GNMA	2005 A Single Family	4.49	11/17/05	11/20/35	772,316.39	830,248.22			(5,870.67)		766,445.72	828,988.03	4,610.48	
GNMA	2005 A Single Family	4.49	11/22/05	11/20/35	156,227.59	167,340.46			(1,193.22)		155,034.37	167,084.11	936.87	
GNMA	2005 A Single Family	4.49	11/29/05	11/20/35	479,331.73	515,305.84			(3,426.46)		475,905.27	514,744.06	2,864.68	
GNMA	2005 A Single Family	4.49	12/22/05	12/20/35	656,291.31	705,564.80			(4,595.27)		651,696.04	704,900.32	3,930.79	
GNMA	2005 A Single Family	4.49	12/29/05	12/20/35	1,057,645.13	1,136,856.07			(201,822.80)		855,822.33	922,382.40	(12,650.87)	
GNMA	2005 A Single Family	4.49	01/05/06	01/20/36	652,301.99	701,158.55			(4,470.10)		647,831.89	700,779.85	4,091.40	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/13	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2005 A Single Family	4.49	01/12/06	01/20/36	590,523.28	633,278.98			(3,893.73)		586,629.55	634,058.64	4,673.39	
GNMA	2005 A Single Family	4.49	03/09/06	02/20/36	626,387.57	671,149.80			(4,101.96)		622,285.61	671,038.20	3,990.36	
GNMA	2005 A Single Family	4.49	03/02/06	02/20/36	753,177.53	807,777.78			(4,758.41)		748,419.12	809,019.30	5,999.93	
GNMA	2005 A Single Family	4.49	01/19/06	01/20/36	429,195.34	461,415.44			(3,612.71)		425,582.63	460,452.60	2,649.87	
GNMA	2005 A Single Family	4.49	01/26/06	01/20/36	301,707.15	323,196.25			(2,126.33)		299,580.82	322,983.58	1,913.66	
GNMA	2005 A Single Family	4.49	02/02/06	02/20/36	1,454,116.22	1,561,315.24			(112,289.15)		1,341,827.07	1,448,997.63	(28.46)	
GNMA	2005 A Single Family	4.49	02/09/06	02/20/36	785,998.94	841,942.42			(9,953.94)		776,045.00	836,606.97	4,618.49	
GNMA	2005 A Single Family	4.49	02/16/06	02/20/36	835,940.56	896,489.42			(117,967.23)		717,973.33	774,000.12	(4,522.07)	
GNMA	2005 A Single Family	4.49	02/23/06	02/20/36	1,094,516.80	1,175,577.95			(6,985.14)		1,087,531.66	1,175,562.31	6,969.50	
GNMA	2005 A Single Family	4.49	05/11/06	04/20/36	754,368.68	811,091.40			(5,685.90)		748,682.78	810,117.29	4,711.79	
GNMA	2005 A Single Family	4.49	05/11/06	05/20/36	205,441.85	221,216.56			(1,841.03)		203,600.82	220,633.83	1,258.30	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	420,220.40	451,379.09			(2,789.16)		417,431.24	451,256.59	2,666.66	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	181,300.17	193,788.79			(1,635.24)		179,664.93	193,536.89	1,383.34	
GNMA	2005 A Single Family	4.49	03/16/06	03/20/36	548,236.86	588,837.59			(3,644.23)		544,592.63	588,667.18	3,473.82	
GNMA	2005 A Single Family	4.49	03/23/06	03/20/36	949,146.47	1,019,433.91			(6,231.49)		942,914.98	1,019,212.36	6,009.94	
GNMA	2005 A Single Family	4.49	03/30/06	03/20/36	668,676.12	718,210.90			(4,336.67)		664,339.45	718,126.61	4,252.38	
GNMA	2005 A Single Family	4.49	04/06/06	03/20/36	653,530.77	699,568.40			(5,410.82)		648,119.95	698,231.39	4,073.81	
GNMA	2005 A Single Family	4.49	04/13/06	03/20/36	479,017.35	513,150.61			(7,664.76)		471,352.59	509,520.04	4,034.19	
GNMA	2005 A Single Family	4.49	04/20/06	04/20/36	844,057.75	907,314.00			(90,567.45)		753,490.30	813,633.65	(3,112.90)	
GNMA	2005 A Single Family	4.49	04/27/06	04/20/36	403,428.91	433,767.01			(123,441.88)		279,987.03	301,877.09	(8,448.04)	
GNMA	2005 A Single Family	4.49	05/05/06	04/20/36	788,230.33	847,487.86			(5,375.34)		782,854.99	846,726.16	4,613.64	
GNMA	2005 A Single Family	4.49	05/25/06	05/20/36	508,780.52	544,989.61			(143,985.03)		364,795.49	392,246.31	(8,758.27)	
GNMA	2005 A Single Family	4.49	06/01/06	06/20/36	614,249.33	659,720.89			(3,746.75)		610,502.58	659,900.09	3,925.95	
GNMA	2005 A Single Family	4.49	06/08/06	06/20/36	712,856.66	766,409.12			(5,441.68)		707,414.98	765,421.25	4,453.81	
GNMA	2005 A Single Family	4.49	06/15/06	06/20/36	539,738.70	579,771.62			(3,299.76)		536,438.94	579,915.13	3,443.27	
GNMA	2005 A Single Family	4.49	06/27/06	06/20/36	927,314.72	992,324.86			(7,008.52)		920,306.20	992,154.93	6,838.59	
GNMA	2005 A Single Family	4.49	07/06/06	07/20/36	694,668.13	746,120.04			(4,416.47)		690,251.66	746,121.29	4,417.72	
GNMA	2005 A Single Family	4.49	07/13/06	06/20/36	623,439.67	667,381.53			(4,999.83)		618,439.84	666,280.71	3,899.01	
GNMA	2005 A Single Family	4.49	07/19/06	06/20/36	1,129,311.68	1,212,491.78			(201,999.31)		927,312.37	999,341.83	(11,150.64)	
GNMA	2005 A Single Family	4.49	07/27/06	07/20/36	676,675.25	726,806.20			(4,165.96)		672,509.29	726,961.34	4,321.10	
GNMA	2005 A Single Family	4.49	08/02/06	08/20/36	376,376.73	404,265.58			(2,355.11)		374,021.62	404,311.27	2,400.80	
GNMA	2005 A Single Family	4.49	08/09/06	08/20/36	1,148,336.16	1,233,432.13			(7,985.32)		1,140,350.84	1,232,695.42	7,248.61	
GNMA	2005 A Single Family	4.49	08/16/06	07/20/36	386,970.73	415,645.87			(58,742.00)		328,228.73	353,618.89	(3,284.98)	
GNMA	2005 A Single Family	4.49	08/23/06	07/20/36	329,672.97	354,074.14			(2,513.74)		327,159.23	353,547.44	1,987.04	
GNMA	2005 A Single Family	4.49	09/12/06	08/20/36	285,235.05	306,380.38			(2,057.38)		283,177.67	306,120.04	1,797.04	
GNMA	2005 A Single Family	4.49	09/26/06	09/20/36	131,922.71	141,335.29			(783.77)		131,138.94	141,332.49	780.97	
GNMA	2005 A Single Family	4.49	10/17/06	10/20/36	483,726.30	519,604.57			(4,212.97)		479,513.33	518,380.51	2,988.91	
GNMA	2005 A Single Family	4.49	11/14/06	10/20/36	358,507.30	384,545.97			(2,144.53)		356,362.77	384,699.30	2,297.86	
GNMA	2005 A Single Family	4.49	12/12/06	10/20/36	113,666.16	122,103.45			(696.72)		112,969.44	122,131.69	724.96	
GNMA	2005 A Single Family	4.49	01/30/07	12/20/36	115,805.02	123,135.19			(686.06)		115,118.96	123,145.17	696.04	
GNMA	2005 A Single Family	4.49	02/13/07	01/20/37	275,681.17	296,692.57			(1,727.69)		273,953.48	296,642.75	1,677.87	
GNMA	2005 A Single Family	4.49	02/20/07	02/20/37	201,081.49	216,406.80			(1,227.26)		199,854.23	216,405.63	1,226.09	
GNMA	2005 A Single Family	4.49	03/20/07	01/20/37	55,202.85	59,151.73			(323.62)		54,879.23	59,155.18	327.07	
GNMA	2005 A Single Family	4.49	04/24/07	03/20/37	247,137.94	264,843.19			(2,054.58)		245,083.36	264,319.27	1,530.66	
GNMA	2005 A Single Family	4.49	04/10/07	02/20/37	239,819.89	256,981.64			(124,812.10)		115,007.79	123,971.81	(8,197.73)	
GNMA	2005 A Single Family	4.49	05/22/07	04/20/37	125,971.70	133,549.05			(715.07)		125,256.63	133,648.65	814.67	
GNMA	2005 A Single Family	4.49	06/05/07	05/20/37	288,913.65	309,627.07			(1,647.67)		287,265.98	309,677.30	1,697.90	
GNMA	2005 A Single Family	4.49	07/03/07	06/20/37	105,919.31	113,507.96			(593.90)		105,325.41	113,545.88	631.82	
GNMA	2005 A Single Family	4.49	11/21/07	09/20/37	100,747.02	108,012.93			(554.17)		100,192.85	108,071.32	612.56	
GNMA	2005 A Single Family	4.49	09/25/07	04/20/37	94,542.24	94,542.24			(1,561.99)		92,980.25	101,020.45	510.01	
GNMA	2005 A Single Family	4.49	01/30/08	01/20/38	102,680.32	110,089.33			(551.23)		102,129.09	110,169.72	631.62	
GNMA	2005 A Single Family	4.49	03/26/08	03/20/38	239,474.81	256,794.64			(1,287.35)		238,187.46	256,956.06	1,448.77	
FNMA	2005 A Single Family	4.49	10/20/05	10/01/35	61,615.47	64,810.93			(456.52)		61,158.95	65,131.44	777.03	
FNMA	2005 A Single Family	4.49	01/05/06	12/01/35	293,671.48	309,056.49			(2,352.29)		291,319.19	310,251.61	3,547.41	
FNMA	2005 A Single Family	4.49	02/09/06	02/01/36	75,352.25	79,333.83			(875.35)		74,476.90	79,318.59	860.11	

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 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
FNMA	2005 A Single Family	4.49	02/23/06	01/01/36	120,526.15	126,897.39			(803.86)		119,722.29	127,505.63	1,412.10	
FNMA	2005 A Single Family	4.49	03/16/06	03/01/36	153,052.07	161,091.07			(1,115.13)		151,936.94	161,816.76	1,840.82	
FNMA	2005 A Single Family	4.49	04/06/06	03/01/36	231,421.54	243,539.11			(1,464.12)		229,957.42	244,912.32	2,837.33	
FNMA	2005 A Single Family	4.49	04/20/06	04/01/36	244,435.85	257,220.02			(1,533.54)		242,902.31	258,701.41	3,014.93	
FNMA	2005 A Single Family	4.49	05/11/06	04/01/36	44,942.45	47,312.75			(818.40)		44,124.05	46,994.39	500.04	
FNMA	2005 A Single Family	4.49	06/08/06	04/01/36	119,042.43	125,308.71			(766.37)		118,276.06	125,971.13	1,428.79	
FNMA	2005 A Single Family	4.49	07/13/06	06/01/36	232,108.26	244,083.88			(1,861.28)		230,246.98	245,231.57	3,008.97	
FNMA	2005 A Single Family	4.49	07/19/06	07/01/36	275,505.19	289,627.61			(1,742.64)		273,762.55	291,580.90	3,695.93	
FNMA	2005 A Single Family	4.49	08/02/06	07/01/36	198,172.08	208,331.47			(1,212.60)		196,959.48	209,780.04	2,661.17	
FNMA	2005 A Single Family	4.49	08/09/06	07/01/36	109,397.19	115,169.38			(665.54)		108,731.65	115,809.54	1,305.70	
FNMA	2005 A Single Family	4.49	09/12/06	08/01/36	169,315.70	177,998.76			(126,127.13)		43,188.57	46,000.58	(5,871.05)	
FNMA	2005 A Single Family	4.49	10/17/06	09/01/36	176,521.54	185,763.20			(1,347.94)		175,173.60	186,582.25	2,166.99	
FNMA	2005 A Single Family	4.49	11/14/06	10/01/36	213,997.55	225,051.63			(1,307.76)		212,689.79	226,544.69	2,800.82	
FNMA	2005 A Single Family	4.49	11/21/06	10/01/36	27,483.96	28,894.32			(6,654.79)		20,829.17	22,186.05	(53.48)	
FNMA	2005 A Single Family	4.49	12/12/06	11/01/36	51,989.60	54,658.14			(330.61)		51,658.99	55,024.89	697.36	
FNMA	2005 A Single Family	4.49	01/30/07	11/01/36	43,121.44	45,398.31			(569.95)		42,551.49	45,324.72	496.36	
FNMA	2005 A Single Family	4.49	02/13/07	01/01/37	51,227.20	53,958.60			(303.54)		50,923.66	54,348.50	693.44	
FNMA	2005 A Single Family	4.49	03/20/07	02/01/37	143,694.62	151,212.40			(854.71)		142,839.91	152,153.43	1,795.74	
FNMA	2005 A Single Family	4.49	04/10/07	01/01/37	186,967.90	196,645.53			(1,244.89)		185,723.01	197,833.42	2,432.78	
FNMA	2005 A Single Family	4.49	04/24/07	04/01/37	330,038.98	347,020.87			(1,904.40)		328,134.58	349,536.35	4,419.88	
FNMA	2005 A Single Family	4.49	05/22/07	04/01/37	200,276.24	210,575.42			(1,147.96)		199,128.28	212,118.11	2,690.65	
FNMA	2005 A Single Family	4.49	06/05/07	05/01/37	235,152.67	247,242.61			(1,449.15)		233,703.52	248,950.79	3,157.33	
FNMA	2005 A Single Family	4.49	07/03/07	06/01/37	475,962.16	511,878.42			(78,853.24)		397,108.92	423,022.62	(10,002.56)	
FNMA	2005 A Single Family	4.49	09/25/07	09/01/37	321,662.01	339,915.91			(1,798.32)		319,863.69	342,083.88	3,966.29	
FNMA	2005 A Single Family	4.49	11/08/07	09/01/37	222,458.66	234,857.05			(72,385.87)		150,072.79	160,011.60	(2,459.58)	
FNMA	2005 A Single Family	4.49	11/21/07	09/01/37	129,649.53	138,021.50			(715.26)		128,934.27	138,677.74	1,371.50	
FNMA	2005 A Single Family	4.49	12/11/07	11/01/37	286,755.99	304,561.17			(1,904.38)		284,851.61	305,625.12	2,968.33	
FNMA	2005 A Single Family	4.49	03/26/08	02/01/38	314,749.02	332,429.76			(4,606.00)		310,143.02	330,897.98	3,074.22	
2005 A Single Family Total					52,881,287.36	56,031,145.53	2,396,641.45	(7,494,461.15)	(2,189,862.14)	0.00	45,593,605.52	48,882,458.29	138,994.60	0.00
Total Single Family Investment Summary					518,212,985.89	562,680,057.78	17,132,178.92	(30,547,389.80)	(20,299,134.56)	0.00	484,498,640.45	528,733,947.00	(231,765.34)	0.00

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.05	05/30/14	06/02/14	679,588.55	679,588.55	246,519.69				926,108.24	926,108.24		
Repo Agmt	1998 A/B RMRB	0.05	05/30/14	06/02/14	1,313,657.08	1,313,657.08	76,832.69				1,390,489.77	1,390,489.77		
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	1,092,615.07	1,126,901.31			(5,035.54)		1,087,579.53	1,134,454.19	12,588.42	
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	267,790.31	254,365.98			(1,441.86)		266,348.45	258,254.12	5,330.00	
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	2,299,786.61	2,284,171.04			(12,831.71)		2,286,954.90	2,308,406.53	37,067.20	
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	4,487,557.02	4,457,804.47			(22,841.62)		4,464,715.40	4,506,594.39	71,631.54	
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	482,791.31	479,947.66			(2,297.23)		480,494.08	485,361.47	7,711.04	
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	2,244,926.52	2,229,683.46			(11,050.38)		2,233,876.14	2,254,829.88	36,196.80	
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43	4,250,937.03	4,222,753.27			(22,168.52)		4,228,768.51	4,268,434.32	67,849.57	
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	98,235.68	97,534.27			(506.83)		97,728.85	98,645.54	1,618.10	
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	255,101.11	253,279.68			(1,228.68)		253,872.43	256,253.75	4,202.75	
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	2,720,996.31	2,702,956.07			(18,057.94)		2,702,938.37	2,728,291.90	43,393.77	
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	38,961.81	38,683.62			(475.08)		38,486.73	38,847.73	639.19	
Repo Agmt	1998 A/B RMRB	0.05	05/30/14	06/02/14	86,792.46	86,792.46	59,515.27				146,307.73	146,307.73		
GNMA	1998 A/B RMRB	5.75	10/29/09	09/20/39	3,451.31	3,908.35			(2,119.32)		1,331.99	1,518.08	(270.95)	
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	15,373.48	17,202.64			(63.80)		15,309.68	17,275.23	136.39	
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,159.87	2,446.70			(8.67)		2,151.20	2,452.44	14.41	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	7,999.90	9,048.58			(30.44)		7,969.46	9,070.38	52.24	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	6,240.32	7,067.87			(24.81)		6,215.51	7,084.81	41.75	
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	15,901.33	17,992.49			(62.69)		15,838.64	18,033.89	104.09	
GNMA	1998 A/B RMRB	5.75	12/17/09	10/20/39	2,158.43	2,444.48			(8.39)		2,150.04	2,450.56	14.47	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	28,318.11	32,077.78			(118.45)		28,199.66	32,148.77	189.44	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	8,049.16	9,118.44			(31.71)		8,017.45	9,140.94	54.21	
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	2,755.03	3,078.59			(13.08)		2,741.95	3,095.80	30.29	
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	12,572.82	14,053.51			(1,725.51)		10,847.31	12,229.66	(98.34)	
GNMA	1998 A/B RMRB				3,840.00	4,349.56			(3,840.00)				(509.56)	
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	31,073.37	35,200.18			(146.02)		30,927.35	35,259.75	205.59	
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,863.92	2,082.97			(7.45)		1,856.47	2,096.45	20.93	
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	14,539.47	16,467.37			(58.50)		14,480.97	16,506.03	97.16	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	12,586.74	14,084.74			(63.09)		12,523.65	14,131.41	109.76	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	2,894.63	3,278.36			(12.97)		2,881.66	3,284.40	19.01	
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	19,256.43	21,644.76			(76.90)		19,179.53	21,856.60	288.74	
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	4,132.35	4,680.59			(16.03)		4,116.32	4,692.08	27.52	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	21,734.48	24,615.31			(84.82)		21,649.66	24,675.44	144.95	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,857.99	2,104.49			(7.04)		1,850.95	2,109.88	12.43	
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	1,996.79	2,261.34			(7.65)		1,989.14	2,266.98	13.29	
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	9,309.16	10,542.04			(35.72)		9,273.44	10,568.00	61.68	
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	5,330.22	6,030.60			(20.99)		5,309.23	6,044.74	35.13	
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	7,190.01	8,144.18			(30.01)		7,160.00	8,162.00	47.83	
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	5,377.75	6,090.09			(21.24)		5,356.51	6,104.58	35.73	
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,305.35	7,140.54			(23.53)		6,281.82	7,158.90	41.89	
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,917.08	3,303.63			(10.97)		2,906.11	3,311.69	19.03	
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	12,028.85	13,627.30			(45.85)		11,983.00	13,664.10	82.65	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	3,675.18	4,163.71			(14.13)		3,661.05	4,174.93	25.35	
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	3,393.58	3,845.18			(2,358.43)		1,035.15	1,179.32	(307.43)	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	23,134.81	26,178.64			(89.90)		23,044.91	26,282.97	194.23	
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	40,843.75	46,273.72			(4,328.85)		36,514.90	41,332.07	(612.80)	
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	3,489.58	3,953.49			(12.94)		3,476.64	3,964.64	24.09	
GNMA	1998 A/B RMRB	5.75	08/17/10	05/20/40	1,175.72	1,332.00			(4.35)		1,171.37	1,335.76	8.11	
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	35,150.99	39,820.82			(153.99)		34,997.00	39,906.31	239.48	
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	47,901.13	54,272.57			(2,289.40)		45,611.73	52,016.06	32.89	
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,611.80	1,826.19			(6.00)		1,605.80	1,831.32	11.13	
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	16,746.10	18,971.48			(64.82)		16,681.28	19,022.63	115.97	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	2,095.91	2,340.40			(10.07)		2,085.84	2,356.44	26.11	

Texas Department of Housing and Community Affairs
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For Period Ending May 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	1,964.64	2,225.69			(7.46)		1,957.18	2,231.75	13.52	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	17,553.73	19,887.31			(67.11)		17,486.62	19,941.72	121.52	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	1,865.16	2,113.08			(7.10)		1,858.06	2,118.75	12.77	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,971.65	3,366.71			(10.97)		2,960.68	3,376.07	20.33	
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,672.32	2,986.14			(24.00)		2,648.32	2,989.58	27.44	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	6,362.35	7,208.06			(23.57)		6,338.78	7,228.20	43.71	
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	21,420.02	24,268.89			(87.13)		21,332.89	24,328.80	147.04	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	28,899.56	32,742.71			(110.54)		28,789.02	32,831.62	199.45	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	15,617.06	17,461.46			(1,932.97)		13,684.09	15,474.54	(53.95)	
GNMA	1998 A/B RMRB	5.75	09/29/10	07/20/40	1,249.06	1,415.12			(4.59)		1,244.47	1,419.14	8.61	
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	8,887.42	10,069.62			(34.76)		8,852.66	10,086.78	51.92	
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,058.04	1,170.97			(4.00)		1,054.04	1,177.78	10.81	
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	192,157.11	214,104.80			(757.58)		191,399.53	216,248.44	2,901.22	
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	84,994.12	94,180.85			(38,829.18)		46,164.94	51,426.53	(3,925.14)	
1998 A/B RMRB Total					21,155,842.01	21,168,386.01	382,867.65	0.00	(157,884.88)	0.00	21,380,824.78	21,681,955.30	288,586.52	0.00
Repo Agmt	2009 AB RMRB	0.05	05/30/14	06/02/14	1,402,091.62	1,402,091.62	713,093.26				2,115,184.88	2,115,184.88		
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	54,916.40	60,107.25			(2,512.09)		52,404.31	57,149.13	(446.03)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	21,626.16	22,078.16			(1,766.81)		19,859.35	19,963.80	(347.55)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	45,453.61	47,235.30			(1,328.14)		44,125.47	45,585.48	(321.68)	
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	63,174.28	69,556.16			(2,888.68)		60,285.60	66,144.74	(522.74)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	49,559.21	54,888.49			(1,523.70)		48,035.51	52,764.97	(599.82)	
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	47,680.26	52,463.22			(1,487.02)		46,193.24	50,450.36	(525.84)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	19,831.41	19,946.49			(646.43)		19,184.98	19,286.46	(13.60)	
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	49,865.26	51,649.65			(1,684.31)		48,180.95	49,763.10	(202.24)	
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	315,368.85	344,693.82			(35,195.81)		280,173.04	304,787.74	(4,710.27)	
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	30,103.80	30,769.42			(1,359.60)		28,744.20	29,280.42	(129.40)	
GNMA	2009 AB RMRB	8.75	11/30/89	09/20/18	26,765.23	27,320.84			(1,809.90)		24,955.33	25,387.61	(123.33)	
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	68,225.25	75,064.85			(3,019.59)		65,205.66	71,452.89	(592.37)	
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	33,849.67	34,696.53			(1,790.46)		32,059.21	32,721.86	(184.21)	
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	29,796.90	30,451.82			(1,728.60)		28,068.30	28,589.03	(134.19)	
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	12,051.58	12,124.28			(581.76)		11,469.82	11,532.66	(9.86)	
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	48,759.82	52,650.33			(2,161.57)		46,598.25	49,939.08	(549.68)	
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	39,744.79	42,596.15			(1,409.99)		38,334.80	40,657.29	(528.87)	
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	41,276.21	42,290.01			(1,249.57)		40,026.64	40,924.63	(115.81)	
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	22,736.72	23,212.32			(1,229.16)		21,507.56	21,880.95	(102.21)	
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	22,793.87	23,275.06			(867.18)		21,926.69	22,312.67	(592.21)	
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	56,898.63	63,263.46			(1,992.16)		54,906.47	60,820.43	(450.87)	
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	48,416.86	50,616.06			(1,769.60)		46,647.26	48,483.33	(363.13)	
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	14,880.48	14,972.45			(507.88)		14,372.60	14,453.59	(109.98)	
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	33,166.99	34,010.98			(1,147.90)		32,019.09	32,706.79	(156.29)	
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	81,846.78	90,532.76			(3,882.79)		77,963.99	86,077.39	(572.58)	
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	615,362.66	694,184.48			(6,424.43)		608,938.23	689,933.10	2,173.05	
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	47,156.63	52,465.05			(502.96)		46,653.67	52,355.21	393.12	
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	352,532.03	398,146.14			(4,712.74)		347,819.29	394,065.33	631.93	
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	452,719.75	508,069.17			(6,940.98)		445,778.77	501,973.55	845.36	
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	748,979.24	840,571.90			(11,160.98)		737,818.26	830,916.16	1,505.24	
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	894,377.67	1,003,688.55			(86,863.36)		807,514.31	907,743.00	(9,082.19)	
FNMA	2009 AB RMRB	6.10	05/30/00	05/01/30	68,987.85	76,693.08			(3,339.93)		65,647.92	73,670.73	317.58	
FNMA	2009 AB RMRB	6.10	06/26/00	06/01/30	18,438.81	20,505.98			(1,594.49)		16,844.32	18,902.86	(8.63)	
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	1,150,405.83	1,299,360.33			(25,027.32)		1,125,378.51	1,275,098.78	765.77	
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	532,808.89	601,141.61			(4,740.97)		528,067.92	597,683.10	1,282.46	
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	58,257.20	65,802.65			(582.89)		57,674.31	65,337.47	117.71	
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	103,930.06	117,402.51			(1,006.39)		102,923.67	116,634.14	238.02	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	120,320.40	135,699.73			(1,018.64)		119,301.76	134,980.36	299.27	
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	73,792.73	82,597.67			(1,473.23)		72,319.50	81,209.01	84.57	
GNMA	2009 AB RMRB	6.10	01/29/01	12/20/30	43,564.71	48,750.65			(646.51)		42,918.20	48,181.68	77.54	
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	215,431.12	240,401.72			(2,689.54)		212,741.58	238,166.31	454.13	
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	110,294.52	123,450.44			(2,121.23)		108,173.29	121,465.62	136.41	
GNMA	2009 AB RMRB	6.10	02/20/01	01/20/31	52,074.33	58,746.56			(453.54)		51,620.79	58,420.23	127.21	
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	116,342.82	131,196.30			(957.35)		115,385.47	130,530.97	292.02	
GNMA	2009 AB RMRB	6.10	03/29/01	03/20/31	47,682.11	53,757.28			(386.89)		47,295.22	53,492.31	121.92	
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	331,240.71	373,752.14			(3,150.75)		328,089.96	371,378.16	776.77	
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	157,809.08	175,382.74			(1,639.33)		156,169.75	175,255.31	1,511.90	
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	79,883.00	88,778.75			(977.29)		78,905.71	88,548.75	747.29	
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	151,678.36	171,140.20			(1,436.44)		150,241.92	170,057.32	353.56	
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	85,338.35	95,716.34			(1,133.39)		84,204.96	94,747.42	164.47	
GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	201,007.83	224,334.82			(2,168.86)		198,838.97	222,634.06	468.10	
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	270,859.36	305,672.91			(2,176.05)		268,683.31	304,224.73	727.87	
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	103,425.65	114,943.12			(2,173.48)		101,252.17	113,626.19	856.55	
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	16,237.46	18,045.66			(1,298.65)		14,938.81	16,764.48	17.47	
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	127,610.73	141,929.92			(2,357.00)		125,253.73	140,560.98	988.06	
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	146,082.69	164,727.20			(1,199.51)		144,883.18	163,893.28	365.59	
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	91,919.84	103,724.18			(731.89)		91,187.95	103,239.34	247.05	
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	33,924.57	38,348.67			(346.65)		33,577.92	38,082.06	80.04	
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	113,827.08	126,502.86			(46,252.65)		67,574.43	75,832.69	(4,417.52)	
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	564,711.97	637,684.07			(64,858.64)		499,853.33	564,844.28	(7,981.15)	
GNMA	2009 AB RMRB	6.10	05/24/02	05/20/32	56,615.48	63,594.46			(624.85)		55,990.63	63,101.99	132.38	
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	97,448.96	109,961.44			(863.13)		96,585.83	109,348.71	250.40	
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	219,146.41	244,731.67			(1,964.44)		217,181.97	243,352.31	585.08	
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	199,970.16	225,662.33			(1,745.80)		198,224.36	224,433.58	517.05	
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	79,135.61	89,389.99			(1,293.01)		77,842.60	88,228.35	131.37	
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	52,297.00	58,987.35			(374.04)		51,922.96	58,765.36	152.05	
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	93,299.21	105,136.07			(625.85)		92,673.36	104,784.84	274.62	
FNMA	2009 AB RMRB	6.10	10/17/01	09/01/31	63,042.93	70,133.36			(687.27)		62,355.66	69,976.14	530.05	
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	117,377.93	130,449.13			(1,109.66)		116,268.27	130,477.41	1,137.94	
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	30,215.07	33,652.33			(221.17)		29,993.90	33,690.64	259.48	
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	204,471.31	231,549.57			(125,558.83)		78,912.48	89,938.42	(16,052.32)	
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	910,797.88	1,019,165.71			(3,779.76)		907,018.12	1,023,466.53	8,080.58	
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	127,960.07	144,954.16			(513.37)		127,446.70	145,294.52	853.73	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	473,951.23	536,081.04			(1,802.48)		472,148.75	537,372.59	3,094.03	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	369,706.26	418,734.25			(1,469.56)		368,236.70	419,737.75	2,473.06	
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	942,070.56	1,065,959.99			(3,714.31)		938,356.25	1,068,412.77	6,167.09	
GNMA	2009 AB RMRB	5.75	12/17/09	10/20/39	127,875.99	144,822.43			(496.50)		127,379.49	145,182.87	856.94	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,677,698.76	1,900,438.48			(7,017.60)		1,670,681.16	1,904,644.31	11,223.43	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	476,869.44	540,219.56			(1,878.23)		474,991.21	541,552.43	3,211.10	
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	163,221.65	182,390.28			(774.44)		162,447.21	183,410.14	1,794.30	
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	744,873.73	832,596.09			(102,227.29)		642,646.44	724,542.63	(5,826.17)	
GNMA	2009 AB RMRB	5.75			227,500.07	257,688.37			(227,500.07)				(30,188.30)	
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,840,933.24	2,085,424.40			(8,651.23)		1,832,282.01	2,088,953.34	12,180.17	
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	110,427.29	123,404.98			(441.14)		109,986.15	124,203.99	1,240.15	
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	861,387.91	975,605.10			(3,465.51)		857,922.40	977,895.30	5,755.71	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	745,696.47	834,446.64			(3,737.72)		741,958.75	837,211.74	6,502.82	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	171,491.06	194,225.97			(768.57)		170,722.49	194,583.50	1,126.10	
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	1,140,841.91	1,282,337.63			(4,555.38)		1,136,286.53	1,294,888.30	17,106.05	
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	244,821.86	277,300.60			(950.50)		243,871.36	277,980.90	1,630.80	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,287,652.43	1,458,326.66			(5,024.99)		1,282,627.44	1,461,889.02	8,587.35	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	110,076.44	124,680.09			(417.46)		109,658.98	124,999.46	736.83	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	118,298.01	133,972.16			(453.15)		117,844.86	134,306.62	787.61	
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	551,520.06	624,560.56			(2,116.91)		549,403.15	626,098.59	3,654.94	
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	315,787.08	357,281.39			(1,242.95)		314,544.13	358,119.02	2,080.58	
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	425,970.12	482,499.75			(1,777.32)		424,192.80	483,555.52	2,833.09	
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	318,600.73	360,805.89			(1,258.00)		317,342.73	361,664.36	2,116.47	
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	373,560.26	423,039.16			(1,394.22)		372,166.04	424,126.69	2,481.75	
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	172,822.53	195,722.90			(649.10)		172,173.43	196,200.47	1,126.67	
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	712,647.11	807,345.53			(2,717.23)		709,929.88	809,525.75	4,897.45	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	217,736.34	246,678.05			(837.03)		216,899.31	247,342.94	1,501.92	
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	201,053.50	227,807.23			(139,724.21)		61,329.29	69,868.98	(18,214.04)	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	1,370,616.14	1,550,945.65			(5,325.75)		1,365,290.39	1,557,127.07	11,507.17	
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	2,419,775.84	2,741,472.91			(256,461.44)		2,163,314.40	2,448,706.35	(36,305.12)	
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	206,740.26	234,223.66			(767.11)		205,973.15	234,884.17	1,427.62	
GNMA	2009 AB RMRB	5.75	08/17/10	05/20/40	69,655.39	78,914.15			(258.25)		69,397.14	79,137.01	481.11	
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	2,082,509.57	2,359,172.76			(9,123.03)		2,073,386.54	2,364,237.87	14,188.14	
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	2,837,887.34	3,215,362.73			(135,634.50)		2,702,252.84	3,081,676.70	1,948.47	
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	95,493.81	108,192.55			(356.22)		95,137.59	108,496.58	660.25	
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	992,116.59	1,123,960.02			(3,840.19)		988,276.40	1,126,990.52	6,870.69	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	124,172.19	138,656.30			(596.16)		123,576.03	139,607.08	1,546.94	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	116,396.25	131,860.30			(441.82)		115,954.43	132,219.81	801.33	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	1,039,966.92	1,178,218.31			(3,975.04)		1,035,991.88	1,181,441.84	7,198.57	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	110,501.25	125,188.89			(419.93)		110,081.32	125,525.29	756.33	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	176,053.97	199,460.06			(649.62)		175,404.35	200,014.63	1,204.19	
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	158,321.33	176,912.89			(1,421.94)		156,899.39	177,116.66	1,625.71	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	376,934.60	427,039.83			(1,395.72)		375,538.88	428,233.01	2,588.90	
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,269,022.77	1,437,803.30			(5,162.02)		1,263,860.75	1,441,353.05	8,711.77	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,712,146.23	1,939,832.10			(6,549.60)		1,705,596.63	1,945,099.43	11,816.93	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	925,228.11	1,034,499.19			(114,518.07)		810,710.04	916,784.80	(3,196.32)	
GNMA	2009 AB RMRB	5.75	09/29/10	07/20/40	73,999.68	83,838.14			(272.10)		73,727.58	84,076.75	510.71	
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	526,532.07	596,571.90			(2,059.46)		524,472.61	597,588.84	3,076.40	
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	62,683.29	69,373.94			(236.98)		62,446.31	69,777.30	640.34	
Repo Agmt	2009 AB RMRB	0.05	05/30/14	06/02/14	110,457.58	110,457.58	7.43				110,465.01	110,465.01		
GNMA	2009 AB RMRB	5.00	07/28/11	04/15/41	98,132.73	107,996.05			(394.00)		97,738.73	107,324.94	(277.11)	
GNMA	2009 AB RMRB	5.35	01/31/01	01/20/31	34,277.12	37,421.70			(936.29)		33,340.83	36,397.52	(87.89)	
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	110,544.21	120,835.88			(2,466.93)		108,077.28	119,482.68	1,113.73	
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	39,418.34	43,088.19			(2,856.00)		36,562.34	40,420.76	188.57	
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	33,136.42	36,735.04			(785.81)		32,350.61	35,802.42	(146.81)	
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	43,533.26	48,279.26			(352.87)		43,180.39	47,812.35	(114.04)	
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	74,676.94	81,136.50			(340.06)		74,336.88	81,024.23	227.79	
Repo Agmt	2009 AB RMRB	0.05	05/30/14	06/02/14	456,411.91	456,411.91	207,438.15				663,850.06	663,850.06		
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	78,036.62	82,882.69			(356.16)		77,680.46	83,014.00	487.47	
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	98,227.04	108,089.03			(394.35)		97,832.69	107,422.25	(272.43)	
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	121,497.40	125,285.69			(573.46)		120,923.94	125,979.77	1,267.54	
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	152,101.92	151,015.91			(776.18)		151,325.74	152,745.18	2,505.45	
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	156,294.54	155,178.60			(918.09)		155,376.45	156,833.88	2,573.37	
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	204,277.06	193,989.67			(2,711.17)		201,565.89	195,402.01	4,123.51	
GNMA	2009 AB RMRB	2.65	11/28/12	11/15/42	241,860.30	229,697.15			(1,301.83)		240,558.47	233,365.77	4,970.45	
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	128,043.53	132,035.93			(588.70)		127,454.83	132,783.72	1,336.49	
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	124,780.98	128,671.65			(565.42)		124,215.56	129,409.01	1,302.78	
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	83,174.04	82,590.16			(413.98)		82,760.06	83,536.35	1,360.17	
GNMA	2009 AB RMRB				151,039.14	149,977.33			(151,039.14)				1,061.81	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	109,437.20	108,673.33			(515.11)		108,922.09	109,943.78	1,785.56	
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	250,943.59	249,184.48			(1,200.73)		249,742.86	252,085.45	4,101.70	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	222,583.03	221,024.95			(1,121.25)		221,461.78	223,539.09	3,635.39	

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 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	987,136.77	980,592.05			(5,290.49)		981,846.28	991,056.00	15,754.44	
	2009 AB RMRB Total				49,213,542.01	54,820,385.92	920,538.84	0.00	(1,761,872.90)	0.00	48,372,207.95	54,095,670.02	116,618.16	0.00
Repo Agmt	2009C-1 RMRB	0.05	05/30/14	06/02/14	4,755,959.59	4,755,959.59	1,388,084.69				6,144,044.28	6,144,044.28		
GNMA	2009C-1 RMRB	5.10	08/11/11	07/15/41	1,050,542.17	1,156,857.00			(4,157.69)		1,046,384.48	1,157,353.52	4,654.21	
GNMA	2009C-1 RMRB	5.10	08/30/11	06/15/41	74,052.48	81,484.38			(288.96)		73,763.52	80,994.55	(200.87)	
GNMA	2009C-1 RMRB	5.24	08/24/10	08/20/40	1,855,260.31	2,057,557.86			(7,731.61)		1,847,528.70	2,039,117.40	(10,708.85)	
GNMA	2009C-1 RMRB	5.24	09/14/10	08/20/40	1,015,111.45	1,115,881.52			(300,439.28)		714,672.17	785,703.41	(29,738.83)	
GNMA	2009C-1 RMRB	5.24	09/21/10	09/20/40	1,263,509.07	1,399,942.66			(199,611.59)		1,063,897.48	1,169,606.23	(30,724.84)	
GNMA	2009C-1 RMRB	5.00	09/21/10	09/15/40	1,909,054.33	2,116,129.41			(8,725.73)		1,900,328.60	2,101,972.44	(5,431.24)	
GNMA	2009C-1 RMRB	5.00	09/28/10	09/15/40	229,651.65	252,699.50			(961.15)		228,690.50	251,090.74	(647.61)	
GNMA	2009C-1 RMRB	5.00	10/19/10	09/15/40	1,818,723.63	2,009,289.48			(280,855.30)		1,537,868.33	1,688,794.71	(39,639.47)	
GNMA	2009C-1 RMRB	5.24	10/19/10	10/20/40	1,900,235.80	2,106,449.42			(108,892.73)		1,791,343.07	1,976,997.90	(20,558.79)	
GNMA	2009C-1 RMRB	5.00	10/28/10	10/15/40	1,527,282.82	1,693,191.53			(6,490.44)		1,520,792.38	1,682,422.19	(4,278.90)	
GNMA	2009C-1 RMRB	5.75	10/28/10	09/20/40	610,374.98	680,092.47			(2,406.39)		607,968.59	686,901.63	9,215.55	
GNMA	2009C-1 RMRB	4.25	10/28/10	10/20/40	69,875.15	74,069.05			(329.62)		69,545.53	74,248.19	508.76	
GNMA	2009C-1 RMRB	4.90	10/28/10	10/20/40	3,678,230.15	4,015,156.02			(15,771.08)		3,662,459.07	3,999,625.01	240.07	
GNMA	2009C-1 RMRB	5.24	10/28/10	10/20/40	654,125.21	725,555.66			(2,814.37)		651,310.84	718,897.35	(3,843.94)	
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	1,805,734.79	1,971,392.85			(8,693.85)		1,797,040.94	1,962,458.50	(240.50)	
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	2,057,726.18	2,245,637.71			(119,015.10)		1,938,711.08	2,119,282.62	(7,339.99)	
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	1,740,870.13	1,897,548.45			(7,820.66)		1,733,049.47	1,892,888.62	3,160.83	
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	1,988,563.37	2,171,749.81			(9,632.52)		1,978,930.85	2,161,348.68	(768.61)	
GNMA	2009C-1 RMRB	5.00	12/07/10	11/15/40	723,597.28	801,687.89			(97,156.25)		626,441.03	687,932.48	(16,599.16)	
GNMA	2009C-1 RMRB	4.49	12/21/10	07/15/40	135,218.70	143,615.78			(622.86)		134,595.84	143,837.18	844.26	
GNMA	2009C-1 RMRB	4.25	12/21/10	09/15/40	65,916.85	70,018.85			(413.50)		65,503.35	70,000.81	395.46	
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	1,298,066.79	1,413,049.51			(135,389.93)		1,162,676.86	1,267,899.08	(9,760.50)	
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	2,330,616.57	2,536,409.97			(329,136.03)		2,001,480.54	2,181,533.67	(25,740.27)	
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	1,721,323.00	1,873,487.93			(7,317.98)		1,714,005.02	1,870,425.08	4,255.13	
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	1,442,946.17	1,570,618.01			(6,330.57)		1,436,615.60	1,567,807.28	3,519.84	
GNMA	2009C-1 RMRB	4.49	12/21/10	10/15/40	83,107.33	88,268.29			(379.27)		82,728.06	88,408.16	519.14	
GNMA	2009C-1 RMRB	4.15	12/21/10	09/15/40	27,541.19	29,255.07			(144.46)		27,396.73	29,277.78	167.17	
GNMA	2009C-1 RMRB	5.75	12/21/10	09/15/40	269,978.26	299,160.46			(123,338.82)		146,639.44	163,353.65	(12,467.99)	
GNMA	2009C-1 RMRB	5.00	12/29/10	10/15/40	527,080.46	582,323.76			(2,305.84)		524,774.62	578,548.26	(1,469.66)	
GNMA	2009C-1 RMRB	4.80	02/15/11	01/15/41	757,155.47	823,739.72			(125,427.76)		631,727.71	688,557.93	(9,754.03)	
GNMA	2009C-1 RMRB	4.80	02/15/11	02/15/41	1,157,705.60	1,259,884.67			(133,045.32)		1,024,660.28	1,116,838.70	(10,000.65)	
GNMA	2009C-1 RMRB	4.45	02/15/11	01/15/41	2,371,515.83	2,521,727.63			(11,646.92)		2,359,868.91	2,521,921.10	11,840.39	
GNMA	2009C-1 RMRB	4.90	02/24/11	10/15/40	84,462.74	91,768.76			(357.34)		84,105.40	91,671.52	260.10	
GNMA	2009C-1 RMRB	4.85	02/24/11	12/15/40	465,429.91	506,355.16			(2,044.38)		463,385.53	505,131.92	821.14	
GNMA	2009C-1 RMRB	4.90	02/24/11	01/15/41	153,841.59	167,147.34			(677.32)		153,164.27	166,942.92	472.90	
GNMA	2009C-1 RMRB	4.85	02/24/11	01/15/41	827,421.18	900,565.18			(3,656.09)		823,765.09	898,884.20	1,975.11	
GNMA	2009C-1 RMRB	4.05	02/24/11	12/15/40	113,375.65	120,416.27			(543.91)		112,831.74	120,578.76	706.40	
GNMA	2009C-1 RMRB	3.70	02/24/11	01/15/41	63,789.50	65,778.45			(330.82)		63,458.68	66,111.88	664.25	
GNMA	2009C-1 RMRB	4.80	02/24/11	01/15/41	828,422.48	901,530.76			(3,512.72)		824,909.76	900,092.04	2,074.00	
GNMA	2009C-1 RMRB	4.45	02/24/11	02/15/41	2,054,778.43	2,184,845.91			(10,014.05)		2,044,764.38	2,186,282.53	11,450.67	
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	1,539,592.54	1,675,092.08			(7,262.24)		1,532,330.30	1,671,803.01	3,973.17	
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	2,973,968.05	3,236,926.25			(13,962.66)		2,960,005.39	3,230,076.24	7,112.65	
GNMA	2009C-1 RMRB	4.15	01/20/11	10/15/40	173,057.35	183,812.86			(831.79)		172,225.56	184,050.56	1,069.49	
GNMA	2009C-1 RMRB	4.80	01/20/11	12/15/40	2,349,971.01	2,557,473.42			(276,222.38)		2,073,748.63	2,260,303.04	(20,948.00)	
GNMA	2009C-1 RMRB	4.90	01/26/11	01/15/41	141,484.73	153,731.63			(604.48)		140,880.25	153,553.82	426.67	
GNMA	2009C-1 RMRB	4.90	01/26/11	12/15/40	584,276.57	635,973.34			(2,553.03)		581,723.54	634,398.58	978.27	
GNMA	2009C-1 RMRB	5.00	01/26/11	10/15/40	77,031.70	84,765.68			(320.49)		76,711.21	84,225.84	(219.35)	
GNMA	2009C-1 RMRB	4.05	01/26/11	12/15/40	171,173.23	181,803.08			(835.33)		170,337.90	182,033.29	1,065.54	
GNMA	2009C-1 RMRB	4.80	01/26/11	01/15/41	3,637,272.17	3,958,334.19			(100,756.19)		3,536,515.98	3,858,869.43	1,291.43	
GNMA	2009C-1 RMRB	4.45	01/26/11	01/15/41	1,889,417.62	2,009,017.76			(8,685.51)		1,880,732.11	2,009,881.98	9,549.73	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2009C-1 RMRB	4.10	01/26/11	11/15/40	156,686.84	166,426.49			(753.51)		155,933.33	166,639.71	966.73	
GNMA	2009C-1 RMRB	4.45	02/24/11	02/20/41	261,904.41	275,277.24			(1,209.11)		260,695.30	275,810.41	1,742.28	
GNMA	2009C-1 RMRB	4.80	03/16/11	02/15/41	230,204.16	250,132.92			(1,039.05)		229,165.11	249,780.79	686.92	
GNMA	2009C-1 RMRB	4.45	03/16/11	02/15/41	1,700,107.61	1,807,384.41			(243,463.33)		1,456,644.28	1,556,657.49	(7,263.59)	
GNMA	2009C-1 RMRB	4.85	03/29/11	12/15/40	239,111.49	259,424.01			(1,256.29)		237,855.20	259,252.65	1,084.93	
GNMA	2009C-1 RMRB	5.00	03/29/11	03/15/41	4,417,857.48	4,896,841.52			(136,143.08)		4,281,714.40	4,735,361.99	(25,336.45)	
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	542,978.72	560,001.09			(2,744.38)		540,234.34	563,567.05	6,310.34	
GNMA	2009C-1 RMRB	4.45	03/29/11	03/15/41	467,877.54	496,998.21			(106,487.03)		361,390.51	386,203.55	(4,307.63)	
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	144,902.04	149,420.08			(729.94)		144,172.10	150,199.93	1,509.79	
GNMA	2009C-1 RMRB	4.45	04/14/11	03/15/41	1,039,432.78	1,105,343.20			(8,301.69)		1,031,131.09	1,102,413.16	5,371.65	
GNMA	2009C-1 RMRB	5.00	04/14/11	04/15/41	2,301,132.50	2,531,774.99			(10,991.79)		2,290,140.71	2,533,055.95	12,272.75	
GNMA	2009C-1 RMRB	5.10	04/14/11	04/15/41	1,917,241.42	2,116,557.84			(269,979.21)		1,647,262.21	1,808,842.16	(37,736.47)	
GNMA	2009C-1 RMRB	4.80	04/14/11	03/15/41	184,728.36	200,707.36			(777.11)		183,951.25	200,499.50	569.25	
GNMA	2009C-1 RMRB	5.00	04/28/11	04/15/41	1,259,741.35	1,396,133.51			(5,447.95)		1,254,293.40	1,386,997.61	(3,687.95)	
GNMA	2009C-1 RMRB	5.00	04/28/11	03/20/41	182,027.43	198,065.86			(735.18)		181,292.25	197,255.03	(7,965.65)	
GNMA	2009C-1 RMRB	4.85	04/28/11	01/15/41	96,623.11	104,993.56			(429.14)		96,193.97	104,847.57	283.15	
GNMA	2009C-1 RMRB	4.45	04/28/11	03/15/41	481,327.17	511,852.93			(2,139.68)		479,187.49	512,241.84	2,528.59	
GNMA	2009C-1 RMRB	5.10	04/28/11	04/15/41	3,618,335.59	4,011,359.21			(140,073.57)		3,478,262.02	3,847,409.97	(23,875.67)	
GNMA	2009C-1 RMRB	4.80	04/28/11	01/15/41	132,846.69	144,325.97			(561.07)		132,285.62	144,186.03	421.13	
GNMA	2009C-1 RMRB	4.45	04/28/11	04/15/41	797,732.46	848,348.57			(4,056.94)		793,675.52	848,716.90	4,425.27	
GNMA	2009C-1 RMRB	5.00	05/17/11	09/15/40	120,059.21	132,125.15			(503.29)		119,555.92	131,284.35	(337.51)	
GNMA	2009C-1 RMRB	4.80	05/17/11	01/15/41	198,572.04	215,784.26			(865.41)		197,706.63	215,492.31	573.46	
GNMA	2009C-1 RMRB	3.70	05/17/11	02/15/41	407,982.92	420,703.82			(2,064.88)		405,918.04	422,889.47	4,250.53	
GNMA	2009C-1 RMRB	4.45	05/17/11	02/15/41	696,639.59	740,806.54			(3,152.61)		693,486.98	741,538.68	3,884.75	
GNMA	2009C-1 RMRB	5.00	05/17/11	05/15/41	1,663,348.56	1,831,230.27			(7,295.77)		1,656,052.79	1,829,441.45	5,506.95	
GNMA	2009C-1 RMRB	4.25	05/17/11	02/15/41	173,562.73	184,367.00			(1,112.21)		172,450.52	184,290.97	1,036.18	
GNMA	2009C-1 RMRB	4.85	05/17/11	05/15/41	2,848,946.50	3,101,220.69			(158,322.61)		2,690,623.89	2,934,663.46	(8,234.62)	
GNMA	2009C-1 RMRB	4.35	05/17/11	04/15/41	663,317.87	705,272.72			(10,446.66)		652,871.21	697,978.08	3,152.02	
GNMA	2009C-1 RMRB	5.10	05/17/11	05/15/41	1,744,442.88	1,921,992.25			(7,248.63)		1,737,194.25	1,921,267.32	6,523.70	
GNMA	2009C-1 RMRB	4.45	06/14/11	02/15/41	194,090.75	206,159.31			(905.95)		193,184.80	206,448.86	1,195.50	
GNMA	2009C-1 RMRB	5.00	06/14/11	05/15/41	1,420,585.76	1,574,719.30			(144,155.00)		1,276,430.76	1,410,877.20	(19,687.10)	
GNMA	2009C-1 RMRB	4.85	06/14/11	05/15/41	4,418,358.23	4,809,647.99			(254,330.15)		4,164,028.08	4,544,120.56	(11,197.28)	
GNMA	2009C-1 RMRB	4.35	06/14/11	05/15/41	79,240.07	84,160.87			(352.14)		78,887.93	84,304.37	495.64	
GNMA	2009C-1 RMRB	4.45	06/14/11	05/15/41	134,330.41	142,681.73			(587.50)		133,742.91	142,925.69	831.46	
GNMA	2009C-1 RMRB	5.10	06/14/11	04/20/41	176,415.27	191,070.08			(696.60)		175,718.67	190,322.64	(50.84)	
GNMA	2009C-1 RMRB	5.10	06/14/11	05/15/41	2,817,238.85	3,123,050.03			(121,000.72)		2,696,238.13	2,982,416.77	(19,632.54)	
GNMA	2009C-1 RMRB	5.00	06/28/11	05/15/41	477,218.37	528,958.38			(1,940.44)		475,277.93	525,681.15	(1,336.79)	
GNMA	2009C-1 RMRB	4.85	06/21/11	05/15/41	1,278,746.34	1,391,851.49			(5,361.32)		1,273,385.02	1,389,708.77	3,218.60	
GNMA	2009C-1 RMRB	4.70	06/21/11	05/15/41	524,637.21	570,925.92			(2,241.15)		522,396.06	570,388.56	1,703.79	
GNMA	2009C-1 RMRB	5.10	06/28/11	06/15/41	1,344,839.10	1,480,008.88			(115,469.74)		1,229,369.36	1,358,809.67	(5,729.47)	
GNMA	2009C-1 RMRB	4.85	06/28/11	06/15/41	2,241,616.01	2,440,111.12			(95,388.64)		2,146,227.37	2,343,572.99	(1,149.49)	
GNMA	2009C-1 RMRB	4.45	11/30/11	11/15/41	971,753.87	1,033,295.04			(4,302.84)		967,451.03	1,034,156.79	5,164.59	
GNMA	2009C-1 RMRB	4.45	11/14/11	10/15/41	2,581,662.82	2,745,107.84			(114,168.43)		2,467,494.39	2,636,912.49	5,973.08	
GNMA	2009C-1 RMRB	4.45	11/30/11	10/15/41	2,335,671.04	2,483,215.38			(262,931.22)		2,072,739.82	2,215,054.13	(5,230.03)	
GNMA	2009C-1 RMRB	4.60	11/14/11	09/15/41	357,714.30	388,717.39			(1,494.04)		356,220.26	388,265.83	1,042.48	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	1,457,293.84	1,549,657.08			(6,268.96)		1,451,024.88	1,551,116.55	7,728.43	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	257,290.81	273,268.56			(1,045.74)		256,245.07	273,838.85	1,616.03	
GNMA	2009C-1 RMRB	3.85	11/28/11	10/15/41	64,503.75	66,514.97			(333.20)		64,170.55	66,853.52	671.75	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	569,467.52	605,571.76			(2,646.72)		566,820.80	605,750.05	2,825.01	
FNMA	2009C-1 RMRB	4.85	01/11/11	10/01/40	84,146.92	90,381.36			(358.71)		83,788.21	90,568.35	545.70	
FNMA	2009C-1 RMRB	4.35	06/14/11	02/01/41	93,713.41	98,306.30			(1,649.86)		92,063.55	98,635.96	1,979.52	
Repo Agmt	2009C-1 RMRB	0.05	05/30/14	06/02/14	0.20	0.20					0.20	0.20		
2009C-1 RMRB Total					113,615,625.51	123,317,482.68	1,388,084.69	0.00	(4,756,424.50)	0.00	110,247,285.70	119,694,496.02	(254,646.85)	0.00

Texas Department of Housing and Community Affairs
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For Period Ending May 31, 2014

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Repo Agmt	1999 B-D RMRB	0.05	05/30/14	06/02/14	156,515.34	156,515.34	271,255.77				427,771.11	427,771.11		
	1999 B-D RMRB Total				156,515.34	156,515.34	271,255.77	0.00	0.00	0.00	427,771.11	427,771.11	0.00	0.00
Repo Agmt	1999 A RMRB	0.05	05/30/14	06/02/14	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	0.05	05/30/14	06/02/14	3,178,472.70	3,178,472.70	2,370,394.65				5,548,867.35	5,548,867.35		
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	6,884,699.05	7,314,854.98		(276,724.54)			6,607,974.51	7,061,677.97	23,547.53	
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	1,815,370.94	1,930,174.97		(221,761.94)			1,593,609.00	1,703,026.16	(5,386.87)	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	2,355,508.06	2,504,776.56		(10,991.44)			2,344,516.62	2,505,491.11	11,705.99	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	1,529,515.32	1,626,150.09		(522,632.07)			1,006,883.25	1,076,015.84	(27,502.18)	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	1,812,782.69	1,927,658.72		(7,985.67)			1,804,797.02	1,929,291.91	9,618.86	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,612,452.65	2,778,029.89		(90,764.92)			2,521,687.73	2,695,633.73	8,368.76	
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	311,743.58	321,463.74		(1,483.12)			310,260.46	323,232.44	3,251.82	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	2,400,339.70	2,552,401.22		(135,142.72)			2,265,196.98	2,421,925.94	4,667.44	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	4,732,838.87	5,032,522.20		(335,649.93)			4,397,188.94	4,699,099.90	2,227.63	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	2,534,284.52	2,694,983.49		(11,058.00)			2,523,226.52	2,698,010.40	14,084.91	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	414,321.09	440,564.18		(1,798.68)			412,522.41	440,974.08	2,208.58	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	756,217.69	804,086.28		(3,217.21)			753,000.48	804,904.81	4,035.74	
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	2,554,233.10	2,715,890.46		(127,526.95)			2,426,706.15	2,593,347.99	4,984.48	
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	4,368,747.25	4,645,463.65		(250,536.71)			4,118,210.54	4,401,007.99	6,081.05	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	2,102,607.03	2,235,617.93		(161,835.17)			1,940,771.86	2,074,025.24	242.48	
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	2,524,774.30	2,684,844.95		(12,404.92)			2,512,369.38	2,684,893.73	12,453.70	
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	1,677,267.36	1,783,522.26		(249,563.89)			1,427,703.47	1,525,729.60	(8,228.77)	
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	4,672,585.45	4,968,546.99		(139,544.31)			4,533,041.14	4,846,954.23	17,951.55	
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	1,052,302.90	998,667.01		(6,214.06)			1,046,088.84	1,013,649.62	21,196.67	
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	3,668,417.13	3,897,619.77		(129,165.53)			3,539,251.60	3,782,256.53	13,802.29	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	1,018,472.38	1,082,992.60		(139,945.76)			878,526.62	938,846.25	(4,200.59)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	693,131.99	737,028.03		(2,957.44)			690,174.55	737,762.08	3,691.49	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	288,566.33	306,500.72		(1,265.91)			287,300.42	307,026.46	1,791.65	
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	66,673.21	68,752.08		(313.07)			66,360.14	69,134.65	695.64	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	09/15/41	77,237.38	82,047.72		(330.24)			76,907.14	82,187.58	470.10	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	454,600.87	483,413.47		(2,309.87)			452,291.00	483,562.39	2,458.79	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	550,569.76	585,475.87		(2,381.26)			548,188.50	586,002.54	2,907.93	
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	62,032.75	67,407.26		(578.84)			61,453.91	66,982.30	153.88	
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	9,348,341.05	9,932,425.39		(557,401.98)			8,790,939.07	9,394,524.86	19,501.45	
GNMA	2009 C-2 2011B RMRB	3.50	01/17/12	11/15/41	121,410.51	125,196.08		(600.43)			120,810.08	125,861.14	1,265.49	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	3,475,509.01	3,695,473.96		(15,139.12)			3,460,369.89	3,699,965.87	19,631.03	
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	51,670.99	53,282.09		(267.26)			51,403.73	53,552.91	538.08	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	2,003,994.09	2,130,486.21		(9,804.20)			1,994,189.89	2,131,150.85	10,468.84	
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	1,235,027.34	1,227,641.87		(6,223.96)			1,228,803.38	1,241,484.61	20,066.70	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	164,735.07	174,983.23		(695.19)			164,039.88	175,302.85	1,014.81	
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	4,068,385.16	4,322,211.67		(120,996.08)			3,947,389.08	4,218,416.80	17,201.21	
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	500,087.90	474,763.44		(3,082.01)			497,005.89	481,593.73	9,912.30	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	132,242.60	140,462.79		(559.63)			131,682.97	140,724.32	821.16	
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	1,182,142.06	1,256,037.70		(5,359.15)			1,176,782.91	1,257,580.76	6,902.21	
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	918,834.71	976,114.84		(5,362.07)			913,472.64	976,273.86	5,521.09	
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	646,309.22	613,786.93		(3,775.96)			642,533.26	622,621.15	12,610.18	
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	4,124,269.62	4,255,875.04		(229,946.68)			3,894,322.94	4,059,130.67	33,202.31	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	125,196.90	124,319.26		(606.05)			124,590.85	125,759.51	2,046.30	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	811,933.71	807,062.12		(3,950.66)			807,983.05	816,321.44	13,209.98	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	2,156,357.12	2,143,418.96		(11,295.09)			2,145,062.03	2,167,199.07	35,075.20	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,535,321.08	1,583,376.61		(138,963.24)			1,396,357.84	1,454,739.52	10,326.15	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,596,054.53	1,646,218.51		(7,750.19)			1,588,304.34	1,656,823.76	18,355.44	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	2.85	06/15/12	05/15/42	78,955.72	74,929.76			(421.57)		78,534.15	76,198.54	1,690.35	
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	100,831.90	100,111.95			(519.84)		100,312.06	101,252.98	1,660.87	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	121,279.78	120,416.26			(594.78)		120,685.00	121,817.02	1,995.54	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	05/15/42	260,977.09	259,118.93			(1,285.05)		259,692.04	262,127.95	4,294.07	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	4,390,095.00	4,363,754.38			(21,554.67)		4,368,540.33	4,413,623.66	71,423.95	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	3,106,498.62	3,204,073.74			(15,708.38)		3,090,790.24	3,224,034.20	35,668.84	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	5,471,954.06	5,643,828.06			(120,286.58)		5,351,667.48	5,582,377.83	58,836.35	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	03/15/42	63,960.51	63,505.75			(312.92)		63,647.59	64,244.60	1,051.77	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	650,434.17	646,531.55			(3,207.47)		647,226.70	653,906.06	10,581.98	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,128,481.01	2,195,357.87			(10,190.44)		2,118,290.57	2,209,673.60	24,506.17	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	2,338,824.22	2,412,310.06			(10,931.62)		2,327,892.60	2,428,341.15	26,962.71	
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	172,427.76	163,637.39			(937.71)		171,490.05	166,204.72	3,505.04	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	295,576.99	293,472.47			(1,484.10)		294,092.89	296,851.47	4,863.10	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	899,441.40	894,044.75			(4,386.17)		895,055.23	904,292.19	14,633.61	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	2,952,157.82	3,044,944.14			(134,900.94)		2,817,256.88	2,938,821.50	28,778.30	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	4,350,758.32	4,487,502.64			(268,410.20)		4,082,348.12	4,258,419.75	39,327.31	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	4,706,056.37	4,853,826.48			(22,918.05)		4,683,138.32	4,884,794.22	53,885.79	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	393,396.69	405,662.79			(1,808.71)		391,587.98	407,960.27	4,106.19	
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	64,081.57	63,625.30			(311.72)		63,769.85	64,368.01	1,054.43	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	127,221.15	131,187.90			(1,071.46)		126,149.69	131,424.00	1,307.56	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,644,275.81	1,695,906.04			(8,438.80)		1,635,837.01	1,706,341.54	18,874.30	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	2,152,068.75	2,219,493.04			(116,334.12)		2,035,734.63	2,123,495.15	20,336.23	
Repo Agmt	2009 C-2 2011B RMRB	0.05	05/30/14	06/02/14	0.20	0.20					0.20	0.20		
2009 C-2 2011B RMRB Total					127,838,343.63	133,470,307.94	2,370,394.65	0.00	(4,713,878.42)	0.00	125,494,859.86	131,921,119.11	794,294.94	0.00
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	953,250.08	904,748.72			(5,196.37)		948,053.71	918,834.71	19,282.36	
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	49,101.66	46,598.45			(268.35)		48,833.31	47,328.26	998.16	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	128,410.34	121,866.54			(691.90)		127,718.44	123,782.15	2,607.51	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	170,211.61	161,535.92			(917.16)		169,294.45	164,076.79	3,458.03	
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	97,478.82	92,510.32			(525.24)		96,953.58	93,965.46	1,980.38	
Repo Agmt	2009 C-3 RMRB	0.05	05/30/14	06/02/14	242,850.57	242,850.57	36,928.84				279,779.41	279,779.41		
GNMA	2009 C-3 RMRB	2.85	04/27/12	04/15/42	145,433.07	138,020.34			(786.61)		144,646.46	140,188.45	2,954.72	
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	582,858.43	579,361.28			(3,281.55)		579,576.88	585,558.11	9,478.38	
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	244,820.27	232,339.33			(1,313.83)		243,506.44	236,001.56	4,976.06	
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	356,807.98	354,267.50			(1,772.86)		355,035.12	358,365.34	5,870.70	
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	176,663.52	182,171.88			(829.39)		175,834.13	183,185.75	1,843.26	
2009 C-3 RMRB Total					3,147,886.35	3,056,270.85	36,928.84	0.00	(15,583.26)	0.00	3,169,231.93	3,131,065.99	53,449.56	0.00
Total Residential Mortgage Revenue Bonds Investment Summary					315,143,954.08	336,005,547.97	5,370,070.44	0.00	(11,405,643.96)	0.00	309,108,380.56	330,968,276.78	998,302.33	0.00

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	310,212.52	310,212.52	174,292.36				484,504.88	484,504.88		
Repo Agmt	1992 A-C CHMRB	0.05	05/30/14	06/02/14	21,232.59	21,232.59		(511.98)			20,720.61	20,720.61		
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	16,058.17	16,143.50			(327.47)		15,730.70	15,807.35	(8.68)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	44,645.36	47,802.07			(2,207.15)		42,438.21	45,144.50	(450.42)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	468,247.36	519,020.45			(10,559.65)		457,687.71	505,246.01	(3,214.79)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	204,840.02	225,836.04			(4,764.36)		200,075.66	219,806.87	(1,264.81)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	67,208.93	73,727.46			(2,166.66)		65,042.27	71,154.30	(406.50)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	285,023.72	314,339.18			(7,092.38)		277,931.34	305,552.92	(1,693.88)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	390,184.62	432,947.56			(7,133.32)		383,051.30	423,250.22	(2,564.02)	
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	35,063.43	35,593.08			(719.70)		34,343.73	34,827.25	(46.13)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	92,453.31	98,272.38			(1,973.44)		90,479.87	95,909.34	(389.60)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	50,843.39	55,376.69			(2,181.52)		48,661.87	52,686.58	(508.59)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	215,970.90	235,885.15			(24,285.00)		191,685.90	209,007.89	(2,592.26)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	54,847.36	57,012.36			(1,198.32)		53,649.04	55,712.82	(101.22)	
GNMA	1992 A-C CHMRB				371.41	372.99			(371.41)				(1.58)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	117,921.83	128,717.51			(3,283.44)		114,638.39	124,831.62	(602.45)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	28,195.56	28,382.84			(555.12)		27,640.44	27,810.74	(16.98)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	211,420.29	233,085.51			(6,664.21)		204,756.08	225,041.70	(1,379.60)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	128,549.50	140,720.09			(4,081.54)		124,467.96	135,973.65	(664.90)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	138,722.26	153,589.81			(2,916.50)		135,805.76	149,846.82	(826.49)	
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	64,881.54	67,623.00			(1,266.08)		63,615.46	66,231.85	(125.07)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	280,493.68	306,065.97			(7,325.31)		273,168.37	297,249.35	(1,491.31)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	753,327.58	839,782.37			(16,914.40)		736,413.18	817,829.75	(5,038.22)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	612,862.00	683,311.79			(13,273.95)		599,588.05	665,412.85	(4,624.99)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	669,471.94	747,138.19			(15,830.62)		653,641.32	726,269.45	(5,038.12)	
Repo Agmt	1992 A-C CHMRB	0.05	05/30/14	06/02/14	13,095.04	13,095.04	0.87				13,095.91	13,095.91		
1992 A-C CHMRB Total					5,376,144.31	5,885,286.14	174,293.23	(511.98)	(137,091.55)	0.00	5,412,834.01	5,888,925.23	(33,050.61)	0.00
Total Collateralized Home Mortgage Revenue Bonds Investment Summary					5,376,144.31	5,885,286.14	174,293.23	(511.98)	(137,091.55)	0.00	5,412,834.01	5,888,925.23	(33,050.61)	0.00

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.05	05/30/14	06/02/14	3,192,261.69	3,192,261.69		(537,088.18)			2,655,173.51	2,655,173.51		
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42	2,693,878.64	2,676,018.22			(13,309.07)		2,680,569.57	2,705,713.31	43,004.16	
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	311,080.72	330,398.83			(1,460.43)		309,620.29	330,878.82	1,940.42	
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	43,522.28	47,654.29			(305.64)		43,216.64	47,777.29	428.64	
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	67,055.77	72,009.18			(515.65)		66,540.12	72,021.03	527.50	
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	48,239.08	52,781.27			(371.88)		47,867.20	52,918.63	509.24	
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	67,692.82	72,727.14			(562.77)		67,130.05	72,659.55	495.18	
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	58,400.81	63,903.33			(512.19)		57,888.62	63,997.61	606.47	
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	44,264.94	48,103.60			(196.53)		44,068.41	48,032.80	125.73	
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	112,256.71	115,756.87			(598.74)		111,657.97	116,326.39	1,168.26	
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	122,210.39	133,732.39			(773.60)		121,436.79	134,252.01	1,293.22	
FNMA	PROGRAM 79-TMP	4.80	11/10/04	10/01/34	53,402.82	57,401.09			(1,062.49)		52,340.33	56,651.60	313.00	
FNMA	PROGRAM 79-TMP	5.49	07/14/05	05/01/35	34,762.78	38,024.92			(217.82)		34,544.96	38,190.49	383.39	
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	120,286.58	131,538.19			(74,224.89)		46,061.69	50,922.58	(6,390.72)	
FNMA	PROGRAM 79-TMP				60,347.27	64,788.23			(60,347.27)				(4,440.96)	
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	61,998.66	67,770.74			(347.25)		61,651.41	68,157.48	733.99	
Repo Agmt	PROGRAM 79-TMP	0.05	05/30/14	06/02/14	696,016.61	696,016.61	156,412.15				852,428.76	852,428.76		
Repo Agmt	PROGRAM 79-TMP	0.05	05/30/14	06/02/14	251,083.46	251,083.46	25,737.17				276,820.63	276,820.63		
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	243,697.48	241,957.48			(1,240.50)		242,456.98	244,731.23	4,014.25	
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,418,806.53	1,463,328.68			(6,866.21)		1,411,940.32	1,472,780.83	16,318.36	
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	250,551.84	258,364.05			(1,152.42)		249,399.42	259,826.81	2,615.18	
PROGRAM 79-TMP Total					9,951,817.88	10,075,620.26	182,149.32	(537,088.18)	(164,065.35)	0.00	9,432,813.67	9,620,261.36	63,645.31	0.00
Total Taxable Mortgage Program Investment Summary					9,951,817.88	10,075,620.26	182,149.32	(537,088.18)	(164,065.35)	0.00	9,432,813.67	9,620,261.36	63,645.31	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending May 31, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	05/01/14	06/01/14	40,699.99	40,699.99	4,124.97				44,824.96	44,824.96		
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	05/01/14	06/01/14	62,250.73	62,250.73	6,258.45				68,509.18	68,509.18		
	1996 A&B MF (Brighton/LasColi) Total				102,950.72	102,950.72	10,383.42	0.00	0.00	0.00	113,334.14	113,334.14	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/14	06/01/14	58,683.06	58,683.06		(920.25)			57,762.81	57,762.81		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/14	06/01/14	243,124.28	243,124.28	15,900.00				259,024.28	259,024.28		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/14	06/01/14	2,294.18	2,294.18		(1,726.73)			567.45	567.45		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/14	06/01/14	95,333.81	95,333.81		(71,333.34)			24,000.47	24,000.47		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/14	06/01/14	56,220.29	56,220.29		(42,492.05)			13,728.24	13,728.24		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	05/01/14	06/01/14	23,800.05	23,800.05	10,200.00				34,000.05	34,000.05		
	1998 M/F (Residence Oaks Proj) Total				479,455.67	479,455.67	26,100.00	(116,472.37)	0.00	0.00	389,083.30	389,083.30	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/14	06/01/14	18,166.53	18,166.53	54,198.00				72,364.53	72,364.53		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/14	06/01/14	18,013.50	18,013.50		(14,809.23)			3,204.27	3,204.27		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/14	06/01/14	165,708.99	165,708.99	18,000.00				183,708.99	183,708.99		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/14	06/01/14	99,333.41	99,333.41		(73,666.68)			25,666.73	25,666.73		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	05/01/14	06/01/14	167,315.10	167,315.10		(126,193.17)			41,121.93	41,121.93		
	1999 M/F (Mayfield Apartments) Total				468,537.53	468,537.53	72,198.00	(214,669.08)	0.00	0.00	326,066.45	326,066.45	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	05/01/14	06/01/14	22,138.58	22,138.58		(13,987.97)			8,150.61	8,150.61		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	05/01/14	06/01/14	28,875.92	28,875.92	253.00				29,128.92	29,128.92		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	05/01/14	06/01/14	68,944.51	68,944.51	44,790.00				113,734.51	113,734.51		
	2000 M/F (Timber Point Apts) Total				119,959.01	119,959.01	45,043.00	(13,987.97)	0.00	0.00	151,014.04	151,014.04	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	05/01/14	06/01/14	125,756.65	125,756.65		(14,880.59)			110,876.06	110,876.06		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	05/01/14	06/01/14	205,753.47	205,753.47	14,288.12				220,041.59	220,041.59		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	05/01/14	06/01/14	108,000.64	108,000.64		(14,293.47)			93,707.17	93,707.17		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	05/01/14	06/01/14	17,114.78	17,114.78		(14,163.95)			2,950.83	2,950.83		
	2000 A&B M/F (Oaks at Hampton) Total				456,625.54	456,625.54	14,288.12	(43,338.01)	0.00	0.00	427,575.65	427,575.65	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	05/01/14	06/01/14	58,992.18	58,992.18		(2,896.00)			56,096.18	56,096.18		
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	163,303.25	163,303.25	125,208.48				288,511.73	288,511.73		
	2000 M/F (Deerwood Apts) Total				222,295.43	222,295.43	125,208.48	(2,896.00)	0.00	0.00	344,607.91	344,607.91	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)				10,899.97	10,899.97		(10,899.97)						
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	05/01/14	06/01/14	27,298.88	27,298.88		(1,035.02)			26,263.86	26,263.86		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	05/01/14	06/01/14	81,381.89	81,381.89		(60,908.00)			20,473.89	20,473.89		
	2000 M/F (Creek Point Apts) Total				119,580.74	119,580.74	0.00	(72,842.99)	0.00	0.00	46,737.75	46,737.75	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/14	06/01/14	25,724.56	25,724.56	4,711.30				30,435.86	30,435.86		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/14	06/01/14	302,409.25	302,409.25	15,186.51				317,595.76	317,595.76		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/14	06/01/14	94,492.00	94,492.00	48.64				94,540.64	94,540.64		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/14	06/01/14	4,978.10	4,978.10					4,978.10	4,978.10		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	05/01/14	06/01/14	124,122.72	124,122.72		(12,514.80)			111,607.92	111,607.92		
	2000 M/F (Parks @ Westmoreld) Total				551,726.63	551,726.63	19,946.45	(12,514.80)	0.00	0.00	559,158.28	559,158.28	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/14	06/01/14	54,236.00	54,236.00	81,354.00				135,590.00	135,590.00		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/14	06/01/14	13,238.88	13,238.88	6,868.16				20,107.04	20,107.04		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/14	06/01/14	186,611.67	186,611.67	16,563.00				203,174.67	203,174.67		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/14	06/01/14	61,332.04	61,332.04		(45,332.04)			16,000.00	16,000.00		
Mutual Fund	2000 A-C MF Highland Meadows	0.00	05/01/14	06/01/14	171,158.37	171,158.37		(128,886.37)			42,272.00	42,272.00		
	2000 A-C MF Highland Meadows Total				486,576.96	486,576.96	104,785.16	(174,218.41)	0.00	0.00	417,143.71	417,143.71	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/14	06/01/14			2,511.61				2,511.61	2,511.61		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/14	06/01/14	32,274.27	32,274.27					32,274.27	32,274.27		
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/14	06/01/14	20.23	20.23					20.23	20.23		
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/14	06/01/14	11,775.57	11,775.57					11,775.57	11,775.57		
Mutual Fund	2000 A/B MF Greenbridge	0.00	05/01/14	06/01/14	1,158.51	1,158.51	1,125.00				2,283.51	2,283.51		
	2000 A/B MF Greenbridge Total				45,228.58	45,228.58	3,636.61	0.00	0.00	0.00	48,865.19	48,865.19	0.00	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/14	06/01/14	55,242.00	55,242.00	82,862.52				138,104.52	138,104.52		
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/14	06/01/14	45,685.44	45,685.44	16,563.00				62,248.44	62,248.44		
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/14	06/01/14	27,920.96	27,920.96	3,068.34				30,989.30	30,989.30		
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/14	06/01/14	98,000.51	98,000.51		(72,666.66)			25,333.85	25,333.85		
Mutual Fund	2000 A-C MF Collingham Park	0.00	05/01/14	06/01/14	266,934.58	266,934.58		(192,376.80)			74,557.78	74,557.78		
	2000 A-C MF Collingham Park Total				493,783.49	493,783.49	102,493.86	(265,043.46)	0.00	0.00	331,233.89	331,233.89	0.00	0.00
Mutual Fund	2000 A/B MF Willams Run	0.00	05/01/14	06/01/14	34,953.14	34,953.14		(28,017.98)			6,935.16	6,935.16		
Mutual Fund	2000 A/B MF Willams Run	0.00	05/01/14	06/01/14	14.72	14.72					14.72	14.72		
Mutual Fund	2000 A/B MF Willams Run	0.00	05/01/14	06/01/14	0.47	0.47					0.47	0.47		
	2000 A/B MF Willams Run Total				34,968.33	34,968.33	0.00	(28,017.98)	0.00	0.00	6,950.35	6,950.35	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/14	06/01/14	29,890.35	29,890.35		(11,098.16)			18,792.19	18,792.19		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/14	06/01/14	1,402.30	1,402.30					1,402.30	1,402.30		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/14	06/01/14	112,119.46	112,119.46		(6,471.74)			105,647.72	105,647.72		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/14	06/01/14	276,818.06	276,818.06		(22,752.52)			254,065.54	254,065.54		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	05/01/14	06/01/14	101,956.29	101,956.29		(1.95)			101,954.34	101,954.34		
	2001A MF Bluffview Sr. Apts. Total				522,186.46	522,186.46	0.00	(40,324.37)	0.00	0.00	481,862.09	481,862.09	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/14	06/01/14	20,077.19	20,077.19		(1,746.86)			18,330.33	18,330.33		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/14	06/01/14	131,698.21	131,698.21		(17,920.29)			113,777.92	113,777.92		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/14	06/01/14	122,682.29	122,682.29	15,715.59				138,397.88	138,397.88		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/14	06/01/14	125,133.18	125,133.18	103.13				125,236.31	125,236.31		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	05/01/14	06/01/14	0.34	0.34					0.34	0.34		
	2001A MF Knollwood Villas Apts Total				399,591.21	399,591.21	15,818.72	(19,667.15)	0.00	0.00	395,742.78	395,742.78	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/14	06/01/14	51,112.66	51,112.66	10,276.50				61,389.16	61,389.16		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/14	06/01/14	218,053.15	218,053.15		(97,781.81)			120,271.34	120,271.34		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/14	06/01/14	392.81	392.81	0.03				392.84	392.84		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/14	06/01/14	53,910.00	53,910.00	53,910.00				107,820.00	107,820.00		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/14	06/01/14	64,069.57	64,069.57		(27,614.99)			36,454.58	36,454.58		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/14	06/01/14	35,833.35	35,833.35	32,499.99				68,333.34	68,333.34		
Mutual Fund	2001A MF Skyway Villas	0.00	05/01/14	06/01/14	137,025.35	137,025.35	73,638.12				210,663.47	210,663.47		
	2001A MF Skyway Villas Total				560,396.89	560,396.89	170,324.64	(125,396.80)	0.00	0.00	605,324.73	605,324.73	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/14	06/01/14	53,515.78	53,515.78	7,905.24				61,421.02	61,421.02		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/14	06/01/14	305,008.74	305,008.74	17,499.99				322,508.73	322,508.73		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/14	06/01/14	408,618.20	408,618.20	12,500.01				421,118.21	421,118.21		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/14	06/01/14	40,268.03	40,268.03					40,268.03	40,268.03		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/14	06/01/14	1,955.00	1,955.00					1,955.00	1,955.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/14	06/01/14	8,000.00	8,000.00					8,000.00	8,000.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/14	06/01/14	38,665.00	38,665.00		(120.00)			38,545.00	38,545.00		
Mutual Fund	2001AB MF Meridian Apartments	0.00	05/01/14	06/01/14	52,267.08	52,267.08					52,267.08	52,267.08		
	2001AB MF Meridian Apartments Total				908,297.83	908,297.83	37,905.24	(120.00)	0.00	0.00	946,083.07	946,083.07	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/14	06/01/14	21,858.81	21,858.81	4,233.00				26,091.81	26,091.81		
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/14	06/01/14	68,445.61	68,445.61	58,953.00				127,398.61	127,398.61		
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/14	06/01/14	6,191.05	6,191.05					6,191.05	6,191.05		

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Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/14	06/01/14	279,663.24	279,663.24	17,499.99				297,163.23	297,163.23		
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/14	06/01/14	6,000.00	6,000.00					6,000.00	6,000.00		
Mutual Fund	2001AB MF Wildwood Branch	0.00	05/01/14	06/01/14	31,385.00	31,385.00		(90.00)			31,295.00	31,295.00		
2001AB MF Wildwood Branch Total					413,543.71	413,543.71	80,685.99	(90.00)	0.00	0.00	494,139.70	494,139.70	0.00	0.00
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	05/01/14	06/01/14	37,292.69	37,292.69	85,690.04				122,982.73	122,982.73		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	05/01/14	06/01/14	25,116.61	25,116.61	5,809.12				30,925.73	30,925.73		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	05/01/14	06/01/14	62,957.81	62,957.81	1.65				62,959.46	62,959.46		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	05/01/14	06/01/14	0.12	0.12					0.12	0.12		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	05/01/14	06/01/14	144,878.81	144,878.81		(64,959.88)			79,918.93	79,918.93		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	05/01/14	06/01/14	77,523.70	77,523.70	76,501.93				154,025.63	154,025.63		
Mutual Fund	2001ABC MF Fallbrook Apts	0.01	05/01/14	06/01/14	194,202.50	194,202.50	191,334.19				385,536.69	385,536.69		
2001ABC MF Fallbrook Apts Total					541,972.24	541,972.24	359,336.93	(64,959.88)	0.00	0.00	836,349.29	836,349.29	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/14	06/01/14	31,442.26	31,442.26	3,595.92				35,038.18	35,038.18		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/14	06/01/14	0.62	0.62					0.62	0.62		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/14	06/01/14	84,571.80	84,571.80	9,277.56				93,849.36	93,849.36		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/14	06/01/14	57,233.03	57,233.03		(1.27)			57,231.76	57,231.76		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	05/01/14	06/01/14	76,904.21	76,904.21		(19,237.43)			57,666.78	57,666.78		
2001 MF Oak Hollow Apts Total					250,151.92	250,151.92	12,873.48	(19,238.70)	0.00	0.00	243,786.70	243,786.70	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	05/01/14	06/01/14	8,012.10	8,012.10	5,673.00				13,685.10	13,685.10		
Mutual Fund	2001AB MF Hillside Apts	0.00	05/01/14	06/01/14	91,884.50	91,884.50		(8,081.20)			83,803.30	83,803.30		
Mutual Fund	2001AB MF Hillside Apts	0.00	05/01/14	06/01/14	103,256.04	103,256.04	46.97				103,303.01	103,303.01		
Mutual Fund	2001AB MF Hillside Apts	0.00	05/01/14	06/01/14	119,384.03	119,384.03		(28,053.69)			91,330.34	91,330.34		
2001AB MF Hillside Apts Total					322,536.67	322,536.67	5,719.97	(36,134.89)	0.00	0.00	292,121.75	292,121.75	0.00	0.00
Mutual Fund	2002 MF Park Meadows Apts	0.00	05/01/14	06/01/14	73,221.86	73,221.86	90,762.00				163,983.86	163,983.86		
2002 MF Park Meadows Apts Total					73,221.86	73,221.86	90,762.00	0.00	0.00	0.00	163,983.86	163,983.86	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/14	06/01/14	22,384.00	22,384.00	6,009.18				28,393.18	28,393.18		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/14	06/01/14	204,406.35	204,406.35	1,350.48				205,756.83	205,756.83		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/14	06/01/14	120,722.77	120,722.77		(2.59)			120,720.18	120,720.18		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/14	06/01/14	21,195.95	21,195.95					21,195.95	21,195.95		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	05/01/14	06/01/14	143,511.50	143,511.50		(15,840.33)			127,671.17	127,671.17		
2002 MF Clarkridge Villas Apts Total					512,220.57	512,220.57	7,359.66	(15,842.92)	0.00	0.00	503,737.31	503,737.31	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/14	06/01/14	8,241.82	8,241.82	4,987.50				13,229.32	13,229.32		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/14	06/01/14	61,556.95	61,556.95	53.69				61,610.64	61,610.64		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/14	06/01/14	97,047.53	97,047.53					97,047.53	97,047.53		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/14	06/01/14	5,488.58	5,488.58					5,488.58	5,488.58		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	05/01/14	06/01/14	108,258.32	108,258.32		(19,699.63)			88,558.69	88,558.69		
2002 MF Hickory Trace Apts Total					280,593.20	280,593.20	5,041.19	(19,699.63)	0.00	0.00	265,934.76	265,934.76	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	05/01/14	06/01/14	70,324.28	70,324.28	71,093.03				141,417.31	141,417.31		
Mutual Fund	2002 MF Green Crest Apts	0.00	05/01/14	06/01/14	89,585.38	89,585.38		(23,391.30)			66,194.08	66,194.08		
Mutual Fund	2002 MF Green Crest Apts	0.00	05/01/14	06/01/14	839.75	839.75					839.75	839.75		
Mutual Fund	2002 MF Green Crest Apts	0.00	05/01/14	06/01/14	10,156.02	10,156.02	6,195.00				16,351.02	16,351.02		
2002 MF Green Crest Apts Total					170,905.43	170,905.43	77,288.03	(23,391.30)	0.00	0.00	224,802.16	224,802.16	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	05/01/14	06/01/14	77,309.12	77,309.12	85,558.26				162,867.38	162,867.38		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	05/01/14	06/01/14	10,044.46	10,044.46	8,844.00				18,888.46	18,888.46		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	05/01/14	06/01/14	46,833.44	46,833.44		(16,562.00)			30,271.44	30,271.44		
2002 MF Ironwood Crossing Apts Total					134,187.02	134,187.02	94,402.26	(16,562.00)	0.00	0.00	212,027.28	212,027.28	0.00	0.00

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Mutual Fund	2003 AB MF Reading Road	0.00	05/01/14	06/01/14	20,172.76	20,172.76		(19,475.76)			697.00	697.00		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/14	06/01/14	27,210.53	27,210.53	37,875.00				65,085.53	65,085.53		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/14	06/01/14	3,515.57	3,515.57	5,216.55				8,732.12	8,732.12		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/14	06/01/14	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/14	06/01/14	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.00	05/01/14	06/01/14	41,289.95	41,289.95	50,655.19				91,945.14	91,945.14		
	2003 AB MF Reading Road Total				92,204.73	92,204.73	93,746.74	(19,475.76)	0.00	0.00	166,475.71	166,475.71	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/14	06/01/14	56,844.59	56,844.59	90,096.00				146,940.59	146,940.59		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/14	06/01/14	398.67	398.67					398.67	398.67		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/14	06/01/14	8,428.81	8,428.81	444.01				8,872.82	8,872.82		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/14	06/01/14	262,282.24	262,282.24		(10,015.06)			252,267.18	252,267.18		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/14	06/01/14	59,748.54	59,748.54		(42,839.25)			16,909.29	16,909.29		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/14	06/01/14	53,784.26	53,784.26	52,500.00				106,284.26	106,284.26		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/14	06/01/14	115,825.83	115,825.83	114,438.00				230,263.83	230,263.83		
Mutual Fund	2003 AB MF North Vista Apts	0.01	05/01/14	06/01/14	6,542.08	6,542.08	7,257.99				13,800.07	13,800.07		
	2003 AB MF North Vista Apts Total				563,855.02	563,855.02	264,736.00	(52,854.31)	0.00	0.00	775,736.71	775,736.71	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/14	06/01/14	19,088.20	19,088.20	10,951.62				30,039.82	30,039.82		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/14	06/01/14	127,209.00	127,209.00	12,750.00				139,959.00	139,959.00		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/14	06/01/14	37,668.55	37,668.55	50,346.00				88,014.55	88,014.55		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/14	06/01/14	33.02	33.02	0.00				33.02	33.02		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/14	06/01/14	43,343.65	43,343.65		(32,474.00)			10,869.65	10,869.65		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/14	06/01/14	52,542.08	52,542.08	38,333.34				90,875.42	90,875.42		
Mutual Fund	2003 AB MF West Virginia Apts	0.01	05/01/14	06/01/14	110,878.21	110,878.21	82,250.02				193,128.23	193,128.23		
	2003 AB MF West Virginia Apts Total				390,762.71	390,762.71	194,630.98	(32,474.00)	0.00	0.00	552,919.69	552,919.69	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	05/01/14	06/01/14	97,987.15	97,987.15	3.36				97,990.51	97,990.51		
Mutual Fund	2003 AB MF Primrose Houston	0.00	05/01/14	06/01/14	14,987.94	14,987.94		(12,228.12)			2,759.82	2,759.82		
	2003 AB MF Primrose Houston Total				112,975.09	112,975.09	3.36	(12,228.12)	0.00	0.00	100,750.33	100,750.33	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/14	06/01/14	61,855.73	61,855.73	24,084.66				85,940.39	85,940.39		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/14	06/01/14	160,411.69	160,411.69		(94,237.69)			66,174.00	66,174.00		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/14	06/01/14	30,027.66	30,027.66	41,181.53				71,209.19	71,209.19		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/14	06/01/14	13,717.53	13,717.53	5,928.53				19,646.06	19,646.06		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	05/01/14	06/01/14	5,299.23	5,299.23		(4,420.98)			878.25	878.25		
	2003 AB MF Timber Oaks Apts Total				271,311.84	271,311.84	71,194.72	(98,658.67)	0.00	0.00	243,847.89	243,847.89	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	05/01/14	06/01/14	99,271.25	99,271.25					99,271.25	99,271.25		
Mutual Fund	2003 AB MF Ash Creek	0.00	05/01/14	06/01/14	980.95	980.95	5,403.90				6,384.85	6,384.85		
	2003 AB MF Ash Creek Total				100,252.20	100,252.20	5,403.90	0.00	0.00	0.00	105,656.10	105,656.10	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	05/01/14	06/01/14	6,767.82	6,767.82	11,393.75				18,161.57	18,161.57		
Mutual Fund	2003 AB MF Peninsula	0.01	05/01/14	06/01/14	354,618.81	354,618.81		(206,555.65)			148,063.16	148,063.16		
Mutual Fund	2003 AB MF Peninsula	0.01	05/01/14	06/01/14	4,796.44	4,796.44		(586.53)			4,209.91	4,209.91		
	2003 AB MF Peninsula Total				366,183.07	366,183.07	11,393.75	(207,142.18)	0.00	0.00	170,434.64	170,434.64	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	05/01/14	06/01/14	108,784.52	108,784.52					108,784.52	108,784.52		
Mutual Fund	2003 AB Arlington Villas	0.00	05/01/14	06/01/14	818.45	818.45	5,805.35				6,623.80	6,623.80		
	2003 AB Arlington Villas Total				109,602.97	109,602.97	5,805.35	0.00	0.00	0.00	115,408.32	115,408.32	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/14	06/01/14	6,763.48	6,763.48	7,117.86				13,881.34	13,881.34		
Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/14	06/01/14	136,194.97	136,194.97	14,498.40				150,693.37	150,693.37		

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Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/14	06/01/14			545.04				545.04	545.04		
Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/14	06/01/14	79,526.16	79,526.16	71,153.03				150,679.19	150,679.19		
Mutual Fund	2003 AB Parkview Twnhms	0.00	05/01/14	06/01/14	108,007.98	108,007.98		(78,311.09)			29,696.89	29,696.89		
	2003 AB Parkview Twnhms Total				330,492.59	330,492.59	93,314.33		0.00	0.00	345,495.83	345,495.83	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	05/01/14	06/01/14	306,314.71	306,314.71	128,089.92				434,404.63	434,404.63		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	05/01/14	06/01/14	23,521.43	23,521.43	11,493.75				35,015.18	35,015.18		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	05/01/14	06/01/14	683.70	683.70					683.70	683.70		
	2003 MF NHP-Asmara-Refunding Total				330,519.84	330,519.84	139,583.67	0.00	0.00	0.00	470,103.51	470,103.51	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	05/01/14	06/01/14	2,079.21	2,079.21	3,758.13				5,837.34	5,837.34		
Mutual Fund	2004 A&B Timber Ridge	0.00	05/01/14	06/01/14	61,916.01	61,916.01		(242.19)			61,673.82	61,673.82		
	2004 A&B Timber Ridge Total				63,995.22	63,995.22	3,758.13	(242.19)	0.00	0.00	67,511.16	67,511.16	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	05/01/14	06/01/14	48,594.80	48,594.80	15,368.10				63,962.90	63,962.90		
Mutual Fund	2004 A&B Century Park	0.00	05/01/14	06/01/14	78,652.94	78,652.94		(44,747.89)			33,905.05	33,905.05		
Mutual Fund	2004 A&B Century Park	0.00	05/01/14	06/01/14	1,628.42	1,628.42					1,628.42	1,628.42		
Mutual Fund	2004 A&B Century Park	0.00	05/01/14	06/01/14	1,961.34	1,961.34		(259.98)			1,701.36	1,701.36		
Mutual Fund	2004 A&B Century Park	0.00	05/01/14	06/01/14	76,713.82	76,713.82	48,333.35				125,047.17	125,047.17		
Mutual Fund	2004 A&B Century Park	0.00	05/01/14	06/01/14	88,808.97	88,808.97	15,000.00				103,808.97	103,808.97		
Mutual Fund	2004 A&B Century Park	0.00	05/01/14	06/01/14	180,862.82	180,862.82	123,070.43				303,933.25	303,933.25		
	2004 A&B Century Park Total				477,223.11	477,223.11	201,771.88	(45,007.87)	0.00	0.00	633,987.12	633,987.12	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/14	06/01/14	0.17	0.17					0.17	0.17		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/14	06/01/14	116,285.93	116,285.93	47,540.43				163,826.36	163,826.36		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/14	06/01/14	143,424.85	143,424.85	14,149.32				157,574.17	157,574.17		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/14	06/01/14	73,196.49	73,196.49	0.38				73,196.87	73,196.87		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/14	06/01/14	7,900.35	7,900.35	6,599.62				14,499.97	14,499.97		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	05/01/14	06/01/14	160,421.63	160,421.63		(134,121.77)			26,299.86	26,299.86		
	2004 A&B MF Veterans Memorial Total				501,229.42	501,229.42	68,289.75	(134,121.77)	0.00	0.00	435,397.40	435,397.40	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/14	06/01/14	84,034.26	84,034.26		(11,103.93)			72,930.33	72,930.33		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/14	06/01/14	77,208.46	77,208.46	0.36				77,208.82	77,208.82		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/14	06/01/14	20,289.91	20,289.91	0.50				20,290.41	20,290.41		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/14	06/01/14	7,245.62	7,245.62	4,309.94				11,555.56	11,555.56		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/14	06/01/14	60,964.44	60,964.44	17,155.30				78,119.74	78,119.74		
Mutual Fund	2004 MF Rush Creek Apts	0.01	05/01/14	06/01/14	0.12	0.12					0.12	0.12		
	2004 MF Rush Creek Apts Total				249,742.81	249,742.81	21,466.10	(11,103.93)	0.00	0.00	260,104.98	260,104.98	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	05/01/14	06/01/14	174,621.64	174,621.64		(1,794.39)			172,827.25	172,827.25		
Mutual Fund	2004 MF Humble Parkway	0.01	05/01/14	06/01/14	64,087.91	64,087.91	74,125.16				138,213.07	138,213.07		
Mutual Fund	2004 MF Humble Parkway	0.01	05/01/14	06/01/14	146,832.00	146,832.00	216,417.82				363,249.82	363,249.82		
Mutual Fund	2004 MF Humble Parkway	0.01	05/01/14	06/01/14	4,439.97	4,439.97	6,558.75				10,998.72	10,998.72		
	2004 MF Humble Parkway Total				389,981.52	389,981.52	297,101.73	(1,794.39)	0.00	0.00	685,288.86	685,288.86	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	05/01/14	06/01/14	98,409.14	98,409.14		(47,281.19)			51,127.95	51,127.95		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	05/01/14	06/01/14	2,283.42	2,283.42					2,283.42	2,283.42		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	05/01/14	06/01/14	32,494.06	32,494.06		(13,672.11)			18,821.95	18,821.95		
	2004 MF Chisholm Trail Apts Total				133,186.62	133,186.62	0.00	(60,953.30)	0.00	0.00	72,233.32	72,233.32	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	05/01/14	06/01/14	67,372.40	67,372.40	858.76				68,231.16	68,231.16		
Mutual Fund	2004 MF Evergreen	0.00	05/01/14	06/01/14	13,285.30	13,285.30		(12,269.01)			1,016.29	1,016.29		
Mutual Fund	2004 MF Evergreen	0.00	05/01/14	06/01/14	9,846.74	9,846.74	162.12				10,008.86	10,008.86		
Mutual Fund	2004 MF Evergreen	0.00	05/01/14	06/01/14	77,034.07	77,034.07		(162.12)			76,871.95	76,871.95		

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Mutual Fund	2004 MF Evergreen	0.00	05/01/14	06/01/14	846.60	846.60					846.60	846.60		
Mutual Fund	2004 MF Evergreen	0.00	05/01/14	06/01/14	452,320.27	452,320.27	15,373.44				467,693.71	467,693.71		
	2004 MF Evergreen Total				620,705.38	620,705.38	16,394.32	(12,431.13)	0.00	0.00	624,668.57	624,668.57	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	05/01/14	06/01/14	17,373.03	17,373.03		(7,112.99)			10,260.04	10,260.04		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	05/01/14	06/01/14	92,786.36	92,786.36		(44,723.00)			48,063.36	48,063.36		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	05/01/14	06/01/14	1,087.29	1,087.29					1,087.29	1,087.29		
	2004 MF Montgomery Pines Apts Total				111,246.68	111,246.68	0.00	(51,835.99)	0.00	0.00	59,410.69	59,410.69	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	05/01/14	06/01/14	392.77	392.77					392.77	392.77		
Mutual Fund	2004 MF Bristol Apts	0.00	05/01/14	06/01/14	0.13	0.13					0.13	0.13		
Mutual Fund	2004 MF Bristol Apts	0.00	05/01/14	06/01/14	27,895.44	27,895.44		(5,060.68)			22,834.76	22,834.76		
Mutual Fund	2004 MF Bristol Apts	0.00	05/01/14	06/01/14	89,278.22	89,278.22		(66,632.50)			22,645.72	22,645.72		
	2004 MF Bristol Apts Total				117,566.56	117,566.56	0.00	(71,693.18)	0.00	0.00	45,873.38	45,873.38	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	05/01/14	06/01/14	21,318.37	21,318.37		(5,383.65)			15,934.72	15,934.72		
Mutual Fund	2004 MF Pinnacle Apts	0.00	05/01/14	06/01/14	100,047.19	100,047.19		(61,281.85)			38,765.34	38,765.34		
Mutual Fund	2004 MF Pinnacle Apts	0.00	05/01/14	06/01/14	0.21	0.21					0.21	0.21		
	2004 MF Pinnacle Apts Total				121,365.77	121,365.77	0.00	(66,665.50)	0.00	0.00	54,700.27	54,700.27	0.00	0.00
Mutual Fund	2004 MF Tranquility Bay Apts				90,447.92	90,447.92		(90,447.92)						
Mutual Fund	2004 MF Tranquility Bay Apts				73,627.88	73,627.88		(73,627.88)						
Mutual Fund	2004 MF Tranquility Bay Apts				243,664.53	243,664.53		(243,664.53)						
Mutual Fund	2004 MF Tranquility Bay Apts	0.00	05/01/14	06/01/14	30,847.18	30,847.18		(28,284.55)			2,562.63	2,562.63		
Mutual Fund	2004 MF Tranquility Bay Apts				10,385.17	10,385.17		(10,385.17)						
	2004 MF Tranquility Bay Apts Total				448,972.68	448,972.68	0.00	(446,410.05)	0.00	0.00	2,562.63	2,562.63	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/14	06/01/14	78,634.99	78,634.99	12,338.94				90,973.93	90,973.93		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/14	06/01/14	307,029.52	307,029.52	12,298.74				319,328.26	319,328.26		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/14	06/01/14	8,299.87	8,299.87	136.67				8,436.54	8,436.54		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/14	06/01/14	52,228.27	52,228.27		(136.66)			52,091.61	52,091.61		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	05/01/14	06/01/14	8,952.18	8,952.18	5,157.80				14,109.98	14,109.98		
	2004 MF Churchill @ Pinnacle Total				455,144.83	455,144.83	29,932.15	(136.66)	0.00	0.00	484,940.32	484,940.32	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	05/01/14	06/01/14	70,140.95	70,140.95	55,584.54				125,725.49	125,725.49		
Mutual Fund	2004 MF Village Fair	0.00	05/01/14	06/01/14	53,853.89	53,853.89	597.05				54,450.94	54,450.94		
Mutual Fund	2004 MF Village Fair	0.00	05/01/14	06/01/14	107,443.81	107,443.81					107,443.81	107,443.81		
Mutual Fund	2004 MF Village Fair	0.00	05/01/14	06/01/14			11,923.12				11,923.12	11,923.12		
	2004 MF Village Fair Total				231,438.65	231,438.65	68,104.71	0.00	0.00	0.00	299,543.36	299,543.36	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	05/01/14	06/01/14	11,786.32	11,786.32	8,542.70				20,329.02	20,329.02		
Mutual Fund	2005 MF Pecan Grove	0.01	05/01/14	06/01/14	0.44	0.44	0.08				0.52	0.52		
	2005 MF Pecan Grove Total				11,786.76	11,786.76	8,542.78	0.00	0.00	0.00	20,329.54	20,329.54	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	05/01/14	06/01/14	23,517.20	23,517.20	3,607.48				27,124.68	27,124.68		
Mutual Fund	2005 MF Prairie Oaks	0.00	05/01/14	06/01/14			7,735.82				7,735.82	7,735.82		
Mutual Fund	2005 MF Prairie Oaks	0.00	05/01/14	06/01/14	105,692.51	105,692.51	11,707.49				117,400.00	117,400.00		
Mutual Fund	2005 MF Prairie Oaks	0.00	05/01/14	06/01/14	35,369.79	35,369.79	70,739.58				106,109.37	106,109.37		
	2005 MF Prairie Oaks Total				164,579.50	164,579.50	93,790.37	0.00	0.00	0.00	258,369.87	258,369.87	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	05/01/14	06/01/14	3,543.70	3,543.70		(0.01)			3,543.69	3,543.69		
Mutual Fund	2005 MF Port Royal	0.00	05/01/14	06/01/14	7,596.92	7,596.92	7,251.00				14,847.92	14,847.92		
	2005 MF Port Royal Total				11,140.62	11,140.62	7,251.00	(0.01)	0.00	0.00	18,391.61	18,391.61	0.00	0.00

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Mutual Fund	2005 MF Mission Del Rio	0.00	05/01/14	06/01/14	58,437.23	58,437.23		(13,595.65)			44,841.58	44,841.58		
Mutual Fund	2005 MF Mission Del Rio	0.00	05/01/14	06/01/14	392.09	392.09	125.00				517.09	517.09		
Mutual Fund	2005 MF Mission Del Rio	0.00	05/01/14	06/01/14	10,354.45	10,354.45	1,939.00				12,293.45	12,293.45		
	2005 MF Mission Del Rio Total				69,183.77	69,183.77	2,064.00	(13,595.65)	0.00	0.00	57,652.12	57,652.12	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	05/01/14	06/01/14	24,053.53	24,053.53	1,882.42				25,935.95	25,935.95		
Mutual Fund	2005 MF Atascocita Apts	0.01	05/01/14	06/01/14	10.15	10.15	0.69				10.84	10.84		
Mutual Fund	2005 MF Atascocita Apts	0.01	05/01/14	06/01/14	27.55	27.55					27.55	27.55		
Mutual Fund	2005 MF Atascocita Apts	0.01	05/01/14	06/01/14	12,966.07	12,966.07	25,578.43				38,544.50	38,544.50		
	2005 MF Atascocita Apts Total				37,057.30	37,057.30	27,461.54	0.00	0.00	0.00	64,518.84	64,518.84	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/14	06/01/14	20,777.71	20,777.71		(15,341.57)			5,436.14	5,436.14		
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/14	06/01/14	916.50	916.50					916.50	916.50		
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/14	06/01/14	86.21	86.21					86.21	86.21		
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/14	06/01/14	1,826.70	1,826.70					1,826.70	1,826.70		
Mutual Fund	2005 MF Tower Ridge	0.00	05/01/14	06/01/14	75,154.98	75,154.98	34,269.76				109,424.74	109,424.74		
	2005 MF Tower Ridge Total				98,762.10	98,762.10	34,269.76	(15,341.57)	0.00	0.00	117,690.29	117,690.29	0.00	0.00
GNMA	2005 MF Prairie Ranch	4.99	03/28/06	01/15/45	11,330,937.37	11,719,701.83			(36,943.51)		11,293,993.86	11,668,728.58	(14,029.74)	
Inv Agmt	2005 MF Prairie Ranch	3.25	12/06/05	01/20/45	144,900.18	144,900.18	178,143.77				323,043.95	323,043.95		
Mutual Fund	2005 MF Prairie Ranch	0.00	05/01/14	06/01/14	3,587.16	3,587.16					3,587.16	3,587.16		
Mutual Fund	2005 MF Prairie Ranch	0.00	05/01/14	06/01/14	262.14	262.14					262.14	262.14		
	2005 MF Prairie Ranch Total				11,479,686.85	11,868,451.31	178,143.77	0.00	(36,943.51)	0.00	11,620,887.11	11,995,621.83	(14,029.74)	0.00
Mutual Fund	2005 MF St. Augustine	0.00	05/01/14	06/01/14	0.05	0.05					0.05	0.05		
Mutual Fund	2005 MF St. Augustine	0.00	05/01/14	06/01/14	26,477.83	26,477.83	25,622.30				52,100.13	52,100.13		
Mutual Fund	2005 MF St. Augustine	0.00	05/01/14	06/01/14	16,164.39	16,164.39	4,683.36				20,847.75	20,847.75		
Mutual Fund	2005 MF St. Augustine	0.00	05/01/14	06/01/14	12.66	12.66					12.66	12.66		
	2005 MF St. Augustine Total				42,654.93	42,654.93	30,305.66	0.00	0.00	0.00	72,960.59	72,960.59	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.01	05/01/14	06/01/14	12,206.30	12,206.30	36,615.82				48,822.12	48,822.12		
Mutual Fund	2005 MF Park Manor	0.01	05/01/14	06/01/14	8,116.58	8,116.58		(5,121.74)			2,994.84	2,994.84		
Mutual Fund	2005 MF Park Manor	0.01	05/01/14	06/01/14	46,266.18	46,266.18	1.88				46,268.06	46,268.06		
Mutual Fund	2005 MF Park Manor	0.01	05/01/14	06/01/14	4,363.18	4,363.18		(3,749.87)			613.31	613.31		
	2005 MF Park Manor Total				70,952.24	70,952.24	36,617.70	(8,871.61)	0.00	0.00	98,698.33	98,698.33	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/14	06/01/14	10,547.13	10,547.13	4,931.50				15,478.63	15,478.63		
Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/14	06/01/14	30,140.36	30,140.36	23,588.91				53,729.27	53,729.27		
Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/14	06/01/14	70,916.23	70,916.23					70,916.23	70,916.23		
Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/14	06/01/14	625,016.66	625,016.66	0.06				625,016.72	625,016.72		
Mutual Fund	2005 MF Pr Mockingbird	0.00	05/01/14	06/01/14	24,134.66	24,134.66	6,035.73				30,170.39	30,170.39		
	2005 MF Pr Mockingbird Total				760,755.04	760,755.04	34,556.20	0.00	0.00	0.00	795,311.24	795,311.24	0.00	0.00
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	05/01/14	06/01/14	411.19	411.19					411.19	411.19		
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	05/01/14	06/01/14	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	05/01/14	06/01/14	56,302.00	56,302.00	81,763.41				138,065.41	138,065.41		
Mutual Fund	2006 MF Coral Hills	0.00	05/01/14	06/01/14	2,640.14	2,640.14					2,640.14	2,640.14		
	2006 MF Coral Hills Total				58,942.14	58,942.14	81,763.41	0.00	0.00	0.00	140,705.55	140,705.55	0.00	0.00
Mutual Fund	2006 MF Harris Branch	0.00	05/01/14	06/01/14	59,387.09	59,387.09		(36,566.53)			22,820.56	22,820.56		
Mutual Fund	2006 MF Harris Branch	0.00	05/01/14	06/01/14	8,294.32	8,294.32					8,294.32	8,294.32		
Mutual Fund	2006 MF Harris Branch	0.00	05/01/14	06/01/14	50,015.95	50,015.95		(22,065.32)			27,950.63	27,950.63		

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Mutual Fund	2006 MF Harris Branch	0.00	05/01/14	06/01/14	17,348.76	17,348.76					17,348.76	17,348.76		
	2006 MF Harris Branch Total				135,046.12	135,046.12	0.00	(58,631.85)	0.00	0.00	76,414.27	76,414.27	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	05/01/14	06/01/14	41,720.56	41,720.56	4,364.03				46,084.59	46,084.59		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/14	06/01/14	1.29	1.29					1.29	1.29		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/14	06/01/14	240,561.67	240,561.67	0.03				240,561.70	240,561.70		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/14	06/01/14	50,416.63	50,416.63		(41,249.97)			9,166.66	9,166.66		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/14	06/01/14	168,484.43	168,484.43		(101,193.12)			67,291.31	67,291.31		
Mutual Fund	2006 MF Bella Vista	0.00	05/01/14	06/01/14	18,753.29	18,753.29		(11,995.04)			6,758.25	6,758.25		
	2006 MF Bella Vista Total				519,937.87	519,937.87	4,364.06	(154,438.13)	0.00	0.00	369,863.80	369,863.80	0.00	0.00
Mutual Fund	2006 MF Village Park	0.00	05/01/14	06/01/14	17,097.28	17,097.28		(9,926.00)			7,171.28	7,171.28		
Mutual Fund	2006 MF Village Park	0.00	05/01/14	06/01/14	180,215.42	180,215.42	171,748.10				351,963.52	351,963.52		
	2006 MF Village Park Total				197,312.70	197,312.70	171,748.10	(9,926.00)	0.00	0.00	359,134.80	359,134.80	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	05/01/14	06/01/14	24,957.60	24,957.60		(21,132.00)			3,825.60	3,825.60		
Mutual Fund	2006 MF Oakmoor	0.00	05/01/14	06/01/14	273,846.71	273,846.71		(103,836.68)			170,010.03	170,010.03		
Mutual Fund	2006 MF Oakmoor	0.00	05/01/14	06/01/14	79,758.64	79,758.64		(79,753.47)			5.17	5.17		
Mutual Fund	2006 MF Oakmoor	0.00	05/01/14	06/01/14	168,097.48	168,097.48	69,540.15				237,637.63	237,637.63		
	2006 MF Oakmoor Total				546,660.43	546,660.43	69,540.15	(204,722.15)	0.00	0.00	411,478.43	411,478.43	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	05/01/14	06/01/14	25,408.99	25,408.99	6,737.54				32,146.53	32,146.53		
Mutual Fund	2006 MF Sunset Pointe	0.00	05/01/14	06/01/14	1,317.49	1,317.49					1,317.49	1,317.49		
Mutual Fund	2006 MF Sunset Pointe	0.00	05/01/14	06/01/14	0.23	0.23					0.23	0.23		
Mutual Fund	2006 MF Sunset Pointe	0.00	05/01/14	06/01/14	971,979.12	971,979.12	60,044.44				1,032,023.56	1,032,023.56		
	2006 MF Sunset Pointe Total				998,705.83	998,705.83	66,781.98	0.00	0.00	0.00	1,065,487.81	1,065,487.81	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	05/01/14	06/01/14	337,121.27	337,121.27		(175,445.48)			161,675.79	161,675.79		
	2006 MF Hillcrest Total				337,121.27	337,121.27	0.00	(175,445.48)	0.00	0.00	161,675.79	161,675.79	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.01	05/01/14	06/01/14	50,001.70	50,001.70		(49,998.34)			3.36	3.36		
Mutual Fund	2006 MF Pleasant Village	0.01	05/01/14	06/01/14	8,626.04	8,626.04					8,626.04	8,626.04		
Mutual Fund	2006 MF Pleasant Village	0.01	05/01/14	06/01/14	1,620.31	1,620.31	0.06				1,620.37	1,620.37		
Mutual Fund	2006 MF Pleasant Village	0.01	05/01/14	06/01/14	25,145.59	25,145.59	1.03				25,146.62	25,146.62		
Mutual Fund	2006 MF Pleasant Village	0.01	05/01/14	06/01/14	3.88	3.88	0.35				4.23	4.23		
	2006 MF Pleasant Village Total				85,397.52	85,397.52	1.44	(49,998.34)	0.00	0.00	35,400.62	35,400.62	0.00	0.00
Mutual Fund	2006 MF Grove Village	0.01	05/01/14	06/01/14	0.81	0.81					0.81	0.81		
Mutual Fund	2006 MF Grove Village	0.01	05/01/14	06/01/14	26,618.74	26,618.74	1.08				26,619.82	26,619.82		
Mutual Fund	2006 MF Grove Village	0.01	05/01/14	06/01/14	16.78	16.78	0.41				17.19	17.19		
Mutual Fund	2006 MF Grove Village	0.01	05/01/14	06/01/14	10,171.59	10,171.59					10,171.59	10,171.59		
Mutual Fund	2006 MF Grove Village	0.01	05/01/14	06/01/14	2.61	2.61					2.61	2.61		
	2006 MF Grove Village Total				36,810.53	36,810.53	1.49	0.00	0.00	0.00	36,812.02	36,812.02	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	05/01/14	06/01/14	28,482.50	28,482.50	3,439.36				31,921.86	31,921.86		
Mutual Fund	2006 MF Red Hills	0.00	05/01/14	06/01/14	48.48	48.48					48.48	48.48		
Mutual Fund	2006 MF Red Hills	0.00	05/01/14	06/01/14	41,661.96	41,661.96	15,656.00				57,317.96	57,317.96		
Mutual Fund	2006 MF Red Hills	0.00	05/01/14	06/01/14	11.74	11.74					11.74	11.74		
	2006 MF Red Hills Total				70,204.68	70,204.68	19,095.36	0.00	0.00	0.00	89,300.04	89,300.04	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	05/01/14	06/01/14	10,099.19	10,099.19					10,099.19	10,099.19		
Mutual Fund	2006 MF Champion Crossing	0.00	05/01/14	06/01/14	21,969.35	21,969.35	2,379.68				24,349.03	24,349.03		
Mutual Fund	2006 MF Champion Crossing	0.00	05/01/14	06/01/14	96.85	96.85					96.85	96.85		
Mutual Fund	2006 MF Champion Crossing	0.00	05/01/14	06/01/14	96,917.71	96,917.71		(76,743.00)			20,174.71	20,174.71		

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Mutual Fund	2006 MF Champion Crossing	0.00	05/01/14	06/01/14	11.68	11.68					11.68	11.68		
	2006 MF Champion Crossing Total				129,094.78	129,094.78	2,379.68	(76,743.00)	0.00	0.00	54,731.46	54,731.46	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	05/01/14	06/01/14	462,946.35	462,946.35					462,946.35	462,946.35		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/14	06/01/14	44,968.33	44,968.33	6,208.30				51,176.63	51,176.63		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/14	06/01/14	0.02	0.02					0.02	0.02		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/14	06/01/14	80,196.99	80,196.99	84,534.53				164,731.52	164,731.52		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/14	06/01/14	227,272.77	227,272.77		(23,986.79)			203,285.98	203,285.98		
Mutual Fund	2006 MF Meadowlands	0.01	05/01/14	06/01/14	60,083.16	60,083.16		(123.60)			59,959.56	59,959.56		
	2006 MF Meadowlands Total				875,467.62	875,467.62	90,742.83	(24,110.39)	0.00	0.00	942,100.06	942,100.06	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	05/01/14	06/01/14	10,935.04	10,935.04	3,571.66				14,506.70	14,506.70		
Mutual Fund	2006 MF East Texas Pines	0.00	05/01/14	06/01/14	24,898.49	24,898.49	40,050.99				64,949.48	64,949.48		
Mutual Fund	2006 MF East Texas Pines	0.00	05/01/14	06/01/14	385,965.22	385,965.22		(162,585.80)			223,379.42	223,379.42		
Mutual Fund	2006 MF East Texas Pines	0.00	05/01/14	06/01/14	354,310.04	354,310.04		(35,802.94)			318,507.10	318,507.10		
	2006 MF East Texas Pines Total				776,108.79	776,108.79	43,622.65	(198,388.74)	0.00	0.00	621,342.70	621,342.70	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/14	06/01/14	44.00	44.00					44.00	44.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/14	06/01/14	21,799.49	21,799.49	27,870.00				49,669.49	49,669.49		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/14	06/01/14	15,010.88	15,010.88		(11,390.00)			3,620.88	3,620.88		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/14	06/01/14	12,840.42	12,840.42	6,999.99				19,840.41	19,840.41		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/14	06/01/14	19.00	19.00					19.00	19.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/14	06/01/14	402.42	402.42					402.42	402.42		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/14	06/01/14	0.74	0.74					0.74	0.74		
Mutual Fund	2006 MF Villas at Henderson	0.00	05/01/14	06/01/14	12,452.04	12,452.04	3,771.37				16,223.41	16,223.41		
	2006 MF Villas at Henderson Total				62,568.99	62,568.99	38,641.36	(11,390.00)	0.00	0.00	89,820.35	89,820.35	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.00	05/01/14	06/01/14	110,469.22	110,469.22	147,881.09				258,350.31	258,350.31		
Mutual Fund	2006 MF Aspen Parks Apts	0.00	05/01/14	06/01/14	6,482.62	6,482.62		(50.00)			6,432.62	6,432.62		
Mutual Fund	2006 MF Aspen Parks Apts	0.00	05/01/14	06/01/14	5,650.46	5,650.46					5,650.46	5,650.46		
	2006 MF Aspen Parks Apts Total				122,602.30	122,602.30	147,881.09	(50.00)	0.00	0.00	270,433.39	270,433.39	0.00	0.00
Mutual Fund	2006 MF Idlewilde Apts	0.00	05/01/14	06/01/14	11,736.08	11,736.08	6,209.48				17,945.56	17,945.56		
Mutual Fund	2006 MF Idlewilde Apts	0.00	05/01/14	06/01/14	68,405.70	68,405.70	39,942.81				108,348.51	108,348.51		
Mutual Fund	2006 MF Idlewilde Apts	0.00	05/01/14	06/01/14	11,585.83	11,585.83					11,585.83	11,585.83		
Mutual Fund	2006 MF Idlewilde Apts	0.00	05/01/14	06/01/14	0.97	0.97					0.97	0.97		
	2006 MF Idlewilde Apts Total				91,728.58	91,728.58	46,152.29	0.00	0.00	0.00	137,880.87	137,880.87	0.00	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/14	06/01/14	517.38	517.38	6,219.59				6,736.97	6,736.97		
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/14	06/01/14	888.02	888.02					888.02	888.02		
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/14	06/01/14	69,926.49	69,926.49	39,942.81				109,869.30	109,869.30		
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/14	06/01/14	1,708.18	1,708.18					1,708.18	1,708.18		
Mutual Fund	2007 MF Landcaster Apts	0.00	05/01/14	06/01/14	0.97	0.97					0.97	0.97		
	2007 MF Landcaster Apts Total				73,041.04	73,041.04	46,162.40	0.00	0.00	0.00	119,203.44	119,203.44	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	05/01/14	06/01/14	108,375.89	108,375.89	12,602.66				120,978.55	120,978.55		
Mutual Fund	2007 MF Park Place	0.01	05/01/14	06/01/14	58,378.94	58,378.94	59,835.11				118,214.05	118,214.05		
Mutual Fund	2007 MF Park Place	0.01	05/01/14	06/01/14	67,751.02	67,751.02		(118.61)			67,632.41	67,632.41		
Mutual Fund	2007 MF Park Place	0.01	05/01/14	06/01/14	4,002.00	4,002.00	5,862.82				9,864.82	9,864.82		
	2007 MF Park Place Total				238,507.85	238,507.85	78,300.59	(118.61)	0.00	0.00	316,689.83	316,689.83	0.00	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	05/01/14	06/01/14	20,913.95	20,913.95		(12,048.00)			8,865.95	8,865.95		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	05/01/14	06/01/14	4,679.50	4,679.50					4,679.50	4,679.50		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	05/01/14	06/01/14	17,733.82	17,733.82		(9,372.34)			8,361.48	8,361.48		

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	2007 MF Terrace @ Cibolo Total				43,327.27	43,327.27	0.00	(21,420.34)	0.00	0.00	21,906.93	21,906.93	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	05/01/14	06/01/14	46,995.78	46,995.78	59,130.16				106,125.94	106,125.94		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/14	06/01/14	109,811.78	109,811.78	9,602.67				119,414.45	119,414.45		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/14	06/01/14	57,529.14	57,529.14		(104.98)			57,424.16	57,424.16		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/14	06/01/14	7,218.27	7,218.27	105.17				7,323.44	7,323.44		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/14	06/01/14	10.26	10.26	0.02				10.28	10.28		
Mutual Fund	2007 MF Santora Villas	0.01	05/01/14	06/01/14	23,214.49	23,214.49		(13,158.26)			10,056.23	10,056.23		
	2007 MF Santora Villas Total				244,779.72	244,779.72	68,838.02	(13,263.24)	0.00	0.00	300,354.50	300,354.50	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	16,251,624.22	16,875,434.71			(44,867.05)		16,206,757.17	16,882,392.01	51,824.35	
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	129,713.55	129,713.55	251,978.27				381,691.82	381,691.82		
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	05/01/14	06/01/14	7,762.20	7,762.20					7,762.20	7,762.20		
	2007 A/B MF Villas @ Mesquite Total				16,389,099.97	17,012,910.46	251,978.27	0.00	(44,867.05)	0.00	16,596,211.19	17,271,846.03	51,824.35	0.00
GNMA	2007 MF Summit Point	5.32	10/01/10	06/15/47	9,157,161.43	9,721,151.00			(23,834.12)		9,133,327.31	9,742,337.58	45,020.70	
Mutual Fund	2007 MF Summit Point	0.00	05/01/14	06/01/14	235,243.44	235,243.44	145,519.03				380,762.47	380,762.47		
Mutual Fund	2007 MF Summit Point	0.00	05/01/14	06/01/14	8,152.38	8,152.38					8,152.38	8,152.38		
	2007 MF Summit Point Total				9,400,557.25	9,964,546.82	145,519.03	0.00	(23,834.12)	0.00	9,522,242.16	10,131,252.43	45,020.70	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	05/01/14	06/01/14	9,192.46	9,192.46	2,475.00				11,667.46	11,667.46		
Mutual Fund	2007 MF Costa Rialto	0.00	05/01/14	06/01/14	78,809.92	78,809.92	25,424.94				104,234.86	104,234.86		
Mutual Fund	2007 MF Costa Rialto	0.00	05/01/14	06/01/14	76,008.90	76,008.90		(1,073.07)			74,935.83	74,935.83		
	2007 MF Costa Rialto Total				164,011.28	164,011.28	27,899.94	(1,073.07)	0.00	0.00	190,838.15	190,838.15	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	05/01/14	06/01/14	19,595.10	19,595.10	6,377.99				25,973.09	25,973.09		
Mutual Fund	2007 MF Windshire Apts	0.00	05/01/14	06/01/14	4.59	4.59					4.59	4.59		
Mutual Fund	2007 MF Windshire Apts	0.00	05/01/14	06/01/14	22,616.32	22,616.32	33,913.44				56,529.76	56,529.76		
Mutual Fund	2007 MF Windshire Apts	0.00	05/01/14	06/01/14	570.00	570.00					570.00	570.00		
	2007 MF Windshire Apts Total				42,786.01	42,786.01	40,291.43	0.00	0.00	0.00	83,077.44	83,077.44	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.00	05/01/14	06/01/14	5,515.66	5,515.66	630.61				6,146.27	6,146.27		
	2007 MF Residences @ Onion Crk Total				5,515.66	5,515.66	630.61	0.00	0.00	0.00	6,146.27	6,146.27	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	05/01/14	06/01/14	17,741.21	17,741.21	154.99				17,896.20	17,896.20		
Mutual Fund	2008 MF West Oaks Apts	0.01	05/01/14	06/01/14	23,198.51	23,198.51	1,093.82				24,292.33	24,292.33		
	2008 MF West Oaks Apts Total				40,939.72	40,939.72	1,248.81	0.00	0.00	0.00	42,188.53	42,188.53	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	05/01/14	06/01/14	12.67	12.67	0.49				13.16	13.16		
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	05/01/14	06/01/14	0.02	0.02	0.01				0.03	0.03		
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	05/01/14	06/01/14	17,907.82	17,907.82	5,664.93				23,572.75	23,572.75		
Mutual Fund	2008 MF Costa Ibiza Apts	0.01	05/01/14	06/01/14	87,275.12	87,275.12		(65,350.09)			21,925.03	21,925.03		
	2008 MF Costa Ibiza Apts Total				105,195.63	105,195.63	5,665.43	(65,350.09)	0.00	0.00	45,510.97	45,510.97	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	05/01/14	06/01/14	1,432.65	1,432.65	0.43				1,433.08	1,433.08		
Mutual Fund	2008 MF Addison Park Apts	0.01	05/01/14	06/01/14	29,279.17	29,279.17	48,933.43				78,212.60	78,212.60		
Mutual Fund	2008 MF Addison Park Apts	0.01	05/01/14	06/01/14	15,848.36	15,848.36	5,875.60				21,723.96	21,723.96		
	2008 MF Addison Park Apts Total				46,560.18	46,560.18	54,809.46	0.00	0.00	0.00	101,369.64	101,369.64	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	05/01/14	06/01/14	1.67	1.67					1.67	1.67		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	05/01/14	06/01/14	63,967.12	63,967.12	6,324.99				70,292.11	70,292.11		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	05/01/14	06/01/14	56,391.66	56,391.66	38,945.52				95,337.18	95,337.18		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	05/01/14	06/01/14	2.80	2.80					2.80	2.80		
	2008 MF Alta Cullen Ref Total				120,363.25	120,363.25	45,270.51	0.00	0.00	0.00	165,633.76	165,633.76	0.00	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending May 31, 2014**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 02/28/14	Beginning Market Value 02/28/14	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/14	Ending Market Value 05/31/14	Change In Market Value	Recognized Gain
Mutual Fund	2009 MF Costa Mariposa	0.01	05/01/14	06/01/14	35,174.42	35,174.42		(18,239.44)			16,934.98	16,934.98		
	2009 MF Costa Mariposa Total				35,174.42	35,174.42	0.00	(18,239.44)	0.00	0.00	16,934.98	16,934.98	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/14	06/01/14	2,666.90	2,666.90	250.05				2,916.95	2,916.95		
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/14	06/01/14	83,752.30	83,752.30	40,962.83				124,715.13	124,715.13		
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/14	06/01/14	0.02	0.02					0.02	0.02		
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/14	06/01/14	0.17	0.17					0.17	0.17		
Mutual Fund	2009 MF Woodmont Apts	0.01	05/01/14	06/01/14	21,098.52	21,098.52	6,427.03				27,525.55	27,525.55		
	2009 MF Woodmont Apts Total				107,517.91	107,517.91	47,639.91	0.00	0.00	0.00	155,157.82	155,157.82	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/14	06/01/14	12,524,305.31	12,524,305.31		(911,333.92)			11,612,971.39	11,612,971.39		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/14	06/01/14	56,739.45	56,739.45		(26,360.38)			30,379.07	30,379.07		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/14	06/01/14	1,976,219.49	1,976,219.49	1,761,539.65				3,737,759.14	3,737,759.14		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/14	06/01/14	5,000.00	5,000.00					5,000.00	5,000.00		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	05/01/14	06/01/14	7,500.00	7,500.00					7,500.00	7,500.00		
	2013 MF Waters @ Willow Run Total				14,569,764.25	14,569,764.25	1,761,539.65	(937,694.30)	0.00	0.00	15,393,609.60	15,393,609.60	0.00	0.00
	Total Multifamily Investment Summary				74,679,394.88	76,255,959.40	6,879,745.51	(4,787,780.81)	(105,644.68)	0.00	76,665,714.90	78,325,094.73	82,815.31	0.00