

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	15,057,508.31	15,057,508.31	114,966.27				15,172,474.58	15,172,474.58	-	0.00
Repo Agmt	1980 Single Family Surplus Rev	0.09	08/31/15	09/01/15	3,882.38	3,882.38	678.91				4,561.29	4,561.29	-	0.00
Repo Agmt	1980 Single Family Surplus Rev	0.09	08/31/15	09/01/15	81,179.85	81,179.85	67,203.61				148,383.46	148,383.46	-	0.00
GIC's	1980 Single Family Surplus Rev	6.08	05/19/14	09/30/29	4,542,129.69	4,542,129.69	0.00				4,542,129.69	4,542,129.69	-	0.00
Repo Agmt	1980 Single Family Surplus Rev	0.09	08/31/15	09/01/15	0.15	0.15	0.00				0.15	0.15	-	0.00
Repo Agmt	1980 Single Family Surplus Rev	0.09	08/31/15	09/01/15	38,752.01	38,752.01	73,586.63				112,338.64	112,338.64	-	0.00
<b>1980 Single Family Surplus Rev Total</b>					19,723,452.39	19,723,452.39	256,435.42	-	-	-	19,979,887.81	19,979,887.81	0.00	0.00
Repo Agmt	1987 B Single Family	0.09	08/31/15	09/01/15	0.90	0.90	0.00				0.90	0.90	-	0.00
Repo Agmt	1987 B Single Family	0.09	08/31/15	09/01/15	7,203.63	7,203.63	0.00				7,203.63	7,203.63	-	0.00
<b>1987 B Single Family Total</b>					7,204.53	7,204.53	0.00	-	-	-	7,204.53	7,204.53	0.00	0.00
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	3,972.50	3,972.50	11,906.61				15,879.11	15,879.11	-	0.00
Repo Agmt	1995 A&B Single Family	0.09	08/31/15	09/01/15	8,005.96	8,005.96	52.00				8,057.96	8,057.96	-	0.00
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	30,781.12	36,183.05			(521.23)		30,259.89	35,276.08	(385.74)	0.00
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	148,406.43	172,658.86			(3,471.87)		144,934.56	166,478.27	(2,708.72)	0.00
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	33,067.77	37,840.42			(503.97)		32,563.80	36,774.28	(562.17)	0.00
<b>1995 A&amp;B Single Family Total</b>					224,233.78	258,660.79	11,958.61	-	(4,497.07)	-	231,695.32	262,465.70	(3,656.63)	0.00
Repo Agmt	1996 A-C Single Family	0.09	08/31/15	09/01/15	14,505.31	14,505.31	2.53				14,507.84	14,507.84	-	0.00
<b>1996 A-C Single Family Total</b>					14,505.31	14,505.31	2.53	-	-	-	14,507.84	14,507.84	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.09	08/31/15	09/01/15	290,092.00	290,092.00	0.00				290,092.00	290,092.00	-	0.00
Repo Agmt	1996 D&E Single Family	0.09	08/31/15	09/01/15	18,405.40	18,405.40	3.34				18,408.74	18,408.74	-	0.00
<b>1996 D&amp;E Single Family Total</b>					308,497.40	308,497.40	3.34	-	-	-	308,500.74	308,500.74	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.09	08/31/15	09/01/15	191,017.56	191,017.56	178,256.81				369,274.37	369,274.37	-	0.00
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	101,996.78	116,851.33			(45,831.37)		56,165.41	63,904.62	(7,115.34)	0.00
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	60,626.52	69,443.44			(1,218.03)		59,408.49	67,582.50	(642.91)	0.00
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	200,368.92	228,923.56			(5,030.53)		195,338.39	221,314.55	(2,578.48)	0.00
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	232,354.57	262,881.37			(3,654.49)		228,700.08	256,297.37	(2,929.51)	0.00
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	94,184.10	107,772.08			(2,836.98)		91,347.12	103,485.36	(1,449.74)	0.00
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	76,706.80	85,726.83			(814.31)		75,892.49	84,028.25	(884.27)	0.00
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	163,904.25	187,608.12			(2,138.76)		161,765.49	183,314.30	(2,155.06)	0.00
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	276,742.63	316,233.92			(5,485.44)		271,257.19	307,836.34	(2,912.14)	0.00
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	60,781.03	69,643.51			(1,110.43)		59,670.60	67,894.40	(638.68)	0.00
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	207,998.70	238,048.19			(3,853.35)		204,145.35	231,535.44	(2,659.40)	0.00
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	271,944.78	310,876.42			(4,028.69)		267,916.09	303,795.44	(3,052.29)	0.00
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	46,817.48	53,650.49			(691.09)		46,126.39	52,501.98	(457.42)	0.00
GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	821,484.53	958,746.43			(10,985.09)		810,499.44	938,436.83	(9,324.51)	0.00
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	437,901.53	505,215.76			(6,101.66)		431,799.87	494,186.32	(4,927.78)	0.00
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	207,121.97	236,819.14			(51,760.79)		155,361.18	175,617.19	(9,441.16)	0.00
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	121,819.34	136,133.16			(19,339.29)		102,480.05	113,322.49	(3,471.38)	0.00
GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	195,922.76	220,601.10			(2,542.12)		193,380.64	215,818.50	(2,240.48)	0.00
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	82,058.76	91,575.91			(1,079.88)		80,978.88	89,650.88	(845.15)	0.00
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	104,384.29	116,652.53			(1,440.60)		102,943.69	114,025.53	(1,186.40)	0.00
FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	50,634.36	57,124.66			(1,529.21)		49,105.15	54,799.36	(796.09)	0.00
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	277,224.41	314,031.48			(4,087.57)		273,136.84	306,683.49	(3,260.42)	0.00
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	234,361.31	265,163.48			(3,125.12)		231,236.19	259,125.64	(2,912.72)	0.00
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	561,577.68	637,104.27			(7,468.30)		554,109.38	622,231.59	(7,404.38)	0.00
GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	838,909.31	955,400.25			(11,860.93)		827,048.38	931,868.48	(11,670.84)	0.00
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	419,889.29	472,556.00			(4,874.58)		415,014.71	462,924.01	(4,757.41)	0.00
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	106,716.14	119,256.36			(2,029.84)		104,686.30	115,899.26	(1,327.26)	0.00
FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	50,129.82	56,574.99			(550.17)		49,579.65	55,344.25	(680.57)	0.00
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	119,005.30	132,987.18			(1,295.71)		117,709.59	130,318.60	(1,372.87)	0.00

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GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	117,666.45	131,432.30			(1,933.47)		115,732.98	128,175.49	(1,323.34)	0.00
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	682,743.36	775,849.05			(7,744.64)		674,998.72	758,995.54	(9,108.87)	0.00
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	82,183.58	92,730.96			(1,633.76)		80,549.82	89,897.57	(1,199.63)	0.00
GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	157,175.89	175,651.91			(2,078.24)		155,097.65	171,716.35	(1,857.32)	0.00
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	98,590.19	111,232.38			(1,208.88)		97,381.31	108,680.44	(1,343.06)	0.00
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	52,305.81	58,460.61			(594.77)		51,711.04	57,257.03	(608.81)	0.00
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	152,232.59	171,811.16			(40,708.54)		111,524.05	124,495.34	(6,607.28)	0.00
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	142,774.57	161,115.44			(5,057.02)		137,717.55	153,731.39	(2,327.03)	0.00
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	25,661.49	27,607.98			(186.38)		25,475.11	27,366.71	(54.89)	0.00
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	13,529.94	14,515.79			(7,515.59)		6,014.35	6,168.45	(831.75)	0.00
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	27,247.68	29,414.08			(7,729.39)		19,518.29	20,772.05	(912.64)	0.00
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	32,871.05	36,165.10			(244.24)		32,626.81	35,575.80	(345.06)	0.00
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	40,264.95	43,265.25			(296.71)		39,968.24	42,949.27	(19.27)	0.00
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	30,648.01	32,928.57			(459.21)		30,188.80	32,275.72	(193.64)	0.00
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	43,860.48	47,229.68			(7,499.06)		36,361.42	38,431.05	(1,299.57)	0.00
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	27,771.19	29,920.19			(200.33)		27,570.86	29,660.53	(59.33)	0.00
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	5,054.90	5,447.71			(35.65)		5,019.25	5,361.54	(50.52)	0.00
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	5,286.50	5,724.93			(37.51)		5,248.99	5,634.89	(52.53)	0.00
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,336.58	4,730.26			(32.51)		4,304.07	4,652.79	(44.96)	0.00
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	12,519.03	13,650.58			(141.76)		12,377.27	13,455.26	(53.56)	0.00
FNMA	1997 D-F Single Family	4.49	10/20/05	09/01/35	5,372.72	5,852.14			(38.92)		5,333.80	5,791.27	(21.95)	0.00
<b>1997 D-F Single Family Total</b>					<b>8,374,681.88</b>	<b>9,489,355.59</b>	<b>178,256.81</b>	<b>-</b>	<b>(292,140.91)</b>	<b>-</b>	<b>8,260,797.78</b>	<b>9,254,061.82</b>	<b>(121,409.67)</b>	<b>0.00</b>
Repo Agmt	2002A Single Family (JR Lien)	0.09	08/31/15	09/01/15	85,373.77	85,373.77	60,771.81				146,145.58	146,145.58	-	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.09	08/31/15	09/01/15	31,935.41	31,935.41	18,845.96				50,781.37	50,781.37	-	0.00
<b>2002A Single Family (JR Lien) Total</b>					<b>117,309.18</b>	<b>117,309.18</b>	<b>79,617.77</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>196,926.95</b>	<b>196,926.95</b>	<b>0.00</b>	<b>0.00</b>
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	5,018,399.24	5,018,399.24		(1,277,100.15)			3,741,299.09	3,741,299.09	-	0.00
Repo Agmt	2004 A/B Single Family	0.09	08/31/15	09/01/15	898,634.00	898,634.00	3,978,398.24				4,877,032.24	4,877,032.24	-	0.00
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	348,688.27	369,422.15			(3,017.03)		345,671.24	369,259.65	2,854.53	0.00
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	1,048,414.12	1,125,191.21			(9,001.70)		1,039,412.42	1,128,846.39	12,656.88	0.00
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	255,339.84	273,334.23			(2,006.94)		253,332.90	265,817.95	(5,509.34)	0.00
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	545,159.97	583,576.06			(5,776.51)		539,383.46	578,316.96	517.41	0.00
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	1,037,855.15	1,116,689.87			(9,540.95)		1,028,314.20	1,116,627.81	9,478.89	0.00
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	497,955.71	534,840.21			(4,283.48)		493,672.23	528,695.60	(1,861.13)	0.00
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	549,074.80	584,145.61			(5,626.56)		543,448.24	579,757.84	1,238.79	0.00
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,612,092.89	1,734,614.87			(13,551.83)		1,598,541.06	1,736,458.25	15,395.21	0.00
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	224,756.14	248,650.22			(1,674.82)		223,081.32	243,264.11	(3,711.29)	0.00
GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	697,630.61	750,268.70			(7,554.79)		690,075.82	739,360.76	(3,353.15)	0.00
GNMA	2004 A/B Single Family				70,884.31	78,415.43			(70,884.31)				(7,531.12)	0.00
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	124,743.84	138,025.95			(926.03)		123,817.81	135,030.10	(2,069.82)	0.00
GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	646,499.42	694,076.25			(5,092.08)		641,407.34	688,450.04	(534.13)	0.00
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	288,224.80	318,095.00			(96,976.90)		191,247.90	204,696.15	(16,421.95)	0.00
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	599,161.37	644,071.15			(4,966.27)		594,195.10	637,496.69	(1,608.19)	0.00
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	85,087.77	93,870.27			(615.37)		84,472.40	87,385.83	(5,869.07)	0.00
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	293,506.56	310,991.27			(2,290.21)		291,216.35	311,261.82	2,560.76	0.00
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	1,083,593.29	1,166,034.00			(9,976.99)		1,073,616.30	1,166,330.27	10,273.26	0.00
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	175,280.44	193,938.16			(69,477.09)		105,803.35	115,262.99	(9,198.08)	0.00
GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	655,154.78	701,361.24			(100,017.93)		555,136.85	592,391.19	(8,952.12)	0.00
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	321,025.66	344,028.29			(2,776.85)		318,248.81	340,387.01	(864.43)	0.00
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	210,977.40	232,766.71			(1,518.50)		209,458.90	226,995.79	(4,252.42)	0.00
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	90,360.07	97,353.35			(677.98)		89,682.09	95,782.82	(892.55)	0.00
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	44,774.13	47,445.83			(735.92)		44,038.21	45,218.73	(1,491.18)	0.00
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	279,504.21	296,070.76			(2,283.23)		277,220.98	296,269.90	2,482.37	0.00
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	459,640.05	491,971.77			(3,684.95)		455,955.10	488,460.46	173.64	0.00

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GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	646,767.89	694,361.17			(5,902.99)		640,864.90	682,266.41	(6,191.77)	0.00
GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	177,855.72	188,400.79			(1,934.53)		175,921.19	185,001.28	(1,464.98)	0.00
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	96,217.37	103,640.72			(718.08)		95,499.29	101,992.91	(929.73)	0.00
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	157,730.92	174,537.97			(1,102.49)		156,628.43	170,825.94	(2,609.54)	0.00
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	67,445.09	73,601.26			(980.62)		66,464.47	71,905.08	(715.56)	0.00
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	110,863.23	122,676.15			(769.21)		110,094.02	120,074.25	(1,832.69)	0.00
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	177,455.30	196,371.79			(1,375.37)		176,079.93	192,047.96	(2,948.46)	0.00
GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	273,570.06	292,930.87			(76,852.93)		196,717.13	209,297.08	(6,780.86)	0.00
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	88,263.65	97,680.33			(638.39)		87,625.26	95,578.62	(1,463.32)	0.00
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	243,119.40	262,291.27			(1,882.03)		241,237.37	258,054.24	(2,355.00)	0.00
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	107,757.92	119,244.02			(769.87)		106,988.05	116,690.69	(1,783.46)	0.00
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	180,525.55	193,642.97			(1,331.92)		179,193.63	190,659.96	(1,651.09)	0.00
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	103,743.83	114,798.36			(843.55)		102,900.28	112,228.53	(1,726.28)	0.00
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	232,952.71	251,017.64			(1,751.29)		231,201.42	246,952.92	(2,313.43)	0.00
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	128,898.77	142,635.58			(1,320.15)		127,578.62	139,145.89	(2,169.54)	0.00
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	243,119.82	269,058.30			(1,963.72)		241,156.10	263,057.24	(4,037.34)	0.00
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	130,756.77	140,767.22			(940.48)		129,816.29	138,534.53	(1,292.21)	0.00
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	166,943.08	184,758.49			(1,110.11)		165,832.97	180,892.43	(2,755.95)	0.00
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	220,356.19	237,425.43			(1,660.78)		218,695.41	233,604.91	(2,159.74)	0.00
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	19,005.58	21,034.70			(136.21)		18,869.37	20,583.30	(315.19)	0.00
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	1,246,971.37	1,339,705.03			(111,031.48)		1,135,939.89	1,232,240.72	(3,567.17)	0.00
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	49,086.45	54,328.42			(355.07)		48,731.38	53,159.42	(813.93)	0.00
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	170,639.68	188,841.77			(1,395.46)		169,244.22	184,605.78	(2,840.53)	0.00
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	139,059.16	153,720.16			(86,907.55)		52,151.61	56,832.56	(9,980.05)	0.00
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	93,764.06	100,965.20			(732.11)		93,031.95	99,296.76	(996.33)	0.00
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	60,282.51	66,723.14			(421.89)		59,860.62	65,302.31	(998.94)	0.00
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	144,472.16	159,906.22			(96,326.69)		48,145.47	52,465.00	(11,114.53)	0.00
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	100,915.70	108,753.63			(764.77)		100,150.93	106,987.06	(1,001.80)	0.00
GNMA	2004 A/B Single Family	5.00	11/03/05	11/20/35	76,190.14	84,337.48			(526.27)		75,663.87	82,548.44	(1,262.77)	0.00
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	103,674.55	111,638.25			(743.85)		102,930.70	109,863.50	(1,030.90)	0.00
GNMA	2004 A/B Single Family	5.00	11/17/05	11/20/35	397,097.95	439,740.83			(2,741.68)		394,356.27	431,060.01	(5,939.14)	0.00
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	93,524.24	103,522.59			(613.85)		92,910.39	101,362.64	(1,546.10)	0.00
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	853,940.44	959,739.51			(5,948.70)		847,991.74	938,412.59	(15,378.22)	0.00
GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	601,252.44	664,543.58			(4,019.13)		597,233.31	651,233.27	(9,291.18)	0.00
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	604,146.95	677,704.62			(109,263.57)		494,883.38	539,339.97	(29,101.08)	0.00
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	94,589.38	103,273.26			(1,002.92)		93,586.46	100,725.05	(1,545.29)	0.00
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	461,308.62	512,420.13			(3,000.90)		458,307.72	502,193.47	(7,225.76)	0.00
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	68,725.30	74,505.66			(954.98)		67,770.32	72,829.83	(720.85)	0.00
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	1,081,577.79	1,202,999.38			(8,597.54)		1,072,980.25	1,192,808.83	(1,593.01)	0.00
GNMA	2004 A/B Single Family	5.00	03/02/06	03/20/36	141,166.98	155,725.06			(2,872.00)		138,294.98	146,695.52	(6,157.54)	0.00
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	88,381.00	96,469.03			(1,065.32)		87,315.68	93,951.29	(1,452.42)	0.00
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	414,654.47	461,771.74			(3,034.61)		411,619.86	452,051.97	(6,685.16)	0.00
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	745,271.87	827,957.31			(143,129.67)		602,142.20	648,277.13	(36,550.51)	0.00
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	106,794.68	116,595.92			(873.39)		105,921.29	113,997.64	(1,724.89)	0.00
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	56,687.16	61,068.54			(414.45)		56,272.71	60,089.09	(565.00)	0.00
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	445,249.27	492,240.49			(3,034.27)		442,215.00	485,627.52	(3,578.70)	0.00
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	99,739.69	108,896.44			(693.16)		99,046.53	106,601.67	(1,601.61)	0.00
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	705,145.66	792,174.43			(7,458.25)		697,687.41	771,832.97	(12,883.21)	0.00
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	684,420.25	760,450.10			(159,713.52)		524,706.73	571,853.76	(28,882.82)	0.00
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	36,298.25	40,043.60			(335.22)		35,963.03	36,427.13	(3281.25)	0.00
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	128,434.60	142,210.55			(833.70)		127,600.90	139,255.01	(2,121.84)	0.00
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	104,450.11	112,524.86			(728.61)		103,721.50	110,758.57	(1,037.68)	0.00
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	523,098.42	578,330.85			(82,476.92)		440,621.50	480,234.08	(15,619.85)	0.00
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	491,706.56	546,210.78			(123,954.44)		367,752.12	400,815.63	(21,440.71)	0.00
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	219,965.46	243,455.46			(133,451.21)		86,514.25	94,290.61	(15,713.64)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	147,076.65	160,550.23			(968.30)		146,108.35	157,229.00	(2,352.93)	0.00
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	225,317.12	249,415.90			(1,560.46)		223,756.66	244,219.24	(3,636.20)	0.00
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	355,170.63	392,190.42			(2,388.58)		352,782.05	383,308.87	(6,492.97)	0.00
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	472,467.69	522,376.78			(7,787.68)		464,680.01	510,379.60	(4,209.50)	0.00
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	69,594.35	75,987.82			(641.26)		68,953.09	74,217.07	(1,129.49)	0.00
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	52,868.07	56,956.77			(356.89)		52,511.18	56,075.95	(523.93)	0.00
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	105,961.33	115,637.45			(4,466.45)		101,494.88	109,111.72	(2,059.28)	0.00
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	584,077.83	650,710.26			(24,480.39)		559,597.44	614,269.90	(11,959.97)	0.00
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	113,362.91	125,509.56			(2,416.88)		110,946.03	121,055.34	(2,037.34)	0.00
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	194,560.89	212,102.75			(1,275.70)		193,285.19	207,719.89	(3,107.16)	0.00
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	529,378.51	592,258.84			(4,122.41)		525,256.10	579,036.42	(9,100.01)	0.00
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	128,634.05	140,447.79			(1,101.43)		127,532.62	137,265.17	(2,081.19)	0.00
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	739,137.00	826,377.97			(69,425.62)		669,711.38	734,138.41	(22,813.94)	0.00
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	157,775.72	169,994.46			(1,084.20)		156,691.52	167,331.00	(1,479.26)	0.00
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	72,410.18	80,172.79			(545.64)		71,864.54	78,426.12	(1,201.03)	0.00
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	310,331.16	343,616.01			(93,927.38)		216,403.78	235,886.23	(13,802.40)	0.00
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	58,410.72	63,777.75			(392.68)		58,018.04	62,447.66	(937.41)	0.00
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	275,025.47	304,552.46			(1,738.32)		273,287.15	298,301.76	(4,512.38)	0.00
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	438,616.63	488,727.35			(2,811.76)		435,804.87	478,875.79	(7,039.80)	0.00
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	382,572.33	424,317.15			(2,811.92)		379,760.41	415,703.36	(5,801.87)	0.00
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	106,286.18	114,524.77			(712.78)		105,573.40	112,749.19	(1,062.80)	0.00
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	53,639.56	57,961.04			(399.26)		53,240.30	56,717.98	(843.80)	0.00
GNMA	2004 A/B Single Family	5.00	09/26/06	09/20/36	145,664.81	161,314.08			(908.16)		144,756.65	158,000.95	(2,404.97)	0.00
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	187,647.36	207,805.71			(1,177.21)		186,470.15	203,531.52	(3,096.98)	0.00
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	516,726.69	575,920.97			(3,269.24)		513,457.45	564,004.21	(8,647.52)	0.00
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	105,117.56	113,269.26			(931.59)		104,185.97	111,271.06	(1,066.61)	0.00
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	57,276.88	62,532.77			(367.20)		56,909.68	61,247.87	(917.70)	0.00
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	211,393.26	234,119.06			(1,339.81)		210,053.45	229,297.35	(3,481.90)	0.00
GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	88,791.64	98,332.70			(537.90)		88,253.74	96,331.04	(1,463.76)	0.00
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	63,652.66	69,488.37			(403.47)		63,249.19	68,066.14	(1,018.76)	0.00
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	171,670.54	190,143.37			(1,135.13)		170,535.41	186,167.31	(2,840.93)	0.00
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	173,459.80	186,821.63			(1,288.41)		172,171.39	183,825.10	(1,708.12)	0.00
GNMA	2004 A/B Single Family				67,367.85	72,578.95			(67,367.85)				(5,211.10)	0.00
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	69,179.81	75,363.15			(637.97)		68,541.84	74,445.17	(280.01)	0.00
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	199,983.66	217,891.08			(1,669.13)		198,314.53	215,423.33	(798.62)	0.00
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	101,533.72	110,614.24			(781.70)		100,752.02	109,433.83	(398.71)	0.00
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	70,536.12	78,611.84			(514.68)		70,021.44	77,395.96	(701.20)	0.00
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	182,375.47	198,683.08			(1,721.20)		180,654.27	196,229.30	(732.58)	0.00
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	118,082.46	131,603.49			(890.12)		117,192.34	129,536.50	(1,176.87)	0.00
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	126,979.75	138,326.82			(1,033.95)		125,945.80	136,776.80	(516.07)	0.00
FNMA	2004 A/B Single Family	5.00	02/10/05	02/01/35	42,882.67	47,794.68			(317.72)		42,564.95	47,050.12	(426.84)	0.00
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	46,135.75	51,421.52			(1,031.76)		45,103.99	49,857.81	(531.95)	0.00
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	69,806.24	76,060.11			(518.85)		69,287.39	75,231.11	(310.15)	0.00
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	100,430.62	111,940.87			(814.43)		99,616.19	110,119.28	(1,007.16)	0.00
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	123,025.99	134,047.29			(1,134.99)		121,891.00	132,415.23	(497.07)	0.00
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	63,189.21	70,431.89			(428.68)		62,760.53	69,378.36	(624.85)	0.00
FNMA	2004 A/B Single Family	5.00	09/22/05	09/01/35	146,387.56	163,171.10			(991.17)		145,396.39	160,732.47	(1,447.46)	0.00
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	112,306.12	122,293.86			(923.37)		111,382.75	120,898.01	(472.48)	0.00
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	178,538.13	199,014.94			(2,846.64)		175,691.49	194,238.68	(1,929.62)	0.00
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	94,619.23	105,469.69			(735.88)		93,883.35	103,788.14	(945.67)	0.00
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	149,814.35	166,997.14			(1,039.89)		148,774.46	164,473.12	(1,484.13)	0.00
FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	225,826.01	246,057.00			(2,231.52)		223,594.49	242,902.47	(923.01)	0.00
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	330,933.51	368,891.03			(2,286.71)		328,646.80	363,399.54	(3,204.78)	0.00
FNMA	2004 A/B Single Family	5.00	01/12/06	12/01/35	106,171.95	116,742.99			(734.96)		105,436.99	114,999.88	(1,008.15)	0.00
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	222,219.86	247,711.10			(1,564.27)		220,655.59	243,943.06	(2,203.77)	0.00

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FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	121,061.77	134,949.66			(837.74)		120,224.03	132,912.85	(1,199.07)	0.00
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	189,858.44	211,645.48			(1,244.67)		188,613.77	208,542.72	(1,858.09)	0.00
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	479,957.96	536,293.02			(3,209.47)		476,748.49	528,175.11	(4,908.44)	0.00
FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	134,795.00	150,260.15			(887.18)		133,907.82	148,042.67	(1,330.30)	0.00
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	265,157.46	295,580.92			(40,393.97)		224,763.49	248,490.19	(6,696.76)	0.00
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	75,246.45	83,880.21			(490.92)		74,755.53	82,647.12	(742.17)	0.00
FNMA	2004 A/B Single Family	5.00	03/30/06	03/01/36	142,421.66	158,763.37			(976.16)		141,445.50	156,377.52	(1,409.69)	0.00
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	80,572.50	89,818.00			(521.17)		80,051.33	88,502.61	(794.22)	0.00
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	93,074.76	103,755.49			(769.72)		92,305.04	102,050.59	(935.18)	0.00
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	235,261.46	258,733.05			(4,884.97)		230,376.49	251,291.01	(2,557.07)	0.00
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	56,062.60	62,504.15			(565.51)		55,497.09	61,367.29	(571.35)	0.00
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	147,710.39	164,662.44			(954.87)		146,755.52	162,251.56	(1,456.01)	0.00
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	283,961.17	316,556.14			(1,869.01)		282,092.16	311,884.45	(2,802.68)	0.00
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	164,038.27	182,873.01			(1,145.12)		162,893.15	180,101.84	(1,626.05)	0.00
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	74,223.54	82,747.24			(472.56)		73,750.98	81,543.73	(730.95)	0.00
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	115,761.98	129,059.64			(5,018.99)		110,742.99	122,447.99	(1,592.66)	0.00
FNMA	2004 A/B Single Family				96,372.27	107,445.53			(96,372.27)				(11,073.26)	0.00
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	122,657.69	134,791.43			(954.48)		121,703.21	132,664.07	(1,172.88)	0.00
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	60,976.27	67,981.82			(412.11)		60,564.16	66,966.64	(603.07)	0.00
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	88,798.24	99,005.60			(526.36)		88,271.88	97,608.84	(870.40)	0.00
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	228,386.77	248,935.48			(1,564.77)		226,822.00	246,473.69	(897.02)	0.00
	<b>2004 A/B Single Family Total</b>				<b>46,667,209.88</b>	<b>50,550,524.78</b>	<b>3,978,398.24</b>	<b>(1,277,100.15)</b>	<b>(2,131,400.66)</b>	<b>-</b>	<b>47,237,107.31</b>	<b>50,590,796.29</b>	<b>(529,625.92)</b>	<b>0.00</b>
Repo Agmt	2004 CDEF Single Family	0.09	08/31/15	09/01/15	0.02	0.02					0.02	0.02	-	0.00
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	2,579,197.34	2,579,197.34		(654,699.78)			1,924,497.56	1,924,497.56	-	0.00
Repo Agmt	2004 CDEF Single Family	0.09	08/31/15	09/01/15	587,819.69	587,819.69	2,828,986.80				3,416,806.49	3,416,806.49	-	0.00
Repo Agmt	2004 CDEF Single Family	0.09	08/31/15	09/01/15	6,626.02	6,626.02	1.17				6,627.19	6,627.19	-	0.00
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	12,776.08	13,693.30			(115.43)		12,660.65	13,604.36	26.49	0.00
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,325.84	8,930.33			(60.90)		8,264.94	8,859.98	(9.45)	0.00
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	17,002.17	18,290.19			(3,737.63)		13,264.54	14,096.12	(456.44)	0.00
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	9,322.90	10,016.84			(71.88)		9,251.02	9,915.25	(29.71)	0.00
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	37,262.54	39,946.65			(293.79)		36,968.75	40,076.01	423.15	0.00
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	15,236.76	16,384.72			(2,507.14)		12,729.62	13,597.29	(280.29)	0.00
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	9,879.14	10,589.33			(72.31)		9,806.83	10,525.81	8.79	0.00
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	8,910.27	9,562.47			(63.50)		8,846.77	9,485.74	(13.23)	0.00
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	13,024.80	14,206.76			(103.59)		12,921.21	13,936.00	(167.17)	0.00
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	14,036.47	15,164.47			(101.46)		13,935.01	14,930.11	(132.90)	0.00
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	16,381.70	17,616.65			(133.08)		16,248.62	17,602.37	118.80	0.00
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	3,315.10	3,553.52			(26.84)		3,288.26	3,463.73	(62.95)	0.00
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	8,134.42	8,829.69			(65.33)		8,069.09	8,705.61	(58.75)	0.00
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	13,910.52	15,091.01			(2,432.93)		11,477.59	12,220.66	(437.42)	0.00
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	18,299.51	19,683.56			(4,157.18)		14,142.33	15,016.34	(510.04)	0.00
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	8,758.08	9,401.31			(68.48)		8,689.60	9,326.89	(5.94)	0.00
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	12,555.61	13,550.61			(2,468.87)		10,086.74	10,740.18	(341.56)	0.00
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	13,346.84	14,311.43			(94.40)		13,252.44	14,252.52	35.49	0.00
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	16,030.85	17,224.58			(138.24)		15,892.61	17,093.30	6.96	0.00
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	9,076.66	9,745.08			(72.03)		9,004.63	9,652.37	(20.68)	0.00
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	4,305.60	4,615.27			(46.77)		4,258.83	4,486.18	(82.32)	0.00
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	26,808.15	28,788.15			(203.82)		26,604.33	28,966.04	381.71	0.00
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	12,671.93	13,581.27			(95.60)		12,576.33	13,522.38	36.71	0.00
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	11,620.97	12,457.06			(87.69)		11,533.28	12,343.38	(25.99)	0.00
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	20,984.02	22,552.22			(145.98)		20,838.04	22,549.63	143.39	0.00
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	13,218.00	14,320.32			(122.73)		13,095.27	14,081.96	(115.63)	0.00
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	2,900.81	3,137.43			(20.38)		2,880.43	3,087.85	(29.20)	0.00
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	6,453.18	6,927.81			(48.67)		6,404.51	6,756.04	(123.10)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	2,665.85	2,866.57			(51.43)		2,614.42	2,786.28	(28.86)	0.00
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	9,879.38	10,647.61			(69.64)		9,809.74	10,482.24	(95.73)	0.00
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	18,463.88	19,844.24			(137.20)		18,326.68	19,839.68	132.64	0.00
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	11,977.54	12,839.93			(85.38)		11,892.16	12,790.80	36.25	0.00
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	9,872.87	10,431.55			(93.72)		9,779.15	10,493.68	155.85	0.00
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	9,930.05	10,657.49			(7,141.96)		2,788.09	2,877.00	(638.53)	0.00
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	13,985.45	15,041.12			(554.59)		13,430.86	14,443.39	(43.14)	0.00
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	5,909.44	6,334.93			(70.52)		5,838.92	6,249.83	(14.58)	0.00
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	14,657.30	15,899.95			(110.10)		14,547.20	15,637.05	(152.80)	0.00
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	4,696.74	5,024.32			(38.33)		4,658.41	4,947.61	(38.38)	0.00
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	11,124.69	12,012.04			(75.74)		11,048.95	11,826.21	(110.09)	0.00
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	15,101.16	16,241.95			(127.25)		14,973.91	16,106.07	(8.63)	0.00
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	9,114.66	9,824.65			(61.49)		9,053.17	9,677.29	(85.87)	0.00
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	19,715.07	21,263.29			(2,814.22)		16,900.85	17,941.26	(507.81)	0.00
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	14,426.84	15,589.40			(2,841.70)		11,585.14	12,337.76	(409.94)	0.00
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	11,049.96	11,897.47			(98.49)		10,951.47	11,693.79	(105.19)	0.00
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	16,580.03	17,782.23			(1,239.94)		15,340.09	16,419.23	(123.06)	0.00
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	14,451.72	15,685.47			(105.04)		14,346.68	15,427.48	(152.95)	0.00
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	8,039.85	8,666.21			(54.39)		7,985.46	8,526.89	(84.93)	0.00
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	20,480.71	22,370.40			(144.13)		20,336.58	22,123.48	(102.79)	0.00
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	2,283.84	2,448.65			(15.92)		2,267.92	2,390.23	(42.50)	0.00
GNMA	2004 CDEF Single Family	4.49	08/23/06	07/20/36	2,165.34	2,337.20			(14.82)		2,150.52	2,300.61	(21.77)	0.00
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	6,070.18	6,548.84			(41.58)		6,028.60	6,446.35	(60.91)	0.00
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	2,820.75	3,033.71			(18.43)		2,802.32	2,987.09	(28.19)	0.00
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	10,108.27	10,922.64			(1,625.94)		8,482.33	9,034.41	(262.29)	0.00
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	7,660.33	8,256.00			(51.12)		7,609.21	8,130.37	(74.51)	0.00
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,456.89	2,643.56			(15.78)		2,441.11	2,603.20	(24.58)	0.00
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	3,877.01	4,170.38			(27.64)		3,849.37	4,103.80	(38.94)	0.00
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,318.51	4,645.32			(28.14)		4,290.37	4,574.01	(43.17)	0.00
GNMA	2004 CDEF Single Family				1,180.83	1,270.19			(1,180.83)				(89.36)	0.00
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,217.89	5,613.09			(48.31)		5,169.58	5,511.62	(53.16)	0.00
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	2,475.39	2,662.88			(15.73)		2,459.66	2,622.39	(24.76)	0.00
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,697.24	2,863.04			(16.83)		2,680.41	2,801.99	(44.22)	0.00
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,185.23	6,654.05			(38.75)		6,146.48	6,553.58	(61.72)	0.00
GNMA	2004 CDEF Single Family				2,268.73	2,440.36			(2,268.73)				(171.63)	0.00
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,159.14	2,323.45			(13.04)		2,146.10	2,289.07	(21.34)	0.00
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	1,903.54	2,064.00			(36.67)		1,866.87	2,006.37	(20.96)	0.00
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,202.10	2,369.44			(12.97)		2,189.13	2,335.01	(21.46)	0.00
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,135.59	5,527.30			(30.28)		5,105.31	5,446.29	(50.73)	0.00
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,306.78	1,423.18			(10.41)		1,296.37	1,407.25	(5.52)	0.00
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	3,796.55	4,135.52			(27.20)		3,769.35	4,092.76	(15.56)	0.00
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,577.74	1,719.43			(12.72)		1,565.02	1,700.52	(6.19)	0.00
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,567.17	2,797.52			(18.88)		2,548.29	2,768.80	(9.84)	0.00
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,252.72	3,543.88			(26.25)		3,226.47	3,504.91	(12.72)	0.00
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	1,296.70	1,412.46			(26.07)		1,270.63	1,380.56	(5.83)	0.00
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	5,215.95	5,682.27			(38.40)		5,177.55	5,623.67	(20.20)	0.00
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	889.93	969.75			(27.89)		862.04	936.61	(5.25)	0.00
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,538.67	2,766.28			(18.00)		2,520.67	2,738.58	(9.70)	0.00
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	4,928.31	5,367.81			(45.53)		4,882.78	5,301.10	(21.18)	0.00
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	5,882.01	6,406.12			(40.09)		5,841.92	6,342.13	(23.90)	0.00
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	2,117.93	2,307.14			(14.36)		2,103.57	2,283.84	(8.94)	0.00
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,329.42	2,538.43			(16.74)		2,312.68	2,512.89	(8.80)	0.00
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	928.60	1,011.45			(6.14)		922.46	1,001.57	(3.74)	0.00
FNMA	2004 CDEF Single Family	4.49	10/17/06	09/01/36	2,334.20	2,544.03			(21.78)		2,312.42	2,512.60	(9.65)	0.00
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,565.78	4,973.03			(30.98)		4,534.80	4,924.42	(17.63)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	1,109.17	1,208.18			(7.76)		1,101.41	1,195.88	(4.54)	0.00
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	900.56	981.48			(8.66)		891.90	969.18	(3.64)	0.00
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,097.89	1,195.83			(7.04)		1,090.85	1,184.43	(4.36)	0.00
FNMA	2004 CDEF Single Family	4.49	03/20/07	02/01/37	3,072.37	3,347.49			(20.08)		3,052.29	3,316.01	(11.40)	0.00
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	3,983.01	4,338.70			(29.24)		3,953.77	4,293.73	(15.73)	0.00
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	7,062.67	7,694.16			(44.73)		7,017.94	7,620.10	(29.33)	0.00
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,287.00	4,669.56			(31.28)		4,255.72	4,620.94	(17.34)	0.00
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	5,011.16	5,458.93			(2,719.11)		2,292.05	2,488.66	(251.16)	0.00
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	8,548.46	9,314.97			(55.46)		8,493.00	9,229.86	(29.65)	0.00
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	6,889.88	7,541.56			(42.29)		6,847.59	7,472.29	(26.98)	0.00
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	3,232.33	3,493.55			(20.71)		3,211.62	3,460.70	(12.14)	0.00
FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,778.34	3,009.17			(16.81)		2,761.53	2,981.38	(10.98)	0.00
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	3,738.81	4,040.80			(27.36)		3,711.45	4,000.23	(13.21)	0.00
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	6,379.26	6,933.54			(2,441.91)		3,937.35	4,265.85	(225.78)	0.00
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	45,652.40	53,159.18			(2,227.07)		43,425.33	50,070.97	(861.14)	0.00
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	70,888.16	81,826.93			(1,396.19)		69,491.97	79,985.58	(445.16)	0.00
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	127,636.37	147,329.37			(3,084.52)		124,551.85	143,357.11	(887.74)	0.00
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	32,245.20	32,594.21			(673.74)		31,571.46	31,875.52	(44.95)	0.00
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	46,738.70	48,864.91			(914.32)		45,824.38	47,880.86	(69.73)	0.00
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	379,784.38	435,937.15			(10,769.10)		369,015.28	418,147.02	(7,021.03)	0.00
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	272,631.68	297,363.97			(13,396.55)		259,235.13	281,441.58	(2,525.84)	0.00
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	189,722.45	206,788.90			(5,991.39)		183,731.06	199,355.54	(1,441.97)	0.00
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	42,179.74	43,305.95			(1,465.21)		40,714.53	41,677.63	(163.11)	0.00
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	76,769.28	87,962.09			(41,073.71)		35,695.57	40,236.05	(6,652.33)	0.00
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	124,312.60	133,897.07			(4,245.51)		120,067.09	128,937.44	(714.12)	0.00
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	86,571.79	94,750.67			(1,731.70)		84,840.09	92,206.76	(812.21)	0.00
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	23,731.41	23,890.70			(402.81)		23,328.60	23,475.43	(12.46)	0.00
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	23,795.08	23,954.57			(400.61)		23,394.47	23,541.73	(12.23)	0.00
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	31,889.99	32,293.38			(708.89)		31,181.10	31,533.12	(51.37)	0.00
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	792,992.80	851,973.81			(90,009.66)		702,983.14	739,394.07	(22,570.08)	0.00
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	2,090,428.82	2,240,614.03			(19,880.44)		2,070,548.38	2,251,781.07	(31,047.48)	0.00
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	813,793.57	885,860.25			(6,408.15)		807,385.42	874,480.02	(4,972.08)	0.00
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	111,075.29	119,767.13			(840.24)		110,235.05	117,858.81	(1,068.08)	0.00
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	977,939.47	1,051,793.54			(140,729.41)		837,210.06	902,095.29	(8,968.84)	0.00
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	674,963.79	725,423.91			(196,453.75)		478,510.04	504,662.65	(24,307.51)	0.00
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	46,091.10	49,724.77			(344.09)		45,747.01	48,923.29	(457.39)	0.00
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	616,378.72	660,347.63			(10,609.56)		605,769.16	644,938.23	(4,799.84)	0.00
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	173,335.41	183,809.55			(1,325.29)		172,010.12	181,168.11	(1,316.15)	0.00
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	189,123.42	204,042.13			(1,379.71)		187,743.71	200,772.60	(1,889.82)	0.00
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	51,521.34	55,674.06			(524.58)		50,996.76	54,623.42	(526.06)	0.00
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	391,050.20	420,731.19			(2,812.09)		388,238.11	414,152.11	(3,766.99)	0.00
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	274,018.22	292,886.46			(1,993.53)		272,024.69	286,563.70	(4,329.23)	0.00
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	285,537.12	306,512.35			(2,210.66)		283,326.46	299,051.00	(5,250.69)	0.00
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	242,249.16	261,372.28			(1,790.56)		240,458.60	257,178.66	(2,403.06)	0.00
GNMA	2004 CDEF Single Family	4.49	09/15/05	09/20/35	131,236.32	141,610.04			(1,036.60)		130,199.72	139,258.98	(1,314.46)	0.00
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	340,625.63	365,362.36			(105,470.50)		235,155.13	247,349.75	(12,542.11)	0.00
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	369,923.62	398,336.83			(3,420.11)		366,503.51	391,221.80	(3,694.92)	0.00
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	903,928.85	968,818.87			(9,775.38)		894,153.47	968,429.82	(9,386.33)	0.00
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	192,855.93	204,557.68			(75,988.43)		116,867.50	121,114.12	(7,455.13)	0.00
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	137,844.43	146,193.00			(1,053.48)		136,790.95	144,091.10	(1,048.42)	0.00
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	223,910.15	237,616.59			(1,897.27)		222,012.88	233,154.95	(2,564.37)	0.00
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	683,028.81	733,655.44			(4,828.25)		678,200.56	729,252.45	(425.26)	0.00
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	176,484.84	187,180.70			(1,282.98)		175,201.86	184,572.91	(1,324.81)	0.00
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	229,748.36	247,661.49			(68,097.56)		161,650.80	172,600.25	(6,963.68)	0.00
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	585,227.64	631,551.19			(100,939.14)		484,288.50	515,606.60	(15,005.45)	0.00

**Texas Department of Housing and Community Affairs  
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For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	307,364.65	328,013.46			(2,183.92)		305,180.73	326,847.43	1,017.89	0.00
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	206,683.18	219,227.63			(1,485.04)		205,198.14	217,571.42	(171.17)	0.00
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	317,594.48	340,781.44			(3,227.85)		314,366.63	336,892.45	(661.14)	0.00
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	662,036.68	711,114.49			(4,813.14)		657,223.54	706,657.11	355.76	0.00
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	204,469.64	216,856.65			(1,899.07)		202,570.57	214,752.34	(205.24)	0.00
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	447,434.07	480,729.49			(51,190.14)		396,243.93	425,025.56	(4,513.79)	0.00
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	269,530.11	288,955.43			(1,925.69)		267,604.42	286,927.64	(102.10)	0.00
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	390,595.21	419,190.20			(2,795.96)		387,799.25	415,812.75	(581.49)	0.00
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	361,630.76	388,049.05			(3,484.27)		358,146.49	383,752.89	(811.89)	0.00
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	100,895.56	107,063.83			(755.51)		100,140.05	104,601.59	(1,706.73)	0.00
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	132,890.11	140,992.30			(920.36)		131,969.75	139,057.78	(1,014.16)	0.00
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	543,628.85	585,696.35			(3,732.87)		539,895.98	576,731.65	(5,231.83)	0.00
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	156,070.46	168,297.81			(103,179.70)		52,890.76	56,500.67	(8,617.44)	0.00
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	312,270.12	334,038.13			(2,270.28)		309,999.84	332,008.34	240.49	0.00
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	631,851.98	679,244.81			(51,009.71)		580,842.27	624,184.09	(4,051.01)	0.00
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	369,233.35	394,972.72			(6,102.78)		363,130.57	389,036.44	166.50	0.00
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	153,853.36	163,234.77			(1,053.99)		152,799.37	161,013.53	(1,167.25)	0.00
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	260,805.12	281,998.88			(2,152.40)		258,652.72	277,233.04	(2,613.44)	0.00
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	316,444.89	339,640.59			(145,208.75)		171,236.14	178,001.65	(16,430.19)	0.00
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	129,290.51	139,439.59			(907.43)		128,383.08	137,247.76	(1,284.40)	0.00
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	210,379.81	226,930.30			(1,498.06)		208,881.75	223,336.34	(2,095.90)	0.00
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	83,770.81	90,260.12			(577.31)		83,193.50	88,867.93	(814.88)	0.00
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	71,728.08	77,367.70			(493.35)		71,234.73	76,159.66	(714.69)	0.00
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	258,536.24	278,873.56			(1,813.63)		256,722.61	274,483.63	(2,576.30)	0.00
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	96,978.56	104,608.70			(657.83)		96,320.73	102,984.19	(966.68)	0.00
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	101,338.17	107,473.68			(684.55)		100,653.62	105,169.69	(1,619.44)	0.00
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	165,184.09	178,181.88			(1,154.43)		164,029.66	175,379.95	(1,647.50)	0.00
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	93,595.26	100,967.15			(657.14)		92,938.12	99,369.69	(940.32)	0.00
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	94,930.97	102,409.61			(635.66)		94,295.31	100,821.48	(952.47)	0.00
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	78,831.49	85,043.97			(547.62)		78,283.87	83,703.91	(792.44)	0.00
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	255,489.65	275,626.80			(140,498.68)		114,990.97	122,848.20	(12,279.92)	0.00
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	171,415.52	184,925.38			(1,228.22)		170,187.30	181,971.43	(1,725.73)	0.00
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	274,542.80	295,340.85			(2,255.40)		272,287.40	290,377.03	(2,708.42)	0.00
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	654,350.85	703,052.69			(147,766.86)		506,583.99	538,228.68	(17,057.15)	0.00
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	577,856.98	624,036.44			(5,851.49)		572,005.49	612,438.54	(5,746.41)	0.00
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	168,496.07	181,795.95			(1,609.74)		166,886.33	178,461.62	(1,724.59)	0.00
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	206,700.56	222,323.12			(1,351.11)		205,349.45	218,906.30	(2,065.71)	0.00
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	184,654.98	198,613.52			(1,213.30)		183,441.68	195,552.54	(1,847.68)	0.00
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	357,830.70	384,923.89			(2,302.77)		355,527.93	379,229.85	(3,391.27)	0.00
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	283,467.90	304,905.20			(1,826.54)		281,641.36	300,250.14	(2,828.52)	0.00
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	69,981.20	75,274.67			(447.67)		69,533.53	74,127.59	(699.41)	0.00
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	58,346.07	62,769.14			(343.78)		58,002.29	61,849.67	(575.69)	0.00
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	109,068.70	117,347.92			(651.93)		108,416.77	115,613.70	(1,082.29)	0.00
GNMA	2004 CDEF Single Family	4.49	03/26/08	12/20/37	284,906.91	306,484.26			(1,846.73)		283,060.18	301,837.90	(2,799.63)	0.00
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	119,816.89	130,547.03			(4,192.48)		115,624.41	125,633.90	(720.65)	0.00
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	68,987.75	75,162.89			(725.12)		68,262.63	74,132.75	(305.02)	0.00
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	254,110.98	276,754.64			(1,949.56)		252,161.42	273,769.65	(1,035.43)	0.00
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	110,187.10	120,017.32			(3,090.23)		107,096.87	116,289.72	(637.37)	0.00
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	125,381.22	136,552.53			(1,299.50)		124,081.72	134,711.96	(541.07)	0.00
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	76,389.95	83,253.71			(519.21)		75,870.74	82,445.31	(289.19)	0.00
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	172,857.15	188,305.14			(2,623.92)		170,233.23	184,893.96	(787.26)	0.00
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	151,373.51	164,895.67			(99,435.35)		51,938.16	56,398.66	(9,061.66)	0.00
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	58,994.34	64,249.53			(380.57)		58,613.77	63,642.95	(226.01)	0.00
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	253,879.60	273,933.19			(1,569.72)		252,309.88	271,399.86	(963.61)	0.00
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	1,159.16	1,301.96			(6.42)		1,152.74	1,283.30	(12.24)	0.00



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GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	8,236.26	9,337.58			(45.44)		8,190.82	9,205.31	(86.83)	0.00
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,280.10	1,453.32			(7.40)		1,272.70	1,429.94	(15.98)	0.00
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	7,718.55	8,696.87			(52.13)		7,666.42	8,560.68	(84.06)	0.00
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	8,435.59	9,400.51			(3,596.75)		4,838.84	5,317.14	(486.62)	0.00
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	1,652.59	1,876.32			(8.66)		1,643.93	1,847.12	(20.54)	0.00
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	9,181.92	10,391.57			(49.35)		9,132.57	10,234.42	(107.80)	0.00
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	9,844.73	11,141.51			(1,836.59)		8,008.14	8,904.47	(400.45)	0.00
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	7,902.65	8,796.02			(45.74)		7,856.91	8,642.99	(107.29)	0.00
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	3,315.18	3,729.06			(18.47)		3,296.71	3,670.34	(40.25)	0.00
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	3,109.32	3,529.47			(1,814.51)		1,294.81	1,452.67	(262.29)	0.00
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,633.91	2,893.17			(14.91)		2,619.00	2,762.34	(115.92)	0.00
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	5,050.20	5,547.87			(50.85)		4,999.35	5,376.53	(120.49)	0.00
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	3,856.76	4,338.84			(21.10)		3,835.66	4,270.93	(46.81)	0.00
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	10,923.43	12,217.87			(75.60)		10,847.83	11,904.63	(237.64)	0.00
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	4,043.90	4,540.82			(21.79)		4,022.11	4,469.99	(49.04)	0.00
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	1,928.88	2,149.97			(10.64)		1,918.24	2,110.27	(29.06)	0.00
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,309.92	1,487.26			(6.82)		1,303.10	1,464.17	(16.27)	0.00
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	9,515.13	10,825.30			(3,588.46)		5,926.67	6,626.58	(610.26)	0.00
GNMA	2004 CDEF Single Family	5.38	12/11/07	11/20/37	4,598.76	5,173.53			(24.43)		4,574.33	5,093.64	(55.46)	0.00
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,476.57	1,661.17			(8.03)		1,468.54	1,635.23	(17.91)	0.00
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	751.85	845.65			(21.83)		730.02	812.67	(11.15)	0.00
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,627.18	4,118.27			(19.01)		3,608.17	4,054.30	(44.96)	0.00
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	2,221.66	2,522.50			(11.85)		2,209.81	2,483.07	(27.58)	0.00
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,486.67	1,687.88			(8.25)		1,478.42	1,661.13	(18.50)	0.00
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,232.91	1,372.33			(6.66)		1,226.25	1,347.17	(18.50)	0.00
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,234.83	2,510.45			(30.18)		2,204.65	2,451.25	(29.02)	0.00
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	1,982.89	2,210.25			(10.91)		1,971.98	2,169.48	(29.86)	0.00
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	4,019.55	4,522.40			(21.34)		3,998.21	4,452.39	(48.67)	0.00
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	9,695.37	11,018.28			(1,907.35)		7,788.02	8,730.98	(379.95)	0.00
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	1,539.82	1,757.50			(9.87)		1,529.95	1,727.22	(20.41)	0.00
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	11,601.55	13,021.14			(66.77)		11,534.78	12,889.68	(64.69)	0.00
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	4,002.43	4,494.05			(23.52)		3,978.91	4,427.67	(42.86)	0.00
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	5,756.69	6,529.34			(34.15)		5,722.54	6,422.71	(72.48)	0.00
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	6,953.99	7,863.46			(46.35)		6,907.64	7,728.54	(88.57)	0.00
FNMA	2004 CDEF Single Family	5.13	09/11/07	09/01/37	1,579.81	1,772.54			(8.84)		1,570.97	1,746.89	(16.81)	0.00
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	11,420.51	12,998.00			(71.98)		11,348.53	12,780.52	(145.50)	0.00
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,222.23	1,394.03			(17.81)		1,204.42	1,358.33	(17.89)	0.00
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	6,226.26	7,003.19			(43.50)		6,182.76	6,892.20	(67.49)	0.00
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	4,844.62	5,464.25			(27.04)		4,817.58	5,383.94	(53.27)	0.00
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	9,030.53	10,247.83			(55.92)		8,974.61	10,081.70	(110.21)	0.00
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	11,279.51	12,741.11			(2,183.70)		9,095.81	10,184.12	(373.29)	0.00
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	3,597.68	4,080.37			(20.50)		3,577.18	4,014.83	(45.04)	0.00
FNMA	2004 CDEF Single Family				2,495.20	2,834.23			(2,495.20)				(339.03)	0.00
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	2,228.90	2,525.29			(11.98)		2,216.92	2,485.85	(27.46)	0.00
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,185.70	5,842.54			(29.93)		5,155.77	5,758.26	(54.35)	0.00
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	8,276.75	9,371.59			(45.23)		8,231.52	9,220.40	(105.96)	0.00
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	6,932.78	7,862.13			(38.19)		6,894.59	7,738.63	(85.31)	0.00
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,179.19	2,460.41			(12.39)		2,166.80	2,424.94	(23.08)	0.00
FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,729.17	1,958.19			(9.38)		1,719.79	1,926.87	(21.94)	0.00
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,641.29	4,119.61			(22.73)		3,618.56	4,056.98	(39.90)	0.00
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,446.38	2,750.38			(14.17)		2,432.21	2,709.86	(26.35)	0.00
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,409.22	1,601.44			(9.39)		1,399.83	1,574.48	(17.57)	0.00
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	8,052.63	9,188.70			(48.37)		8,004.26	9,034.58	(105.75)	0.00
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,597.01	2,920.51			(14.16)		2,582.85	2,878.76	(27.59)	0.00
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,250.67	3,668.32			(27.07)		3,223.60	3,605.70	(35.55)	0.00



**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	7,311.60	8,144.82			(76.35)		7,235.25	7,958.60	(109.87)	0.00
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,124.08	2,409.98			(11.61)		2,112.47	2,372.04	(26.33)	0.00
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	3,371.41	3,805.31			(27.06)		3,344.35	3,735.62	(42.63)	0.00
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	2,104.37	2,356.22			(13.05)		2,091.32	2,320.72	(22.45)	0.00
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,805.01	4,295.98			(25.82)		3,779.19	4,223.11	(47.05)	0.00
FNMA	2005 BCD Single Family	5.63	08/23/06	08/01/36	2,028.87	2,303.84			(14.29)		2,014.58	2,262.57	(26.98)	0.00
FNMA	2005 BCD Single Family				2,001.59	2,241.18			(2,001.59)				(239.59)	0.00
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	5,125.67	5,785.39			(32.72)		5,092.95	5,689.14	(63.53)	0.00
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	1,179.10	1,338.89			(7.20)		1,171.90	1,316.17	(15.52)	0.00
FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	6,090.01	6,824.65			(2,935.65)		3,154.36	3,499.93	(389.07)	0.00
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	6,184.39	6,981.99			(78.62)		6,105.77	6,821.92	(81.45)	0.00
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	2,218.91	2,520.86			(13.39)		2,205.52	2,478.21	(29.26)	0.00
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	6,610.96	7,462.19			(42.20)		6,568.76	7,336.85	(83.14)	0.00
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	2,140.17	2,394.09			(13.97)		2,126.20	2,357.09	(23.03)	0.00
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	1,959.07	2,211.04			(12.08)		1,946.99	2,174.52	(24.44)	0.00
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	3,023.21	3,411.42			(19.26)		3,003.95	3,354.11	(38.05)	0.00
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	1,349.07	1,532.42			(7.70)		1,341.37	1,506.86	(17.86)	0.00
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	8,581.29	9,605.12			(201.35)		8,379.94	9,346.21	(57.56)	0.00
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	5,406.87	6,104.26			(64.51)		5,342.36	5,969.41	(70.34)	0.00
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	6,194.83	6,991.18			(53.00)		6,141.83	6,858.09	(80.09)	0.00
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	6,705.35	7,571.04			(40.19)		6,665.16	7,447.89	(82.96)	0.00
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,555.99	1,767.74			(19.49)		1,536.50	1,726.50	(21.75)	0.00
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	945.83	1,058.55			(5.86)		939.97	1,042.51	(10.18)	0.00
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	9,945.62	11,255.41			(5,218.60)		4,727.02	5,276.64	(760.17)	0.00
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,480.17	3,953.49			(23.48)		3,456.69	3,882.74	(47.27)	0.00
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	4,861.63	5,439.45			(31.31)		4,830.32	5,355.32	(52.82)	0.00
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	8,047.49	9,091.31			(52.18)		7,995.31	8,939.08	(100.05)	0.00
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	1,386.49	1,574.31			(7.91)		1,378.58	1,548.21	(18.19)	0.00
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	855.38	957.52			(12.63)		842.75	935.00	(9.89)	0.00
FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,707.65	3,055.02			(16.59)		2,691.06	3,005.10	(33.33)	0.00
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,052.25	2,298.72			(12.61)		2,039.64	2,264.13	(21.98)	0.00
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,233.51	7,039.55			(37.07)		6,196.44	6,925.94	(76.54)	0.00
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	2,478.58	2,814.67			(1,804.86)		673.72	756.70	(253.11)	0.00
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	1,541.13	1,725.58			(21.33)		1,519.80	1,686.59	(17.66)	0.00
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	3,579.49	4,041.16			(24.21)		3,555.28	3,973.05	(43.90)	0.00
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	4,645.98	5,276.51			(41.48)		4,604.50	5,170.77	(64.26)	0.00
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	991.86	1,109.75			(7.01)		984.85	1,091.99	(10.75)	0.00
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	9,648.58	10,903.94			(227.22)		9,421.36	10,557.93	(118.79)	0.00
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	3,757.92	4,268.05			(23.14)		3,734.78	4,195.08	(49.83)	0.00
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,534.55	5,072.51			(27.47)		4,507.08	4,997.29	(47.75)	0.00
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	11,511.24	12,983.04			(68.58)		11,442.66	12,841.88	(72.58)	0.00
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	3,748.19	4,256.81			(1,527.81)		2,220.38	2,493.70	(235.30)	0.00
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,109.49	1,242.72			(6.74)		1,102.75	1,224.30	(11.68)	0.00
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	1,174.44	1,325.43			(31.44)		1,143.00	1,276.23	(17.76)	0.00
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	2,182.65	2,479.18			(99.58)		2,083.07	2,339.69	(39.91)	0.00
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	4,474.07	5,008.00			(28.09)		4,445.98	4,933.33	(46.58)	0.00
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	2,948.92	3,334.16			(20.78)		2,928.14	3,276.58	(36.80)	0.00
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	2,142.91	2,436.03			(12.31)		2,130.60	2,395.64	(28.08)	0.00
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	102,757.85	117,807.98			(2,300.75)		100,457.10	114,184.66	(1,322.57)	0.00
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	98,394.51	114,441.88			(1,604.20)		96,790.31	111,645.40	(1,192.28)	0.00
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	57,355.64	67,078.98			(1,169.72)		56,185.92	65,160.13	(749.13)	0.00
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	81,362.07	95,531.31			(35,417.03)		45,945.04	53,490.71	(6,623.57)	0.00
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	53,711.35	61,481.49			(981.86)		52,729.49	59,843.38	(665.25)	0.00
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	15,667.18	17,892.27			(1,333.10)		14,334.08	16,232.40	(326.77)	0.00
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	75,032.86	85,842.63			(1,803.05)		73,229.81	83,087.44	(952.14)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	64,802.63	74,126.31			(1,253.90)		63,548.73	72,080.40	(792.01)	0.00
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	35,963.70	41,119.83			(546.71)		35,416.99	40,150.84	(422.28)	0.00
FNMA	2005 BCD Single Family	6.15	09/01/97	07/01/27	40,642.37	47,690.14			(785.24)		39,857.13	46,614.50	(290.40)	0.00
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	435,856.46	502,884.03			(8,709.12)		427,147.34	487,301.72	(6,873.19)	0.00
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	76,877.81	88,257.81			(1,292.60)		75,585.21	85,630.68	(1,334.53)	0.00
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	270,425.45	309,981.15			(6,201.65)		264,223.80	299,892.53	(3,886.97)	0.00
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	88,708.18	101,844.57			(1,574.20)		87,133.98	98,716.21	(1,554.16)	0.00
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	314,549.09	360,851.97			(9,052.57)		305,496.52	346,509.41	(5,289.99)	0.00
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	113,293.73	130,049.72			(3,291.88)		110,001.85	124,607.14	(2,150.70)	0.00
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	432,377.91	498,848.03			(19,396.19)		412,981.72	470,970.47	(8,481.37)	0.00
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	164,998.14	189,399.55			(2,961.51)		162,036.63	183,550.32	(2,887.72)	0.00
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	454,608.92	517,478.97			(8,405.71)		446,203.21	504,465.89	(4,607.37)	0.00
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	290,249.70	331,436.83			(8,386.61)		281,863.09	316,609.31	(6,440.91)	0.00
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	135,125.58	154,555.04			(3,118.04)		132,007.54	149,124.94	(2,312.06)	0.00
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	51,628.04	59,084.86			(1,940.70)		49,687.34	56,142.02	(1,002.14)	0.00
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	399,176.43	454,660.00			(12,704.92)		386,471.51	438,228.50	(3,726.58)	0.00
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	33,575.01	38,372.89			(557.19)		33,017.82	37,304.77	(510.93)	0.00
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	329,461.17	378,626.39			(6,145.58)		323,315.59	367,407.87	(5,072.94)	0.00
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	107,588.69	123,064.85			(2,889.62)		104,699.07	118,380.09	(1,795.14)	0.00
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	139,174.73	159,449.74			(3,018.34)		136,156.39	153,942.94	(2,488.46)	0.00
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	174,981.17	200,274.15			(2,945.30)		172,035.87	194,321.69	(3,007.16)	0.00
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	93,405.72	106,689.93			(1,497.46)		91,908.26	103,770.91	(1,421.56)	0.00
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	60,051.28	68,722.08			(944.36)		59,106.92	66,754.80	(1,022.92)	0.00
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	68,178.91	78,170.55			(1,369.85)		66,809.06	75,713.14	(1,087.56)	0.00
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	108,835.19	124,328.40			(7,701.35)		101,133.84	114,056.94	(2,570.11)	0.00
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	67,281.07	76,991.73			(857.00)		66,424.07	75,013.34	(1,121.39)	0.00
GNMA	2005 BCD Single Family	6.15	03/01/98	01/20/28	39,178.56	44,818.71			(796.61)		38,381.95	43,331.70	(690.40)	0.00
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	30,392.41	34,768.31			(560.19)		29,832.22	33,680.28	(527.84)	0.00
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	88,029.50	100,722.48			(1,185.40)		86,844.10	98,064.36	(1,472.72)	0.00
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	145,737.28	166,754.08			(2,032.75)		143,704.53	162,271.18	(2,450.15)	0.00
<b>2005 BCD Single Family Total</b>					6,525,804.02	7,402,625.27	0.47	(81,552.88)	(219,431.95)	-	6,224,819.66	6,997,237.03	(104,403.88)	0.00
Repo Agmt	2006 ABCDE Single Family	0.09	08/31/15	09/01/15	1,874.89	1,874.89	0.19				1,875.08	1,875.08	-	0.00
GIC's	2006 ABCDE Single Family	4.73	06/28/06	08/31/37	2,874,590.50	2,874,590.50		(2,741,716.94)			132,873.56	132,873.56	-	0.00
Repo Agmt	2006 ABCDE Single Family	0.09	08/31/15	09/01/15	2,127,378.63	2,127,378.63	3,672,822.92				5,800,201.55	5,800,201.55	-	0.00
FNMA	2006 ABCDE Single Family	6.25	04/15/97	03/01/27	107,046.57	122,606.84			(38,495.65)		68,550.92	77,982.83	(6,128.36)	0.00
FNMA	2006 ABCDE Single Family	6.25	05/29/97	05/01/27	79,101.46	90,571.18			(2,842.01)		76,259.45	86,725.31	(1,003.86)	0.00
FNMA	2006 ABCDE Single Family	6.25	06/26/97	05/01/27	132,889.62	152,238.33			(2,893.20)		129,996.42	147,904.70	(1,440.43)	0.00
FNMA	2006 ABCDE Single Family	6.25	08/18/97	06/01/27	55,206.04	65,194.50			(1,361.95)		53,844.09	63,162.37	(670.18)	0.00
FNMA	2006 ABCDE Single Family	6.25	09/29/97	08/01/27	27,130.72	31,854.97			(1,145.78)		25,984.94	30,051.56	(657.63)	0.00
FNMA	2006 ABCDE Single Family	6.25	01/29/98	11/01/27	49,985.03	57,470.82			(3,335.94)		46,649.09	53,267.71	(867.17)	0.00
GNMA	2006 ABCDE Single Family	6.25	03/18/97	02/20/27	835,981.74	980,088.30			(16,821.87)		819,159.87	953,313.72	(9,952.71)	0.00
GNMA	2006 ABCDE Single Family	6.25	04/15/97	04/20/27	377,846.99	430,991.12			(45,293.68)		332,553.31	374,242.15	(11,455.29)	0.00
GNMA	2006 ABCDE Single Family	6.45	04/29/97	04/20/27	161,051.37	184,434.43			(58,054.21)		102,997.16	117,337.46	(9,042.76)	0.00
GNMA	2006 ABCDE Single Family	6.25	04/29/97	04/20/27	228,912.55	261,894.20			(3,779.72)		225,132.83	255,332.08	(2,782.40)	0.00
GNMA	2006 ABCDE Single Family	6.25	05/15/97	05/20/27	226,696.30	259,444.79			(3,602.37)		223,093.93	253,024.16	(2,818.26)	0.00
GNMA	2006 ABCDE Single Family	6.45	05/29/97	05/20/27	45,202.29	51,767.50			(747.89)		44,454.40	50,722.93	(296.68)	0.00
GNMA	2006 ABCDE Single Family	6.25	06/17/97	06/20/27	511,053.35	592,321.08			(8,957.03)		502,096.32	577,295.31	(6,068.74)	0.00
GNMA	2006 ABCDE Single Family	6.25	06/26/97	06/20/27	136,314.92	156,016.59			(1,893.83)		134,421.09	152,317.98	(1,804.78)	0.00
GNMA	2006 ABCDE Single Family	6.45	07/15/97	05/20/27	149,532.70	171,252.32			(3,882.40)		145,650.30	166,189.91	(1,180.01)	0.00
GNMA	2006 ABCDE Single Family	6.25	07/15/97	06/20/27	169,890.37	194,420.82			(3,997.59)		165,892.78	187,954.84	(2,468.39)	0.00
GNMA	2006 ABCDE Single Family	6.25	07/30/97	07/20/27	208,487.50	238,607.65			(3,950.10)		204,537.40	231,980.15	(2,677.40)	0.00
GNMA	2006 ABCDE Single Family	6.25	08/18/97	07/20/27	363,842.64	413,925.60			(6,751.91)		357,090.73	405,230.16	(1,943.53)	0.00
GNMA	2006 ABCDE Single Family	6.25	08/28/97	08/20/27	396,342.26	455,084.09			(6,953.18)		389,389.08	444,203.33	(3,927.58)	0.00
GNMA	2006 ABCDE Single Family	6.45	08/28/97	08/20/27	161,009.62	184,397.89			(2,238.84)		158,770.78	181,165.41	(993.64)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	6.25	09/29/97	09/20/27	127,507.15	145,919.14			(3,458.85)		124,048.30	140,547.92	(1,912.37)	0.00
GNMA	2006 ABCDE Single Family	6.25	10/15/97	09/20/27	120,892.68	138,349.62			(1,738.99)		119,153.69	135,004.74	(1,605.89)	0.00
GNMA	2006 ABCDE Single Family	6.45	10/15/97	08/20/27	47,037.67	53,870.81			(754.63)		46,283.04	52,810.77	(305.41)	0.00
GNMA	2006 ABCDE Single Family	6.25	10/30/97	10/20/27	187,691.05	214,776.71			(3,748.03)		183,943.02	208,392.70	(2,635.98)	0.00
GNMA	2006 ABCDE Single Family	6.25	11/17/97	10/20/27	150,065.70	171,745.65			(2,280.03)		147,785.67	167,452.94	(2,012.68)	0.00
GNMA	2006 ABCDE Single Family	6.25	11/25/97	11/20/27	187,165.49	214,203.37			(2,802.35)		184,363.14	208,898.15	(2,502.87)	0.00
GNMA	2006 ABCDE Single Family	6.25	12/17/97	11/20/27	254,590.64	290,874.95			(5,820.37)		248,770.27	282,078.17	(2,976.41)	0.00
GNMA	2006 ABCDE Single Family	6.25	01/29/98	01/20/28	518,278.04	605,654.50			(10,811.97)		507,466.07	588,315.55	(6,526.98)	0.00
GNMA	2006 ABCDE Single Family	6.45	02/12/98	12/20/27	31,107.22	35,611.56			(694.00)		30,413.22	34,689.03	(228.53)	0.00
GNMA	2006 ABCDE Single Family	6.45	04/16/98	02/20/28	158,421.77	181,413.84			(40,172.14)		118,249.63	134,704.38	(6,537.32)	0.00
GNMA	2006 ABCDE Single Family	6.25	04/29/98	04/20/28	215,479.39	246,601.16			(3,748.62)		211,730.77	240,132.42	(2,720.12)	0.00
GNMA	2006 ABCDE Single Family	6.25	07/06/98	05/20/28	66,693.51	76,345.79			(825.96)		65,867.55	74,647.43	(872.40)	0.00
GNMA	2006 ABCDE Single Family	6.45	08/13/98	06/20/28	85,417.72	97,829.78			(1,613.11)		83,804.61	95,627.77	(588.90)	0.00
GNMA	2006 ABCDE Single Family	6.25	08/27/98	07/20/28	116,815.28	133,711.46			(3,201.81)		113,613.47	128,750.21	(1,789.44)	0.00
GNMA	2006 ABCDE Single Family	6.25	09/24/98	08/20/28	49,136.44	56,151.10			(584.82)		48,551.62	55,024.95	(541.33)	0.00
GNMA	2006 ABCDE Single Family	6.25	10/01/98	08/20/28	47,018.72	53,808.71			(1,588.66)		45,430.06	51,474.54	(745.51)	0.00
GNMA	2006 ABCDE Single Family	6.25	10/29/98	09/20/28	11,121.33	12,483.83			(3,568.45)		7,552.88	8,378.43	(536.95)	0.00
GNMA	2006 ABCDE Single Family	6.45	12/15/98	09/20/28	57,048.31	65,334.63			(1,338.22)		55,710.09	63,566.38	(430.03)	0.00
GNMA	2006 ABCDE Single Family	6.25	12/29/98	10/20/28	358,168.58	411,951.19			(4,984.79)		353,183.79	402,950.95	(4,015.45)	0.00
GNMA	2006 ABCDE Single Family	6.45	01/28/99	11/20/28	29,178.66	33,422.99			(364.96)		28,813.70	32,883.35	(174.68)	0.00
GNMA	2006 ABCDE Single Family	5.45	03/18/99	02/20/29	122,591.70	137,012.12			(1,884.60)		120,707.10	133,648.06	(1,479.46)	0.00
GNMA	2006 ABCDE Single Family	5.45	06/24/99	05/20/29	270,803.04	302,627.81			(7,089.72)		263,713.32	292,236.56	(3,301.53)	0.00
GNMA	2006 ABCDE Single Family	5.45	07/29/99	06/20/29	100,119.88	111,901.01			(47,811.49)		52,308.39	57,844.21	(6,245.31)	0.00
GNMA	2006 ABCDE Single Family	5.45	10/14/99	08/20/29	87,652.39	97,941.96			(1,473.83)		86,178.56	95,399.71	(1,068.42)	0.00
GNMA	2006 ABCDE Single Family	5.45	08/26/99	07/20/29	134,591.21	150,386.78			(2,843.63)		131,747.58	145,843.20	(1,699.95)	0.00
GNMA	2006 ABCDE Single Family	6.25	10/20/99	07/20/29	83,372.45	95,429.78			(946.46)		82,425.99	93,406.78	(1,076.54)	0.00
GNMA	2006 ABCDE Single Family	6.25	11/23/99	10/20/29	36,579.69	41,877.16			(388.48)		36,191.21	41,018.75	(469.93)	0.00
GNMA	2006 ABCDE Single Family	5.45	12/01/99	10/20/29	47,975.40	53,612.48			(578.02)		47,397.38	52,474.08	(560.38)	0.00
GNMA	2006 ABCDE Single Family	5.45	01/27/00	12/20/29	494,908.56	557,222.54			(8,006.93)		486,901.63	543,333.56	(5,882.05)	0.00
GNMA	2006 ABCDE Single Family	6.25	01/27/00	12/20/29	126,050.25	144,302.38			(1,688.49)		124,361.76	140,946.70	(1,667.19)	0.00
FNMA	2006 ABCDE Single Family	5.45	01/28/00	07/01/29	78,496.42	88,831.23			(1,043.54)		77,452.88	86,699.95	(1,087.74)	0.00
FNMA	2006 ABCDE Single Family	6.25	01/28/00	09/01/29	75,190.64	88,809.92			(1,082.08)		74,108.56	86,944.16	(783.68)	0.00
GNMA	2006 ABCDE Single Family	5.13	08/10/06	07/20/36	130,860.24	145,767.45			(798.34)		130,061.90	142,995.80	(1,973.31)	0.00
GNMA	2006 ABCDE Single Family	5.38	08/16/06	08/20/36	163,941.16	184,261.66			(983.90)		162,957.26	181,288.32	(1,989.44)	0.00
GNMA	2006 ABCDE Single Family	5.38	08/23/06	08/20/36	186,975.87	210,171.66			(110,594.03)		76,381.84	84,865.90	(14,711.73)	0.00
GNMA	2006 ABCDE Single Family	5.13	08/23/06	08/01/36	546,998.69	611,321.68			(3,451.65)		543,547.04	596,078.78	(11,791.25)	0.00
GNMA	2006 ABCDE Single Family	5.38	09/06/06	08/20/36	846,826.89	950,457.44			(5,189.55)		841,637.34	949,546.40	(4,278.51)	0.00
GNMA	2006 ABCDE Single Family	5.63	09/06/06	09/20/36	184,047.94	208,127.95			(6,473.62)		177,574.32	196,641.67	(5,012.66)	0.00
GNMA	2006 ABCDE Single Family	5.13	09/06/06	08/20/36	780,359.87	877,968.41			(101,151.56)		679,208.31	745,739.68	(31,077.17)	0.00
GNMA	2006 ABCDE Single Family	5.38	09/12/06	09/20/36	465,893.44	522,909.89			(3,075.38)		462,818.06	518,274.07	(1,560.44)	0.00
GNMA	2006 ABCDE Single Family	5.13	09/12/06	09/20/36	583,529.70	658,790.25			(3,779.18)		579,750.52	643,787.98	(11,223.09)	0.00
GNMA	2006 ABCDE Single Family	5.63	09/12/06	09/20/36	107,724.21	122,205.50			(681.86)		107,042.35	120,175.98	(1,347.66)	0.00
GNMA	2006 ABCDE Single Family	5.38	09/20/06	09/20/36	800,167.77	908,328.18			(5,177.57)		794,990.20	892,753.01	(10,397.60)	0.00
GNMA	2006 ABCDE Single Family	5.13	09/20/06	09/20/36	1,302,905.47	1,455,179.41			(7,942.23)		1,294,963.24	1,450,488.72	(3,251.54)	0.00
GNMA	2006 ABCDE Single Family	5.63	09/20/06	09/20/36	155,433.20	176,311.83			(916.04)		154,517.16	173,464.20	(1,931.59)	0.00
GNMA	2006 ABCDE Single Family	5.13	09/26/06	09/20/36	600,577.18	678,061.51			(4,158.73)		596,418.45	664,017.38	(9,885.40)	0.00
GNMA	2006 ABCDE Single Family	5.38	09/26/06	09/20/36	745,011.66	845,359.30			(9,906.24)		735,105.42	825,093.07	(10,359.99)	0.00
GNMA	2006 ABCDE Single Family	5.38	10/05/06	10/20/36	755,323.85	847,790.85			(4,579.99)		750,743.86	846,587.60	(3,376.74)	0.00
GNMA	2006 ABCDE Single Family	5.63	10/17/06	10/20/36	225,934.30	256,301.90			(3,644.60)		222,289.70	245,805.33	(6,851.97)	0.00
GNMA	2006 ABCDE Single Family	5.13	10/05/06	10/20/36	818,566.96	912,256.15			(106,394.67)		712,172.29	776,806.48	(29,055.00)	0.00
GNMA	2006 ABCDE Single Family	5.38	10/17/06	10/20/36	825,802.33	942,475.90			(5,970.00)		819,832.33	924,959.26	(11,546.64)	0.00
GNMA	2006 ABCDE Single Family	5.13	10/17/06	10/20/36	644,010.69	716,318.51			(117,375.82)		526,634.87	578,258.32	(20,684.37)	0.00
GNMA	2006 ABCDE Single Family	5.63	10/24/06	10/20/36	333,864.34	377,744.09			(2,148.26)		331,716.08	372,053.27	(3,542.56)	0.00
GNMA	2006 ABCDE Single Family	5.38	10/24/06	10/20/36	801,049.90	914,150.17			(5,299.09)		795,750.81	897,778.25	(11,072.83)	0.00
GNMA	2006 ABCDE Single Family	5.13	10/24/06	10/20/36	415,637.46	462,302.25			(2,652.86)		412,984.60	457,071.23	(2,578.16)	0.00



**Texas Department of Housing and Community Affairs  
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For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.38	07/03/07	05/20/37	160,434.00	180,386.81			(53,879.92)		106,554.08	118,428.53	(8,078.36)	0.00
GNMA	2006 ABCDE Single Family	5.13	07/03/07	06/20/37	242,442.31	266,195.43			(1,378.79)		241,063.52	259,239.44	(5,577.20)	0.00
GNMA	2006 ABCDE Single Family	5.38	07/17/07	06/20/37	200,736.15	225,705.62			(1,118.80)		199,617.35	222,163.26	(2,423.56)	0.00
GNMA	2006 ABCDE Single Family	5.63	11/21/07	10/20/37	58,537.33	66,459.06			(338.42)		58,198.91	65,389.89	(730.75)	0.00
GNMA	2006 ABCDE Single Family	5.38	09/25/07	09/20/37	352,961.52	397,698.90			(2,383.75)		350,577.77	391,471.14	(3,844.01)	0.00
GNMA	2006 ABCDE Single Family	5.13	09/25/07	09/20/37	407,110.21	453,678.76			(173,583.04)		233,527.17	256,610.95	(23,484.77)	0.00
GNMA	2006 ABCDE Single Family	5.63	09/25/07	08/20/37	75,572.37	85,802.19			(396.12)		75,176.25	84,466.99	(939.08)	0.00
GNMA	2006 ABCDE Single Family	5.38	10/09/07	09/20/37	419,878.69	475,195.83			(2,256.71)		417,621.98	468,009.40	(4,929.72)	0.00
GNMA	2006 ABCDE Single Family	5.38	08/23/07	08/20/37	450,189.73	509,489.68			(83,985.12)		366,204.61	407,192.03	(18,312.53)	0.00
GNMA	2006 ABCDE Single Family	5.13	08/23/07	07/20/37	381,387.46	424,505.69			(2,207.77)		379,179.69	417,120.29	(5,177.63)	0.00
GNMA	2006 ABCDE Single Family	5.38	09/11/07	09/20/37	151,600.45	170,525.93			(845.20)		150,755.25	167,840.95	(1,839.78)	0.00
GNMA	2006 ABCDE Single Family	5.63	09/11/07	08/20/37	142,186.96	161,399.26			(82,975.58)		59,211.38	66,429.14	(11,994.54)	0.00
GNMA	2006 ABCDE Single Family	5.13	09/11/07	08/20/37	127,118.45	139,627.36			(719.79)		126,398.66	133,313.67	(5,593.90)	0.00
GNMA	2006 ABCDE Single Family	5.13	12/11/07	11/20/37	243,730.26	267,746.07			(2,454.44)		241,275.82	259,477.13	(5,814.50)	0.00
GNMA	2006 ABCDE Single Family	5.38	10/25/07	10/20/37	176,366.58	198,410.61			(964.83)		175,401.75	195,305.32	(2,140.46)	0.00
GNMA	2006 ABCDE Single Family	5.13	10/25/07	10/20/37	527,176.54	589,647.95			(3,649.10)		523,527.44	574,530.62	(11,468.23)	0.00
GNMA	2006 ABCDE Single Family	5.38	11/08/07	10/20/37	184,922.87	207,646.86			(996.49)		183,926.38	204,408.04	(2,242.33)	0.00
GNMA	2006 ABCDE Single Family	5.13	11/08/07	10/20/37	93,090.17	103,760.06			(513.86)		92,576.31	101,843.91	(1,402.29)	0.00
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	59,900.36	68,010.97			(312.46)		59,587.90	66,954.88	(743.63)	0.00
GNMA	2006 ABCDE Single Family	5.63	12/28/07	12/20/37	435,117.35	495,029.69			(164,096.33)		271,021.02	303,026.60	(27,906.76)	0.00
GNMA	2006 ABCDE Single Family	5.38	12/11/07	11/20/37	210,296.78	236,580.22			(1,117.29)		209,179.49	232,927.01	(2,535.92)	0.00
GNMA	2006 ABCDE Single Family	5.38	12/20/07	11/20/37	67,524.43	75,963.67			(367.50)		67,156.93	74,777.51	(818.66)	0.00
GNMA	2006 ABCDE Single Family	5.38	01/16/08	12/20/37	34,382.28	38,670.50			(998.78)		33,383.50	37,162.36	(509.36)	0.00
GNMA	2006 ABCDE Single Family	5.63	01/30/08	12/20/37	165,870.23	188,324.32			(869.13)		165,001.10	185,398.79	(2,056.40)	0.00
GNMA	2006 ABCDE Single Family	5.63	02/13/08	01/20/38	101,596.71	115,351.29			(541.34)		101,055.37	113,548.22	(1,261.73)	0.00
GNMA	2006 ABCDE Single Family	5.63	02/19/08	01/20/38	67,983.27	77,184.82			(377.48)		67,605.79	75,961.87	(845.47)	0.00
GNMA	2006 ABCDE Single Family	5.13	02/27/08	02/20/38	59,409.69	66,229.98			(319.23)		59,090.46	65,015.91	(894.84)	0.00
GNMA	2006 ABCDE Single Family	5.38	02/27/08	02/20/38	102,040.85	114,800.38			(1,375.85)		100,665.00	112,093.12	(1,313.41)	0.00
GNMA	2006 ABCDE Single Family	5.13	03/20/08	10/20/37	95,695.38	106,669.12			(526.98)		95,168.40	104,701.28	(1,440.86)	0.00
GNMA	2006 ABCDE Single Family	5.38	03/27/08	03/20/38	183,810.08	206,804.72			(975.61)		182,834.47	203,603.10	(2,226.01)	0.00
GNMA	2006 ABCDE Single Family	5.38	04/24/08	04/20/38	108,373.53	121,941.39			(582.09)		107,791.44	120,043.81	(1,315.49)	0.00
GNMA	2006 ABCDE Single Family	5.13	04/24/08	04/20/38	182,111.67	203,023.69			(970.58)		181,141.09	199,310.75	(2,742.36)	0.00
GNMA	2006 ABCDE Single Family	5.63	04/22/08	03/20/38	103,884.01	117,952.82			(592.20)		103,291.81	116,066.63	(1,293.99)	0.00
GNMA	2006 ABCDE Single Family	5.13	05/07/08	04/20/38	252,291.43	281,232.28			(1,395.11)		250,896.32	276,068.48	(3,768.69)	0.00
GNMA	2006 ABCDE Single Family	5.63	05/07/08	04/20/38	90,274.59	102,503.41			(460.97)		89,813.62	100,924.58	(1,117.86)	0.00
GNMA	2006 ABCDE Single Family	5.38	05/14/08	04/20/38	183,683.60	206,672.44			(991.90)		182,691.70	203,453.98	(2,226.56)	0.00
GNMA	2006 ABCDE Single Family	5.13	05/21/08	05/20/38	105,703.23	115,984.21			(581.07)		105,122.16	110,909.06	(4,494.08)	0.00
GNMA	2006 ABCDE Single Family	5.13	06/11/08	05/20/38	94,447.83	105,285.03			(846.03)		93,601.80	102,987.09	(1,451.91)	0.00
GNMA	2006 ABCDE Single Family	5.63	07/09/08	06/20/38	85,112.79	96,649.93			(815.90)		84,296.89	94,731.91	(1,102.12)	0.00
GNMA	2006 ABCDE Single Family	5.38	07/09/08	03/20/38	89,283.33	100,460.57			(460.53)		88,822.80	98,920.96	(1,079.08)	0.00
GNMA	2006 ABCDE Single Family	5.63	06/18/08	03/20/38	25,836.70	29,339.23			(137.31)		25,699.39	28,881.05	(320.87)	0.00
GNMA	2006 ABCDE Single Family	5.63	06/25/08	05/20/38	92,818.92	105,404.13			(465.97)		92,352.95	103,791.54	(1,146.62)	0.00
GNMA	2006 ABCDE Single Family	5.38	06/25/08	05/20/38	108,714.43	122,325.82			(558.30)		108,156.13	120,452.91	(1,314.61)	0.00
GNMA	2006 ABCDE Single Family	5.38	07/23/08	06/20/38	185,527.26	208,768.03			(970.88)		184,556.38	205,555.22	(2,241.93)	0.00
GNMA	2006 ABCDE Single Family	5.13	08/27/08	08/20/38	79,856.21	89,049.67			(417.61)		79,438.60	87,430.94	(1,201.12)	0.00
GNMA	2006 ABCDE Single Family	5.63	08/13/08	07/20/38	67,700.64	76,872.93			(329.60)		67,371.04	75,711.66	(831.67)	0.00
GNMA	2006 ABCDE Single Family	5.13	09/24/08	08/20/38	111,341.15	124,139.86			(585.99)		110,755.16	121,882.10	(1,671.77)	0.00
GNMA	2006 ABCDE Single Family	5.38	09/24/08	09/20/38	97,552.69	109,791.39			(493.42)		97,059.27	108,119.91	(1,178.06)	0.00
GNMA	2006 ABCDE Single Family	5.13	11/12/08	10/20/38	132,712.44	147,981.63			(698.86)		132,013.58	145,288.55	(1,994.22)	0.00
GNMA	2006 ABCDE Single Family	5.13	11/25/08	09/20/38	122,960.41	137,100.71			(154.53)		122,214.88	134,501.24	(1,853.94)	0.00
GNMA	2006 ABCDE Single Family	5.38	11/25/08	11/20/38	255,100.45	287,108.59			(1,255.74)		253,844.71	282,809.53	(3,043.32)	0.00
GNMA	2006 ABCDE Single Family	5.13	12/10/08	11/20/38	120,583.62	134,459.11			(611.37)		119,972.25	132,042.92	(1,804.82)	0.00
GNMA	2006 ABCDE Single Family	5.38	12/17/08	11/20/38	183,470.38	206,485.62			(1,012.72)		182,457.66	203,249.30	(2,223.60)	0.00
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	106,702.27	119,546.48			(3,210.32)		103,491.95	114,561.14	(1,775.02)	0.00
GNMA	2006 ABCDE Single Family	5.25	12/17/08	12/20/38	114,677.88	128,476.31			(589.60)		114,088.28	126,332.25	(1,554.46)	0.00

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.25	12/23/08	12/20/38	255,637.51	286,401.03			(1,329.08)		254,308.43	281,633.12	(3,438.83)	0.00
GNMA	2006 ABCDE Single Family	5.13	12/30/08	12/20/38	74,960.71	83,586.17			(377.81)		74,582.90	82,085.09	(1,123.27)	0.00
GNMA	2006 ABCDE Single Family	5.25	12/30/08	12/20/38	86,379.26	96,764.28			(439.82)		85,939.44	95,155.72	(1,168.74)	0.00
FNMA	2006 ABCDE Single Family	5.38	08/09/06	08/01/36	154,172.00	174,013.17			(1,237.26)		152,934.74	170,826.08	(1,949.83)	0.00
FNMA	2006 ABCDE Single Family	5.13	08/10/06	07/01/36	101,526.29	113,583.58			(630.61)		100,895.68	111,871.98	(1,080.99)	0.00
FNMA	2006 ABCDE Single Family	5.38	08/23/06	08/01/36	174,002.50	196,450.91			(1,180.75)		172,821.75	193,118.65	(2,151.51)	0.00
FNMA	2006 ABCDE Single Family	5.63	08/23/06	08/01/36	92,779.12	105,352.14			(653.31)		92,125.81	103,465.07	(1,233.76)	0.00
FNMA	2006 ABCDE Single Family				96,567.38	108,037.56			(96,567.38)				(11,470.18)	0.00
FNMA	2006 ABCDE Single Family	5.38	09/06/06	09/01/36	234,391.52	264,560.09			(1,496.32)		232,895.20	260,158.37	(2,905.40)	0.00
FNMA	2006 ABCDE Single Family	5.63	09/06/06	08/01/36	53,918.86	61,225.94			(329.17)		53,589.69	60,187.06	(709.71)	0.00
FNMA	2006 ABCDE Single Family	5.13	09/12/06	09/01/36	293,909.73	329,365.09			(141,677.53)		152,232.20	168,910.36	(18,777.20)	0.00
FNMA	2006 ABCDE Single Family	5.38	09/12/06	09/01/36	282,802.30	319,279.14			(3,595.24)		279,207.06	311,959.50	(3,724.40)	0.00
FNMA	2006 ABCDE Single Family	5.63	09/20/06	09/01/36	101,472.76	115,276.32			(612.38)		100,860.38	113,325.80	(1,338.14)	0.00
FNMA	2006 ABCDE Single Family	5.38	09/20/06	09/01/36	302,313.44	341,238.13			(1,929.92)		300,383.52	335,506.52	(3,801.69)	0.00
FNMA	2006 ABCDE Single Family	5.13	09/20/06	09/01/36	103,289.33	115,541.54			(674.13)		102,615.20	113,755.93	(1,111.48)	0.00
FNMA	2006 ABCDE Single Family	5.38	09/26/06	09/01/36	89,585.48	101,108.72			(552.08)		89,033.40	99,438.71	(1,117.93)	0.00
FNMA	2006 ABCDE Single Family	5.38	10/05/06	09/01/36	138,249.30	156,000.56			(880.90)		137,368.40	153,380.24	(1,739.42)	0.00
FNMA	2006 ABCDE Single Family	5.63	10/17/06	09/01/36	61,690.81	70,075.91			(352.07)		61,338.74	68,907.23	(816.61)	0.00
FNMA	2006 ABCDE Single Family	5.13	10/17/06	10/01/36	414,143.31	463,553.47			(9,717.32)		404,425.99	451,058.21	(2,777.94)	0.00
FNMA	2006 ABCDE Single Family	5.38	10/17/06	10/01/36	247,252.93	279,141.51			(2,949.77)		244,303.16	272,975.08	(3,216.66)	0.00
FNMA	2006 ABCDE Single Family	5.38	10/24/06	11/01/36	283,284.36	319,699.58			(2,423.95)		280,860.41	313,613.54	(3,662.09)	0.00
FNMA	2006 ABCDE Single Family	5.38	11/02/06	11/01/36	306,629.51	346,216.01			(1,838.11)		304,791.40	340,584.10	(3,793.80)	0.00
FNMA	2006 ABCDE Single Family	5.63	11/02/06	10/01/36	71,155.82	80,836.80			(891.06)		70,264.76	78,951.00	(994.74)	0.00
FNMA	2006 ABCDE Single Family	5.13	11/02/06	10/01/36	45,644.63	51,086.97			(282.80)		45,361.83	50,312.63	(491.54)	0.00
FNMA	2006 ABCDE Single Family	5.38	11/14/06	11/01/36	454,803.01	514,698.60			(238,641.31)		216,161.70	241,295.58	(34,761.71)	0.00
FNMA	2006 ABCDE Single Family	5.63	11/14/06	11/01/36	159,143.75	180,789.04			(1,073.35)		158,070.40	177,553.85	(2,161.84)	0.00
FNMA	2006 ABCDE Single Family	5.13	11/14/06	11/01/36	234,628.18	262,513.72			(1,511.50)		233,116.68	258,453.45	(2,548.77)	0.00
FNMA	2006 ABCDE Single Family	5.38	11/21/06	10/01/36	368,004.03	415,736.53			(2,385.89)		365,618.14	408,774.91	(4,575.73)	0.00
FNMA	2006 ABCDE Single Family	5.63	11/21/06	11/01/36	63,404.64	71,991.59			(361.40)		63,043.24	70,798.14	(832.05)	0.00
FNMA	2006 ABCDE Single Family	5.13	11/21/06	11/01/36	41,280.73	46,211.08			(610.17)		40,670.56	45,124.09	(476.82)	0.00
FNMA	2006 ABCDE Single Family	5.38	11/28/06	11/01/36	123,817.27	139,702.80			(758.28)		123,058.99	137,419.94	(1,524.58)	0.00
FNMA	2006 ABCDE Single Family	5.13	11/28/06	11/01/36	99,043.89	110,938.93			(608.71)		98,435.18	109,269.56	(1,060.66)	0.00
FNMA	2006 ABCDE Single Family	5.38	12/12/06	11/01/36	285,052.07	321,911.42			(1,694.95)		283,357.12	316,716.46	(3,500.01)	0.00
FNMA	2006 ABCDE Single Family	5.63	12/12/06	11/01/36	113,341.83	128,712.19			(82,534.37)		30,807.46	34,602.96	(11,574.86)	0.00
FNMA	2006 ABCDE Single Family	5.13	12/12/06	11/01/36	74,568.78	83,278.44			(1,034.28)		73,534.50	81,396.56	(847.60)	0.00
FNMA	2006 ABCDE Single Family	5.38	12/27/06	11/01/36	163,689.90	184,798.02			(1,107.12)		162,582.78	181,683.63	(2,007.27)	0.00
FNMA	2006 ABCDE Single Family	5.63	12/27/06	12/01/36	212,458.81	241,289.56			(1,896.94)		210,561.87	236,454.14	(2,938.48)	0.00
FNMA	2006 ABCDE Single Family	5.13	12/27/06	10/01/36	47,871.28	53,557.95			(337.83)		47,533.45	52,700.67	(519.45)	0.00
FNMA	2006 ABCDE Single Family	5.38	01/09/07	12/01/36	441,220.91	498,625.95			(10,390.51)		430,830.40	482,803.12	(5,432.32)	0.00
FNMA	2006 ABCDE Single Family	5.63	01/09/07	12/01/36	171,846.34	195,173.70			(1,058.05)		170,788.29	191,836.80	(2,278.85)	0.00
FNMA	2006 ABCDE Single Family	5.13	01/09/07	12/01/36	218,844.47	244,804.57			(1,325.54)		217,518.93	241,174.43	(2,304.60)	0.00
FNMA	2006 ABCDE Single Family	5.38	01/30/07	12/01/36	523,923.56	593,701.31			(3,092.35)		520,831.21	587,245.91	(3,363.05)	0.00
FNMA	2006 ABCDE Single Family	5.63	01/30/07	12/01/36	171,401.40	194,659.40			(69,865.38)		101,536.02	114,034.16	(10,759.86)	0.00
FNMA	2006 ABCDE Single Family	5.13	01/30/07	01/01/37	53,548.30	59,975.18			(325.21)		53,223.09	59,086.05	(563.92)	0.00
FNMA	2006 ABCDE Single Family	5.38	02/13/07	01/01/37	53,707.94	60,610.31			(1,437.82)		52,270.12	58,360.45	(812.04)	0.00
FNMA	2006 ABCDE Single Family	5.63	02/13/07	01/01/37	99,808.19	113,370.43			(4,553.81)		95,254.38	106,991.63	(1,824.99)	0.00
FNMA	2006 ABCDE Single Family	5.13	02/13/07	01/01/37	215,928.29	241,691.27			(1,355.85)		214,572.44	238,087.63	(2,247.79)	0.00
FNMA	2006 ABCDE Single Family	5.38	02/20/07	01/01/37	135,145.73	152,467.61			(955.53)		134,190.20	149,834.50	(1,677.58)	0.00
FNMA	2006 ABCDE Single Family	5.63	02/20/07	01/01/37	97,994.48	111,397.13			(563.62)		97,430.86	109,550.03	(1,283.48)	0.00
FNMA	2006 ABCDE Single Family	5.13	02/20/07	01/01/37	77,514.70	86,708.22			(512.51)		77,002.19	85,400.23	(795.48)	0.00
FNMA	2006 ABCDE Single Family	5.38	03/06/07	02/01/37	71,942.29	81,225.76			(421.74)		71,520.55	79,880.55	(923.47)	0.00
FNMA	2006 ABCDE Single Family	5.63	03/06/07	02/01/37	79,132.40	89,852.00			(438.38)		78,694.02	88,375.10	(1,038.52)	0.00
FNMA	2006 ABCDE Single Family	5.63	03/20/07	02/01/37	53,663.70	60,959.93			(298.16)		53,365.54	59,953.48	(708.29)	0.00
FNMA	2006 ABCDE Single Family	5.13	03/27/07	03/01/37	138,487.48	154,951.73			(1,094.27)		137,393.21	152,336.48	(1,520.98)	0.00
FNMA	2006 ABCDE Single Family	5.38	04/10/07	03/01/37	315,368.80	356,303.78			(119,300.06)		196,068.74	218,968.82	(18,034.90)	0.00



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FNMA	2006 ABCDE Single Family	5.63	04/10/07	03/01/37	24,718.78	28,078.92			(225.91)		24,492.87	27,508.94	(344.07)	0.00
FNMA	2006 ABCDE Single Family	5.13	04/10/07	03/01/37	275,497.34	308,389.59			(81,767.77)		193,729.57	214,919.57	(11,702.25)	0.00
FNMA	2006 ABCDE Single Family	5.38	04/24/07	04/01/37	496,225.26	562,194.36			(3,426.21)		492,799.05	552,477.79	(6,290.36)	0.00
FNMA	2006 ABCDE Single Family	5.13	04/24/07	04/01/37	48,052.01	53,775.50			(284.44)		47,767.57	52,973.60	(517.46)	0.00
FNMA	2006 ABCDE Single Family	5.63	04/24/07	04/01/37	102,469.13	116,388.76			(603.76)		101,865.37	114,406.88	(1,378.12)	0.00
FNMA	2006 ABCDE Single Family	5.38	05/22/07	04/01/37	72,269.37	81,552.81			(482.00)		71,787.37	80,159.65	(911.16)	0.00
FNMA	2006 ABCDE Single Family	5.38	06/05/07	05/01/37	185,957.00	209,915.20			(1,111.94)		184,845.06	206,475.09	(2,328.17)	0.00
FNMA	2006 ABCDE Single Family	5.63	06/05/07	05/01/37	41,480.93	47,111.70			(270.86)		41,210.07	46,291.71	(549.13)	0.00
FNMA	2006 ABCDE Single Family	5.13	06/05/07	04/01/37	244,058.09	273,004.67			(147,577.10)		96,480.99	106,984.21	(18,443.36)	0.00
FNMA	2006 ABCDE Single Family	5.38	06/19/07	05/01/37	159,399.42	179,898.34			(2,333.86)		157,065.56	175,417.24	(2,147.24)	0.00
FNMA	2006 ABCDE Single Family	5.13	07/03/07	06/01/37	31,586.60	35,319.65			(6,799.57)		24,787.03	27,457.58	(1,062.50)	0.00
FNMA	2006 ABCDE Single Family	5.38	08/07/07	07/01/37	443,360.17	503,854.44			(87,221.43)		356,138.74	399,258.66	(17,374.35)	0.00
FNMA	2006 ABCDE Single Family	5.63	08/07/07	07/01/37	70,414.66	80,368.58			(451.37)		69,963.29	78,983.91	(933.30)	0.00
FNMA	2006 ABCDE Single Family	5.13	08/07/07	08/01/37	559,905.26	628,414.56			(3,222.36)		556,682.90	622,070.11	(3,122.09)	0.00
FNMA	2006 ABCDE Single Family	5.13	08/29/07	08/01/37	193,161.84	216,887.76			(1,134.65)		192,027.19	213,684.26	(2,068.85)	0.00
FNMA	2006 ABCDE Single Family	5.38	08/23/07	07/01/37	263,246.57	298,579.82			(1,561.67)		261,684.90	293,704.12	(3,314.03)	0.00
FNMA	2006 ABCDE Single Family	5.38	09/11/07	08/01/37	318,000.31	359,587.81			(2,119.89)		315,880.42	353,418.27	(4,049.65)	0.00
FNMA	2006 ABCDE Single Family	5.13	09/11/07	09/01/37	76,243.57	85,544.59			(426.42)		75,817.15	84,306.62	(811.55)	0.00
FNMA	2006 ABCDE Single Family	5.38	09/25/07	09/01/37	522,246.14	594,385.05			(3,291.63)		518,954.51	584,440.07	(6,653.35)	0.00
FNMA	2006 ABCDE Single Family	5.63	09/25/07	07/01/37	55,890.95	63,747.69			(814.68)		55,076.27	62,115.12	(817.89)	0.00
FNMA	2006 ABCDE Single Family	5.13	09/25/07	09/01/37	300,488.80	337,981.55			(2,099.08)		298,389.72	332,624.93	(3,257.54)	0.00
FNMA	2006 ABCDE Single Family	5.13	10/09/07	09/01/37	233,805.62	263,710.81			(1,304.89)		232,500.73	259,834.76	(2,571.16)	0.00
FNMA	2006 ABCDE Single Family	5.38	10/25/07	10/01/37	412,957.00	468,622.80			(2,557.27)		410,399.73	461,025.95	(5,039.58)	0.00
FNMA	2006 ABCDE Single Family	5.13	10/25/07	10/01/37	544,361.65	614,899.49			(105,388.65)		438,973.00	491,496.50	(18,014.34)	0.00
FNMA	2006 ABCDE Single Family	5.38	11/08/07	09/01/37	164,518.17	186,590.99			(937.32)		163,580.85	183,593.79	(2,059.88)	0.00
FNMA	2006 ABCDE Single Family				120,423.67	136,782.85			(120,423.67)				(16,359.18)	0.00
FNMA	2006 ABCDE Single Family	5.38	11/21/07	10/01/37	101,924.31	115,478.82			(548.16)		101,376.15	113,675.46	(1,255.20)	0.00
FNMA	2006 ABCDE Single Family	5.13	11/21/07	09/01/37	250,268.18	281,967.30			(1,444.16)		248,824.02	277,899.69	(2,623.45)	0.00
FNMA	2006 ABCDE Single Family	5.38	11/21/07	11/01/37	378,487.46	428,553.21			(2,068.26)		376,419.20	421,639.75	(4,845.20)	0.00
FNMA	2006 ABCDE Single Family	5.38	12/11/07	10/01/37	317,026.83	359,527.03			(1,746.13)		315,280.70	353,879.65	(3,901.25)	0.00
FNMA	2006 ABCDE Single Family	5.13	12/11/07	11/01/37	105,169.86	118,741.95			(597.25)		104,572.61	117,030.43	(1,114.27)	0.00
FNMA	2006 ABCDE Single Family	5.38	12/11/07	11/01/37	79,073.89	89,545.98			(428.41)		78,645.48	88,113.60	(1,003.97)	0.00
FNMA	2006 ABCDE Single Family	5.13	12/11/07	12/01/37	175,730.39	198,816.91			(1,097.09)		174,633.30	195,794.29	(1,925.53)	0.00
FNMA	2006 ABCDE Single Family	5.13	12/20/07	11/01/37	118,068.71	132,736.46			(683.75)		117,384.96	130,780.94	(1,271.77)	0.00
FNMA	2006 ABCDE Single Family	5.38	12/20/07	10/01/37	64,441.55	73,232.22			(429.11)		64,012.44	71,999.35	(803.76)	0.00
FNMA	2006 ABCDE Single Family	5.63	12/28/07	10/01/37	368,240.48	420,189.93			(2,212.15)		366,028.33	413,142.07	(4,835.71)	0.00
FNMA	2006 ABCDE Single Family	5.13	01/16/08	12/01/37	125,335.21	140,947.11			(683.54)		124,651.67	138,932.05	(1,331.52)	0.00
FNMA	2006 ABCDE Single Family	5.13	01/30/08	12/01/37	156,880.78	177,037.18			(1,306.22)		155,574.56	174,015.15	(1,715.81)	0.00
FNMA	2006 ABCDE Single Family	5.38	01/30/08	11/01/37	58,448.48	66,187.26			(310.11)		58,138.37	65,139.28	(737.87)	0.00
FNMA	2006 ABCDE Single Family	5.38	02/19/08	12/01/37	94,646.78	107,174.98			(500.74)		94,146.04	105,463.40	(1,210.84)	0.00
FNMA	2006 ABCDE Single Family	5.13	02/19/08	01/01/38	94,399.10	107,261.32			(923.58)		93,475.52	105,459.84	(877.90)	0.00
FNMA	2006 ABCDE Single Family	5.13	02/27/08	02/01/38	66,713.39	75,256.46			(363.89)		66,349.50	74,133.04	(759.53)	0.00
FNMA	2006 ABCDE Single Family	5.13	04/08/08	03/01/38	68,381.75	77,491.20			(903.61)		67,478.14	75,773.97	(813.62)	0.00
FNMA	2006 ABCDE Single Family	5.63	04/15/08	12/01/37	64,863.58	74,032.66			(330.67)		64,532.91	72,816.01	(885.98)	0.00
FNMA	2006 ABCDE Single Family	5.38	04/15/08	01/01/38	113,840.47	129,025.29			(596.33)		113,244.14	127,029.67	(1,399.29)	0.00
FNMA	2006 ABCDE Single Family	5.13	04/15/08	04/01/38	105,179.24	118,660.99			(1,054.47)		104,124.77	116,372.39	(1,234.13)	0.00
FNMA	2006 ABCDE Single Family	5.38	04/29/08	04/01/38	77,494.40	87,862.60			(460.30)		77,034.10	86,443.79	(958.51)	0.00
Freddie Mac	2006 ABCDE Single Family	5.38	06/18/08	04/01/38	105,472.28	119,017.28			(542.74)		104,929.54	116,982.10	(1,492.44)	0.00
Freddie Mac	2006 ABCDE Single Family	5.63	06/18/08	03/01/38	58,332.48	66,289.88			(363.53)		57,968.95	65,095.40	(830.95)	0.00
Freddie Mac	2006 ABCDE Single Family	5.13	06/25/08	12/01/37	114,257.01	127,870.24			(624.78)		113,632.23	125,791.44	(1,454.02)	0.00
Freddie Mac	2006 ABCDE Single Family	5.13	07/16/08	06/01/38	101,379.58	113,460.44			(732.59)		100,646.99	111,402.48	(1,325.37)	0.00
Freddie Mac	2006 ABCDE Single Family	5.38	08/13/08	07/01/38	112,715.15	127,182.66			(571.37)		112,143.78	125,001.52	(1,609.77)	0.00
Freddie Mac	2006 ABCDE Single Family	5.63	09/24/08	07/01/38	108,257.06	122,953.76			(527.02)		107,730.04	120,895.42	(1,531.32)	0.00
Freddie Mac	2006 ABCDE Single Family	5.25	12/18/08	09/01/38	53,923.72	60,548.92			(275.04)		53,648.68	59,540.71	(733.17)	0.00
GNMA	2006 ABCDE Single Family	6.15	11/12/02	11/20/32	2,077.83	2,392.23			(17.25)		2,060.58	2,341.14	(33.84)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	5.40	11/12/02	10/20/32	2,948.02	3,307.49			(38.15)		2,909.87	3,232.41	(36.93)	0.00
GNMA	2006 ABCDE Single Family	6.15	01/10/03	09/20/32	3,805.59	4,379.83			(29.20)		3,776.39	4,289.19	(61.44)	0.00
GNMA	2006 ABCDE Single Family	6.15	10/10/02	09/20/32	4,618.55	5,315.40			(46.69)		4,571.86	5,192.63	(76.08)	0.00
GNMA	2006 ABCDE Single Family	5.40	10/10/02	09/20/32	2,884.57	3,236.44			(23.96)		2,860.61	3,177.81	(34.67)	0.00
GNMA	2006 ABCDE Single Family	6.15	10/21/02	10/20/32	4,298.30	4,947.86			(43.59)		4,254.71	4,833.31	(70.96)	0.00
GNMA	2006 ABCDE Single Family	6.15	10/29/02	10/20/32	2,146.77	2,471.56			(16.81)		2,129.96	2,419.93	(34.82)	0.00
GNMA	2006 ABCDE Single Family	5.40	10/29/02	09/20/32	2,023.44	2,270.00			(24.66)		1,998.78	2,220.15	(25.19)	0.00
GNMA	2006 ABCDE Single Family	6.15	11/19/02	11/20/32	3,424.52	3,941.74			(25.85)		3,398.67	3,860.64	(55.25)	0.00
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	10,095.46	11,622.77			(2,046.16)		8,049.30	9,129.67	(446.94)	0.00
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	3,370.18	3,781.76			(34.37)		3,335.81	3,706.05	(41.34)	0.00
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	2,043.60	2,352.01			(19.38)		2,024.22	2,299.15	(33.48)	0.00
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	1,875.73	2,104.64			(37.78)		1,837.95	2,041.78	(25.08)	0.00
GNMA	2006 ABCDE Single Family	5.40	12/12/02	12/20/32	4,170.99	4,680.53			(41.54)		4,129.45	4,587.92	(51.07)	0.00
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,588.72	2,980.48			(22.19)		2,566.53	2,916.03	(42.26)	0.00
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	8,462.96	9,497.43			(70.43)		8,392.53	9,324.94	(102.06)	0.00
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,177.45	2,507.05			(16.29)		2,161.16	2,455.52	(35.24)	0.00
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	12,153.32	13,990.15			(133.84)		12,019.48	13,677.67	(178.64)	0.00
GNMA	2006 ABCDE Single Family	5.40	01/23/03	01/20/33	4,093.83	4,594.42			(33.11)		4,060.72	4,512.00	(49.31)	0.00
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	2,263.70	2,605.03			(23.63)		2,240.07	2,544.04	(37.36)	0.00
GNMA	2006 ABCDE Single Family	6.15	01/30/03	01/20/33	4,159.71	4,788.43			(44.88)		4,114.83	4,674.51	(69.04)	0.00
GNMA	2006 ABCDE Single Family	5.40	01/30/03	01/20/33	9,334.42	10,475.53			(81.68)		9,252.74	10,280.85	(113.00)	0.00
GNMA	2006 ABCDE Single Family	6.15	02/12/03	02/20/33	7,318.99	8,424.93			(103.61)		7,215.38	8,196.58	(124.74)	0.00
GNMA	2006 ABCDE Single Family	6.15	02/20/03	02/20/33	7,109.25	8,184.40			(57.17)		7,052.08	8,011.81	(115.42)	0.00
GNMA	2006 ABCDE Single Family	5.40	03/03/03	03/20/33	4,879.13	5,475.95			(38.59)		4,840.54	5,378.74	(58.62)	0.00
GNMA	2006 ABCDE Single Family	6.15	02/27/03	02/20/33	11,699.70	13,471.36			(87.17)		11,612.53	13,206.39	(177.80)	0.00
GNMA	2006 ABCDE Single Family	6.15	03/12/03	02/20/33	3,661.08	4,215.56			(34.25)		3,626.83	4,121.15	(60.16)	0.00
GNMA	2006 ABCDE Single Family	6.15	03/24/03	03/20/33	6,522.74	7,509.05			(51.43)		6,471.31	7,351.92	(105.70)	0.00
GNMA	2006 ABCDE Single Family	6.15	04/02/03	04/20/33	1,898.13	2,185.68			(13.76)		1,884.37	2,141.26	(30.66)	0.00
GNMA	2006 ABCDE Single Family	6.15	04/10/03	03/20/33	2,101.37	2,419.59			(16.53)		2,084.84	2,368.98	(34.08)	0.00
GNMA	2006 ABCDE Single Family	6.15	04/24/03	04/20/33	4,759.33	5,480.27			(34.76)		4,724.57	5,368.61	(76.90)	0.00
GNMA	2006 ABCDE Single Family	6.15	04/29/03	03/20/33	3,677.98	4,235.06			(28.25)		3,649.73	4,147.22	(59.59)	0.00
GNMA	2006 ABCDE Single Family	6.15	05/08/03	04/20/33	3,531.32	4,066.28			(26.79)		3,504.53	3,982.34	(57.15)	0.00
GNMA	2006 ABCDE Single Family	6.15	06/19/03	05/20/33	1,103.64	1,270.17			(23.00)		1,080.64	1,227.37	(19.80)	0.00
GNMA	2006 ABCDE Single Family	6.15	07/17/03	07/20/33	2,182.66	2,512.57			(16.27)		2,166.39	2,461.14	(35.16)	0.00
GNMA	2006 ABCDE Single Family	6.15	09/29/03	09/20/33	2,522.56	2,904.97			(17.91)		2,504.65	2,846.39	(40.67)	0.00
GNMA	2006 ABCDE Single Family	6.15	10/09/03	08/20/33	2,460.76	2,832.87			(17.55)		2,443.21	2,775.77	(39.55)	0.00
GNMA	2006 ABCDE Single Family	6.15	03/11/04	03/20/34	2,599.76	2,993.32			(22.18)		2,577.58	2,928.85	(42.29)	0.00
GNMA	2006 ABCDE Single Family	5.40	07/08/04	06/20/34	14,967.56	16,805.54			(109.83)		14,857.73	16,517.01	(178.70)	0.00
GNMA	2006 ABCDE Single Family	5.40	06/17/04	06/20/34	10,919.03	12,259.07			(86.29)		10,832.74	12,041.61	(131.17)	0.00
GNMA	2006 ABCDE Single Family	5.40	09/09/04	09/20/34	16,549.64	18,495.01			(121.64)		16,428.00	18,002.00	(371.37)	0.00
GNMA	2006 ABCDE Single Family	5.40	09/16/04	09/20/34	6,362.30	7,144.78			(44.53)		6,317.77	7,024.39	(75.86)	0.00
GNMA	2006 ABCDE Single Family	5.40	07/15/04	07/20/34	4,612.50	5,178.83			(34.30)		4,578.20	5,089.36	(55.17)	0.00
GNMA	2006 ABCDE Single Family	5.40	07/29/04	07/20/34	7,971.69	8,950.64			(57.81)		7,913.88	8,797.56	(95.27)	0.00
GNMA	2006 ABCDE Single Family	5.40	08/05/04	08/20/34	4,022.79	4,516.10			(30.26)		3,992.53	4,437.80	(48.04)	0.00
GNMA	2006 ABCDE Single Family	5.40	08/12/04	08/20/34	25,187.47	28,341.36			(180.39)		25,007.08	27,821.53	(339.44)	0.00
GNMA	2006 ABCDE Single Family	5.40	08/20/04	08/20/34	4,319.63	4,849.94			(40.14)		4,279.49	4,757.25	(52.55)	0.00
GNMA	2006 ABCDE Single Family	5.40	12/02/04	12/20/34	4,358.11	4,893.97			(31.19)		4,326.92	4,810.81	(51.97)	0.00
GNMA	2006 ABCDE Single Family	5.40	10/21/04	10/20/34	23,720.55	26,833.62			(217.53)		23,503.02	26,336.58	(279.51)	0.00
GNMA	2006 ABCDE Single Family	4.49	10/21/04	10/20/34	6,589.41	7,110.17			(63.98)		6,525.43	6,980.03	(66.16)	0.00
GNMA	2006 ABCDE Single Family	5.40	10/28/04	10/20/34	3,414.97	3,817.18			(27.39)		3,387.58	3,487.08	(302.71)	0.00
GNMA	2006 ABCDE Single Family	4.49	10/29/04	10/20/34	6,614.22	7,011.46			(58.45)		6,555.77	6,835.00	(118.01)	0.00
GNMA	2006 ABCDE Single Family	4.49	11/04/04	10/20/34	33,282.01	35,776.99			(6,007.66)		27,274.35	28,651.28	(1,118.05)	0.00
GNMA	2006 ABCDE Single Family	5.40	11/04/04	11/20/34	10,350.86	11,621.93			(73.68)		10,277.18	11,425.52	(122.73)	0.00
GNMA	2006 ABCDE Single Family	4.49	11/10/04	11/20/34	12,071.75	12,797.04			(101.81)		11,969.94	12,586.89	(108.34)	0.00
FNMA	2006 ABCDE Single Family	5.40	08/14/03	09/01/32	2,321.48	2,623.80			(20.81)		2,300.67	2,572.98	(30.01)	0.00

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
FNMA	2006 ABCDE Single Family	6.15	08/14/03	12/01/31	1,156.34	1,325.08			(79.48)		1,076.86	1,223.39	(22.21)	0.00
FNMA	2006 ABCDE Single Family	6.15	04/15/04	02/01/34	4,409.09	5,060.13			(29.70)		4,379.39	4,983.15	(47.28)	0.00
FNMA	2006 ABCDE Single Family	5.40	10/28/04	10/01/34	6,490.43	7,329.71			(49.70)		6,440.73	7,195.31	(84.70)	0.00
GNMA	2006 ABCDE Single Family	5.40	08/29/02	08/20/32	2,520.28	2,827.10			(28.79)		2,491.49	2,767.14	(31.17)	0.00
GNMA	2006 ABCDE Single Family	6.15	09/12/02	08/20/32	2,599.05	2,991.90			(20.99)		2,578.06	2,928.71	(42.20)	0.00
GNMA	2006 ABCDE Single Family	5.40	09/19/02	09/20/32	4,447.90	4,991.18			(38.30)		4,409.60	4,899.06	(53.82)	0.00
GNMA	2006 ABCDE Single Family	4.49	12/09/04	12/20/34	47,854.34	51,549.25			(6,657.50)		41,196.84	44,005.93	(885.82)	0.00
GNMA	2006 ABCDE Single Family	4.49	12/16/04	12/20/34	20,719.11	22,181.11			(157.75)		20,561.36	21,980.81	(42.55)	0.00
GNMA	2006 ABCDE Single Family	4.49	11/23/04	11/20/34	23,756.39	25,337.48			(194.90)		23,561.49	25,206.97	64.39	0.00
GNMA	2006 ABCDE Single Family	4.49	12/02/04	12/20/34	68,486.31	73,699.45			(537.18)		67,949.13	73,831.94	669.67	0.00
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/20/34	25,159.93	26,935.20			(192.95)		24,966.98	26,426.70	(315.55)	0.00
GNMA	2006 ABCDE Single Family	4.49	12/29/04	12/20/34	25,482.29	27,194.38			(197.13)		25,285.16	27,060.15	62.90	0.00
GNMA	2006 ABCDE Single Family	4.49	01/06/05	01/20/35	59,399.63	63,906.33			(624.03)		58,775.60	63,577.52	295.22	0.00
GNMA	2006 ABCDE Single Family	4.49	01/13/05	01/20/35	36,404.00	38,963.51			(378.10)		36,025.90	38,640.48	55.07	0.00
GNMA	2006 ABCDE Single Family	5.40	01/13/05	01/20/35	2,089.95	2,346.87			(23.49)		2,066.46	2,297.49	(25.89)	0.00
GNMA	2006 ABCDE Single Family	4.49	01/19/05	01/20/35	46,392.53	49,886.95			(541.52)		45,851.01	49,211.97	(133.46)	0.00
GNMA	2006 ABCDE Single Family	4.49	01/27/05	01/20/35	38,269.57	40,960.19			(637.25)		37,632.32	40,356.25	33.31	0.00
GNMA	2006 ABCDE Single Family	4.49	02/03/05	02/20/35	67,940.71	72,719.73			(6,992.52)		60,948.19	65,813.94	86.73	0.00
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	34,089.79	36,575.01			(259.33)		33,830.46	36,311.18	(4.50)	0.00
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	32,655.01	34,952.44			(7,670.10)		24,984.91	26,436.05	(846.29)	0.00
GNMA	2006 ABCDE Single Family	4.49	02/17/05	02/20/35	15,129.99	16,194.55			(115.23)		15,014.76	15,894.30	(185.02)	0.00
GNMA	2006 ABCDE Single Family	4.49	02/24/05	02/20/35	34,428.45	36,976.42			(318.08)		34,110.37	36,588.87	(69.47)	0.00
GNMA	2006 ABCDE Single Family	4.49	03/03/05	03/20/35	37,553.55	40,394.56			(5,994.38)		31,559.17	33,342.70	(1,057.48)	0.00
GNMA	2006 ABCDE Single Family	5.40	03/17/05	02/20/35	5,291.30	5,942.44			(37.64)		5,253.66	5,841.67	(63.13)	0.00
GNMA	2006 ABCDE Single Family	4.49	03/17/05	03/20/35	31,448.43	33,726.57			(5,808.39)		25,640.04	27,227.86	(690.32)	0.00
GNMA	2006 ABCDE Single Family	4.49	03/24/05	03/20/35	12,421.87	13,156.53			(99.46)		12,322.41	12,961.80	(95.27)	0.00
GNMA	2006 ABCDE Single Family	4.49	04/07/05	04/20/35	25,662.24	27,431.44			(6,431.82)		19,230.42	20,288.01	(711.61)	0.00
GNMA	2006 ABCDE Single Family				5,889.01	6,346.65			(5,889.01)				(457.64)	0.00
GNMA	2006 ABCDE Single Family	4.49	04/21/05	04/20/35	62,670.01	67,325.40			(466.47)		62,203.54	67,319.03	460.10	0.00
GNMA	2006 ABCDE Single Family	4.49	04/28/05	04/20/35	32,939.93	35,343.56			(252.60)		32,687.33	35,083.45	(7.51)	0.00
GNMA	2006 ABCDE Single Family	5.40	04/28/05	04/20/35	3,474.46	3,901.08			(23.71)		3,450.75	3,836.30	(41.07)	0.00
GNMA	2006 ABCDE Single Family	4.49	05/05/05	05/20/35	52,270.52	55,956.04			(430.83)		51,839.69	56,092.87	567.66	0.00
GNMA	2006 ABCDE Single Family	5.40	05/05/05	04/20/35	4,599.85	5,141.75			(32.71)		4,567.14	4,739.56	(369.48)	0.00
GNMA	2006 ABCDE Single Family	5.40	07/07/05	07/20/35	1,808.66	2,031.06			(16.53)		1,792.13	1,992.59	(21.94)	0.00
GNMA	2006 ABCDE Single Family	4.49	05/26/05	05/20/35	6,348.27	6,724.13			(46.15)		6,302.12	6,573.97	(104.01)	0.00
GNMA	2006 ABCDE Single Family	5.40	06/09/05	05/20/35	3,163.09	3,552.13			(21.83)		3,141.26	3,492.67	(37.63)	0.00
FNMA	2006 ABCDE Single Family	4.49	12/23/04	12/01/34	4,659.15	5,074.30			(44.42)		4,614.73	5,009.58	(20.30)	0.00
FNMA	2006 ABCDE Single Family	4.49	01/27/05	01/01/35	6,126.60	6,673.82			(45.91)		6,080.69	6,604.94	(22.97)	0.00
FNMA	2006 ABCDE Single Family	4.49	03/14/05	12/01/34	6,816.44	7,425.18			(76.41)		6,740.03	7,319.73	(29.04)	0.00
FNMA	2006 ABCDE Single Family	5.40	03/24/05	02/01/35	3,561.02	4,022.58			(32.17)		3,528.85	3,943.48	(46.93)	0.00
<b>2006 ABCDE Single Family Total</b>					<b>76,562,213.90</b>	<b>85,777,830.47</b>	<b>3,672,823.11</b>	<b>(2,741,716.94)</b>	<b>(4,511,692.78)</b>	<b>-</b>	<b>72,981,627.29</b>	<b>80,799,400.09</b>	<b>(1,397,843.77)</b>	<b>0.00</b>
Repo Agmt	2006 FGH Single Family	0.09	08/31/15	09/01/15	34,844.05	34,844.05	6.20				34,850.25	34,850.25	-	0.00
Repo Agmt	2006 FGH Single Family	0.09	08/31/15	09/01/15	641,875.46	641,875.46	1,321,583.61				1,963,459.07	1,963,459.07	-	0.00
GIC's	2006 FGH Single Family	4.33	05/25/07	02/26/36	2,597,958.37	2,597,958.37	1,361,622.31				3,959,580.68	3,959,580.68	-	0.00
GNMA	2006 FGH Single Family	5.49	01/30/07	01/20/37	1,862,316.92	2,100,969.39			(112,735.27)		1,749,581.65	1,957,400.18	(30,833.94)	0.00
GNMA	2006 FGH Single Family	5.15	02/13/07	01/20/37	29,377.81	32,752.71			(366.35)		29,011.46	31,933.93	(452.43)	0.00
GNMA	2006 FGH Single Family	5.49	02/13/07	02/20/37	457,644.46	516,895.99			(2,614.61)		455,029.85	509,695.05	(4,586.33)	0.00
GNMA	2006 FGH Single Family	5.49	02/13/07	01/20/37	88,929.31	100,404.47			(496.51)		88,432.80	98,949.61	(98.55)	0.00
GNMA	2006 FGH Single Family	5.70	02/20/07	02/20/37	320,993.20	365,367.43			(1,864.48)		319,128.72	359,055.53	(4,447.42)	0.00
GNMA	2006 FGH Single Family	5.15	02/20/07	01/20/37	360,668.09	405,318.86			(2,243.78)		358,424.31	399,873.96	(3,201.12)	0.00
GNMA	2006 FGH Single Family	5.15	03/07/07	02/20/37	285,594.56	318,475.14			(1,925.47)		283,669.09	312,341.29	(4,208.38)	0.00
GNMA	2006 FGH Single Family	5.49	03/20/07	03/20/37	551,156.21	629,901.08			(3,610.51)		547,545.70	619,944.02	(6,346.55)	0.00
GNMA	2006 FGH Single Family	5.15	03/20/07	02/20/37	107,058.26	119,393.74			(629.58)		106,428.68	117,182.98	(1,581.18)	0.00
GNMA	2006 FGH Single Family	5.49	03/06/07	02/20/37	1,018,884.01	1,183,660.46			(83,504.93)		935,379.08	1,074,232.47	(25,923.06)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.70	04/24/07	04/20/37	204,815.20	232,475.01			(1,651.26)		203,163.94	228,037.88	(2,785.87)	0.00
GNMA	2006 FGH Single Family	5.15	04/24/07	04/20/37	407,150.88	454,699.70			(2,458.50)		404,692.38	442,540.41	(9,700.79)	0.00
GNMA	2006 FGH Single Family	5.49	04/24/07	04/20/37	726,344.87	825,395.61			(5,695.91)		720,648.96	811,154.61	(8,545.09)	0.00
GNMA	2006 FGH Single Family	5.15	03/27/07	03/20/37	201,474.05	224,994.00			(1,163.19)		200,310.86	210,023.52	(13,807.29)	0.00
GNMA	2006 FGH Single Family	5.49	03/27/07	02/20/37	358,172.87	404,399.85			(2,041.66)		356,131.21	398,622.40	(3,735.79)	0.00
GNMA	2006 FGH Single Family	5.15	04/10/07	04/20/37	233,218.32	259,226.32			(1,513.40)		231,704.92	245,313.57	(12,399.35)	0.00
GNMA	2006 FGH Single Family	5.49	04/10/07	03/20/37	711,340.51	808,228.34			(84,019.82)		627,320.69	701,245.65	(22,962.87)	0.00
GNMA	2006 FGH Single Family	5.49	04/10/07	02/20/37	59,157.52	66,663.87			(964.15)		58,193.37	65,084.53	(615.19)	0.00
GNMA	2006 FGH Single Family	5.15	05/08/07	04/20/37	241,922.62	269,790.20			(1,697.11)		240,225.51	264,509.40	(3,583.69)	0.00
GNMA	2006 FGH Single Family	5.15	05/08/07	03/20/37	64,489.04	71,922.22			(399.24)		64,089.80	70,567.79	(955.19)	0.00
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	122,318.63	138,046.89			(686.05)		121,632.58	136,049.99	(1,310.85)	0.00
GNMA	2006 FGH Single Family	5.49	05/08/07	04/20/37	99,686.70	112,484.77			(783.78)		98,902.92	110,608.21	(1,092.78)	0.00
GNMA	2006 FGH Single Family	5.70	05/08/07	04/20/37	86,808.54	98,333.17			(579.15)		86,229.39	96,539.31	(1,214.71)	0.00
GNMA	2006 FGH Single Family	5.15	05/22/07	05/20/37	77,491.11	86,387.07			(2,005.71)		75,485.40	83,084.90	(1,296.46)	0.00
GNMA	2006 FGH Single Family	5.49	05/22/07	04/20/37	80,628.67	91,038.76			(1,104.60)		79,524.07	88,985.66	(948.50)	0.00
GNMA	2006 FGH Single Family	5.15	06/05/07	05/20/37	206,715.13	230,190.05			(1,246.93)		205,468.20	226,237.08	(2,706.04)	0.00
GNMA	2006 FGH Single Family	5.49	06/05/07	05/20/37	269,786.54	304,592.29			(2,136.62)		267,649.92	299,508.44	(2,947.23)	0.00
GNMA	2006 FGH Single Family	5.15	06/19/07	06/20/37	115,263.72	128,549.99			(663.23)		114,600.49	126,186.82	(1,699.94)	0.00
GNMA	2006 FGH Single Family	5.70	06/19/07	06/20/37	227,412.97	258,702.09			(1,384.18)		226,028.79	254,278.21	(3,039.70)	0.00
GNMA	2006 FGH Single Family	5.15	07/03/07	06/20/37	227,411.56	253,565.87			(2,435.17)		224,976.39	247,670.27	(3,460.43)	0.00
GNMA	2006 FGH Single Family	5.70	07/03/07	06/20/37	232,115.23	263,232.57			(1,439.54)		230,675.69	258,685.28	(3,107.75)	0.00
GNMA	2006 FGH Single Family	5.49	07/03/07	07/20/37	288,359.59	325,588.81			(1,565.27)		286,794.32	320,949.68	(3,073.86)	0.00
GNMA	2006 FGH Single Family	5.49	07/03/07	06/20/37	60,892.33	68,744.19			(331.58)		60,560.75	67,757.94	(654.67)	0.00
GNMA	2006 FGH Single Family	5.15	07/17/07	06/20/37	251,756.76	280,678.19			(1,469.31)		250,287.45	275,527.39	(3,681.49)	0.00
GNMA	2006 FGH Single Family	5.70	07/17/07	06/20/37	203,406.62	231,563.82			(1,078.01)		202,328.61	227,629.14	(2,856.67)	0.00
GNMA	2006 FGH Single Family	5.15	08/07/07	07/20/37	341,171.39	380,085.59			(1,922.69)		339,248.70	373,753.98	(4,408.92)	0.00
GNMA	2006 FGH Single Family	5.70	08/07/07	07/20/37	81,265.94	92,552.19			(451.07)		80,814.87	90,953.00	(1,148.12)	0.00
GNMA	2006 FGH Single Family	5.49	08/07/07	06/20/37	394,812.10	444,768.54			(4,418.18)		390,393.92	436,438.22	(3,912.14)	0.00
GNMA	2006 FGH Single Family	5.15	11/21/07	10/20/37	325,917.19	358,314.92			(1,897.73)		324,019.46	354,070.51	(2,346.68)	0.00
GNMA	2006 FGH Single Family	5.70	11/21/07	11/20/37	265,750.39	302,619.87			(1,396.09)		264,354.30	297,580.30	(3,643.48)	0.00
GNMA	2006 FGH Single Family	5.49	11/21/07	10/20/37	89,123.34	100,375.71			(469.48)		88,653.86	98,949.44	(956.79)	0.00
GNMA	2006 FGH Single Family	5.49	09/25/07	09/20/37	161,843.30	182,810.67			(921.87)		160,921.43	180,140.29	(1,748.51)	0.00
GNMA	2006 FGH Single Family	5.15	09/25/07	09/20/37	863,581.99	978,224.31			(4,972.72)		858,609.27	959,134.70	(14,116.89)	0.00
GNMA	2006 FGH Single Family	5.49	09/25/07	08/20/37	141,411.93	159,244.35			(111,852.40)		29,559.53	32,944.01	(14,447.94)	0.00
GNMA	2006 FGH Single Family	5.70	09/25/07	09/20/37	70,596.89	80,342.04			(416.43)		70,180.46	78,985.54	(940.07)	0.00
GNMA	2006 FGH Single Family	5.15	10/09/07	09/20/37	463,416.99	516,310.50			(2,807.62)		460,609.37	509,496.06	(4,006.82)	0.00
GNMA	2006 FGH Single Family	5.49	10/09/07	08/20/37	72,101.13	81,453.98			(383.88)		71,717.25	80,292.74	(777.36)	0.00
GNMA	2006 FGH Single Family	5.15	08/23/07	08/20/37	525,144.88	591,769.49			(3,223.08)		521,921.80	580,511.63	(8,034.78)	0.00
GNMA	2006 FGH Single Family	5.49	08/23/07	07/20/37	366,252.35	413,693.91			(114,675.37)		251,576.98	281,244.55	(17,773.99)	0.00
GNMA	2006 FGH Single Family	5.70	08/23/07	08/20/37	156,580.17	176,803.91			(999.89)		155,580.28	173,597.83	(2,206.19)	0.00
GNMA	2006 FGH Single Family	5.15	09/11/07	08/20/37	352,717.73	393,483.62			(1,967.39)		350,750.34	386,457.61	(5,058.62)	0.00
GNMA	2006 FGH Single Family	5.70	09/11/07	08/20/37	77,061.28	88,375.01			(538.33)		76,522.95	80,466.16	(7,370.52)	0.00
GNMA	2006 FGH Single Family	5.49	09/11/07	08/20/37	229,618.21	259,337.67			(1,249.62)		228,368.59	255,630.62	(2,457.43)	0.00
GNMA	2006 FGH Single Family	5.15	11/28/07	11/20/37	180,413.82	199,675.94			(1,195.20)		179,218.62	191,154.09	(7,326.65)	0.00
GNMA	2006 FGH Single Family				94,227.36	107,328.67			(94,227.36)				(13,101.31)	0.00
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	69,251.03	77,263.32			(396.80)		68,854.23	75,841.55	(1,024.97)	0.00
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	85,623.83	96,588.00			(446.88)		85,176.95	95,362.50	(778.62)	0.00
GNMA	2006 FGH Single Family	5.70	10/25/07	10/20/37	396,493.29	449,303.62			(2,094.08)		394,399.21	441,047.53	(6,162.01)	0.00
GNMA	2006 FGH Single Family	5.15	10/25/07	10/20/37	762,846.86	854,646.46			(6,890.65)		755,956.21	836,078.41	(11,677.40)	0.00
GNMA	2006 FGH Single Family	5.15	11/08/07	10/20/37	319,138.64	356,020.79			(136,167.15)		182,971.49	201,306.87	(18,546.77)	0.00
GNMA	2006 FGH Single Family	5.70	11/08/07	10/20/37	216,617.63	245,061.47			(1,124.62)		215,493.01	240,916.11	(3,020.74)	0.00
GNMA	2006 FGH Single Family	5.49	11/08/07	09/20/37	104,470.25	118,024.84			(551.37)		103,918.88	116,347.78	(1,125.69)	0.00
GNMA	2006 FGH Single Family	5.49	01/16/08	12/20/37	144,729.99	163,007.55			(750.91)		143,979.08	160,702.67	(1,553.97)	0.00
GNMA	2006 FGH Single Family	5.70	12/28/07	12/20/37	146,883.00	167,306.27			(816.99)		146,066.01	164,422.13	(2,067.15)	0.00
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	135,939.13	153,588.99			(744.42)		135,194.71	151,365.53	(1,479.04)	0.00

**Texas Department of Housing and Community Affairs  
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	62,284.78	70,362.19			(324.80)		61,959.98	69,367.97	(669.42)	0.00
GNMA	2006 FGH Single Family	5.70	12/11/07	12/20/37	96,976.85	110,471.13			(490.37)		96,486.48	108,621.11	(1,359.65)	0.00
GNMA	2006 FGH Single Family	5.49	12/11/07	11/20/37	152,230.49	171,978.66			(800.48)		151,430.01	169,542.75	(1,635.43)	0.00
GNMA	2006 FGH Single Family	5.15	12/11/07	11/20/37	79,601.39	88,811.20			(436.49)		79,164.90	87,198.54	(1,176.17)	0.00
GNMA	2006 FGH Single Family	5.70	12/20/07	12/20/37	188,116.86	214,254.87			(1,098.68)		187,018.18	210,504.38	(2,651.81)	0.00
GNMA	2006 FGH Single Family	5.15	01/30/08	01/20/38	60,869.54	67,916.08			(330.99)		60,538.55	66,685.90	(899.19)	0.00
GNMA	2006 FGH Single Family	5.15	01/16/08	12/20/37	118,441.08	132,150.92			(646.01)		117,795.07	129,755.10	(1,749.81)	0.00
GNMA	2006 FGH Single Family	5.49	01/30/08	12/20/37	90,002.00	101,371.96			(469.02)		89,532.98	99,937.22	(965.72)	0.00
GNMA	2006 FGH Single Family	5.15	01/30/08	12/20/37	110,625.15	123,417.09			(878.77)		109,746.38	120,878.32	(1,660.00)	0.00
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	94,783.84	107,092.91			(505.82)		94,278.02	105,564.94	(1,022.15)	0.00
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	66,417.15	74,106.72			(359.10)		66,058.05	72,766.68	(980.94)	0.00
GNMA	2006 FGH Single Family	5.49	02/13/08	01/20/38	576,474.84	653,438.72			(3,160.29)		573,314.55	644,172.98	(6,105.45)	0.00
GNMA	2006 FGH Single Family	5.15	03/12/08	02/20/38	187,114.68	208,730.20			(1,004.61)		186,110.07	204,983.57	(2,742.02)	0.00
GNMA	2006 FGH Single Family	5.49	03/12/08	02/20/38	66,586.63	75,167.10			(3,544.48)		63,042.15	70,508.48	(1,114.14)	0.00
GNMA	2006 FGH Single Family	5.49	03/12/08	03/20/38	78,865.87	88,828.72			(402.85)		78,463.02	87,580.62	(845.25)	0.00
GNMA	2006 FGH Single Family	5.15	02/19/08	02/20/38	118,274.34	131,969.63			(635.65)		117,638.69	129,587.49	(1,746.49)	0.00
GNMA	2006 FGH Single Family	5.49	02/27/08	02/20/38	61,901.67	69,825.11			(745.71)		61,155.96	68,465.34	(614.06)	0.00
GNMA	2006 FGH Single Family	5.49	03/20/08	02/20/38	85,015.92	96,061.89			(433.55)		84,582.37	94,713.87	(914.47)	0.00
GNMA	2006 FGH Single Family	5.49	03/20/08	03/20/38	98,664.47	111,459.78			(562.57)		98,101.90	109,829.94	(1,067.27)	0.00
GNMA	2006 FGH Single Family	5.70	03/27/08	03/20/38	78,683.81	89,613.47			(52,162.47)		26,521.34	29,815.24	(7,635.76)	0.00
GNMA	2006 FGH Single Family	5.70	04/22/08	12/20/37	108,096.88	123,147.93			(628.62)		107,468.26	120,988.77	(1,530.54)	0.00
GNMA	2006 FGH Single Family	5.49	05/07/08	04/20/38	104,714.25	118,323.10			(541.78)		104,172.47	116,653.96	(1,127.36)	0.00
GNMA	2006 FGH Single Family	5.15	05/21/08	05/20/38	194,238.26	216,731.65			(1,038.40)		193,199.86	212,829.45	(2,863.80)	0.00
GNMA	2006 FGH Single Family	5.49	05/28/08	04/20/38	69,863.07	78,697.95			(360.72)		69,502.35	77,587.85	(749.38)	0.00
GNMA	2006 FGH Single Family	5.15	06/11/08	05/20/38	256,117.12	285,804.74			(1,370.53)		254,746.59	280,685.71	(3,748.50)	0.00
GNMA	2006 FGH Single Family	5.70	07/09/08	06/20/38	141,865.31	161,603.67			(706.35)		141,158.96	158,936.36	(1,960.96)	0.00
GNMA	2006 FGH Single Family	5.15	07/16/08	06/20/38	67,460.92	75,284.85			(373.43)		67,087.49	73,915.29	(996.13)	0.00
GNMA	2006 FGH Single Family	5.15	06/18/08	06/20/38	149,981.66	167,364.50			(780.96)		149,200.70	164,375.55	(2,207.99)	0.00
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	88,980.92	99,286.31			(710.52)		88,270.40	97,241.64	(1,334.15)	0.00
GNMA	2006 FGH Single Family	5.15	06/25/08	06/20/38	90,250.22	100,707.17			(469.96)		89,780.26	98,909.48	(1,327.73)	0.00
GNMA	2006 FGH Single Family	5.70	06/25/08	05/20/38	389,928.56	441,244.01			(1,934.15)		387,994.41	434,601.55	(4,708.31)	0.00
GNMA	2006 FGH Single Family	5.49	07/16/08	07/20/38	130,108.45	147,035.00			(641.54)		129,466.91	145,000.22	(1,393.24)	0.00
GNMA	2006 FGH Single Family	5.70	07/23/08	07/20/38	111,074.05	126,519.50			(563.83)		110,510.22	124,430.14	(1,525.53)	0.00
GNMA	2006 FGH Single Family	5.49	07/23/08	07/20/38	87,669.69	98,759.84			(445.63)		87,224.06	97,377.20	(937.01)	0.00
GNMA	2006 FGH Single Family	5.15	07/23/08	07/20/38	69,371.41	77,410.94			(376.68)		68,994.73	76,012.08	(1,022.18)	0.00
GNMA	2006 FGH Single Family	5.15	07/29/08	07/20/38	206,837.42	230,804.99			(1,213.76)		205,623.66	226,546.75	(3,044.48)	0.00
GNMA	2006 FGH Single Family	5.49	08/27/08	08/20/38	93,423.28	105,575.23			(647.19)		92,776.09	103,906.27	(1,021.77)	0.00
GNMA	2006 FGH Single Family	5.49	08/13/08	07/20/38	69,847.71	78,935.10			(348.99)		69,498.72	77,838.29	(747.82)	0.00
GNMA	2006 FGH Single Family	5.15	08/13/08	08/20/38	199,061.58	222,160.73			(1,027.44)		198,034.14	218,201.59	(2,931.70)	0.00
GNMA	2006 FGH Single Family	5.70	09/10/08	08/20/38	107,873.38	122,912.50			(591.50)		107,281.88	120,806.55	(1,514.45)	0.00
GNMA	2006 FGH Single Family	5.15	09/24/08	08/20/38	78,106.57	87,173.25			(421.05)		77,685.52	85,599.90	(1,152.30)	0.00
GNMA	2006 FGH Single Family	5.15	10/08/08	09/20/38	101,913.84	113,746.38			(523.71)		101,390.13	111,721.72	(1,500.95)	0.00
GNMA	2006 FGH Single Family	5.15	10/22/08	09/20/38	153,427.62	171,241.60			(881.48)		152,546.14	168,090.99	(2,269.13)	0.00
GNMA	2006 FGH Single Family	5.15	11/12/08	09/20/38	104,222.52	116,318.21			(531.99)		103,690.53	114,256.73	(1,529.49)	0.00
GNMA	2006 FGH Single Family				135,559.14	153,212.94			(135,559.14)				(17,653.80)	0.00
GNMA	2006 FGH Single Family	5.70	11/25/08	09/20/38	64,540.69	73,534.25			(643.91)		63,896.78	71,948.88	(941.46)	0.00
GNMA	2006 FGH Single Family	5.15	03/11/09	02/20/39	119,671.69	133,572.92			(600.46)		119,071.23	131,213.54	(1,758.92)	0.00
GNMA	2006 FGH Single Family	5.49	03/18/09	01/20/39	129,319.36	145,728.99			(612.12)		128,707.24	143,736.81	(1,380.06)	0.00
GNMA	2006 FGH Single Family	5.15	04/08/09	03/20/39	58,842.52	65,684.56			(289.92)		58,552.60	64,529.67	(864.97)	0.00
GNMA	2006 FGH Single Family	5.15	04/08/09	02/20/39	66,432.79	74,158.97			(334.82)		66,097.97	72,846.17	(977.98)	0.00
GNMA	2006 FGH Single Family	5.70	01/14/09	12/20/38	61,282.78	69,818.28			(292.67)		60,990.11	68,686.03	(839.58)	0.00
GNMA	2006 FGH Single Family	5.15	01/14/09	12/20/38	35,777.66	39,930.07			(181.30)		35,596.36	39,223.13	(525.64)	0.00
GNMA	2006 FGH Single Family	5.15	05/20/09	05/20/39	123,128.94	137,440.52			(719.34)		122,409.60	134,901.04	(1,820.14)	0.00
GNMA	2006 FGH Single Family	6.00	07/29/09	07/20/39	230,705.94	265,310.08			(1,411.27)		229,294.67	258,972.20	(4,926.61)	0.00
FNMA	2006 FGH Single Family	5.49	01/30/07	01/01/37	431,829.71	490,150.65			(4,347.08)		427,482.63	479,811.91	(5,991.66)	0.00

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
FNMA	2006 FGH Single Family	5.15	02/13/07	01/01/37	58,625.29	65,654.18			(487.92)		58,137.37	64,516.31	(649.95)	0.00
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	417,548.57	474,686.22			(117,691.58)		299,856.99	336,012.20	(20,982.44)	0.00
FNMA	2006 FGH Single Family	5.49	02/13/07	02/01/37	79,157.00	89,652.08			(511.89)		78,645.11	88,092.23	(1,047.96)	0.00
FNMA	2006 FGH Single Family	5.49	02/20/07	02/01/37	188,597.26	213,557.78			(83,701.15)		104,896.11	117,486.46	(12,370.17)	0.00
FNMA	2006 FGH Single Family	5.15	02/21/07	02/01/37	184,978.30	207,070.49			(1,314.75)		183,663.55	203,743.14	(2,012.60)	0.00
FNMA	2006 FGH Single Family	5.49	03/07/07	02/01/37	492,258.16	558,546.62			(106,132.90)		386,125.26	432,515.24	(19,898.48)	0.00
FNMA	2006 FGH Single Family	5.15	03/20/07	02/01/37	85,993.34	96,378.42			(762.25)		85,231.09	94,680.11	(936.06)	0.00
FNMA	2006 FGH Single Family	5.49	03/20/07	02/01/37	564,510.84	642,197.28			(243,968.41)		320,542.43	359,157.54	(39,071.33)	0.00
FNMA	2006 FGH Single Family				131,490.67	147,311.06			(131,490.67)				(15,820.39)	0.00
FNMA	2006 FGH Single Family	5.49	04/10/07	03/01/37	94,992.91	107,633.82			(554.47)		94,438.44	105,831.47	(1,247.88)	0.00
FNMA	2006 FGH Single Family	5.49	04/10/07	04/20/37	323,723.65	369,367.06			(1,899.55)		321,824.10	363,039.21	(4,428.30)	0.00
FNMA	2006 FGH Single Family	5.49	04/24/07	04/01/37	212,377.84	240,556.37			(1,506.75)		210,871.09	236,198.46	(2,851.16)	0.00
FNMA	2006 FGH Single Family	5.49	05/22/07	04/01/37	87,546.54	99,147.38			(674.26)		86,872.28	97,312.45	(1,160.67)	0.00
FNMA	2006 FGH Single Family	5.70	05/22/07	04/01/37	176,587.61	200,830.97			(992.51)		175,595.10	197,508.50	(2,329.96)	0.00
FNMA	2006 FGH Single Family	5.15	06/05/07	05/01/37	127,346.82	142,529.34			(881.93)		126,464.89	140,293.70	(1,353.71)	0.00
FNMA	2006 FGH Single Family	5.49	06/19/07	06/01/37	216,531.36	245,245.60			(1,240.73)		215,290.63	241,234.98	(2,769.89)	0.00
FNMA	2006 FGH Single Family	5.49	07/03/07	05/01/37	326,091.82	369,351.62			(1,877.66)		324,214.16	363,226.55	(4,247.41)	0.00
FNMA	2006 FGH Single Family	5.15	07/17/07	06/01/37	145,033.53	162,179.17			(831.89)		144,201.64	159,829.43	(1,517.85)	0.00
FNMA	2006 FGH Single Family	5.70	08/07/07	07/01/37	171,664.07	195,942.85			(997.90)		170,666.17	192,672.52	(2,272.43)	0.00
FNMA	2006 FGH Single Family	5.49	08/07/07	07/01/37	265,566.70	302,312.95			(1,458.16)		264,108.54	297,378.80	(3,475.99)	0.00
FNMA	2006 FGH Single Family	5.49	08/23/07	07/01/37	200,499.38	227,996.38			(1,219.96)		199,279.42	224,108.48	(2,667.94)	0.00
FNMA	2006 FGH Single Family	5.70	08/23/07	06/01/37	73,891.89	84,371.84			(418.68)		73,473.21	82,968.17	(984.99)	0.00
FNMA	2006 FGH Single Family	5.15	09/11/07	08/01/37	215,237.73	241,820.50			(1,256.24)		213,981.49	238,213.74	(2,350.52)	0.00
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	39,811.06	45,278.17			(758.38)		39,052.68	43,915.40	(604.39)	0.00
FNMA	2006 FGH Single Family	5.49	09/11/07	08/01/37	137,118.82	155,937.84			(738.79)		136,380.03	153,346.59	(1,852.46)	0.00
FNMA	2006 FGH Single Family	5.70	09/25/07	09/01/37	83,431.58	95,352.91			(970.32)		82,461.26	93,216.57	(1,166.02)	0.00
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	312,002.58	354,842.64			(1,845.03)		310,157.55	348,911.89	(4,085.72)	0.00
FNMA	2006 FGH Single Family	5.49	09/25/07	08/01/37	35,779.69	40,706.55			(215.28)		35,564.41	39,999.97	(491.30)	0.00
FNMA	2006 FGH Single Family	5.15	09/25/07	08/01/37	38,132.81	42,847.38			(213.76)		37,919.05	42,207.83	(425.79)	0.00
FNMA	2006 FGH Single Family	5.15	10/25/07	10/01/37	545,457.44	616,318.56			(82,821.09)		462,636.35	517,981.82	(15,515.65)	0.00
FNMA	2006 FGH Single Family	5.49	10/25/07	10/01/37	341,486.64	387,896.77			(1,960.48)		339,526.16	381,436.83	(4,499.46)	0.00
FNMA	2006 FGH Single Family	5.70	10/25/07	10/01/37	126,882.83	144,249.73			(659.13)		126,223.70	141,907.63	(1,682.97)	0.00
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	231,283.59	263,017.38			(1,265.01)		230,018.58	258,715.38	(3,036.99)	0.00
FNMA	2006 FGH Single Family	5.49	11/08/07	10/01/37	86,986.82	98,908.90			(476.24)		86,510.58	97,259.94	(1,172.72)	0.00
FNMA	2006 FGH Single Family				74,183.72	84,251.80			(74,183.72)				(10,068.08)	0.00
FNMA	2006 FGH Single Family	5.70	11/21/07	10/01/37	236,755.88	270,092.15			(1,622.02)		235,133.86	265,288.48	(3,181.65)	0.00
FNMA	2006 FGH Single Family	5.49	11/21/07	05/01/37	121,758.72	138,304.12			(667.05)		121,091.67	136,041.35	(1,595.72)	0.00
FNMA	2006 FGH Single Family	5.15	12/11/07	11/01/37	347,179.43	392,398.87			(2,003.71)		345,175.72	386,672.30	(3,722.86)	0.00
FNMA	2006 FGH Single Family	5.49	12/11/07	11/01/37	359,478.00	406,248.64			(3,196.80)		356,281.20	398,111.46	(4,940.38)	0.00
FNMA	2006 FGH Single Family	5.15	12/11/07	12/01/37	72,520.93	82,602.92			(35,213.62)		37,307.31	42,046.73	(5,342.57)	0.00
FNMA	2006 FGH Single Family	5.70	12/11/07	11/01/37	249,542.36	283,402.47			(1,266.25)		248,276.11	278,813.90	(3,322.32)	0.00
FNMA	2006 FGH Single Family	5.15	12/28/07	12/01/37	195,469.13	220,690.58			(1,965.42)		193,503.71	216,349.52	(2,375.64)	0.00
FNMA	2006 FGH Single Family	5.15	01/16/08	01/01/38	122,423.15	138,209.90			(669.77)		121,753.38	136,220.36	(1,319.77)	0.00
FNMA	2006 FGH Single Family	5.15	01/30/08	11/01/37	102,955.32	116,191.77			(567.56)		102,387.76	114,522.15	(1,102.06)	0.00
FNMA	2006 FGH Single Family	5.49	02/13/08	01/01/38	97,847.35	111,183.88			(534.60)		97,312.75	109,322.86	(1,326.42)	0.00
FNMA	2006 FGH Single Family				54,716.44	62,176.47			(54,716.44)				(7,460.03)	0.00
FNMA	2006 FGH Single Family	5.49	02/27/08	12/01/37	103,277.36	117,227.39			(547.92)		102,729.44	115,326.53	(1,352.94)	0.00
FNMA	2006 FGH Single Family	5.49	03/20/08	12/01/37	142,271.16	161,745.83			(843.08)		141,428.08	159,026.75	(1,876.00)	0.00
FNMA	2006 FGH Single Family	5.49	03/20/08	02/01/38	193,264.39	219,354.27			(998.49)		192,265.90	215,740.33	(2,615.45)	0.00
FNMA	2006 FGH Single Family	5.49	04/08/08	01/01/38	114,669.61	130,134.27			(594.04)		114,075.57	128,032.97	(1,507.26)	0.00
FNMA	2006 FGH Single Family	5.49	04/08/08	03/01/38	179,372.18	203,605.23			(961.66)		178,410.52	200,247.46	(2,396.11)	0.00
FNMA	2006 FGH Single Family	5.49	04/22/08	02/01/38	86,194.11	97,827.01			(442.44)		85,751.67	96,245.23	(1,139.34)	0.00
GNMA	2006 FGH Single Family	6.00	08/12/09	06/20/39	112,868.07	129,843.80			(478.37)		112,389.70	126,959.73	(2,405.70)	0.00
GNMA	2006 FGH Single Family	6.00	08/19/09	07/20/39	139,178.77	160,094.15			(640.98)		138,537.79	156,484.28	(2,968.89)	0.00
GNMA	2006 FGH Single Family	5.49	08/19/09	07/20/39	107,914.68	121,621.12			(500.62)		107,414.06	119,963.28	(1,157.22)	0.00



**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	1,862,409.96	2,064,670.13			(278,671.67)		1,583,738.29	1,723,031.78	(62,966.68)	0.00
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	234,944.58	264,588.91			(78,376.88)		156,567.70	174,507.17	(11,704.86)	0.00
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	535,372.26	590,061.08			(6,955.00)		528,417.26	577,244.89	(5,861.19)	0.00
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	57,753.13	65,215.98			(312.48)		57,440.65	64,282.87	(620.63)	0.00
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	758,267.39	861,996.29			(7,454.56)		750,812.83	845,262.74	(9,278.99)	0.00
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	685,368.50	759,776.45			(4,170.86)		681,197.64	747,846.83	(7,758.76)	0.00
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	192,550.64	218,461.16			(1,688.12)		190,862.52	214,586.78	(2,186.26)	0.00
GNMA	2007A Single Family	5.49	09/11/07	08/20/37	95,246.05	108,069.09			(503.31)		94,742.74	106,527.49	(1,038.29)	0.00
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	1,942,303.71	2,144,925.41			(287,109.72)		1,655,193.99	1,819,100.40	(38,715.29)	0.00
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	61,449.09	67,695.08			(617.16)		60,831.93	66,244.22	(833.70)	0.00
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	601,420.35	683,154.96			(137,146.51)		464,273.84	519,090.43	(26,918.02)	0.00
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	331,476.55	374,089.52			(30,022.57)		301,453.98	336,802.61	(7,264.34)	0.00
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	470,709.57	517,703.41			(2,784.80)		467,924.77	509,300.29	(5,618.32)	0.00
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	138,402.68	155,873.40			(730.50)		137,672.18	153,654.19	(1,488.71)	0.00
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	839,381.01	942,008.34			(118,774.46)		720,606.55	781,481.50	(41,752.38)	0.00
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	605,359.96	665,087.28			(150,850.14)		454,509.82	494,570.34	(19,666.80)	0.00
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	589,052.94	671,130.70			(96,118.32)		492,934.62	551,123.00	(23,889.38)	0.00
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	472,940.96	520,027.96			(2,872.05)		470,068.91	511,624.03	(5,531.88)	0.00
GNMA	2007A Single Family	4.75	11/08/07	10/20/37	116,391.62	128,253.72			(674.49)		115,717.13	126,028.74	(1,550.49)	0.00
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	240,184.04	264,699.78			(1,383.71)		238,800.33	260,116.84	(3,199.23)	0.00
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	115,788.51	130,799.28			(979.57)		114,808.94	128,530.34	(1,289.37)	0.00
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	121,447.87	137,213.15			(171.68)		120,736.19	135,184.26	(1,317.21)	0.00
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	254,947.41	288,005.15			(2,132.49)		252,814.92	283,064.64	(2,808.02)	0.00
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	110,375.16	124,707.01			(604.51)		109,770.65	122,902.69	(1,199.81)	0.00
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	658,074.52	726,542.55			(3,811.99)		654,262.53	714,926.11	(7,804.45)	0.00
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	200,680.69	226,717.52			(1,066.11)		199,614.58	223,502.40	(2,149.01)	0.00
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	115,083.28	126,830.17			(658.46)		114,424.82	124,635.88	(1,535.83)	0.00
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	116,738.46	128,571.53			(765.29)		115,973.17	126,240.00	(1,562.40)	0.00
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	169,602.51	191,030.29			(882.92)		168,719.59	188,325.94	(1,821.43)	0.00
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	44,431.48	50,196.56			(234.93)		44,196.55	49,483.67	(477.96)	0.00
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	261,836.55	288,501.51			(1,488.51)		260,348.04	283,572.03	(3,440.97)	0.00
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	89,540.61	98,504.42			(512.27)		89,028.34	96,907.70	(1,084.45)	0.00
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	176,077.87	198,913.07			(1,273.30)		174,804.57	195,704.80	(1,934.97)	0.00
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	50,841.18	56,026.47			(296.99)		50,544.19	55,052.93	(676.55)	0.00
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	168,528.63	190,397.12			(876.45)		167,652.18	187,707.80	(1,812.87)	0.00
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	60,876.23	68,566.02			(310.48)		60,565.75	67,603.10	(652.44)	0.00
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	47,588.66	53,766.71			(268.79)		47,319.87	52,982.96	(514.96)	0.00
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	82,181.41	92,843.10			(424.19)		81,757.22	91,536.08	(882.83)	0.00
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	68,216.38	75,164.33			(2,065.68)		66,150.70	72,039.80	(1,058.85)	0.00
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	71,268.97	80,516.32			(1,020.90)		70,248.07	78,650.94	(844.48)	0.00
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	111,642.23	119,551.57			(627.71)		111,014.52	116,552.79	(2,371.07)	0.00
GNMA	2007A Single Family	4.75	04/08/08	04/20/38	90,328.86	99,560.54			(506.94)		89,821.92	97,848.71	(1,204.89)	0.00
GNMA	2007A Single Family	5.49	03/12/08	03/20/38	217,167.48	244,619.02			(1,159.14)		216,008.34	241,137.40	(2,322.48)	0.00
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	111,231.31	122,592.30			(644.07)		110,587.24	120,462.88	(1,485.35)	0.00
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	98,857.20	108,878.63			(921.54)		97,935.66	106,606.53	(1,350.56)	0.00
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	225,438.29	253,926.61			(1,167.99)		224,270.30	250,351.67	(2,406.95)	0.00
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	140,210.34	154,396.79			(918.10)		139,292.24	151,600.57	(1,878.12)	0.00
GNMA	2007A Single Family				132,992.09	150,253.33			(132,992.09)				(17,261.24)	0.00
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	87,498.22	96,435.74			(528.61)		86,969.61	94,736.73	(1,170.40)	0.00
GNMA	2007A Single Family	5.49	02/27/08	02/20/38	87,999.47	99,422.40			(605.70)		87,393.77	97,851.43	(956.27)	0.00
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	96,671.65	109,225.76			(491.74)		96,179.91	107,695.32	(1,038.70)	0.00
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	162,631.03	183,739.52			(883.03)		161,748.00	181,104.11	(1,752.38)	0.00
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	102,329.73	112,786.77			(581.80)		101,747.93	110,840.37	(1,364.60)	0.00
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	43,877.04	49,421.32			(227.10)		43,649.94	48,723.55	(470.67)	0.00
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	64,430.93	72,688.57			(329.55)		64,101.38	71,766.04	(592.98)	0.00



**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	41,073.54	46,407.39			(213.03)		40,860.51	45,752.94	(441.42)	0.00
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	71,901.18	81,236.88			(365.20)		71,535.98	80,099.89	(771.79)	0.00
GNMA	2007A Single Family	4.75	05/07/08	05/20/38	248,992.12	274,440.64			(1,550.45)		247,441.67	269,565.10	(3,325.09)	0.00
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	86,136.39	97,028.02			(434.29)		85,702.10	95,670.16	(923.57)	0.00
GNMA	2007A Single Family	4.75	05/14/08	05/20/38	61,741.71	68,036.31			(346.85)		61,394.86	66,871.49	(817.97)	0.00
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	115,124.07	126,883.73			(863.41)		114,260.66	124,468.83	(1,551.49)	0.00
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	235,984.56	266,657.88			(1,191.79)		234,792.77	262,950.48	(2,515.61)	0.00
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	27,859.36	30,703.98			(162.03)		27,697.33	30,170.67	(371.28)	0.00
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	99,579.56	112,510.22			(748.00)		98,831.56	110,667.29	(1,094.93)	0.00
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	63,073.05	71,273.70			(340.15)		62,732.90	70,255.38	(678.17)	0.00
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	169,821.87	191,893.59			(866.44)		168,955.43	189,208.70	(1,818.45)	0.00
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	103,272.00	116,702.35			(565.18)		102,706.82	115,020.36	(1,116.81)	0.00
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	125,082.89	141,346.28			(709.48)		124,373.41	139,282.59	(1,354.21)	0.00
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	97,665.67	110,363.45			(498.07)		97,167.60	108,818.59	(1,046.79)	0.00
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	108,931.16	120,074.28			(599.40)		108,331.76	118,029.27	(1,445.61)	0.00
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	192,300.34	216,629.70			(1,339.43)		190,960.91	213,192.99	(2,097.28)	0.00
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	65,128.81	71,792.48			(371.99)		64,756.82	70,554.27	(866.22)	0.00
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	100,666.92	110,950.53			(559.11)		100,107.81	109,059.12	(1,332.30)	0.00
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	265,579.33	292,734.50			(141,459.94)		124,119.39	135,106.75	(16,167.81)	0.00
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	701,626.33	772,594.08			(114,900.64)		586,725.69	638,656.88	(19,036.56)	0.00
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	81,690.80	92,318.31			(404.11)		81,286.69	91,040.14	(874.06)	0.00
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	59,020.98	66,699.61			(295.47)		58,725.51	65,772.09	(632.05)	0.00
GNMA	2007A Single Family	5.49	09/24/08	09/20/38	77,955.70	88,099.35			(391.01)		77,564.69	86,873.49	(834.85)	0.00
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	213,393.95	240,415.67			(2,341.84)		211,052.11	235,656.92	(2,416.91)	0.00
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	92,892.07	104,979.28			(508.07)		92,384.00	103,471.32	(999.89)	0.00
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	311,432.36	351,049.85			(1,636.91)		309,795.45	346,576.93	(2,836.01)	0.00
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	116,406.96	131,569.64			(566.04)		115,840.92	129,760.17	(1,243.43)	0.00
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	203,507.91	224,119.69			(1,452.40)		202,055.51	219,948.19	(2,719.10)	0.00
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	83,133.68	91,553.92			(2,110.37)		81,023.31	88,196.05	(1,247.50)	0.00
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	185,101.59	203,489.40			(1,030.90)		184,070.69	200,005.47	(2,453.03)	0.00
GNMA	2007A Single Family				84,686.82	95,428.76			(84,686.82)				(10,741.94)	0.00
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	73,351.51	80,614.06			(396.05)		72,955.46	79,245.66	(972.35)	0.00
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	218,812.65	245,141.51			(1,221.58)		217,591.07	240,956.38	(2,963.55)	0.00
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	115,657.83	129,567.48			(570.71)		115,087.12	127,433.77	(1,563.00)	0.00
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	340,593.96	380,059.89			(1,679.51)		338,914.45	373,925.51	(4,454.87)	0.00
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	107,246.52	117,866.57			(565.98)		106,680.54	115,880.02	(1,420.57)	0.00
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	386,796.69	428,931.08			(2,522.75)		384,273.94	423,647.07	(2,761.26)	0.00
FNMA	2007A Single Family				135,568.12	155,377.78			(135,568.12)				(19,809.66)	0.00
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	29,486.50	33,802.65			(395.69)		29,090.81	32,984.07	(422.89)	0.00
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	356,546.28	398,779.92			(3,902.86)		352,643.42	392,083.87	(2,793.19)	0.00
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	639,872.50	735,969.58			(3,568.07)		636,304.43	727,001.77	(5,399.74)	0.00
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	116,733.65	133,946.84			(735.28)		115,998.37	131,611.22	(1,600.34)	0.00
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	606,613.12	677,253.92			(3,536.15)		603,076.97	674,342.62	(624.85)	0.00
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	412,780.73	470,926.07			(2,870.41)		409,910.32	462,507.69	(5,547.97)	0.00
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	34,376.42	39,324.41			(286.28)		34,090.14	38,563.65	(474.48)	0.00
FNMA	2007A Single Family	4.75	10/09/07	09/01/37	209,910.62	230,216.17			(1,441.58)		208,469.04	227,330.50	(1,444.09)	0.00
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	227,949.97	249,879.32			(1,934.09)		226,015.88	246,326.27	(1,618.96)	0.00
FNMA	2007A Single Family	5.49	10/25/07	09/01/37	321,647.89	365,485.64			(1,761.06)		319,886.83	359,576.99	(4,147.59)	0.00
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	110,506.16	126,406.42			(11,807.96)		98,698.20	111,631.10	(2,967.36)	0.00
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	233,030.25	255,431.34			(1,480.21)		231,550.04	252,364.41	(1,586.72)	0.00
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	272,276.70	309,261.56			(1,485.87)		270,790.83	304,181.42	(3,594.27)	0.00
FNMA	2007A Single Family	4.75	11/08/07	09/01/37	94,167.53	103,293.16			(550.67)		93,616.86	102,079.56	(662.93)	0.00
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	138,296.82	156,969.82			(737.68)		137,559.14	154,428.45	(1,803.69)	0.00
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	80,096.59	91,657.96			(2,371.57)		77,725.02	87,985.07	(1,301.32)	0.00
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	104,592.80	114,734.44			(618.90)		103,973.90	113,402.72	(712.82)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	177,315.68	201,434.41			(1,001.96)		176,313.72	198,099.69	(2,332.76)	0.00
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	83,913.68	95,185.29			(449.56)		83,464.12	93,642.22	(1,093.51)	0.00
FNMA	2007A Single Family	4.75	12/11/07	12/01/37	211,233.85	234,010.67			(1,243.51)		209,990.34	231,350.36	(1,416.80)	0.00
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	177,694.04	202,082.64			(86,471.33)		91,222.71	102,554.25	(13,057.06)	0.00
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	121,610.39	138,142.78			(64,104.91)		57,505.48	64,615.96	(9,421.91)	0.00
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	93,969.93	107,329.83			(977.27)		92,992.66	105,069.03	(1,283.53)	0.00
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	84,283.58	92,493.46			(483.52)		83,800.06	91,425.59	(584.35)	0.00
FNMA	2007A Single Family	5.49	02/13/08	11/01/37	64,426.42	73,629.34			(983.77)		63,442.65	71,700.49	(945.08)	0.00
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	187,553.19	205,591.31			(1,076.91)		186,476.28	203,238.06	(1,276.34)	0.00
FNMA	2007A Single Family				85,900.20	97,768.00			(85,900.20)				(11,867.80)	0.00
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	207,196.12	227,438.59			(1,192.55)		206,003.57	224,794.24	(1,451.80)	0.00
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	266,830.45	303,166.01			(1,789.38)		265,041.07	297,862.87	(3,513.76)	0.00
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	311,485.67	353,851.07			(2,917.45)		308,568.22	346,735.63	(4,197.99)	0.00
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	168,326.92	184,579.91			(6,234.45)		162,092.47	176,714.22	(1,631.24)	0.00
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	117,510.22	133,401.16			(640.28)		116,869.94	131,158.01	(1,602.87)	0.00
FNMA	2007A Single Family				51,102.45	58,047.98			(51,102.45)				(6,945.53)	0.00
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	111,346.26	122,187.48			(624.93)		110,721.33	120,586.76	(975.79)	0.00
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	21,714.08	24,421.53			(819.38)		20,894.70	23,202.39	(399.76)	0.00
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	126,367.50	142,312.26			(657.43)		125,710.07	139,771.45	(1,883.38)	0.00
Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	108,364.35	118,631.95			(868.61)		107,495.74	116,825.07	(938.27)	0.00
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	65,782.87	74,054.47			(361.60)		65,421.27	72,722.85	(970.02)	0.00
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	88,413.31	100,147.88			(456.27)		87,957.04	98,379.20	(1,312.41)	0.00
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	68,212.13	74,827.26			(400.38)		67,811.75	73,864.45	(562.43)	0.00
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	122,448.83	137,788.20			(841.12)		121,607.71	135,107.18	(1,839.90)	0.00
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	128,618.59	145,678.75			(646.94)		127,971.65	143,127.06	(1,904.75)	0.00
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	79,724.23	87,268.76			(485.96)		79,238.27	86,112.31	(670.49)	0.00
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	21,991.54	24,926.95			(940.54)		21,051.00	23,560.80	(425.61)	0.00
GNMA	2007A Single Family	5.25	12/28/07	12/20/37	9,248.68	10,244.15			(50.69)		9,197.99	9,923.01	(702.45)	0.00
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	1,546.64	1,764.72			(7.81)		1,538.83	1,724.29	(32.62)	0.00
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	28,215.88	31,553.61			(3,240.20)		24,975.68	27,777.84	(535.57)	0.00
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,730.75	4,177.79			(20.08)		3,710.67	4,106.97	(50.74)	0.00
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	3,922.37	4,509.59			(19.52)		3,902.85	4,406.20	(83.87)	0.00
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	22,769.97	25,495.38			(132.34)		22,637.63	25,101.82	(261.22)	0.00
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	8,178.59	9,158.10			(44.81)		8,133.78	9,002.52	(110.77)	0.00
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	5,749.56	6,429.80			(31.05)		5,718.51	6,328.64	(70.11)	0.00
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,404.14	9,410.70			(49.71)		8,354.43	9,246.86	(114.13)	0.00
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,667.01	1,866.45			(16.81)		1,650.20	1,826.17	(23.47)	0.00
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	1,983.20	2,276.24			(9.67)		1,973.53	2,227.98	(38.59)	0.00
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,738.15	4,186.40			(19.85)		3,718.30	4,115.73	(50.82)	0.00
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	3,765.04	4,321.15			(18.57)		3,746.47	4,229.61	(72.97)	0.00
GNMA	2007A Single Family	5.25	01/16/08	12/20/37	8,255.14	9,242.75			(49.02)		8,206.12	9,081.94	(111.79)	0.00
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	46,377.33	53,769.24			(5,173.83)		41,203.50	46,887.83	(1,707.58)	0.00
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	1,986.31	2,224.50			(10.62)		1,975.69	2,186.87	(27.01)	0.00
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,151.56	4,773.06			(19.94)		4,131.62	4,664.49	(88.63)	0.00
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	4,437.67	4,969.36			(23.57)		4,414.10	4,885.59	(60.20)	0.00
GNMA	2007A Single Family	5.25	01/30/08	01/20/38	3,952.12	4,426.05			(29.57)		3,922.55	4,341.82	(54.66)	0.00
GNMA	2007A Single Family	6.00	02/13/08	01/20/38	5,534.78	6,363.36			(2,486.76)		3,048.02	3,436.15	(440.45)	0.00
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	6,944.54	7,777.23			(37.38)		6,907.16	7,645.78	(94.07)	0.00
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	12,181.21	13,641.70			(65.20)		12,116.01	13,416.31	(160.19)	0.00
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,394.04	6,201.75			(26.36)		5,367.68	6,060.25	(115.14)	0.00
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	3,105.46	3,477.48			(16.30)		3,089.16	3,419.12	(42.06)	0.00
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,372.00	3,876.49			(36.17)		3,335.83	3,765.86	(74.46)	0.00
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	8,079.39	9,048.47			(42.68)		8,036.71	8,896.46	(109.33)	0.00
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	3,780.41	4,227.28			(29.07)		3,751.34	4,146.08	(52.13)	0.00
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,593.06	7,579.95			(33.47)		6,559.59	7,405.53	(140.95)	0.00

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GNMA	2007A Single Family	5.25	02/19/08	02/20/38	4,090.35	4,580.90			(24.02)		4,066.33	4,501.02	(55.86)	0.00
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,462.89	3,981.19			(18.82)		3,444.07	3,888.18	(74.19)	0.00
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	7,881.84	8,826.23			(74.94)		7,806.90	8,641.22	(110.07)	0.00
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,786.82	4,353.98			(18.21)		3,768.61	4,254.90	(80.87)	0.00
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,943.04	2,175.70			(11.13)		1,931.91	2,138.15	(26.42)	0.00
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,981.59	2,219.18			(15.62)		1,965.97	2,176.08	(27.48)	0.00
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,221.39	7,152.81			(29.76)		6,191.63	6,990.29	(132.76)	0.00
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	3,308.25	3,704.01			(41.23)		3,267.02	3,615.74	(47.04)	0.00
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	4,896.74	5,483.92			(27.26)		4,869.48	5,389.99	(66.67)	0.00
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	3,919.57	4,498.90			(19.12)		3,900.45	4,404.39	(75.39)	0.00
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,616.08	3,007.35			(34.34)		2,581.74	2,914.43	(58.58)	0.00
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	3,620.18	4,162.69			(17.41)		3,602.77	4,067.94	(77.34)	0.00
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	4,063.92	4,672.53			(19.47)		4,044.45	4,566.31	(86.75)	0.00
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	31,954.90	36,157.14			(4,283.36)		27,671.54	30,596.06	(1,277.72)	0.00
GNMA	2007A Single Family	5.25	05/07/08	04/20/38	5,031.26	5,634.65			(26.18)		5,005.08	5,540.26	(68.21)	0.00
GNMA	2007A Single Family	5.25	05/14/08	04/20/38	4,703.63	5,267.50			(24.87)		4,678.76	5,178.86	(63.77)	0.00
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,519.09	5,195.66			(26.74)		4,492.35	5,071.91	(97.01)	0.00
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	6,048.31	6,954.26			(30.58)		6,017.73	6,794.38	(129.30)	0.00
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,872.24	3,216.58			(15.44)		2,856.80	3,162.14	(39.00)	0.00
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,225.25	6,007.91			(24.31)		5,200.94	5,872.22	(111.38)	0.00
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	3,384.49	3,790.82			(19.82)		3,364.67	3,724.87	(46.13)	0.00
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	7,487.69	8,374.94			(45.09)		7,442.60	8,238.63	(91.22)	0.00
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	14,937.85	17,406.53			(2,587.95)		12,349.90	13,924.91	(893.67)	0.00
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	7,104.68	7,956.04			(62.48)		7,042.20	7,795.28	(98.28)	0.00
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	4,458.34	4,994.00			(22.93)		4,435.41	4,910.60	(60.47)	0.00
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,655.37	1,902.89			(32.57)		1,622.80	1,831.87	(38.45)	0.00
GNMA	2007A Single Family	6.00	06/18/08	06/20/38	2,873.16	3,303.08			(17.38)		2,855.78	3,224.01	(61.69)	0.00
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	8,016.65	8,978.31			(49.13)		7,967.52	8,820.36	(108.82)	0.00
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	5,513.73	6,329.17			(30.46)		5,483.27	6,191.26	(107.45)	0.00
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	3,993.60	4,473.30			(20.54)		3,973.06	4,398.63	(54.13)	0.00
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	9,410.73	10,539.65			(49.92)		9,360.81	10,363.26	(126.47)	0.00
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	5,354.88	6,157.10			(24.77)		5,330.11	6,018.25	(114.08)	0.00
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	11,485.55	12,847.56			(58.72)		11,426.83	12,656.37	(132.47)	0.00
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,875.31	3,220.77			(14.80)		2,860.51	3,166.99	(38.98)	0.00
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,288.76	1,481.84			(5.91)		1,282.85	1,448.48	(27.45)	0.00
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	3,509.71	3,931.36			(18.09)		3,491.62	3,865.67	(47.60)	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,808.36	5,385.99			(26.46)		4,781.90	5,294.18	(65.35)	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	8,667.44	9,708.74			(4,648.15)		4,019.29	4,444.68	(615.91)	0.00
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	15,283.15	17,647.79			(3,205.09)		12,078.06	13,618.95	(823.75)	0.00
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	19,986.09	22,384.59			(120.74)		19,865.35	22,025.37	(238.48)	0.00
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	26,365.85	29,814.69			(135.86)		26,229.99	29,304.10	(374.73)	0.00
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,481.70	2,853.49			(12.09)		2,469.61	2,788.45	(52.95)	0.00
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,448.71	4,982.40			(68.80)		4,379.91	4,848.71	(64.89)	0.00
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	7,912.97	8,864.24			(3,597.06)		4,315.91	4,772.61	(494.57)	0.00
GNMA	2007A Single Family				3,249.31	3,736.43			(3,249.31)				(487.12)	0.00
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	14,886.75	16,652.18			(121.73)		14,765.02	16,359.07	(171.38)	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,735.53	5,304.43			(24.20)		4,711.33	5,216.07	(64.16)	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,538.61	3,963.57			(17.92)		3,520.69	3,897.79	(47.86)	0.00
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	2,519.58	2,897.36			(19.12)		2,500.46	2,823.53	(54.71)	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	26,405.72	29,462.73			(5,376.84)		21,028.88	22,806.49	(1,279.40)	0.00
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,516.27	10,658.89			(77.41)		9,438.86	10,450.61	(130.87)	0.00
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	6,868.61	7,898.42			(32.15)		6,836.46	7,719.75	(146.52)	0.00
GNMA	2007A Single Family	5.25	09/10/08	09/20/38	26,236.87	29,669.30			(4,219.28)		22,017.59	24,348.16	(1,101.86)	0.00
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	12,406.07	13,895.90			(69.87)		12,336.20	13,662.97	(163.06)	0.00
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	7,381.98	8,269.29			(42.55)		7,339.43	8,126.55	(100.19)	0.00

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GNMA	2007A Single Family	5.25	09/17/08	08/20/38	7,908.99	8,859.41			(40.28)		7,868.71	8,712.46	(106.67)	0.00
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,733.30	3,143.20			(12.58)		2,720.72	3,072.36	(58.26)	0.00
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	11,385.07	12,753.12			(60.67)		11,324.40	12,542.96	(149.49)	0.00
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	4,632.63	5,189.31			(24.58)		4,608.05	5,101.84	(62.89)	0.00
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,396.45	2,755.86			(11.88)		2,384.57	2,692.79	(51.19)	0.00
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,568.95	11,839.53			(56.47)		10,512.48	11,644.14	(138.92)	0.00
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	12,062.20	13,938.21			(56.55)		12,005.65	13,650.55	(231.11)	0.00
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	7,073.58	7,923.62			(37.55)		7,036.03	7,790.71	(95.36)	0.00
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	2,325.50	2,674.33			(10.49)		2,315.01	2,614.26	(49.58)	0.00
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	13,362.48	15,427.65			(2,621.29)		10,741.19	12,165.48	(640.88)	0.00
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	15,816.41	17,826.49			(83.67)		15,732.74	17,535.22	(207.60)	0.00
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	4,807.38	5,384.51			(46.43)		4,760.95	5,270.74	(67.34)	0.00
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	4,876.69	5,607.43			(67.71)		4,808.98	5,430.04	(109.68)	0.00
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	9,056.74	10,146.24			(45.37)		9,011.37	9,979.13	(121.74)	0.00
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,227.98	4,736.26			(29.74)		4,198.24	4,648.37	(58.15)	0.00
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	10,657.68	12,256.32			(49.77)		10,607.91	11,999.97	(206.58)	0.00
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,874.51	6,755.57			(29.62)		5,844.89	6,600.42	(125.53)	0.00
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	13,025.46	14,590.95			(68.78)		12,956.68	14,351.44	(170.73)	0.00
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	4,616.27	5,170.80			(23.60)		4,592.67	5,084.79	(62.41)	0.00
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,731.82	6,591.33			(30.41)		5,701.41	6,438.24	(122.68)	0.00
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	12,705.56	14,682.98			(3,185.97)		9,519.59	10,735.14	(761.87)	0.00
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	4,068.87	4,679.86			(18.25)		4,050.62	4,574.83	(86.78)	0.00
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,656.81	3,055.35			(12.38)		2,644.43	2,986.33	(56.64)	0.00
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	4,035.64	4,521.04			(20.38)		4,015.26	4,445.96	(54.70)	0.00
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,773.17	3,189.16			(14.66)		2,758.51	3,115.15	(59.35)	0.00
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	4,992.60	5,592.89			(25.49)		4,967.11	5,499.79	(67.61)	0.00
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	5,037.91	5,793.56			(25.33)		5,012.58	5,660.59	(107.64)	0.00
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,280.25	14,123.32			(56.85)		12,223.40	13,811.48	(254.99)	0.00
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	12,118.44	13,973.76			(57.15)		12,061.29	13,703.11	(213.50)	0.00
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	6,851.77	7,674.32			(74.80)		6,776.97	7,502.69	(96.83)	0.00
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,801.20	5,378.46			(23.85)		4,777.35	5,289.77	(64.84)	0.00
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,673.60	11,125.47			(45.76)		9,627.84	10,874.53	(205.18)	0.00
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,752.04	2,014.88			(8.07)		1,743.97	1,969.47	(37.34)	0.00
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,403.01	2,763.52			(11.71)		2,391.30	2,700.50	(51.31)	0.00
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	4,540.90	5,222.29			(20.73)		4,520.17	5,104.75	(96.81)	0.00
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,406.64	2,767.77			(10.78)		2,395.86	2,705.72	(51.27)	0.00
GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,537.62	2,918.50			(11.38)		2,526.24	2,853.07	(54.05)	0.00
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,439.18	2,732.51			(12.76)		2,426.42	2,686.72	(33.03)	0.00
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	8,862.53	10,191.98			(44.20)		8,818.33	9,959.23	(188.55)	0.00
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,347.71	4,870.68			(21.45)		4,326.26	4,790.47	(58.76)	0.00
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	3,985.55	4,584.33			(17.51)		3,968.04	4,481.85	(84.97)	0.00
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,272.23	2,613.38			(10.05)		2,262.18	2,554.93	(48.40)	0.00
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	4,840.65	5,423.39			(26.49)		4,814.16	5,331.10	(65.80)	0.00
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	4,039.22	4,525.12			(19.79)		4,019.43	4,450.74	(54.59)	0.00
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,367.66	5,023.63			(30.40)		4,337.26	4,898.69	(94.54)	0.00
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	8,147.98	9,370.90			(38.58)		8,109.40	9,159.06	(173.26)	0.00
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,264.14	2,603.84			(9.83)		2,254.31	2,545.84	(48.17)	0.00
GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,482.30	2,854.87			(17.46)		2,464.84	2,783.72	(53.69)	0.00
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,673.77	4,115.37			(18.90)		3,654.87	4,046.74	(49.73)	0.00
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,645.45	3,042.09			(12.21)		2,633.24	2,973.98	(55.90)	0.00
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,170.05	3,645.80			(14.11)		3,155.94	3,564.17	(67.52)	0.00
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,276.63	3,768.27			(15.72)		3,260.91	3,682.63	(69.92)	0.00
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	8,873.28	9,939.72			(46.87)		8,826.41	9,773.69	(119.16)	0.00
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,197.22	7,127.21			(27.84)		6,169.38	6,967.31	(132.06)	0.00
GNMA	2007A Single Family	5.25	01/14/09	01/20/39	7,729.42	8,660.05			(38.23)		7,691.19	8,517.57	(104.25)	0.00

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	3,991.14	4,471.11			(19.82)		3,971.32	4,397.29	(54.00)	0.00
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	7,730.11	8,891.79			(34.58)		7,695.53	8,692.80	(164.41)	0.00
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,291.36	2,635.27			(10.25)		2,281.11	2,576.21	(48.81)	0.00
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,310.22	7,069.17			(31.13)		6,279.09	6,952.76	(85.28)	0.00
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	3,797.06	4,253.58			(23.21)		3,773.85	4,178.58	(51.79)	0.00
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,715.60	3,123.27			(21.42)		2,694.18	3,042.77	(59.08)	0.00
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,333.66	4,855.30			(21.30)		4,312.36	4,775.33	(58.67)	0.00
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	4,977.74	5,517.90			(21.07)		4,776.67	5,394.65	(102.18)	0.00
GNMA	2007A Single Family	6.00	11/24/09	09/20/39	5,064.87	5,826.71			(21.03)		5,043.84	5,697.93	(107.75)	0.00
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	4,315.05	4,829.40			(20.73)		4,294.32	4,756.76	(51.91)	0.00
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	24,373.83	27,721.81			(3,892.87)		20,480.96	22,664.66	(1,164.28)	0.00
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	29,399.79	33,456.12			(135.88)		29,263.91	32,878.70	(441.54)	0.00
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	2,302.51	2,649.02			(9.55)		2,292.96	2,590.50	(48.97)	0.00
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	9,821.05	10,977.36			(47.93)		9,773.12	10,812.04	(117.39)	0.00
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,099.55	3,473.29			(14.40)		3,085.15	3,417.31	(41.58)	0.00
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	9,526.10	10,956.69			(39.53)		9,486.57	10,716.40	(200.76)	0.00
GNMA	2007A Single Family	5.25	01/20/10	12/20/39	6,599.76	7,396.49			(30.41)		6,569.35	7,277.20	(88.88)	0.00
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,593.74	10,752.40			(44.83)		9,548.91	10,579.19	(128.38)	0.00
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,452.35	2,821.48			(12.25)		2,440.10	2,756.79	(52.44)	0.00
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	19,244.69	21,678.07			(4,492.44)		14,752.25	16,241.52	(944.11)	0.00
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	2,948.84	3,391.67			(11.79)		2,937.05	3,317.43	(62.45)	0.00
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	1,247,389.68	1,355,703.78			(153,193.17)		1,094,196.51	1,167,535.18	(34,975.43)	0.00
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	28,888.76	31,975.27			(146.01)		28,742.75	31,797.07	(32.19)	0.00
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,646.63	2,965.92			(12.29)		2,634.34	2,918.09	(35.54)	0.00
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	7,037.64	7,886.59			(61.75)		6,975.89	7,727.75	(97.09)	0.00
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	41,629.49	47,892.46			(331.22)		41,298.27	47,326.38	(234.86)	0.00
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	8,025.55	8,994.24			(36.55)		7,989.00	8,850.23	(107.46)	0.00
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	35,042.78	39,601.25			(4,286.35)		30,756.43	34,103.04	(1,211.86)	0.00
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,402.72	2,692.64			(11.04)		2,391.68	2,649.33	(32.27)	0.00
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	19,125.29	21,570.76			(4,425.76)		14,699.53	16,266.39	(878.61)	0.00
GNMA	2007A Single Family	5.25	06/15/10	06/20/40	43,450.57	49,098.73			(3,796.40)		39,654.17	44,246.34	(1,055.99)	0.00
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	23,849.89	26,958.39			(4,819.44)		19,030.45	21,061.14	(1,077.81)	0.00
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,338.28	2,620.58			(11.48)		2,326.80	2,577.90	(31.20)	0.00
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	28,940.53	32,497.26			(5,783.45)		23,157.08	25,628.28	(1,085.53)	0.00
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	23,587.55	26,791.25			(103.19)		23,484.36	26,343.97	(344.09)	0.00
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	9,782.51	10,952.00			(44.95)		9,737.56	10,789.99	(117.06)	0.00
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	7,647.24	8,571.21			(33.92)		7,613.32	8,436.04	(101.25)	0.00
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	7,761.52	8,698.38			(34.60)		7,726.92	8,560.16	(103.62)	0.00
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	21,944.74	24,923.61			(99.07)		21,845.67	24,505.40	(319.14)	0.00
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	24,285.15	27,484.08			(106.68)		24,178.47	27,016.19	(361.21)	0.00
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	36,244.93	42,247.71			(158.63)		36,086.30	41,541.25	(547.83)	0.00
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	6,826.56	7,613.21			(35.23)		6,791.33	7,486.86	(91.12)	0.00
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,273.46	7,127.32			(27.65)		6,245.81	7,009.87	(89.80)	0.00
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,236.87	2,566.44			(10.91)		2,225.96	2,524.71	(30.82)	0.00
FNMA	2007A Single Family	5.25	12/12/07	12/01/37	15,215.95	17,237.35			(142.78)		15,073.17	16,911.60	(182.97)	0.00
FNMA	2007A Single Family	5.25	12/20/07	11/01/37	4,518.41	5,119.56			(25.60)		4,492.81	5,041.48	(52.48)	0.00
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	4,156.62	4,703.56			(22.39)		4,134.23	4,630.33	(50.84)	0.00
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	8,698.28	9,846.72			(51.72)		8,646.56	9,693.23	(101.77)	0.00
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,326.86	3,758.08			(18.01)		3,308.85	3,701.00	(39.07)	0.00
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	2,504.68	2,877.94			(12.10)		2,492.58	2,831.70	(34.14)	0.00
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	15,840.81	17,950.45			(85.40)		15,755.41	17,676.43	(188.62)	0.00
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	3,223.57	3,707.30			(15.50)		3,208.07	3,648.40	(43.40)	0.00
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	3,272.27	3,707.84			(17.43)		3,254.84	3,650.07	(40.34)	0.00
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,310.14	3,802.13			(15.92)		3,294.22	3,742.34	(43.87)	0.00
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,513.78	10,790.61			(115.16)		9,398.62	10,552.18	(123.27)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,715.22	7,608.11			(42.64)		6,672.58	7,485.36	(80.11)	0.00
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,787.73	7,690.04			(36.19)		6,751.54	7,570.71	(83.14)	0.00
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	3,025.27	3,238.37			(19.44)		3,005.83	3,180.51	(38.42)	0.00
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	1,654.74	1,877.29			(9.40)		1,645.34	1,847.68	(20.21)	0.00
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	11,999.58	13,589.75			(64.29)		11,935.29	13,383.64	(141.82)	0.00
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	2,315.66	2,662.32			(11.06)		2,304.60	2,618.87	(32.39)	0.00
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	2,562.15	2,905.70			(14.39)		2,547.76	2,861.57	(29.74)	0.00
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	2,368.06	2,721.76			(12.08)		2,355.98	2,676.93	(32.75)	0.00
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,396.76	1,603.35			(6.58)		1,390.18	1,578.07	(18.70)	0.00
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	4,624.66	5,182.61			(21.73)		4,602.93	5,098.12	(62.76)	0.00
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	8,118.45	9,338.98			(33.95)		8,084.50	9,132.86	(172.17)	0.00
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,463.77	9,484.46			(43.79)		8,419.98	9,325.85	(114.82)	0.00
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	7,571.13	8,501.45			(41.26)		7,529.87	8,358.42	(101.77)	0.00
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	3,052.15	3,428.36			(16.52)		3,035.63	3,370.33	(41.51)	0.00
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	8,605.32	9,665.57			(47.73)		8,557.59	9,501.37	(116.47)	0.00
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,287.01	4,817.72			(23.06)		4,263.95	4,737.31	(57.35)	0.00
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	7,212.04	8,101.64			(40.07)		7,171.97	7,961.34	(100.23)	0.00
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,580.18	1,810.16			(8.14)		1,572.04	1,783.13	(18.89)	0.00
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,623.89	2,947.22			(14.85)		2,609.04	2,895.93	(36.44)	0.00
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,424.00	2,722.53			(12.86)		2,411.14	2,676.38	(33.29)	0.00
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	3,910.53	4,479.75			(18.83)		3,891.70	4,415.16	(45.76)	0.00
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,071.53	2,372.96			(10.48)		2,061.05	2,337.87	(24.61)	0.00
Freddie Mac	2007A Single Family	5.25	05/14/08	04/01/38	5,406.97	6,074.81			(28.32)		5,378.65	5,972.61	(73.88)	0.00
Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	4,289.57	4,821.11			(22.47)		4,267.10	4,740.93	(57.71)	0.00
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,735.08	4,192.47			(19.75)		3,715.33	4,121.27	(51.45)	0.00
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	3,122.68	3,508.12			(49.69)		3,072.99	3,412.49	(45.94)	0.00
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,786.15	4,337.55			(18.55)		3,767.60	4,274.66	(44.34)	0.00
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,342.14	2,630.99			(19.23)		2,322.91	2,579.19	(32.57)	0.00
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,404.96	3,900.90			(15.93)		3,389.03	3,845.08	(39.89)	0.00
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,129.13	5,876.12			(29.15)		5,099.98	5,786.27	(60.70)	0.00
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,552.85	2,868.43			(14.03)		2,538.82	2,819.11	(35.29)	0.00
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,881.49	2,155.34			(143.55)		1,737.94	1,971.55	(40.24)	0.00
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	1,997.37	2,288.13			(13.41)		1,983.96	2,250.85	(23.87)	0.00
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	4,993.64	5,721.16			(23.78)		4,969.86	5,638.42	(58.96)	0.00
Freddie Mac	2007A Single Family	6.00	08/27/08	08/01/38	3,375.04	3,863.89			(15.45)		3,359.59	3,809.01	(39.43)	0.00
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	1,239.00	1,399.20			(6.35)		1,232.65	1,375.99	(16.86)	0.00
Freddie Mac	2007A Single Family	5.25	09/24/08	06/01/38	4,672.47	5,247.67			(24.27)		4,648.20	5,160.45	(62.95)	0.00
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,499.82	2,864.00			(11.61)		2,488.21	2,823.13	(29.26)	0.00
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,705.27	4,160.45			(22.90)		3,682.37	4,086.33	(51.22)	0.00
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,375.70	11,651.29			(53.06)		10,322.64	11,456.20	(142.03)	0.00
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	3,024.31	3,464.73			(14.75)		3,009.56	3,414.33	(35.65)	0.00
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	4,406.52	5,050.01			(20.09)		4,386.43	4,978.41	(51.51)	0.00
Freddie Mac	2007A Single Family	4.75	02/18/09	10/01/38	1,555.95	1,701.42			(8.42)		1,547.53	1,680.16	(12.84)	0.00
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,249.19	2,468.26			(12.69)		2,236.50	2,437.51	(18.06)	0.00
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,677.84	2,927.87			(14.28)		2,663.56	2,892.03	(21.56)	0.00
Freddie Mac	2007A Single Family	5.25	03/25/09	01/01/39	2,361.23	2,651.88			(43.06)		2,318.17	2,573.10	(35.72)	0.00
<b>2007A Single Family Total</b>					46,866,001.42	52,151,047.50	4,841,969.65	(1,282,015.62)	(2,755,781.09)	-	47,670,174.36	52,151,912.17	(803,308.27)	0.00
Repo Agmt	2007B Single Family	0.09	08/31/15	09/01/15	1,164,062.66	1,164,062.66	1,416,509.95				2,580,572.61	2,580,572.61	-	0.00
GIC's	2007B Single Family	4.52	09/20/07	08/31/39	1,944,365.01	1,944,365.01		(730,432.35)			1,213,932.66	1,213,932.66	-	0.00
GNMA	2007B Single Family	5.25	12/28/07	12/20/37	258,614.88	284,291.30			(1,439.22)		257,175.66	275,379.40	(7,472.68)	0.00
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	42,007.14	46,531.54			(226.01)		41,781.13	45,465.42	(840.11)	0.00
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	783,035.59	875,662.82			(89,920.62)		693,114.97	770,879.16	(14,863.04)	0.00
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	103,532.25	115,940.26			(557.02)		102,975.23	113,974.79	(1,408.45)	0.00
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	107,341.01	118,907.49			(578.25)		106,762.76	116,181.37	(2,147.87)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	12/11/07	12/20/37	631,902.36	707,537.34			(3,672.69)		628,229.67	696,615.23	(7,249.42)	0.00
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	226,968.62	254,151.71			(1,243.55)		225,725.07	249,834.18	(3,073.98)	0.00
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	159,559.88	178,437.28			(862.15)		158,697.73	175,629.78	(1,945.35)	0.00
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	233,227.58	261,161.83			(1,379.78)		231,847.80	256,614.95	(3,167.10)	0.00
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	46,261.56	51,796.87			(466.55)		45,795.01	50,679.26	(651.06)	0.00
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	54,287.34	60,019.21			(287.20)		54,000.14	58,746.73	(985.28)	0.00
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	103,738.79	116,179.35			(550.69)		103,188.10	114,218.09	(1,410.57)	0.00
GNMA	2007B Single Family	6.00	01/16/08	12/20/37	103,051.11	113,938.66			(550.63)		102,500.48	111,525.07	(1,862.96)	0.00
GNMA	2007B Single Family	5.25	01/16/08	12/20/37	229,095.04	256,500.98			(1,360.39)		227,734.65	252,038.13	(3,102.46)	0.00
GNMA	2007B Single Family	5.25	01/16/08	01/20/38	1,287,044.87	1,492,181.73			(143,581.81)		1,143,463.06	1,301,211.81	(47,388.11)	0.00
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	55,123.91	61,733.53			(294.60)		54,829.31	60,689.17	(749.76)	0.00
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	113,639.56	125,854.59			(592.23)		113,047.33	122,991.86	(2,270.50)	0.00
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	123,152.66	137,907.74			(653.89)		122,498.77	135,583.06	(1,670.79)	0.00
GNMA	2007B Single Family	5.25	01/30/08	01/20/38	109,677.28	122,830.02			(820.83)		108,856.45	120,492.37	(1,516.82)	0.00
GNMA	2007B Single Family	6.00	02/13/08	01/20/38	151,508.92	167,787.04			(68,106.88)		83,402.04	90,603.31	(9,076.85)	0.00
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	192,722.11	215,830.33			(1,037.45)		191,684.66	212,182.44	(2,610.44)	0.00
GNMA	2007B Single Family	5.25	04/08/08	03/20/38	338,045.97	378,578.94			(1,809.19)		336,236.78	372,324.05	(4,445.70)	0.00
GNMA	2007B Single Family	6.00	04/08/08	04/20/38	147,698.96	163,525.57			(782.40)		146,916.56	159,794.71	(2,948.46)	0.00
GNMA	2007B Single Family	5.25	04/08/08	04/20/38	86,182.46	96,505.53			(452.54)		85,729.92	94,885.97	(1,167.02)	0.00
GNMA	2007B Single Family	6.00	03/12/08	03/20/38	92,320.03	102,214.08			(1,027.67)		91,292.36	99,296.94	(1,889.47)	0.00
GNMA	2007B Single Family	5.25	03/12/08	03/20/38	224,215.14	251,109.37			(1,184.03)		223,031.11	246,890.84	(3,034.50)	0.00
GNMA	2007B Single Family	5.25	03/20/08	03/20/38	104,751.33	117,313.71			(803.60)		103,947.73	115,060.28	(1,449.83)	0.00
GNMA	2007B Single Family	6.00	02/19/08	01/20/38	180,481.11	199,865.62			(990.73)		179,490.38	195,266.47	(3,608.42)	0.00
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	113,514.59	127,127.27			(666.38)		112,848.21	124,910.55	(1,550.34)	0.00
GNMA	2007B Single Family	6.00	02/19/08	02/20/38	94,797.59	104,974.80			(554.32)		94,243.27	102,522.16	(1,898.32)	0.00
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	218,735.41	244,941.86			(2,079.53)		216,655.88	239,807.59	(3,054.74)	0.00
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	103,669.93	114,804.37			(541.26)		103,128.67	112,191.84	(2,071.27)	0.00
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	53,922.11	60,379.00			(308.64)		53,613.47	59,336.97	(733.39)	0.00
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	54,991.42	61,585.83			(433.24)		54,558.18	60,389.72	(762.87)	0.00
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	170,317.04	188,602.88			(884.43)		169,432.61	184,317.70	(3,400.75)	0.00
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	91,809.55	102,792.18			(1,144.14)		90,665.41	100,342.59	(1,305.45)	0.00
GNMA	2007B Single Family	5.25	03/27/08	03/20/38	135,892.34	152,187.52			(756.43)		135,135.91	149,580.83	(1,850.26)	0.00
GNMA	2007B Single Family	6.00	03/27/08	03/20/38	107,317.31	118,625.40			(567.35)		106,749.96	116,133.56	(1,224.49)	0.00
GNMA	2007B Single Family	6.00	04/15/08	04/20/38	71,636.00	79,296.81			(969.35)		70,666.65	76,846.62	(1,480.84)	0.00
GNMA	2007B Single Family	6.00	04/22/08	04/20/38	99,131.31	109,760.34			(517.29)		98,614.02	107,261.98	(1,981.07)	0.00
GNMA	2007B Single Family	6.00	05/07/08	04/20/38	111,288.65	123,203.59			(578.98)		110,709.67	120,403.06	(2,221.55)	0.00
GNMA	2007B Single Family	5.25	05/07/08	05/20/38	886,799.52	1,003,418.10			(118,869.90)		767,929.62	849,089.33	(35,458.87)	0.00
GNMA	2007B Single Family	5.25	05/07/08	04/20/38	139,625.22	156,370.42			(726.45)		138,898.77	153,751.01	(1,892.96)	0.00
GNMA	2007B Single Family	5.25	05/14/08	04/20/38	130,533.63	146,181.54			(690.44)		129,843.19	143,721.54	(1,769.56)	0.00
GNMA	2007B Single Family	6.00	05/21/08	05/20/38	123,761.49	136,997.51			(782.88)		122,978.61	133,734.54	(2,480.09)	0.00
GNMA	2007B Single Family	6.00	05/28/08	05/20/38	165,647.44	183,367.75			(905.61)		164,741.83	179,152.12	(3,310.02)	0.00
GNMA	2007B Single Family	5.25	05/28/08	01/20/38	79,709.42	89,265.22			(428.59)		79,280.83	87,754.44	(1,082.19)	0.00
GNMA	2007B Single Family	6.00	06/11/08	06/20/38	143,116.94	158,414.66			(724.62)		142,392.32	154,836.77	(2,853.27)	0.00
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	93,925.25	105,201.19			(550.04)		93,375.21	103,371.10	(1,280.05)	0.00
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	207,794.48	232,417.72			(1,251.24)		206,543.24	228,635.09	(2,531.39)	0.00
GNMA	2007B Single Family	6.00	07/09/08	07/20/38	409,192.17	458,969.72			(71,030.67)		338,161.50	367,167.35	(20,771.70)	0.00
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	197,165.07	220,792.60			(1,734.03)		195,431.04	216,331.49	(2,727.08)	0.00
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	123,725.90	138,591.44			(636.27)		123,089.63	136,277.08	(1,678.09)	0.00
GNMA	2007B Single Family	6.00	07/16/08	07/20/38	45,347.27	50,174.64			(910.60)		44,436.67	48,302.24	(961.80)	0.00
GNMA	2007B Single Family	6.00	06/18/08	06/20/38	78,696.60	87,094.63			(508.12)		78,188.48	85,009.61	(1,576.90)	0.00
GNMA	2007B Single Family	5.25	06/18/08	06/20/38	222,475.04	249,162.51			(1,363.06)		221,111.98	244,778.97	(3,020.48)	0.00
GNMA	2007B Single Family	6.00	06/25/08	06/20/38	151,025.79	166,885.54			(895.87)		150,129.92	163,249.08	(2,740.59)	0.00
GNMA	2007B Single Family	5.25	06/25/08	06/20/38	110,829.82	124,141.05			(570.18)		110,259.64	122,068.81	(1,502.06)	0.00
GNMA	2007B Single Family	5.25	07/16/08	07/20/38	261,162.45	292,491.99			(1,385.46)		259,776.99	287,596.76	(3,509.77)	0.00
GNMA	2007B Single Family	6.00	07/23/08	07/20/38	146,692.62	162,348.27			(738.66)		145,953.96	158,687.29	(2,922.32)	0.00

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GNMA	2007B Single Family	5.25	07/23/08	07/20/38	318,741.87	356,540.14			(1,629.61)		317,112.26	351,234.26	(3,676.27)	0.00
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	79,795.63	89,381.43			(410.86)		79,384.77	87,889.04	(1,081.53)	0.00
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	35,304.18				(176.19)		35,127.99	38,193.09	(703.50)	0.00
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	97,399.39	109,101.56			(501.94)		96,897.45	107,278.46	(1,321.16)	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	133,439.46	149,469.79			(734.47)		132,704.99	146,921.71	(1,813.61)	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	240,534.82	269,433.06			(128,993.12)		111,541.70	123,347.05	(17,092.89)	0.00
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	418,715.86	465,331.15			(87,946.30)		330,769.56	359,100.11	(18,284.74)	0.00
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	554,646.40	621,207.85			(3,350.65)		551,295.75	611,238.93	(6,618.27)	0.00
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	731,692.69	827,404.98			(3,770.18)		727,922.51	813,235.28	(10,399.52)	0.00
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	67,992.01	75,239.79			(359.10)		67,632.91	73,524.89	(1,355.80)	0.00
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	123,459.56	138,269.37			(1,909.17)		121,550.39	134,559.45	(1,800.75)	0.00
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	219,596.97	245,996.73			(99,824.32)		119,772.65	132,447.61	(13,724.80)	0.00
GNMA	2007B Single Family				89,025.72	98,520.88			(89,025.72)				(9,495.16)	0.00
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	413,130.95	462,124.38			(3,378.01)		409,752.94	453,990.29	(4,756.08)	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	131,417.42	147,206.19			(671.52)		130,745.90	144,754.10	(1,780.57)	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	98,203.15	109,995.47			(497.61)		97,705.54	108,169.76	(1,328.10)	0.00
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	69,032.05	76,396.74			(552.04)		68,480.01	74,449.83	(1,394.87)	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	732,800.17	817,637.27			(149,215.58)		583,584.59	632,916.33	(35,505.36)	0.00
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	264,091.49	295,801.24			(2,148.29)		261,943.20	290,021.06	(3,631.89)	0.00
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	188,204.44	208,263.07			(958.14)		187,246.30	203,551.87	(3,753.06)	0.00
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	728,115.47	823,370.13			(117,091.71)		611,023.76	675,700.16	(30,578.26)	0.00
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	344,289.28	385,633.16			(1,938.80)		342,350.48	379,168.95	(4,525.41)	0.00
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	204,861.19	229,485.81			(1,181.07)		203,680.12	225,524.60	(2,780.14)	0.00
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	219,486.53	245,862.66			(1,117.68)		218,368.85	241,784.45	(2,960.53)	0.00
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	74,897.80	82,878.78			(375.45)		74,522.35	81,011.05	(1,492.28)	0.00
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	315,952.12	353,919.39			(1,683.27)		314,268.85	348,086.94	(4,149.18)	0.00
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	128,562.44	144,011.55			(682.59)		127,879.85	141,584.11	(1,744.85)	0.00
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	65,668.25	72,665.69			(352.67)		65,315.58	71,002.59	(1,310.43)	0.00
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	293,305.01	328,565.67			(1,567.03)		291,737.98	323,143.37	(3,855.27)	0.00
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	330,554.19	367,518.29			(1,685.19)		328,869.00	359,933.22	(5,899.88)	0.00
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	196,303.08	219,893.11			(1,042.05)		195,261.03	216,204.54	(2,646.52)	0.00
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	63,728.18	70,515.70			(313.97)		63,414.21	68,931.96	(1,269.77)	0.00
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	366,203.96	406,791.41			(71,958.62)		294,245.34	320,775.44	(14,057.35)	0.00
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	438,930.83	494,713.38			(2,321.89)		436,608.94	486,630.19	(5,761.30)	0.00
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	133,411.99	149,428.61			(1,288.37)		132,123.62	146,271.51	(1,868.73)	0.00
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	133,649.58	147,854.81			(1,909.74)		131,739.84	143,177.58	(2,767.49)	0.00
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	251,337.25	281,574.15			(1,259.36)		250,077.89	276,936.63	(3,378.16)	0.00
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	117,333.41	131,438.82			(825.09)		116,508.32	128,999.54	(1,614.19)	0.00
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	292,086.17	323,170.66			(1,483.94)		290,602.23	316,411.16	(5,275.56)	0.00
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	160,998.09	178,128.72			(877.73)		160,120.36	174,037.56	(3,213.43)	0.00
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	361,476.41	404,922.10			(1,908.67)		359,567.74	398,275.29	(4,738.14)	0.00
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	128,108.39	143,497.92			(654.83)		127,453.56	141,110.94	(1,732.15)	0.00
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	157,086.75	173,798.19			(897.91)		156,188.84	169,761.36	(3,138.92)	0.00
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	348,238.43	387,155.93			(87,429.31)		260,809.12	283,060.61	(16,666.01)	0.00
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	111,522.10	123,397.19			(545.80)		110,976.30	120,627.74	(2,223.65)	0.00
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	72,817.56	80,562.47			(369.12)		72,448.44	78,742.57	(1,450.78)	0.00
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	111,993.47	125,466.13			(565.63)		111,427.84	123,382.46	(1,518.04)	0.00
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	76,009.30	84,090.77			(433.02)		75,576.28	82,139.22	(1,518.53)	0.00
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	138,552.79	155,211.44			(707.41)		137,845.38	152,627.99	(1,876.04)	0.00
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	138,086.77	152,762.61			(750.57)		137,336.20	149,256.43	(2,755.61)	0.00
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	336,596.65	372,399.28			(1,695.94)		334,900.71	364,176.80	(6,526.54)	0.00
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	332,179.27	368,455.51			(3,170.27)		330,476.00	361,319.21	(5,433.03)	0.00
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	190,147.92	212,974.51			(2,075.73)		188,072.19	208,211.49	(2,687.29)	0.00
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	133,242.64	149,260.76			(661.80)		132,580.84	146,799.31	(1,799.65)	0.00
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	265,164.88	293,352.76			(1,363.24)		263,801.64	286,736.01	(5,253.51)	0.00



**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	48,025.61	53,127.63			(240.83)		47,784.78	51,930.29	(956.51)	0.00
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	65,872.62	72,867.73			(348.19)		65,524.43	71,206.01	(1,313.53)	0.00
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	124,477.60	137,699.64			(619.13)		123,858.47	134,600.51	(2,480.00)	0.00
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	65,970.12	72,979.63			(323.02)		65,647.10	71,343.40	(1,313.21)	0.00
GNMA	2007B Single Family	6.00	02/18/09	01/20/39	69,580.73	76,954.26			(340.58)		69,240.15	75,228.96	(1,384.72)	0.00
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	67,692.93	75,831.37			(354.41)		67,338.52	74,560.63	(916.33)	0.00
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	243,017.87	268,738.81			(1,311.53)		241,706.34	262,601.67	(4,825.61)	0.00
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	120,655.16	135,169.01			(595.34)		120,059.82	132,943.09	(1,630.58)	0.00
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	109,286.77	120,878.02			(524.84)		108,761.93	118,175.92	(2,177.26)	0.00
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	62,305.86	68,908.76			(301.00)		62,004.86	67,367.54	(1,240.22)	0.00
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	134,334.89	150,507.68			(735.15)		133,599.74	147,946.51	(1,826.02)	0.00
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	112,093.84	125,579.09			(549.48)		111,544.36	123,515.09	(1,514.52)	0.00
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	119,771.22	132,461.33			(882.95)		118,888.27	129,167.06	(2,411.32)	0.00
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	223,447.06	247,088.78			(1,149.74)		222,297.32	241,502.97	(4,436.07)	0.00
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	62,092.26	68,657.02			(295.04)		61,797.22	67,127.82	(1,234.16)	0.00
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	68,068.69	75,276.39			(506.79)		67,561.90	73,400.37	(1,369.23)	0.00
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	101,951.85	114,208.09			(524.49)		101,427.36	112,303.59	(1,380.01)	0.00
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	72,522.89	80,212.87			(364.34)		72,158.55	78,416.82	(1,431.71)	0.00
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	86,903.57	96,131.15			(422.67)		86,480.90	93,978.92	(1,729.56)	0.00
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	89,825.36	99,360.48			(467.65)		89,357.71	97,102.47	(1,790.36)	0.00
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	246,247.75	275,843.16			(1,300.50)		244,947.25	271,235.56	(3,307.10)	0.00
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	169,898.53	187,927.91			(832.88)		169,065.65	183,711.66	(3,383.37)	0.00
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	214,503.77	240,330.01			(1,061.20)		213,442.57	236,376.05	(2,892.76)	0.00
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	110,761.22	124,080.32			(550.17)		110,211.05	122,031.85	(1,498.30)	0.00
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	211,930.23	234,455.79			(1,034.65)		210,895.58	229,209.02	(4,212.12)	0.00
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	62,826.83	69,486.02			(306.97)		62,519.86	67,928.69	(1,250.36)	0.00
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	175,118.13	196,180.63			(864.04)		174,254.09	192,950.01	(2,366.58)	0.00
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	105,374.92	118,043.66			(644.06)		104,730.86	115,962.26	(1,437.34)	0.00
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	74,457.79	82,353.37			(617.47)		73,840.32	80,230.66	(1,505.24)	0.00
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	120,265.26	134,742.40			(590.67)		119,674.59	132,523.03	(1,628.70)	0.00
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	131,548.46	145,494.19			(631.60)		130,916.86	142,244.24	(2,618.35)	0.00
GNMA	2007B Single Family	6.00	11/24/09	09/20/39	139,044.65	153,636.74			(634.36)		138,410.29	150,241.16	(2,761.22)	0.00
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	119,750.06	134,023.47			(574.99)		119,175.07	132,007.70	(1,440.78)	0.00
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	676,411.13	769,324.31			(108,033.32)		568,377.81	628,980.19	(32,310.80)	0.00
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	815,890.60	928,460.47			(3,770.69)		812,119.91	912,436.14	(12,253.64)	0.00
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	63,219.85	69,848.64			(288.36)		62,931.49	68,305.52	(1,254.76)	0.00
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	272,549.98	304,639.01			(1,329.98)		271,220.00	300,051.31	(3,257.72)	0.00
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	86,016.97	96,389.56			(399.53)		85,617.44	94,835.79	(1,154.24)	0.00
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	261,571.77	288,902.44			(1,192.66)		260,379.11	282,566.66	(5,143.12)	0.00
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	183,154.08	205,264.45			(844.10)		182,309.98	201,953.95	(2,466.40)	0.00
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	266,242.79	298,396.21			(1,243.87)		264,998.92	293,589.25	(3,563.09)	0.00
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	67,345.58	74,395.86			(363.95)		66,981.63	72,690.07	(1,341.84)	0.00
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	534,070.99	601,600.98			(124,672.44)		409,398.55	450,727.96	(26,200.58)	0.00
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	80,999.65	89,430.42			(357.15)		80,642.50	87,472.84	(1,600.43)	0.00
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	801,708.38	887,364.54			(4,051.80)		797,656.58	882,419.22	(893.52)	0.00
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	73,448.70	82,308.99			(340.98)		73,107.72	80,981.57	(986.44)	0.00
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	195,305.20	218,865.33			(1,713.80)		193,591.40	214,457.21	(2,694.32)	0.00
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,155,284.10	1,329,091.74			(9,191.97)		1,146,092.13	1,313,382.02	(6,517.75)	0.00
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	222,721.82	249,604.31			(1,014.07)		221,707.75	245,607.76	(2,982.48)	0.00
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	972,493.41	1,098,997.51			(118,953.18)		853,540.23	946,413.53	(33,630.80)	0.00
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	66,678.94	74,725.02			(306.52)		66,372.42	73,523.36	(895.14)	0.00
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	530,756.60	598,622.80			(122,821.63)		407,934.97	451,418.05	(24,383.12)	0.00
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	1,205,822.59	1,362,567.79			(105,356.35)		1,100,466.24	1,227,906.24	(29,305.20)	0.00
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	661,872.58	748,138.12			(133,746.84)		528,125.74	584,480.03	(29,911.25)	0.00
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	64,892.03	72,725.18			(318.60)		64,573.43	71,540.88	(865.70)	0.00

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GNMA	2007B Single Family	5.25	07/28/10	07/20/40	803,145.10	901,850.50			(160,499.53)		642,645.57	711,225.54	(30,125.43)	0.00
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	654,592.69	743,499.59			(2,863.77)		651,728.92	731,086.82	(9,549.00)	0.00
GNMA	2007B Single Family	5.25	08/24/10	08/20/40	271,480.11	303,935.46			(1,247.90)		270,232.21	299,439.45	(3,248.11)	0.00
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	212,223.11	237,864.70			(941.44)		211,281.67	234,113.35	(2,809.91)	0.00
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	215,394.04	241,393.95			(960.07)		214,433.97	237,558.04	(2,875.84)	0.00
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	609,002.28	691,669.84			(2,749.22)		606,253.06	680,063.73	(8,856.89)	0.00
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	673,952.42	762,726.76			(2,960.46)		670,991.96	749,742.13	(10,024.17)	0.00
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	1,005,854.45	1,172,440.91			(4,402.28)		1,001,452.17	1,152,835.51	(15,203.12)	0.00
GNMA	2007B Single Family	5.25	11/09/10	10/20/40	189,447.47	211,278.72			(977.56)		188,469.91	207,772.21	(2,528.95)	0.00
GNMA	2007B Single Family	5.25	12/21/10	11/15/40	174,099.62	197,794.33			(767.39)		173,332.23	194,535.01	(2,491.93)	0.00
FNMA	2007B Single Family	6.00	12/11/07	12/01/37	61,119.83	67,671.09			(322.48)		60,797.35	66,570.81	(777.80)	0.00
FNMA	2007B Single Family	5.25	12/12/07	12/01/37	421,629.53	478,363.74			(3,949.07)		417,680.46	469,323.74	(5,090.93)	0.00
FNMA	2007B Single Family	5.25	12/20/07	11/01/37	125,204.57	142,075.84			(707.29)		124,497.28	139,909.04	(1,459.51)	0.00
FNMA	2007B Single Family	5.25	12/20/07	12/01/37	115,177.51	130,531.35			(618.53)		114,558.98	128,499.02	(1,413.80)	0.00
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	241,025.87	273,262.03			(1,428.96)		239,596.91	269,002.29	(2,830.78)	0.00
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	92,187.01	104,292.74			(497.53)		91,689.48	102,708.67	(1,086.54)	0.00
FNMA	2007B Single Family	6.00	01/16/08	12/01/37	68,548.31	75,884.57			(359.35)		68,188.96	74,665.24	(859.98)	0.00
FNMA	2007B Single Family	5.25	01/16/08	12/01/37	439,608.01	498,153.36			(2,370.18)		437,237.83	490,549.05	(5,234.13)	0.00
FNMA	2007B Single Family	6.00	01/30/08	01/01/38	88,230.83	97,752.90			(460.58)		87,770.25	96,199.74	(1,092.58)	0.00
FNMA	2007B Single Family	5.25	01/30/08	01/01/38	90,811.00	102,898.41			(483.49)		90,327.51	101,295.23	(1,119.69)	0.00
FNMA	2007B Single Family	6.00	02/13/08	11/01/37	90,600.63	100,253.41			(472.92)		90,127.71	98,676.87	(1,103.62)	0.00
FNMA	2007B Single Family	5.25	02/13/08	02/01/38	264,021.62	299,456.38			(3,195.78)		260,825.84	292,839.73	(3,420.87)	0.00
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	186,359.22	211,137.26			(1,183.06)		185,176.16	207,730.58	(2,223.62)	0.00
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	188,371.15	213,410.96			(1,004.20)		187,366.95	210,099.44	(2,307.32)	0.00
FNMA	2007B Single Family	6.00	02/27/08	02/01/38	82,814.14	85,388.37			(566.38)		82,247.76	83,862.70	(959.29)	0.00
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	45,921.58	52,097.80			(261.33)		45,660.25	51,276.17	(560.30)	0.00
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	333,007.12	377,137.21			(1,784.20)		331,222.92	371,417.20	(3,935.81)	0.00
FNMA	2007B Single Family	6.00	03/20/08	03/01/38	63,398.36	70,199.10			(328.55)		63,069.81	69,053.53	(817.02)	0.00
FNMA	2007B Single Family	5.25	03/27/08	03/01/38	71,103.58	80,637.92			(399.27)		70,704.31	79,413.20	(825.45)	0.00
FNMA	2007B Single Family	6.00	03/27/08	03/01/38	64,832.69	71,766.47			(357.23)		64,475.46	70,584.43	(824.81)	0.00
FNMA	2007B Single Family	6.00	02/04/09	10/01/38	38,289.19	42,276.74			(195.99)		38,093.20	41,610.20	(470.55)	0.00
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	128,340.82	143,825.78			(602.78)		127,738.04	141,480.90	(1,742.10)	0.00
GNMA	2007B Single Family	6.00	09/16/09	08/20/39	222,814.54	246,247.32			(1,023.18)		221,791.36	240,812.51	(4,411.63)	0.00
GNMA	2007B Single Family	5.25	09/29/09	09/20/39	234,883.08	263,208.71			(1,215.38)		233,667.70	258,807.12	(3,186.21)	0.00
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	210,110.72	235,928.78			(1,145.12)		208,965.60	231,959.53	(2,824.13)	0.00
Freddie Mac	2007B Single Family	5.25	12/20/07	12/01/37	84,702.55	95,142.42			(458.55)		84,244.00	93,531.87	(1,152.00)	0.00
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	238,811.40	268,235.02			(1,324.85)		237,486.55	263,678.06	(3,322.11)	0.00
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	118,971.70	133,699.45			(639.88)		118,331.82	131,467.90	(1,591.67)	0.00
Freddie Mac	2007B Single Family	5.25	01/30/08	01/01/38	200,144.56	224,833.40			(1,112.10)		199,032.46	220,939.83	(2,781.47)	0.00
Freddie Mac	2007B Single Family	6.00	02/13/08	01/01/38	43,250.93	47,729.70			(240.54)		43,010.39	47,016.82	(472.34)	0.00
Freddie Mac	2007B Single Family	5.25	02/13/08	01/01/38	72,816.10	81,790.14			(412.22)		72,403.88	80,366.71	(1,011.21)	0.00
Freddie Mac	2007B Single Family	5.25	03/20/08	02/01/38	67,271.89	75,554.40			(356.99)		66,914.90	74,273.85	(923.56)	0.00
Freddie Mac	2007B Single Family	6.00	03/20/08	03/01/38	107,052.30	118,120.64			(559.07)		106,493.23	116,417.68	(1,143.89)	0.00
Freddie Mac	2007B Single Family	6.00	04/22/08	02/01/38	56,714.75	62,569.34			(310.34)		56,404.41	61,644.23	(614.77)	0.00
Freddie Mac	2007B Single Family	5.25	05/14/08	04/01/38	150,051.37	168,585.60			(785.92)		149,265.45	165,749.55	(2,050.13)	0.00
Freddie Mac	2007B Single Family	5.25	05/21/08	04/01/38	119,042.21	133,793.52			(623.49)		118,418.72	131,568.21	(1,601.82)	0.00
Freddie Mac	2007B Single Family	5.25	05/21/08	05/01/38	103,660.33	116,347.56			(548.04)		103,112.29	114,371.86	(1,427.66)	0.00
Freddie Mac	2007B Single Family	5.25	05/28/08	04/01/38	86,658.83	97,355.87			(1,378.87)		85,279.96	94,701.99	(1,275.01)	0.00
Freddie Mac	2007B Single Family	6.00	06/18/08	05/01/38	103,686.30	114,371.16			(550.33)		103,135.97	112,712.79	(1,108.04)	0.00
Freddie Mac	2007B Single Family	5.25	06/18/08	02/01/38	64,998.53	73,014.01			(533.37)		64,465.16	71,576.49	(904.15)	0.00
Freddie Mac	2007B Single Family	6.00	06/25/08	05/01/38	93,249.39	102,857.61			(474.54)		92,774.85	101,385.70	(997.37)	0.00
Freddie Mac	2007B Single Family	6.00	07/16/08	06/01/38	140,482.08	154,939.52			(856.19)		139,625.89	152,570.59	(1,512.74)	0.00
Freddie Mac	2007B Single Family	5.25	07/16/08	06/01/38	70,846.01	79,603.46			(389.36)		70,456.65	78,234.75	(979.35)	0.00
Freddie Mac	2007B Single Family	6.00	07/23/08	06/01/38	51,533.40	56,831.22			(3,951.50)		47,581.90	51,985.25	(894.47)	0.00
Freddie Mac	2007B Single Family	6.00	08/13/08	06/01/38	54,710.81	60,332.72			(389.82)		54,320.99	59,349.75	(593.15)	0.00

**Texas Department of Housing and Community Affairs**  
**Single Family Investment Summary**  
**For Period Ending August 31, 2015**

Investment Type	Issue	Current	Current	Current	Beginning	Beginning	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending	Ending	Change	Recognized
		Interest Rate	Purchase Date	Maturity Date	Carrying Value 05/31/15	Market Value 05/31/15					Carrying Value 08/31/15	Market Value 08/31/15	In Market Value	
Freddie Mac	2007B Single Family	6.00	08/20/08	06/01/38	136,787.70	150,853.70			(707.52)		136,080.18	148,672.07	(1,474.11)	0.00
Freddie Mac	2007B Single Family	6.00	08/27/08	08/01/38	92,457.79	101,881.90			(461.35)		91,996.44	100,434.89	(985.66)	0.00
Freddie Mac	2007B Single Family	5.25	09/17/08	08/01/38	34,383.99	38,830.11			(175.99)		34,208.00	38,185.74	(468.38)	0.00
Freddie Mac	2007B Single Family	5.25	09/24/08	06/01/38	129,669.61	145,630.99			(673.93)		128,995.68	143,210.66	(1,746.40)	0.00
Freddie Mac	2007B Single Family	6.00	10/22/08	07/01/38	68,494.10	75,517.02			(346.43)		68,147.67	74,439.44	(731.15)	0.00
Freddie Mac	2007B Single Family	5.25	11/19/08	09/01/38	102,827.27	115,459.01			(635.28)		102,191.99	113,402.10	(1,421.63)	0.00
Freddie Mac	2007B Single Family	5.25	12/10/08	11/01/38	287,942.16	323,341.65			(1,472.26)		286,469.90	317,927.70	(3,941.69)	0.00
Freddie Mac	2007B Single Family	6.00	01/14/09	11/01/38	82,897.54	91,356.86			(438.53)		82,459.01	90,028.05	(890.28)	0.00
Freddie Mac	2007B Single Family	6.00	02/18/09	01/01/39	120,806.12	133,156.99			(600.00)		120,206.12	131,268.95	(1,280.04)	0.00
Freddie Mac	2007B Single Family	4.75	02/18/09	10/01/38	43,179.67	47,217.14			(233.60)		42,946.07	46,627.02	(356.52)	0.00
Freddie Mac	2007B Single Family	4.75	02/18/09	12/01/38	62,417.92	68,498.03			(352.23)		62,065.69	67,644.64	(501.16)	0.00
Freddie Mac	2007B Single Family	4.75	03/11/09	12/01/38	74,316.09	81,253.19			(396.46)		73,919.63	80,258.54	(598.19)	0.00
Freddie Mac	2007B Single Family	5.25	03/25/09	01/01/39	65,527.52	73,593.90			(1,195.32)		64,332.20	71,407.50	(991.08)	0.00
<b>2007B Single Family Total</b>					<b>52,606,034.24</b>	<b>58,659,921.74</b>	<b>1,416,509.95</b>	<b>(730,432.35)</b>	<b>(2,416,407.76)</b>	<b>-</b>	<b>50,875,704.08</b>	<b>55,906,066.99</b>	<b>(1,023,524.59)</b>	<b>0.00</b>
Repo Agmt	2013A SF Refunding	0.09	08/31/15	09/01/15	2,517,158.81	2,517,158.81	376,503.94				2,893,662.75	2,893,662.75	-	0.00
GNMA	2013A SF Refunding	5.45	07/24/00	06/20/30	322,117.46	364,437.24			(5,066.29)		317,051.17	355,309.72	(4,061.23)	0.00
GNMA	2013A SF Refunding	5.45	08/28/00	08/20/30	106,340.12	118,844.66			(1,128.89)		105,211.23	116,489.88	(1,225.89)	0.00
GNMA	2013A SF Refunding	5.45	06/22/99	06/20/29	168,880.43	188,723.88			(26,810.40)		142,070.03	157,101.04	(4,812.44)	0.00
GNMA	2013A SF Refunding	5.45	07/30/99	07/20/29	271,611.15	305,823.32			(3,524.19)		268,086.96	299,193.12	(3,106.01)	0.00
GNMA	2013A SF Refunding	5.45	08/26/99	08/20/29	113,759.52	126,953.35			(1,497.05)		112,262.47	124,284.65	(1,171.65)	0.00
GNMA	2013A SF Refunding	5.45	09/30/99	09/20/29	144,709.79	161,717.54			(1,997.14)		142,712.65	158,075.67	(1,644.73)	0.00
GNMA	2013A SF Refunding	5.45	10/29/99	10/20/29	384,321.23	435,347.56			(5,666.68)		378,654.55	425,160.91	(4,519.97)	0.00
GNMA	2013A SF Refunding	5.45	11/18/99	11/20/29	324,899.41	367,600.96			(4,332.41)		320,567.00	359,230.60	(4,037.95)	0.00
GNMA	2013A SF Refunding	5.45	05/30/00	05/20/30	163,123.21	182,207.00			(2,680.41)		160,442.80	177,692.01	(1,644.58)	0.00
GNMA	2013A SF Refunding	5.40	08/29/02	08/20/32	50,542.02	56,383.18			(581.68)		49,960.34	55,187.22	(614.28)	0.00
GNMA	2013A SF Refunding	6.15	11/12/02	11/20/32	41,626.82	47,654.38			(348.77)		41,278.05	46,636.76	(668.85)	0.00
GNMA	2013A SF Refunding	5.40	11/12/02	10/20/32	59,060.68	65,886.91			(769.17)		58,291.51	64,391.14	(726.60)	0.00
GNMA	2013A SF Refunding	6.15	09/12/02	08/20/32	52,606.02	60,216.54			(429.18)		52,176.84	58,944.70	(842.66)	0.00
GNMA	2013A SF Refunding	5.40	09/19/02	09/20/32	90,027.09	100,454.94			(782.64)		89,244.45	98,600.85	(1,071.45)	0.00
GNMA	2013A SF Refunding	6.15	09/26/02	09/20/32	77,025.73	88,152.10			(597.70)		76,428.03	86,327.75	(1,226.65)	0.00
GNMA	2013A SF Refunding	6.15	10/10/02	09/20/32	92,525.68	105,885.48			(943.11)		91,582.57	103,439.78	(1,502.59)	0.00
GNMA	2013A SF Refunding	5.40	10/10/02	09/20/32	57,786.79	64,471.57			(484.56)		57,302.23	63,303.50	(683.51)	0.00
GNMA	2013A SF Refunding	6.15	10/21/02	10/20/32	86,116.83	98,561.55			(880.28)		85,236.55	96,279.78	(1,401.49)	0.00
GNMA	2013A SF Refunding	6.15	10/29/02	10/20/32	43,007.18	49,234.65			(340.42)		42,666.76	48,206.22	(688.01)	0.00
GNMA	2013A SF Refunding	5.40	10/29/02	09/20/32	40,536.03	45,219.56			(497.23)		40,038.80	44,226.46	(495.87)	0.00
GNMA	2013A SF Refunding	6.15	11/19/02	11/20/32	68,608.18	78,521.39			(523.34)		68,084.84	76,905.93	(1,092.12)	0.00
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	202,256.79	231,531.44			(41,006.69)		161,250.10	181,867.55	(8,657.20)	0.00
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	67,518.54	75,334.49			(694.10)		66,824.44	73,826.31	(814.08)	0.00
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	40,942.37	46,853.24			(391.42)		40,550.95	45,800.29	(661.53)	0.00
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	37,578.46	41,925.51			(759.63)		36,818.83	40,673.36	(492.52)	0.00
GNMA	2013A SF Refunding	5.40	12/12/02	12/20/32	83,564.26	93,238.50			(839.26)		82,725.00	91,393.77	(1,005.47)	0.00
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	51,865.09	59,372.58			(448.66)		51,416.43	58,088.76	(835.16)	0.00
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	169,554.19	189,193.66			(1,425.04)		168,129.15	185,757.50	(2,011.12)	0.00
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	43,624.72	49,941.60			(330.11)		43,294.61	48,915.14	(696.35)	0.00
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	243,498.11	278,690.89			(2,701.58)		240,796.53	272,466.09	(3,523.22)	0.00
GNMA	2013A SF Refunding	5.40	01/23/03	01/20/33	82,021.81	91,523.20			(670.16)		81,351.65	89,881.36	(971.68)	0.00
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	45,354.00	51,893.59			(477.16)		44,876.84	50,678.52	(737.91)	0.00
GNMA	2013A SF Refunding	6.15	01/30/03	01/20/33	83,341.73	95,387.98			(905.94)		82,435.79	93,118.68	(1,363.36)	0.00
GNMA	2013A SF Refunding	5.40	01/30/03	01/20/33	187,019.21	208,677.91			(1,651.68)		185,367.53	204,799.62	(2,226.61)	0.00
GNMA	2013A SF Refunding	6.15	02/12/03	02/20/33	146,641.99	167,828.83			(2,087.61)		144,554.38	163,279.96	(2,461.26)	0.00
GNMA	2013A SF Refunding	6.15	02/20/03	02/20/33	142,439.25	163,037.41			(1,157.22)		141,282.03	159,599.25	(2,280.94)	0.00
GNMA	2013A SF Refunding	5.40	03/03/03	03/20/33	97,759.36	109,083.80			(781.22)		96,978.14	107,147.26	(1,155.32)	0.00
GNMA	2013A SF Refunding	6.15	02/27/03	02/20/33	234,415.33	268,356.29			(1,765.62)		232,649.71	263,077.92	(3,512.75)	0.00
GNMA	2013A SF Refunding	6.15	03/12/03	02/20/33	73,354.32	83,976.06			(692.08)		72,662.24	82,095.29	(1,188.69)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	6.15	03/24/03	03/20/33	130,693.59	149,584.01			(1,041.30)		129,652.29	146,453.90	(2,088.81)	0.00
GNMA	2013A SF Refunding	6.15	04/02/03	04/20/33	38,032.63	43,539.75			(278.82)		37,753.81	42,655.00	(605.93)	0.00
GNMA	2013A SF Refunding	6.15	04/10/03	03/20/33	42,103.74	48,199.53			(334.61)		41,769.13	47,191.19	(673.73)	0.00
GNMA	2013A SF Refunding	6.15	04/24/03	04/20/33	95,362.31	109,169.83			(704.46)		94,657.85	106,945.40	(1,519.97)	0.00
GNMA	2013A SF Refunding	6.15	04/29/03	03/20/33	73,695.49	84,364.37			(572.18)		73,123.31	82,614.71	(1,177.48)	0.00
GNMA	2013A SF Refunding	6.15	05/08/03	04/20/33	70,758.05	81,002.41			(542.48)		70,215.57	79,330.25	(1,129.68)	0.00
GNMA	2013A SF Refunding	6.15	06/19/03	05/20/33	22,116.25	25,302.51			(462.72)		21,653.53	24,449.84	(389.95)	0.00
GNMA	2013A SF Refunding	6.15	07/17/03	07/20/33	43,737.21	50,051.56			(329.29)		43,407.92	49,027.08	(695.19)	0.00
GNMA	2013A SF Refunding	6.15	09/30/03	09/20/33	50,551.69	57,868.54			(363.13)		50,188.56	56,701.53	(803.88)	0.00
GNMA	2013A SF Refunding	6.15	10/09/03	08/20/33	49,312.41	56,432.14			(355.74)		48,956.67	55,294.62	(781.78)	0.00
GNMA	2013A SF Refunding	6.15	03/11/04	03/20/34	52,106.32	59,628.40			(448.69)		51,657.63	58,344.20	(835.51)	0.00
GNMA	2013A SF Refunding	5.40	07/08/04	06/20/34	163,810.98	182,785.22			(1,215.37)		162,595.61	179,647.02	(1,922.83)	0.00
GNMA	2013A SF Refunding	5.40	06/17/04	06/20/34	119,500.93	133,335.56			(954.30)		118,546.63	130,970.34	(1,410.92)	0.00
GNMA	2013A SF Refunding	5.40	09/09/04	09/20/34	181,137.65	201,160.64			(1,346.10)		179,791.55	195,798.43	(4,016.11)	0.00
GNMA	2013A SF Refunding	5.40	09/16/04	09/20/34	69,636.48	77,710.13			(493.07)		69,143.41	76,400.70	(816.36)	0.00
GNMA	2013A SF Refunding	5.40	07/15/04	07/20/34	50,481.19	56,327.43			(379.53)		50,101.66	55,354.34	(593.56)	0.00
GNMA	2013A SF Refunding	5.40	07/29/04	07/20/34	87,246.59	97,351.50			(639.95)		86,606.64	95,686.50	(1,025.05)	0.00
GNMA	2013A SF Refunding	5.40	08/05/04	08/20/34	44,028.31	49,119.32			(334.89)		43,693.42	48,267.71	(516.72)	0.00
GNMA	2013A SF Refunding	5.40	08/12/04	08/20/34	275,672.62	308,254.36			(1,996.93)		273,675.69	302,600.46	(3,656.97)	0.00
GNMA	2013A SF Refunding	5.40	08/20/04	08/20/34	47,278.32	52,750.33			(443.13)		46,835.19	51,742.13	(565.07)	0.00
GNMA	2013A SF Refunding	5.40	12/02/04	12/20/34	87,370.19	97,490.27			(632.58)		86,737.61	95,833.79	(1,023.90)	0.00
GNMA	2013A SF Refunding	4.49	12/09/04	12/20/34	716,287.67	766,692.83			(99,700.62)		616,587.05	654,500.98	(12,491.23)	0.00
GNMA	2013A SF Refunding	4.49	12/16/04	12/20/34	310,126.40	329,900.06			(2,386.80)		307,739.60	326,921.00	(592.26)	0.00
GNMA	2013A SF Refunding	5.40	10/21/04	10/20/34	475,522.20	534,539.27			(4,399.19)		471,123.01	524,637.89	(5,501.91)	0.00
GNMA	2013A SF Refunding	4.49	10/21/04	10/20/34	98,625.98	105,749.74			(965.48)		97,660.50	103,814.09	(970.17)	0.00
GNMA	2013A SF Refunding	5.40	10/28/04	10/20/34	68,460.20	76,040.11			(554.87)		67,905.33	69,464.44	(6,020.80)	0.00
GNMA	2013A SF Refunding	4.49	10/29/04	10/20/34	98,998.03	104,281.57			(882.98)		98,115.05	101,657.02	(1,741.57)	0.00
GNMA	2013A SF Refunding	4.49	11/04/04	10/20/34	498,148.06	532,111.82			(89,953.15)		408,194.91	426,131.01	(16,027.66)	0.00
GNMA	2013A SF Refunding	5.40	11/04/04	11/20/34	207,506.11	231,514.56			(1,494.03)		206,012.08	227,602.13	(2,418.40)	0.00
GNMA	2013A SF Refunding	4.49	11/10/04	11/20/34	180,685.51	190,330.52			(1,538.55)		179,146.96	187,205.01	(1,586.96)	0.00
GNMA	2013A SF Refunding	4.49	11/23/04	11/20/34	355,581.05	376,844.80			(2,946.34)		352,634.71	374,903.60	(1,005.14)	0.00
GNMA	2013A SF Refunding	4.49	12/02/04	12/20/34	1,025,103.54	1,096,132.99			(8,124.45)		1,016,979.09	1,098,103.54	(10,095.00)	0.00
GNMA	2013A SF Refunding	4.49	12/23/04	12/20/34	376,599.45	400,607.67			(2,918.85)		373,680.60	393,044.74	(4,644.08)	0.00
GNMA	2013A SF Refunding	4.49	12/29/04	12/20/34	381,424.42	404,462.45			(2,981.94)		378,442.48	402,465.99	(985.48)	0.00
GNMA	2013A SF Refunding	4.49	01/06/05	01/20/35	889,121.54	950,479.83			(9,413.40)		879,708.14	945,589.49	(4,523.06)	0.00
GNMA	2013A SF Refunding	4.49	01/13/05	01/20/35	544,913.73	579,504.87			(5,704.03)		539,209.70	574,700.50	(899.66)	0.00
GNMA	2013A SF Refunding	5.40	01/13/05	01/20/35	31,282.44	34,904.98			(354.13)		30,928.31	34,170.56	(380.29)	0.00
GNMA	2013A SF Refunding	4.49	01/19/05	01/20/35	694,428.87	741,969.48			(8,162.54)		686,266.33	731,930.50	(1,876.44)	0.00
GNMA	2013A SF Refunding	4.49	01/27/05	01/20/35	572,843.24	609,201.60			(9,585.17)		563,258.07	600,219.06	(602.63)	0.00
GNMA	2013A SF Refunding	4.49	02/03/05	02/20/35	1,016,992.84	1,081,561.72			(104,744.28)		912,248.56	978,851.83	(2,034.39)	0.00
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	510,286.37	543,980.61			(3,923.16)		506,363.21	540,056.65	(80.00)	0.00
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	488,808.92	519,848.30			(114,843.25)		373,965.67	393,183.77	(11,821.28)	0.00
GNMA	2013A SF Refunding	4.49	02/17/05	02/20/35	226,480.29	240,861.78			(1,743.52)		224,736.77	236,396.10	(2,722.16)	0.00
GNMA	2013A SF Refunding	4.49	02/24/05	02/20/35	515,359.92	549,950.89			(4,803.40)		510,556.52	544,186.89	(960.60)	0.00
GNMA	2013A SF Refunding	4.49	03/03/05	03/20/35	562,146.86	600,788.85			(89,769.53)		472,377.33	495,906.46	(15,112.86)	0.00
GNMA	2013A SF Refunding	5.40	03/17/05	02/20/35	106,088.10	118,376.29			(763.47)		105,324.63	116,368.98	(1,243.84)	0.00
GNMA	2013A SF Refunding	4.49	03/17/05	03/20/35	470,762.06	501,615.82			(86,978.89)		383,783.17	404,960.34	(9,676.59)	0.00
GNMA	2013A SF Refunding	4.49	03/24/05	03/20/35	185,948.39	195,677.22			(1,504.24)		184,444.15	192,781.04	(1,391.94)	0.00
GNMA	2013A SF Refunding	4.49	04/07/05	04/20/35	384,155.21	407,988.21			(96,305.87)		287,849.34	301,743.83	(9,938.51)	0.00
GNMA	2013A SF Refunding				88,156.69	94,393.76			(88,156.69)				(6,237.07)	0.00
GNMA	2013A SF Refunding	4.49	04/21/05	04/20/35	938,156.44	1,001,331.90			(7,058.95)		931,097.49	1,001,237.07	(6,964.12)	0.00
GNMA	2013A SF Refunding	4.49	04/28/05	04/20/35	493,105.66	525,665.42			(3,821.79)		489,283.87	521,796.77	(46.86)	0.00
GNMA	2013A SF Refunding	5.40	04/28/05	04/20/35	69,664.57	77,711.53			(480.83)		69,183.74	76,421.05	(809.65)	0.00
GNMA	2013A SF Refunding	4.49	05/05/05	05/20/35	782,492.07	832,235.08			(6,513.47)		775,978.60	834,270.10	(8,548.49)	0.00
GNMA	2013A SF Refunding	5.40	05/05/05	04/20/35	92,228.45	102,426.19			(663.49)		91,564.96	94,414.50	(7,348.20)	0.00

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GNMA	2013A SF Refunding	4.49	05/12/05	05/20/35	385,469.77	410,613.97			(2,847.84)		382,621.93	407,025.55	(740.58)	0.00
GNMA	2013A SF Refunding	4.49	07/07/05	07/20/35	946,413.84	1,006,520.60			(7,026.56)		939,387.28	999,489.29	(4,75)	0.00
GNMA	2013A SF Refunding	5.40	07/07/05	07/20/35	36,265.93	40,459.72			(334.48)		35,931.45	39,693.47	(431.77)	0.00
GNMA	2013A SF Refunding	4.49	07/14/05	07/20/35	203,001.05	215,893.65			(112,772.58)		90,228.47	91,743.41	(11,377.66)	0.00
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/35	408,280.03	437,476.12			(115,844.88)		292,435.15	308,943.10	(12,688.14)	0.00
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/34	95,034.95	100,008.02			(698.63)		94,336.32	97,774.78	(1,534.61)	0.00
GNMA	2013A SF Refunding	4.49	06/02/05	06/20/35	492,576.91	537,884.14			(3,706.18)		488,870.73	529,119.46	(5,058.50)	0.00
GNMA	2013A SF Refunding	5.40	06/09/05	05/20/35	63,422.25	70,760.21			(442.94)		62,979.31	69,575.76	(741.51)	0.00
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	603,321.59	643,484.74			(4,501.73)		598,819.86	638,785.13	(197.88)	0.00
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	459,576.07	489,747.23			(6,932.67)		452,643.40	480,037.36	(2,777.20)	0.00
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	658,252.63	702,447.72			(112,607.05)		545,645.58	571,585.58	(18,255.09)	0.00
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	417,753.38	445,003.46			(3,072.57)		414,680.81	441,141.63	(789.26)	0.00
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	75,740.19	81,023.83			(541.40)		75,198.79	79,742.31	(740.12)	0.00
GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	90,958.63	95,809.45			(657.54)		90,301.09	91,886.78	(3,265.13)	0.00
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	79,549.81	85,146.93			(576.05)		78,973.76	83,807.74	(763.14)	0.00
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	65,770.91	70,353.17			(509.17)		65,261.74	69,200.94	(643.06)	0.00
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	397,736.36	424,559.69			(3,000.48)		394,735.88	417,863.44	(3,695.77)	0.00
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	1,022,066.28	1,092,599.08			(9,596.76)		1,012,469.52	1,092,150.88	(9,148.56)	0.00
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	623,401.74	663,449.05			(5,940.13)		617,461.61	654,194.39	(3,314.53)	0.00
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	91,261.09	96,037.70			(710.19)		90,550.90	92,696.05	(2,631.46)	0.00
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	509,369.22	543,007.98			(3,825.07)		505,544.15	539,258.90	(75.99)	0.00
<b>2013A SF Refunding Total</b>					<b>31,285,486.57</b>	<b>33,668,700.54</b>	<b>376,503.94</b>	<b>-</b>	<b>(1,392,822.24)</b>	<b>-</b>	<b>30,269,168.27</b>	<b>32,407,779.09</b>	<b>(244,603.15)</b>	<b>0.00</b>
Repo Agmt	2002 A-D SF MRB	0.09	08/31/15	09/01/15	0.61	0.61	0.00				0.61	0.61	-	0.00
Repo Agmt	2002 A-D SF MRB	0.09	08/31/15	09/01/15	0.14	0.14	0.00				0.14	0.14	-	0.00
Repo Agmt	2002 A-D SF MRB	0.09	08/31/15	09/01/15	158,064.23	158,064.23	80,146.51				238,210.74	238,210.74	-	0.00
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	100,332.71	106,279.29			(708.96)		99,623.75	103,936.22	(1,634.11)	0.00
FNMA	2002 A-D SF MRB	5.40	08/14/03	09/01/32	46,244.55	52,267.44			(414.44)		45,830.11	51,255.00	(598.00)	0.00
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	23,034.59	26,396.16			(1,583.36)		21,451.23	24,370.54	(442.26)	0.00
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	87,831.77	100,800.33			(591.53)		87,240.24	99,266.96	(941.84)	0.00
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	129,292.04	146,011.58			(990.21)		128,301.83	143,334.19	(1,687.18)	0.00
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	69,296.48	75,470.15			(660.48)		68,636.00	74,507.55	(302.12)	0.00
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	91,120.38	99,259.88			(682.90)		90,437.48	98,235.34	(341.64)	0.00
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	101,380.81	110,434.75			(1,136.56)		100,244.25	108,866.41	(431.78)	0.00
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	70,938.38	80,131.76			(641.03)		70,297.35	78,556.18	(934.55)	0.00
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	186,386.11	203,025.28			(2,113.06)		184,273.05	200,120.29	(791.93)	0.00
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	193,953.52	211,168.78			(1,486.84)		192,466.68	208,896.69	(785.25)	0.00
FNMA	2002 A-D SF MRB	4.49	10/20/05	09/01/35	79,935.23	87,038.95			(579.52)		79,355.71	86,133.70	(325.73)	0.00
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	145,916.73	158,888.17			(1,656.79)		144,259.94	156,577.05	(654.33)	0.00
GNMA	2002 A-D SF MRB	5.38	02/20/07	02/20/37	3,752.10	4,217.97			(22.13)		3,729.97	4,150.32	(45.52)	0.00
GNMA	2002 A-D SF MRB	5.13	02/20/07	02/20/37	4,684.11	5,218.53			(29.40)		4,654.71	5,118.72	(70.41)	0.00
GNMA	2002 A-D SF MRB	5.63	02/20/07	02/20/37	5,137.82	5,828.77			(1,080.14)		4,057.68	4,549.71	(198.92)	0.00
GNMA	2002 A-D SF MRB	5.38	03/06/07	02/20/37	8,458.59	9,513.92			(49.52)		8,409.07	9,375.41	(88.99)	0.00
GNMA	2002 A-D SF MRB	5.63	03/06/07	02/20/37	889.18	1,007.32			(4.94)		884.24	992.69	(9.69)	0.00
GNMA	2002 A-D SF MRB	5.63	03/20/07	02/20/37	1,482.15	1,681.67			(8.10)		1,474.05	1,655.16	(18.41)	0.00
GNMA	2002 A-D SF MRB	5.13	03/20/07	03/20/37	5,335.44	5,944.24			(42.58)		5,292.86	5,820.81	(80.85)	0.00
GNMA	2002 A-D SF MRB	5.38	03/20/07	03/20/37	7,421.12	8,346.78			(42.35)		7,378.77	8,226.39	(78.04)	0.00
GNMA	2002 A-D SF MRB	5.13	03/06/07	02/20/37	1,750.75	1,947.66			(11.30)		1,739.45	1,912.92	(23.44)	0.00
GNMA	2002 A-D SF MRB	5.13	04/24/07	04/20/37	12,851.34	14,379.39			(76.51)		12,774.83	14,136.53	(166.35)	0.00
GNMA	2002 A-D SF MRB	5.63	04/24/07	04/20/37	9,879.86	11,192.35			(1,739.85)		8,140.01	9,066.16	(386.34)	0.00
GNMA	2002 A-D SF MRB	5.38	04/24/07	04/20/37	5,895.57	6,628.26			(2,198.13)		3,697.44	4,109.30	(320.83)	0.00
GNMA	2002 A-D SF MRB	5.13	03/27/07	03/20/37	4,910.18	5,470.82			(28.55)		4,881.63	5,368.62	(73.65)	0.00
GNMA	2002 A-D SF MRB	5.62	03/27/07	02/20/37	3,081.99	3,496.52			(16.99)		3,065.00	3,441.37	(38.16)	0.00
GNMA	2002 A-D SF MRB	5.38	04/10/07	03/20/37	9,439.65	10,612.26			(54.65)		9,385.00	10,453.74	(103.87)	0.00
GNMA	2002 A-D SF MRB	5.13	04/10/07	03/20/37	7,366.99	8,207.06			(43.03)		7,323.96	8,056.63	(107.40)	0.00

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GNMA	2002 A-D SF MRB	5.13	05/08/07	04/20/37	2,275.42	2,535.24			(18.24)		2,257.18	2,482.24	(34.76)	0.00
GNMA	2002 A-D SF MRB	5.63	05/08/07	04/20/37	1,202.07	1,363.86			(6.46)		1,195.61	1,342.53	(14.87)	0.00
GNMA	2002 A-D SF MRB	5.38	05/08/07	05/20/37	5,587.20	6,281.02			(33.19)		5,554.01	6,180.76	(67.07)	0.00
GNMA	2002 A-D SF MRB	5.38	05/22/07	05/20/37	11,409.51	12,848.08			(65.49)		11,344.02	12,704.92	(77.67)	0.00
GNMA	2002 A-D SF MRB	5.13	05/22/07	05/20/37	9,230.87	10,285.11			(53.47)		9,177.40	10,103.13	(128.51)	0.00
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	4,692.23	5,275.16			(27.13)		4,665.10	5,191.46	(56.57)	0.00
GNMA	2002 A-D SF MRB	5.63	06/05/07	05/20/37	2,810.24	3,188.62			(15.54)		2,794.70	3,138.26	(34.82)	0.00
GNMA	2002 A-D SF MRB	5.13	06/05/07	05/20/37	15,395.83	17,411.48			(95.42)		15,300.41	17,058.11	(257.95)	0.00
GNMA	2002 A-D SF MRB	5.13	06/19/07	06/20/37	6,108.34	6,804.67			(44.19)		6,064.15	6,670.13	(90.35)	0.00
GNMA	2002 A-D SF MRB	5.63	06/19/07	06/20/37	1,641.74	1,862.89			(8.74)		1,633.00	1,833.80	(20.35)	0.00
GNMA	2002 A-D SF MRB	5.13	08/07/07	07/20/37	9,501.02	10,651.30			(54.24)		9,446.78	10,457.91	(139.15)	0.00
GNMA	2002 A-D SF MRB	5.38	07/03/07	05/20/37	3,508.37	3,944.70			(1,178.26)		2,330.11	2,589.79	(176.65)	0.00
GNMA	2002 A-D SF MRB	5.13	07/03/07	06/20/37	5,023.53	5,515.74			(28.57)		4,994.96	5,371.61	(115.56)	0.00
GNMA	2002 A-D SF MRB	5.38	07/17/07	06/20/37	4,389.68	4,935.73			(24.46)		4,365.22	4,858.26	(53.01)	0.00
GNMA	2002 A-D SF MRB	5.38	04/24/08	04/20/38	2,369.90	2,666.61			(12.72)		2,357.18	2,625.11	(28.78)	0.00
GNMA	2002 A-D SF MRB	5.13	04/24/08	04/20/38	3,773.45	4,206.78			(20.10)		3,753.35	4,129.84	(56.84)	0.00
GNMA	2002 A-D SF MRB	5.63	04/22/08	03/20/38	2,271.70	2,579.39			(12.95)		2,258.75	2,538.14	(28.30)	0.00
GNMA	2002 A-D SF MRB	5.13	05/07/08	04/20/38	5,227.64	5,827.31			(28.90)		5,198.74	5,720.31	(78.10)	0.00
GNMA	2002 A-D SF MRB	5.63	05/07/08	04/20/38	1,974.13	2,241.54			(10.08)		1,964.05	2,207.01	(24.45)	0.00
GNMA	2002 A-D SF MRB	5.38	05/14/08	04/20/38	4,016.81	4,519.51			(21.69)		3,995.12	4,449.13	(48.69)	0.00
GNMA	2002 A-D SF MRB	5.13	05/21/08	05/20/38	2,190.19	2,403.27			(12.03)		2,178.16	2,298.11	(93.13)	0.00
GNMA	2002 A-D SF MRB	5.13	06/11/08	05/20/38	1,956.96	2,181.57			(17.54)		1,939.42	2,133.96	(30.07)	0.00
GNMA	2002 A-D SF MRB	5.63	07/09/08	06/20/38	1,861.21	2,113.54			(17.85)		1,843.36	2,071.59	(24.10)	0.00
GNMA	2002 A-D SF MRB	5.38	07/09/08	03/20/38	1,952.45	2,196.87			(10.08)		1,942.37	2,163.20	(23.59)	0.00
GNMA	2002 A-D SF MRB	5.63	06/18/08	03/20/38	565.02	641.59			(2.99)		562.03	631.57	(7.03)	0.00
GNMA	2002 A-D SF MRB	5.63	06/25/08	05/20/38	2,029.74	2,304.97			(10.19)		2,019.55	2,269.71	(25.07)	0.00
GNMA	2002 A-D SF MRB	5.38	06/25/08	05/20/38	2,377.30	2,675.02			(12.21)		2,365.09	2,634.06	(28.75)	0.00
GNMA	2002 A-D SF MRB	5.38	07/23/08	06/20/38	4,057.10	4,565.33			(21.23)		4,035.87	4,495.07	(49.03)	0.00
GNMA	2002 A-D SF MRB	5.13	08/27/08	08/20/38	1,654.68	1,845.16			(8.65)		1,646.03	1,811.62	(24.89)	0.00
GNMA	2002 A-D SF MRB	5.63	08/13/08	07/20/38	1,480.47	1,681.05			(7.21)		1,473.26	1,655.66	(18.18)	0.00
GNMA	2002 A-D SF MRB	5.13	09/24/08	08/20/38	2,307.03	2,572.25			(12.13)		2,294.90	2,525.47	(34.65)	0.00
GNMA	2002 A-D SF MRB	5.38	09/24/08	09/20/38	2,133.28	2,400.92			(10.79)		2,122.49	2,364.36	(25.77)	0.00
GNMA	2002 A-D SF MRB	5.13	11/12/08	10/20/38	2,749.90	3,066.27			(14.48)		2,735.42	3,010.47	(41.32)	0.00
GNMA	2002 A-D SF MRB	5.13	11/25/08	09/20/38	2,547.84	2,840.81			(15.45)		2,532.39	2,786.95	(38.41)	0.00
GNMA	2002 A-D SF MRB	5.38	11/25/08	11/20/38	5,578.55	6,278.48			(27.46)		5,551.09	6,184.47	(66.55)	0.00
GNMA	2002 A-D SF MRB	5.13	12/10/08	11/20/38	2,498.56	2,786.08			(12.68)		2,485.88	2,736.01	(37.39)	0.00
GNMA	2002 A-D SF MRB	5.38	12/17/08	11/20/38	4,012.15	4,515.42			(22.15)		3,990.00	4,444.65	(48.62)	0.00
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,210.90	2,477.08			(66.52)		2,144.38	2,373.78	(36.78)	0.00
GNMA	2002 A-D SF MRB	5.25	12/17/08	12/20/38	2,376.19	2,662.11			(12.22)		2,363.97	2,617.68	(32.21)	0.00
GNMA	2002 A-D SF MRB	5.25	12/23/08	12/20/38	5,297.00	5,934.41			(27.55)		5,269.45	5,835.61	(71.25)	0.00
GNMA	2002 A-D SF MRB	5.13	12/30/08	12/20/38	1,553.18	1,731.96			(7.83)		1,545.35	1,700.85	(23.28)	0.00
GNMA	2002 A-D SF MRB	5.25	12/30/08	12/20/38	1,789.81	2,005.02			(9.11)		1,780.70	1,971.69	(24.22)	0.00
FNMA	2002 A-D SF MRB	5.13	02/20/07	01/01/37	1,606.20	1,796.65			(10.63)		1,595.57	1,769.55	(16.47)	0.00
FNMA	2002 A-D SF MRB	5.38	03/06/07	02/01/37	1,573.25	1,776.24			(9.23)		1,564.02	1,746.83	(20.18)	0.00
FNMA	2002 A-D SF MRB	5.63	03/06/07	02/01/37	1,730.48	1,964.88			(9.58)		1,720.90	1,932.58	(22.72)	0.00
FNMA	2002 A-D SF MRB	5.63	03/20/07	02/01/37	1,173.53	1,333.07			(6.52)		1,167.01	1,311.06	(15.49)	0.00
FNMA	2002 A-D SF MRB	5.13	03/27/07	03/01/37	2,869.57	3,210.70			(22.68)		2,846.89	3,156.51	(31.51)	0.00
FNMA	2002 A-D SF MRB	5.38	04/10/07	03/01/37	6,896.46	7,791.64			(2,608.85)		4,287.61	4,788.40	(394.39)	0.00
FNMA	2002 A-D SF MRB	5.63	04/10/07	03/01/37	540.56	614.03			(4.94)		535.62	601.57	(7.52)	0.00
FNMA	2002 A-D SF MRB	5.13	04/10/07	03/01/37	5,708.44	6,390.03			(1,694.28)		4,014.16	4,453.27	(242.48)	0.00
FNMA	2002 A-D SF MRB	5.38	04/24/07	04/01/37	10,851.48	12,294.05			(74.92)		10,776.56	12,081.57	(137.56)	0.00
FNMA	2002 A-D SF MRB	5.13	04/24/07	04/01/37	995.64	1,114.26			(5.91)		989.73	1,097.65	(10.70)	0.00
FNMA	2002 A-D SF MRB	5.63	04/24/07	04/01/37	2,240.74	2,545.18			(13.20)		2,227.54	2,501.84	(30.14)	0.00
FNMA	2002 A-D SF MRB	5.38	05/22/07	04/01/37	1,580.43	1,783.40			(10.55)		1,569.88	1,752.93	(19.92)	0.00
FNMA	2002 A-D SF MRB	5.38	06/05/07	05/01/37	4,066.52	4,590.42			(24.31)		4,042.21	4,515.19	(50.92)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
FNMA	2002 A-D SF MRB	5.63	06/05/07	05/01/37	907.14	1,030.24			(5.91)		901.23	1,012.31	(12.02)	0.00
FNMA	2002 A-D SF MRB	5.13	06/05/07	04/01/37	5,057.01	5,656.83			(3,057.89)		1,999.12	2,216.78	(382.16)	0.00
FNMA	2002 A-D SF MRB	5.38	06/19/07	05/01/37	3,485.74	3,934.01			(51.04)		3,434.70	3,836.02	(4695)	0.00
FNMA	2002 A-D SF MRB	5.13	07/03/07	06/01/37	654.50	731.85			(140.89)		513.61	568.94	(22.02)	0.00
FNMA	2002 A-D SF MRB	5.13	04/08/08	03/01/38	1,416.91	1,605.67			(18.73)		1,398.18	1,570.08	(16.86)	0.00
FNMA	2002 A-D SF MRB	5.63	04/15/08	12/01/37	1,418.45	1,618.95			(7.23)		1,411.22	1,592.34	(19.38)	0.00
FNMA	2002 A-D SF MRB	5.38	04/15/08	01/01/38	2,489.43	2,821.52			(13.03)		2,476.40	2,777.88	(30.61)	0.00
FNMA	2002 A-D SF MRB	5.13	04/15/08	04/01/38	2,179.37	2,458.73			(21.86)		2,157.51	2,411.31	(25.56)	0.00
FNMA	2002 A-D SF MRB	5.38	04/29/08	04/01/38	1,694.63	1,921.38			(10.07)		1,684.56	1,890.35	(20.96)	0.00
Freddie Mac	2002 A-D SF MRB	5.38	06/18/08	04/01/38	2,306.50	2,602.67			(11.86)		2,294.64	2,558.16	(32.65)	0.00
Freddie Mac	2002 A-D SF MRB	5.63	06/18/08	03/01/38	1,275.63	1,449.63			(7.94)		1,267.69	1,423.51	(18.18)	0.00
Freddie Mac	2002 A-D SF MRB	5.13	06/25/08	12/01/37	2,367.42	2,649.55			(12.95)		2,354.47	2,606.48	(30.12)	0.00
Freddie Mac	2002 A-D SF MRB	5.13	07/16/08	06/01/38	2,100.65	2,350.97			(15.18)		2,085.47	2,308.33	(27.46)	0.00
Freddie Mac	2002 A-D SF MRB	5.38	08/13/08	07/01/38	2,464.85	2,781.22			(12.51)		2,452.34	2,733.53	(35.18)	0.00
Freddie Mac	2002 A-D SF MRB	5.63	09/24/08	07/01/38	2,367.36	2,688.75			(11.52)		2,355.84	2,643.74	(33.49)	0.00
Freddie Mac	2002 A-D SF MRB	5.25	12/18/08	09/01/38	1,117.32	1,254.61			(5.71)		1,111.61	1,233.72	(15.18)	0.00
	<b>2002 A-D SF MRB Total</b>				1,808,790.52	1,980,516.07	80,146.51	-	(28,711.96)	-	1,860,225.07	2,016,163.51	(15,787.11)	0.00
Repo Agmt	2004 A S/F Jr Lien	0.09	08/31/15	09/01/15	11.00	11.00	4.76				15.76	15.76	-	0.00
Repo Agmt	2004 A S/F Jr Lien	0.09	08/31/15	09/01/15	115,650.00	115,650.00	0.00				115,650.00	115,650.00	-	0.00
	<b>2004 A S/F Jr Lien Total</b>				115,661.00	115,661.00	4.76	-	-	-	115,665.76	115,665.76	0.00	0.00
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/96	09/30/29	1,979,588.88	1,979,588.88	17,525.53				1,997,114.41	1,997,114.41	-	0.00
Repo Agmt	1991 A S/F (1980 A Refunding)	0.09	08/31/15	09/01/15	9,904.59	9,904.59	5,531.92				15,436.51	15,436.51	-	0.00
Repo Agmt	1991 A S/F (1980 A Refunding)	0.09	08/31/15	09/01/15	736,630.14	736,630.14	129.11				736,759.25	736,759.25	-	0.00
Repo Agmt	1991 A S/F (1980 A Refunding)	0.09	08/31/15	09/01/15	0.01	0.01	0.00				0.01	0.01	-	0.00
	<b>1991 A S/F (1980 A Refunding) Total</b>				2,726,123.62	2,726,123.62	23,186.56	-	-	-	2,749,310.18	2,749,310.18	0.00	0.00
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/96	09/30/29	14,390.00	14,390.00	10,000.73				24,390.73	24,390.73	-	0.00
Repo Agmt	1994 A&B SF (1983 Refunding)	0.09	08/31/15	09/01/15	10,000.21	10,000.21		(10,000.15)			0.06	0.06	-	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	04/01/26	5,067.72	5,810.05			(113.45)		4,954.27	5,631.35	(65.25)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	06/27/96	05/01/26	4,852.64	5,644.04			(79.12)		4,773.52	5,506.12	(58.80)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/01/26	2,828.67	3,308.20			(57.69)		2,770.98	3,213.56	(36.95)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/01/96	06/01/26	1,517.90	1,784.47			(25.71)		1,492.19	1,739.74	(19.02)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/01/26	4,012.57	4,711.41			(1,746.70)		2,265.87	2,638.05	(326.66)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/01/26	2,648.94	3,032.14			(48.42)		2,600.52	2,951.35	(32.37)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	08/01/26	772.67	882.41			(65.74)		706.93	800.55	(16.12)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/01/26	3,700.60	4,233.57			(88.92)		3,611.68	4,097.69	(46.96)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	11/01/26	3,195.56	3,655.76			(61.83)		3,133.73	3,554.86	(39.07)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	01/01/27	1,773.61	2,027.95			(26.97)		1,746.64	1,980.16	(20.82)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	07/01/27	2,004.27	2,351.99			(38.72)		1,965.55	2,298.94	(14.33)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/30/96	07/20/26	21,492.92	24,801.21			(429.41)		21,063.51	24,032.72	(339.08)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/28/96	03/20/26	3,791.01	4,352.72			(63.75)		3,727.26	4,223.16	(65.81)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/20/26	13,336.78	15,287.63			(305.83)		13,030.95	14,790.08	(191.72)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/96	04/20/26	4,373.89	5,022.77			(77.64)		4,296.25	4,868.48	(76.65)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/15/96	05/20/26	15,512.82	17,796.48			(446.47)		15,066.35	17,089.14	(260.87)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	05/20/26	5,587.39	6,413.78			(162.35)		5,425.04	6,145.37	(106.06)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/17/96	06/20/26	21,323.83	24,602.16			(956.55)		20,367.28	23,227.29	(418.32)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/29/96	06/20/26	8,137.23	9,340.80			(146.05)		7,991.18	9,052.32	(142.43)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/20/26	22,420.29	25,521.00			(414.53)		22,005.76	24,879.22	(227.25)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/20/26	14,314.51	16,345.78			(413.62)		13,900.89	15,614.52	(317.64)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	09/20/26	6,664.14	7,622.34			(153.78)		6,510.36	7,354.54	(114.02)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/26/96	09/20/26	2,546.17	2,913.94			(95.71)		2,450.46	2,768.81	(49.42)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/20/26	19,286.93	21,967.74			(613.87)		18,673.06	21,173.82	(180.05)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/96	11/20/26	7,434.46	8,515.18			(170.82)		7,263.64	8,210.37	(133.99)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	12/20/26	1,655.87	1,892.47			(27.47)		1,628.40	1,839.79	(25.21)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/16/97	12/20/26	16,248.43	18,673.07			(303.10)		15,945.33	18,119.80	(250.17)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/30/97	01/20/27	5,305.98	6,069.30			(142.51)		5,163.47	5,838.26	(88.53)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/13/97	02/20/27	6,863.82	7,863.73			(148.85)		6,714.97	7,592.15	(122.73)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	03/20/27	8,629.69	9,877.11			(145.26)		8,484.43	9,583.55	(148.30)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/97	04/20/27	4,606.62	5,261.73			(73.85)		4,532.77	5,117.77	(70.11)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/29/97	05/20/27	1,630.92	1,866.21			(24.85)		1,606.07	1,813.63	(27.73)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/26/97	06/20/27	2,961.58	3,389.23			(46.57)		2,915.01	3,292.21	(50.45)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/18/97	07/20/27	3,362.40	3,855.21			(67.55)		3,294.85	3,734.02	(53.64)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	5,367.49	6,131.35			(379.82)		4,987.67	5,624.81	(126.72)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,318.15	3,797.07			(42.27)		3,275.88	3,699.50	(55.30)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/26/98	01/20/28	1,932.19	2,210.37			(39.29)		1,892.90	2,137.03	(34.05)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,498.98	1,714.70			(27.63)		1,471.35	1,661.04	(26.03)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,341.45	4,967.43			(58.47)		4,282.98	4,836.33	(72.63)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	7,187.43	8,223.97			(100.25)		7,087.18	8,002.88	(120.84)	0.00
Repo Agmt	1994 A&B SF (1983 Refunding)	0.09	08/31/15	09/01/15	54,574.78	54,574.78	39,450.65				94,025.43	94,025.43	-	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,292.77	1,481.15			(17.08)		1,275.69	1,451.55	(12.52)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	379.21	434.47			(7.48)		371.73	423.00	(3.99)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	6,962.48	8,074.26			(144.39)		6,818.09	7,843.74	(86.13)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	1,506.45	1,726.14			(19.93)		1,486.52	1,691.62	(14.59)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	17,471.79	20,511.74			(277.30)		17,194.49	20,026.98	(207.46)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	9,600.73	11,155.77			(148.81)		9,451.92	10,895.32	(111.64)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	10,184.25	11,572.10			(139.57)		10,044.68	11,294.37	(138.16)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	5,766.94	6,572.04			(240.71)		5,526.23	6,262.26	(69.07)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	5,614.79	6,457.67			(77.86)		5,536.93	6,316.96	(62.85)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	6,194.44	7,092.58			(91.10)		6,103.34	6,932.00	(69.48)	0.00
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	429.76	492.13			(19.54)		410.22	466.53	(6.06)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,655.69	4,184.23			(44.55)		3,611.14	4,095.62	(44.06)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,740.15	4,280.83			(61.08)		3,679.07	4,173.03	(46.72)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	2,016.09	2,307.59			(26.38)		1,989.71	2,254.68	(26.53)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	9,422.64	10,891.58			(197.44)		9,225.20	10,639.93	(54.21)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	455.10	520.20			(28.37)		426.73	482.90	(8.93)	0.00
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	3,017.92	3,453.84			(182.64)		2,835.28	3,209.05	(62.15)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	4,162.41	4,649.19			(65.68)		4,096.73	4,537.03	(46.48)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	5,298.10	5,933.88			(576.90)		4,721.20	5,231.85	(125.13)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,348.11	1,520.72			(15.34)		1,332.77	1,487.07	(18.31)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	1,160.81	1,297.40			(14.57)		1,146.24	1,269.17	(13.66)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,578.86	1,781.55			(37.92)		1,540.94	1,719.96	(23.67)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	1,642.85	1,853.59			(258.52)		1,384.33	1,545.00	(50.07)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	6,574.36	7,391.19			(85.03)		6,489.33	7,231.53	(74.63)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	773.71	864.41			(16.15)		757.56	838.53	(9.73)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	16,759.02	19,048.44			(257.70)		16,501.32	18,573.69	(217.05)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	7,016.93	7,900.93			(81.00)		6,935.93	7,741.19	(78.74)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	3,227.54	3,601.04			(35.91)		3,191.63	3,527.89	(37.24)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,761.50	3,086.06			(51.42)		2,710.08	3,000.41	(34.23)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	1,730.17	1,952.32			(31.32)		1,698.85	1,896.24	(24.76)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	4,727.53	5,295.36			(54.60)		4,672.93	5,192.24	(48.52)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,238.20	1,383.75			(13.77)		1,224.43	1,355.63	(14.35)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	4,180.15	4,671.80			(49.23)		4,130.92	4,577.58	(44.99)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	6,153.21	6,928.33			(77.39)		6,075.82	6,781.29	(69.65)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	310.70	350.48			(19.57)		291.13	324.77	(6.14)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	34,547.43	38,586.96			(545.11)		34,002.32	37,656.10	(385.75)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	43,972.35	49,249.53			(4,788.09)		39,184.26	43,422.87	(1,038.57)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	11,187.01	12,622.52			(127.35)		11,059.66	12,343.23	(151.94)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	9,634.63	10,768.07			(120.96)		9,513.67	10,533.75	(113.36)	0.00



**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	13,103.79	14,786.34			(314.71)		12,789.08	14,275.19	(196.44)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	13,635.36	15,384.27			(2,145.61)		11,489.75	12,823.06	(415.60)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	54,565.53	61,344.77			(705.78)		53,859.75	60,019.70	(619.29)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	6,421.38	7,174.39			(134.04)		6,287.34	6,959.55	(80.80)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	139,095.01	158,096.70			(2,138.84)		136,956.17	154,156.41	(1,801.45)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	58,239.58	65,575.49			(672.31)		57,567.27	64,249.74	(653.44)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	26,787.70	29,887.61			(297.96)		26,489.74	29,280.47	(309.18)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	6,211.28	6,941.25			(115.67)		6,095.61	6,748.59	(76.99)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	6,808.14	7,680.74			(205.62)		6,602.52	7,368.09	(107.03)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	75,507.29	85,662.29			(1,004.16)		74,503.13	83,662.58	(995.55)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	112,796.10	128,459.00			(1,594.78)		111,201.32	125,295.02	(1,569.20)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	56,456.50	63,537.84			(655.42)		55,801.08	62,242.77	(639.65)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	12,471.06	13,936.25			(237.20)		12,233.86	13,543.94	(155.11)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	6,740.26	7,606.83			(73.98)		6,666.28	7,441.35	(91.50)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	84,525.98	96,045.20			(1,158.43)		83,367.55	93,740.16	(1,146.61)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	16,708.44	18,672.21			(311.15)		16,397.29	18,153.96	(207.10)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	14,360.24	16,203.68			(260.00)		14,100.24	15,738.28	(205.40)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	39,236.89	43,950.03			(453.16)		38,783.73	43,094.15	(402.72)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	10,276.72	11,484.72			(114.27)		10,162.45	11,251.33	(119.12)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	34,694.00	38,774.62			(408.54)		34,285.46	37,992.66	(373.42)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	51,069.50	57,503.23			(642.32)		50,427.18	56,282.79	(578.12)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	2,577.93	2,908.85			(162.41)		2,415.52	2,695.49	(50.95)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	1,877.57	2,098.45			(35.71)		1,841.86	2,039.38	(23.36)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	16,000.96	17,880.88			(174.21)		15,826.75	17,522.08	(184.59)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	91,798.72	104,317.32			(1,041.31)		90,757.41	102,051.27	(1,224.74)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	11,049.98	12,468.21			(219.67)		10,830.31	12,087.24	(161.30)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	21,133.31	23,617.40			(279.42)		20,853.89	23,088.24	(249.74)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	13,256.00	14,955.83			(162.54)		13,093.46	14,612.70	(180.59)	0.00
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	7,032.79	7,860.36			(79.96)		6,952.83	7,698.53	(81.87)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	20,468.50	23,100.99			(5,473.50)		14,995.00	16,739.11	(888.38)	0.00
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	19,196.90	21,662.89			(679.95)		18,516.95	20,670.06	(312.88)	0.00
<b>1994 A&amp;B SF (1983 Refunding) Total</b>					<b>1,654,273.70</b>	<b>1,864,227.94</b>	<b>49,451.38</b>	<b>(10,000.15)</b>	<b>(39,431.78)</b>	<b>-</b>	<b>1,654,293.15</b>	<b>1,841,921.65</b>	<b>(22,325.74)</b>	<b>0.00</b>
GIC's	2005 A Single Family	3.37	09/22/05	09/01/36	1,851,966.82	1,851,966.82			(764,341.45)		1,087,625.37	1,087,625.37	-	0.00
Repo Agmt	2005 A Single Family	0.09	08/31/15	09/01/15	637,089.17	637,089.17	3,226,445.17				3,863,534.34	3,863,534.34	-	0.00
GNMA	2005 A Single Family	4.49	08/11/05	07/20/35	579,313.14	620,902.19			(5,234.16)		574,078.98	616,869.27	1,201.24	0.00
GNMA	2005 A Single Family	4.49	08/30/05	08/20/35	377,523.36	404,932.44			(2,761.39)		374,761.97	401,742.44	(428.61)	0.00
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	770,939.69	829,341.07			(169,476.99)		601,462.70	639,167.35	(20,696.73)	0.00
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	422,733.18	454,198.60			(3,258.81)		419,474.37	449,592.10	(1,347.69)	0.00
GNMA	2005 A Single Family	4.49	09/29/05	09/20/35	1,689,614.24	1,811,320.91			(13,321.40)		1,676,292.84	1,817,186.44	(19,186.93)	0.00
GNMA	2005 A Single Family	4.49	10/06/05	09/20/35	690,886.66	742,940.39			(113,682.51)		577,204.15	616,548.57	(12,709.31)	0.00
GNMA	2005 A Single Family	4.49	10/20/05	10/20/35	447,954.62	480,157.13			(3,278.98)		444,675.64	477,277.00	398.85	0.00
GNMA	2005 A Single Family	4.49	12/08/05	12/20/35	404,022.71	433,596.02			(2,879.47)		401,143.24	430,116.45	(600.10)	0.00
GNMA	2005 A Single Family	4.49	12/15/05	12/20/35	385,074.63	420,020.45			(3,062.53)		382,012.10	412,015.73	(4,942.19)	0.00
GNMA	2005 A Single Family	4.49	11/10/05	11/20/35	636,463.44	687,610.31			(4,600.23)		631,863.21	676,983.30	(6,026.78)	0.00
GNMA	2005 A Single Family	4.49	11/17/05	11/20/35	742,802.78	798,800.78			(6,034.01)		736,768.77	798,153.13	5,386.36	0.00
GNMA	2005 A Single Family	4.49	11/22/05	11/20/35	150,318.82	161,128.95			(1,216.84)		149,101.98	157,057.60	(2,854.51)	0.00
GNMA	2005 A Single Family	4.49	11/29/05	11/20/35	368,845.03	400,368.88			(2,962.97)		365,882.06	394,742.83	(2,663.08)	0.00
GNMA	2005 A Single Family	4.49	12/22/05	12/20/35	630,752.87	684,279.11			(110,317.76)		520,435.11	554,127.57	(19,833.78)	0.00
GNMA	2005 A Single Family	4.49	12/29/05	12/20/35	829,763.62	892,521.63			(188,501.31)		641,262.31	680,893.30	(23,127.02)	0.00
GNMA	2005 A Single Family	4.49	01/05/06	01/20/36	397,122.82	426,288.43			(3,105.35)		394,017.47	422,913.67	(269.41)	0.00
GNMA	2005 A Single Family	4.49	01/12/06	01/20/36	569,317.43	614,432.16			(111,946.76)		457,370.67	486,997.24	(15,488.16)	0.00
GNMA	2005 A Single Family	4.49	03/09/06	02/20/36	605,192.08	648,930.52			(4,280.05)		600,912.03	646,259.36	1,608.89	0.00
GNMA	2005 A Single Family	4.49	03/02/06	02/20/36	726,895.25	781,022.82			(6,268.12)		720,627.13	775,070.10	315.40	0.00
GNMA	2005 A Single Family	4.49	01/19/06	01/20/36	411,566.29	441,875.98			(3,266.06)		408,300.23	437,672.22	(937.70)	0.00

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GNMA	2005 A Single Family	4.49	01/26/06	01/20/36	195,230.12	209,272.33			(2,120.74)		193,109.38	203,419.00	(3,732.59)	0.00
GNMA	2005 A Single Family	4.49	02/02/06	02/20/36	1,215,575.82	1,305,355.66			(9,242.44)		1,206,333.38	1,313,421.57	17,308.35	0.00
GNMA	2005 A Single Family	4.49	02/09/06	02/20/36	574,591.35	615,822.00			(4,334.45)		570,256.90	613,152.07	1,664.52	0.00
GNMA	2005 A Single Family	4.49	02/16/06	02/20/36	526,937.11	564,846.73			(3,976.21)		522,960.90	559,692.13	(1,178.39)	0.00
GNMA	2005 A Single Family	4.49	02/23/06	02/20/36	951,490.54	1,022,596.30			(6,619.15)		944,871.39	1,022,479.23	6,502.08	0.00
GNMA	2005 A Single Family	4.49	05/11/06	04/20/36	599,352.30	649,333.48			(5,564.85)		593,787.45	638,525.25	(5,243.38)	0.00
GNMA	2005 A Single Family	4.49	05/11/06	05/20/36	131,533.22	142,261.96			(924.16)		130,609.06	140,013.85	(1,323.95)	0.00
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	292,610.41	314,131.32			(2,207.23)		290,403.18	306,342.47	(5,581.62)	0.00
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	120,877.77	129,980.16			(2,331.79)		118,545.98	126,339.57	(1,308.80)	0.00
GNMA	2005 A Single Family	4.49	03/16/06	03/20/36	447,964.93	482,799.57			(3,157.57)		444,807.36	475,301.10	(4,340.90)	0.00
GNMA	2005 A Single Family	4.49	03/23/06	03/20/36	837,214.03	899,807.04			(6,220.77)		830,993.26	899,600.60	6,014.33	0.00
GNMA	2005 A Single Family	4.49	03/30/06	03/20/36	543,105.40	582,207.20			(3,871.53)		539,233.87	579,979.41	1,643.74	0.00
GNMA	2005 A Single Family	4.49	04/06/06	03/20/36	447,669.68	473,002.80			(4,249.12)		443,420.56	475,820.19	7,066.51	0.00
GNMA	2005 A Single Family	4.49	04/13/06	03/20/36	450,262.48	483,247.63			(323,841.89)		126,420.59	130,453.21	(28,952.53)	0.00
GNMA	2005 A Single Family	4.49	04/20/06	04/20/36	634,150.57	682,017.11			(25,147.72)		609,002.85	654,913.96	(1,955.43)	0.00
GNMA	2005 A Single Family	4.49	04/27/06	04/20/36	267,955.37	287,248.15			(3,198.09)		264,757.28	283,389.08	(660.98)	0.00
GNMA	2005 A Single Family	4.49	05/05/06	04/20/36	664,614.77	720,959.30			(4,992.37)		659,622.40	709,038.32	(6,928.61)	0.00
GNMA	2005 A Single Family	4.49	05/25/06	05/20/36	212,969.07	227,820.16			(1,738.08)		211,230.99	224,341.87	(1,740.21)	0.00
GNMA	2005 A Single Family	4.49	06/01/06	06/20/36	504,434.62	544,668.12			(3,433.70)		501,000.92	536,241.80	(4,992.62)	0.00
GNMA	2005 A Single Family	4.49	06/08/06	06/20/36	684,739.95	736,466.68			(5,770.22)		678,969.73	730,305.51	(390.95)	0.00
GNMA	2005 A Single Family	4.49	06/15/06	06/20/36	413,289.88	445,483.70			(2,788.07)		410,501.81	438,802.02	(3,893.61)	0.00
GNMA	2005 A Single Family	4.49	06/27/06	06/20/36	893,949.13	964,152.11			(127,606.54)		766,342.59	813,519.59	(23,025.98)	0.00
GNMA	2005 A Single Family	4.49	07/06/06	07/20/36	654,162.22	706,877.99			(128,852.06)		525,310.16	559,437.17	(18,588.76)	0.00
GNMA	2005 A Single Family	4.49	07/13/06	06/20/36	501,043.84	539,473.06			(4,466.39)		496,577.45	530,237.32	(4,769.35)	0.00
GNMA	2005 A Single Family	4.49	07/19/06	06/20/36	751,795.81	806,308.44			(56,222.88)		695,572.93	744,505.50	(5,580.06)	0.00
GNMA	2005 A Single Family	4.49	07/27/06	07/20/36	655,291.73	711,234.09			(4,763.16)		650,528.57	699,535.80	(6,935.13)	0.00
GNMA	2005 A Single Family	4.49	08/02/06	08/20/36	364,555.78	392,956.36			(2,466.39)		362,089.39	386,639.08	(3,850.89)	0.00
GNMA	2005 A Single Family	4.49	08/09/06	08/20/36	928,666.98	1,014,352.13			(6,535.48)		922,131.50	1,003,156.08	(4,660.57)	0.00
GNMA	2005 A Single Family	4.49	08/16/06	07/20/36	103,558.72	111,030.39			(722.13)		102,836.59	108,381.41	(1,926.85)	0.00
GNMA	2005 A Single Family	4.49	08/23/06	07/20/36	98,183.56	105,976.73			(672.26)		97,511.30	104,317.78	(986.69)	0.00
GNMA	2005 A Single Family	4.49	09/12/06	08/20/36	275,243.00	296,947.55			(1,884.95)		273,358.05	292,300.20	(2,762.40)	0.00
GNMA	2005 A Single Family	4.49	09/26/06	09/20/36	127,901.21	137,558.91			(835.74)		127,065.47	135,445.26	(1,277.91)	0.00
GNMA	2005 A Single Family	4.49	10/17/06	10/20/36	458,343.21	495,270.79			(73,725.71)		384,617.50	409,651.64	(11,893.44)	0.00
GNMA	2005 A Single Family	4.49	11/14/06	10/20/36	347,347.42	374,356.10			(2,317.94)		345,029.48	368,659.57	(3,378.59)	0.00
GNMA	2005 A Single Family	4.49	01/30/07	12/20/36	112,249.46	119,868.45			(730.76)		111,518.70	118,038.26	(1,099.43)	0.00
GNMA	2005 A Single Family	4.49	02/13/07	01/20/37	173,602.66	189,099.60			(1,280.93)		172,321.73	186,080.64	(1,738.03)	0.00
GNMA	2005 A Single Family	4.49	02/20/07	02/20/37	194,784.52	210,635.16			(1,306.14)		193,478.38	207,401.95	(1,927.07)	0.00
GNMA	2005 A Single Family				53,542.19	57,594.95			(53,542.19)				(4,052.76)	0.00
GNMA	2005 A Single Family	4.49	04/24/07	03/20/37	236,596.95	254,516.83			(2,190.67)		234,406.28	249,916.11	(2,410.05)	0.00
GNMA	2005 A Single Family	4.49	04/10/07	02/20/37	112,244.15	120,744.32			(713.28)		111,530.87	118,908.15	(1,122.89)	0.00
GNMA	2005 A Single Family	4.49	05/22/07	04/20/37	122,302.10	129,820.30			(762.54)		121,539.56	127,052.03	(2,052.73)	0.00
GNMA	2005 A Single Family	4.49	06/05/07	05/20/37	280,458.21	301,717.89			(1,757.29)		278,700.92	297,162.17	(2,798.43)	0.00
GNMA	2005 A Single Family				102,871.46	110,654.24			(102,871.46)				(7,782.78)	0.00
GNMA	2005 A Single Family	4.49	11/21/07	09/20/37	97,903.15	105,353.27			(590.93)		97,312.22	103,794.47	(967.87)	0.00
GNMA	2005 A Single Family	4.49	09/25/07	04/20/37	86,312.67	93,588.99			(1,663.04)		84,649.63	90,976.12	(949.83)	0.00
GNMA	2005 A Single Family	4.49	01/30/08	01/20/38	99,851.34	107,438.44			(587.90)		99,263.44	105,877.50	(973.04)	0.00
GNMA	2005 A Single Family	4.49	03/26/08	03/20/38	232,867.96	250,627.17			(1,372.98)		231,494.98	246,953.90	(2,300.29)	0.00
FNMA	2005 A Single Family	4.49	10/20/05	10/01/35	59,254.92	64,532.08			(472.03)		58,782.89	63,809.41	(250.64)	0.00
FNMA	2005 A Single Family	4.49	01/05/06	12/01/35	172,150.47	187,519.02			(1,232.88)		170,917.59	185,579.99	(706.15)	0.00
FNMA	2005 A Single Family	4.49	02/09/06	02/01/36	71,541.67	77,965.17			(576.66)		70,965.01	77,107.75	(280.76)	0.00
FNMA	2005 A Single Family	4.49	02/23/06	01/01/36	116,403.52	126,849.35			(856.18)		115,547.34	125,546.97	(446.20)	0.00
FNMA	2005 A Single Family	4.49	03/16/06	03/01/36	147,491.25	160,692.11			(1,190.21)		146,301.04	158,924.77	(577.13)	0.00
FNMA	2005 A Single Family	4.49	04/06/06	03/01/36	58,798.02	64,045.69			(1,182.16)		57,615.86	62,599.29	(264.24)	0.00
FNMA	2005 A Single Family	4.49	04/20/06	04/01/36	236,509.88	257,653.85			(1,741.28)		234,768.60	254,996.98	(915.59)	0.00
FNMA	2005 A Single Family	4.49	05/11/06	04/01/36	40,353.08	43,971.94			(1,264.42)		39,088.66	42,469.12	(238.40)	0.00

**Texas Department of Housing and Community Affairs  
Single Family Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
FNMA	2005 A Single Family	4.49	06/08/06	04/01/36	115,112.04	125,432.68			(816.25)		114,295.79	124,176.72	(439.71)	0.00
FNMA	2005 A Single Family	4.49	07/13/06	06/01/36	223,465.16	243,395.43			(2,064.28)		221,400.88	240,370.39	(960.76)	0.00
FNMA	2005 A Single Family	4.49	07/19/06	07/01/36	266,711.00	290,475.90			(1,818.11)		264,892.89	287,574.54	(1,083.25)	0.00
FNMA	2005 A Single Family	4.49	08/02/06	07/01/36	96,034.05	104,613.72			(651.37)		95,382.68	103,557.12	(405.23)	0.00
FNMA	2005 A Single Family	4.49	08/09/06	07/01/36	105,623.25	115,101.27			(758.97)		104,864.28	113,943.17	(399.13)	0.00
FNMA	2005 A Single Family	4.49	09/12/06	08/01/36	42,108.35	45,862.62			(278.67)		41,829.68	45,414.89	(169.06)	0.00
FNMA	2005 A Single Family	4.49	10/17/06	09/01/36	105,839.43	115,355.25			(988.22)		104,851.21	113,930.22	(436.81)	0.00
FNMA	2005 A Single Family	4.49	11/14/06	10/01/36	207,027.73	225,494.49			(1,404.79)		205,622.94	223,290.28	(799.42)	0.00
FNMA	2005 A Single Family	4.49	12/12/06	11/01/36	50,294.07	54,783.04			(352.12)		49,941.95	54,225.30	(205.62)	0.00
FNMA	2005 A Single Family	4.49	01/30/07	11/01/36	40,835.26	44,503.62			(392.81)		40,442.45	43,946.23	(164.58)	0.00
FNMA	2005 A Single Family	4.49	02/13/07	01/01/37	49,671.06	54,222.88			(323.03)		49,348.03	53,706.02	(193.83)	0.00
FNMA	2005 A Single Family	4.49	03/20/07	02/01/37	139,310.96	151,786.69			(910.38)		138,400.58	150,359.22	(517.09)	0.00
FNMA	2005 A Single Family	4.49	04/10/07	01/01/37	180,602.90	196,731.71			(1,325.84)		179,277.06	194,692.70	(713.17)	0.00
FNMA	2005 A Single Family	4.49	04/24/07	04/01/37	320,245.85	348,879.95			(2,028.38)		318,217.47	345,521.83	(1,329.74)	0.00
FNMA	2005 A Single Family	4.49	05/22/07	04/01/37	194,388.74	211,734.50			(1,418.82)		192,969.92	209,529.49	(786.19)	0.00
FNMA	2005 A Single Family	4.49	06/05/07	05/01/37	227,224.03	247,527.03			(123,294.01)		103,930.02	112,844.47	(11,388.55)	0.00
FNMA	2005 A Single Family	4.49	07/03/07	06/01/37	387,620.30	422,373.49			(2,514.81)		385,105.49	418,513.96	(1,344.72)	0.00
FNMA	2005 A Single Family	4.49	09/25/07	09/01/37	312,433.32	341,960.69			(1,917.21)		310,516.11	338,819.66	(1,223.82)	0.00
FNMA	2005 A Single Family	4.49	11/08/07	09/01/37	146,564.59	158,409.71			(939.41)		145,625.18	156,920.24	(550.06)	0.00
FNMA	2005 A Single Family	4.49	11/21/07	09/01/37	125,979.16	136,446.16			(762.57)		125,216.59	135,186.03	(497.56)	0.00
FNMA	2005 A Single Family	4.49	12/11/07	11/01/37	169,532.82	183,223.76			(1,240.68)		168,292.14	181,384.28	(598.80)	0.00
FNMA	2005 A Single Family	4.49	03/26/08	02/01/38	289,258.78	314,391.00			(110,724.78)		178,534.00	193,428.67	(10,237.55)	0.00
<b>2005 A Single Family Total</b>					37,806,743.13	40,567,141.22	3,226,445.17	(764,341.45)	(2,031,068.92)	-	38,237,777.93	40,724,435.00	(273,741.02)	0.00
<b>Total Single Family Investment Summary</b>					403,340,334.17	442,154,427.92	23,703,914.31	(7,541,859.32)	(19,790,578.74)	-	399,711,810.42	432,977,963.94	(5,547,940.23)	0.00

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales (3,090,695.81)	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.09	08/31/15	09/01/15	3,958,701.10	3,958,701.10					868,005.29	868,005.29	-	0.00
Repo Agmt	1998 A/B RMRB	0.09	08/31/15	09/01/15	2,205,784.17	2,205,784.17	5,883,169.23				8,088,953.40	8,088,953.40	-	0.00
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	791,508.09	839,948.39			(3,952.37)		787,555.72	830,674.40	(5,321.62)	0.00
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	260,466.26	260,200.58			(1,499.69)		258,966.57	256,850.81	(1,850.08)	0.00
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	2,026,227.67	2,103,224.33			(140,032.25)		1,886,195.42	1,943,215.11	(19,976.97)	0.00
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	3,746,452.74	3,897,135.06			(164,565.68)		3,581,887.06	3,699,623.67	(32,945.71)	0.00
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	471,065.78	493,752.31			(2,400.65)		468,665.13	487,889.78	(3,461.88)	0.00
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	1,857,217.94	1,927,792.24			(126,415.19)		1,730,802.75	1,783,124.94	(18,252.11)	0.00
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43	3,983,659.47	4,144,957.85			(288,782.19)		3,694,877.28	3,802,619.90	(53,555.76)	0.00
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	95,635.45	99,209.35			(510.12)		95,125.33	97,915.36	(783.87)	0.00
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	248,841.10	258,142.78			(1,287.54)		247,553.56	254,814.31	(2,040.93)	0.00
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	2,136,123.17	2,222,038.03			(11,807.81)		2,124,315.36	2,194,523.96	(15,706.26)	0.00
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	37,417.68	38,815.60			(328.94)		37,088.74	38,176.18	(310.48)	0.00
Repo Agmt	1998 A/B RMRB	0.09	08/31/15	09/01/15	253,377.73	253,377.73		(236,156.12)			17,221.61	17,221.61	-	0.00
Repo Agmt	1998 A/B RMRB	0.09	08/31/15	09/01/15	1,869.00	1,869.00					1,869.00	1,869.00	-	0.00
GNMA	1998 A/B RMRB	5.75	10/29/09	09/20/39	1,309.93	1,494.40			(5.74)		1,304.19	1,469.02	(19.64)	0.00
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	11,025.30	12,708.41			(56.63)		10,968.67	12,515.74	(136.04)	0.00
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,099.90	2,396.12			(9.42)		2,090.48	2,355.12	(31.58)	0.00
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	5,811.20	6,595.63			(24.54)		5,786.66	6,486.39	(84.70)	0.00
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	4,614.06	5,262.79			(19.76)		4,594.30	5,175.52	(67.51)	0.00
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	10,012.89	11,482.86			(1,920.83)		8,092.06	9,104.93	(457.10)	0.00
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	25,375.44	29,933.91			(119.72)		25,255.72	29,510.00	(304.19)	0.00
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	7,885.43	8,994.84			(34.35)		7,851.08	8,859.10	(101.39)	0.00
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	1,510.40	1,718.11			(8.38)		1,502.02	1,689.64	(20.09)	0.00
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	7,763.99	8,854.47			(42.82)		7,721.17	8,704.74	(106.91)	0.00
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	28,125.95	33,061.19			(130.92)		27,995.03	32,658.62	(271.65)	0.00
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,825.45	2,079.97			(8.07)		1,817.38	2,044.46	(27.44)	0.00
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	10,250.45	11,821.08			(1,564.34)		8,686.11	9,773.94	(482.80)	0.00
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	8,984.60	10,082.42			(38.99)		8,945.61	10,012.22	(31.21)	0.00
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	2,832.32	3,231.03			(12.70)		2,819.62	3,176.21	(42.12)	0.00
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	17,652.08	20,820.55			(77.85)		17,574.23	20,499.57	(243.13)	0.00
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	4,049.45	4,619.49			(17.39)		4,032.06	4,542.25	(59.85)	0.00
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	18,994.53	22,233.38			(83.31)		18,911.22	21,924.37	(225.70)	0.00
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,821.43	2,077.98			(7.64)		1,813.79	2,043.33	(27.01)	0.00
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	1,957.27	2,232.76			(8.28)		1,948.99	2,195.41	(29.07)	0.00
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	9,124.56	10,436.01			(1,588.12)		7,536.44	8,480.55	(367.34)	0.00
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	2,100.19	2,396.10			(8.84)		2,091.35	2,356.16	(31.10)	0.00
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	7,041.64	8,030.80			(31.63)		7,010.01	7,909.21	(89.96)	0.00
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	5,270.41	6,012.51			(24.21)		5,246.20	5,911.15	(77.15)	0.00
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,183.75	7,054.33			(25.50)		6,158.25	6,938.91	(89.92)	0.00
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,860.48	3,263.09			(11.87)		2,848.61	3,208.90	(42.32)	0.00
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	11,789.60	13,540.81			(49.71)		11,739.89	13,366.40	(124.70)	0.00
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	1,735.83	1,980.21			(7.31)		1,728.52	1,947.41	(25.49)	0.00
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	1,014.53	1,157.37			(5.22)		1,009.31	1,137.12	(15.03)	0.00
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	15,801.92	18,257.84			(66.96)		15,734.96	18,027.21	(163.67)	0.00
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	32,302.37	38,097.99			(4,596.93)		27,705.44	31,865.72	(1,635.34)	0.00
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	1,544.35	1,761.78			(6.34)		1,538.01	1,732.80	(22.64)	0.00
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	25,492.71	29,430.81			(111.65)		25,381.06	28,975.57	(343.59)	0.00
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	41,133.98	47,489.19			(2,655.26)		38,478.72	43,848.92	(985.01)	0.00
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,580.76	1,803.37			(6.52)		1,574.24	1,773.66	(23.19)	0.00
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	9,623.44	10,910.50			(42.66)		9,580.78	10,833.88	(33.96)	0.00
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	2,038.88	2,323.57			(9.99)		2,028.89	2,283.25	(30.33)	0.00
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	1,926.00	2,197.03			(8.02)		1,917.98	2,160.77	(28.24)	0.00
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	14,589.68	16,836.54			(2,250.08)		12,339.60	13,886.83	(699.63)	0.00
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	1,828.81	2,086.48			(7.67)		1,821.14	2,051.87	(26.94)	0.00

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,914.91	3,325.05			(11.89)		2,903.02	3,270.49	(42.67)	0.00
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,566.25	2,921.34			(16.68)		2,549.57	2,866.53	(38.13)	0.00
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	4,447.86	5,047.88			(18.22)		4,429.64	4,964.80	(64.86)	0.00
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	19,242.56	22,694.48			(81.26)		19,161.30	22,388.58	(224.64)	0.00
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	23,912.72	27,585.57			(103.85)		23,808.87	27,181.48	(300.24)	0.00
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	8,843.96	10,116.59			(36.98)		8,806.98	9,972.07	(107.54)	0.00
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	5,159.08	5,895.44			(22.93)		5,136.15	5,806.31	(66.20)	0.00
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,037.45	1,175.49			(4.30)		1,033.15	1,157.81	(13.38)	0.00
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	187,742.08	213,539.24			(836.52)		186,905.56	210,548.64	(2,154.08)	0.00
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	45,441.50	51,550.86			(200.27)		45,241.23	50,745.48	(605.11)	0.00
<b>1998 A/B RMRB Total</b>					<b>22,744,541.68</b>	<b>23,475,568.18</b>	<b>5,883,169.23</b>	<b>(3,326,851.93)</b>	<b>(758,621.50)</b>	<b>-</b>	<b>24,542,237.48</b>	<b>25,107,816.78</b>	<b>(165,447.20)</b>	<b>0.00</b>
Repo Agmt	2009 AB RMRB	0.09	08/31/15	09/01/15	1,593,842.59	1,593,842.59		(356,072.56)			1,237,770.03	1,237,770.03	-	0.00
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	41,835.96	44,442.21			(2,788.54)		39,047.42	41,092.10	(561.57)	0.00
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	17,110.79	17,201.74			(725.30)		16,385.49	16,465.16	(11.28)	0.00
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	38,511.19	39,454.25			(1,480.64)		37,030.55	37,860.52	(113.09)	0.00
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	47,976.92	51,907.85			(3,239.33)		44,737.59	47,922.88	(745.64)	0.00
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	41,628.34	44,609.83			(1,703.63)		39,924.71	42,498.29	(407.91)	0.00
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	40,016.79	42,733.72			(1,663.12)		38,353.67	40,489.97	(580.63)	0.00
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	16,541.13	16,541.89			(739.75)		15,714.38	15,791.23	(109.91)	0.00
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	40,297.45	41,163.65			(2,014.11)		38,283.34	39,015.32	(134.22)	0.00
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	179,832.23	192,187.65			(14,787.87)		165,044.36	175,583.37	(1,816.41)	0.00
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	11,531.28	11,593.47			(769.07)		10,762.21	10,815.04	(9.36)	0.00
GNMA	2009 AB RMRB	8.75	11/30/89	09/20/18	17,292.15	17,557.50			(2,038.54)		15,253.61	15,473.72	(45.24)	0.00
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	46,618.06	49,849.32			(8,924.41)		37,693.65	39,505.80	(1,419.11)	0.00
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	24,392.81	24,803.86			(2,137.96)		22,254.85	22,606.40	(59.50)	0.00
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	20,861.11	20,975.82			(1,283.96)		19,577.15	19,675.32	(16.54)	0.00
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	9,080.49	9,130.48			(593.02)		8,487.47	8,529.99	(7.47)	0.00
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	37,492.37	39,072.99			(2,404.70)		35,087.67	36,181.14	(487.15)	0.00
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	32,376.75	33,280.90			(1,533.61)		30,843.14	31,457.99	(289.30)	0.00
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	34,760.52	35,395.96			(1,367.68)		33,392.84	33,948.71	(79.57)	0.00
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	16,490.08	16,759.61			(3,694.14)		12,795.94	12,861.35	(204.12)	0.00
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	9,024.53	9,033.69			(438.44)		8,586.09	8,630.08	34.83	0.00
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	26,671.99	27,157.14			(1,296.49)		25,375.50	25,813.61	(47.04)	0.00
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	38,948.04	39,970.87			(1,915.82)		37,032.22	37,911.19	(143.86)	0.00
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	12,222.38	12,291.84			(570.11)		11,652.27	11,712.95	(8.78)	0.00
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	27,151.68	27,650.12			(1,288.77)		25,862.91	26,313.76	(47.59)	0.00
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	64,122.19	70,109.41			(2,682.90)		61,439.29	66,858.32	(568.19)	0.00
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	576,604.03	668,595.47			(83,889.15)		492,714.88	555,324.20	(29,382.12)	0.00
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	44,570.63	50,933.09			(533.39)		44,037.24	49,858.52	(541.18)	0.00
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	157,684.29	180,105.40			(2,569.17)		155,115.12	174,833.33	(2,702.90)	0.00
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	357,346.44	408,557.70			(8,765.28)		348,581.16	393,440.01	(6,352.41)	0.00
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	641,929.42	740,407.82			(10,653.30)		631,276.12	723,884.34	(5,870.18)	0.00
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	676,814.52	791,568.47			(17,219.72)		659,594.80	761,825.45	(12,523.30)	0.00
GNMA	2009 AB RMRB				2,986.07	3,406.82			(2,986.07)				(420.75)	0.00
FNMA	2009 AB RMRB	6.10	06/26/00	06/01/30	8,864.56	10,113.67			(2,227.18)		6,637.38	7,489.02	(397.47)	0.00
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	950,738.25	1,100,355.93			(168,002.72)		782,735.53	881,125.38	(51,227.83)	0.00
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	346,720.89	397,792.88			(4,986.78)		341,734.11	387,916.06	(4,890.04)	0.00
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	55,227.83	63,182.83			(646.45)		54,581.38	61,526.84	(1,009.54)	0.00
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	41,217.69	47,161.70			(515.92)		40,701.77	45,886.37	(759.41)	0.00
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	115,054.86	131,663.01			(1,106.66)		113,948.40	128,476.80	(2,079.75)	0.00
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	36,884.21	42,133.57			(400.14)		36,484.07	41,134.69	(598.74)	0.00
GNMA	2009 AB RMRB	6.10	01/29/01	12/20/30	46,246.66	40,429.29			(691.69)		39,737.60	44,788.25	(766.72)	0.00
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	160,946.95	184,145.82			(2,538.85)		158,408.10	178,579.77	(3,027.20)	0.00
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	99,106.23	113,377.53			(2,288.49)		96,817.74	109,131.99	(1,957.05)	0.00

**Texas Department of Housing and Community Affairs**  
**Residential Mortgage Revenue Bonds Investment Summary**  
**For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	111,394.64	127,461.10			(1,039.43)		110,355.21	124,416.67	(2,005.00)	0.00
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	268,628.83	307,367.81			(127,444.20)		141,184.63	158,940.03	(20,983.58)	0.00
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	149,642.08	170,844.95			(1,777.54)		147,864.54	167,215.66	(1,851.75)	0.00
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	74,853.15	85,498.75			(1,005.42)		73,847.73	83,557.96	(935.37)	0.00
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	144,439.11	165,268.67			(1,455.27)		142,983.84	161,199.98	(2,613.42)	0.00
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	27,838.65	31,801.76			(321.76)		27,516.89	31,029.15	(450.85)	0.00
GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	190,390.17	217,850.20			(2,153.57)		188,236.60	212,219.88	(3,476.75)	0.00
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	84,384.34	96,397.32			(791.42)		83,592.92	94,249.38	(1,356.52)	0.00
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	92,613.58	105,742.48			(48,325.97)		44,287.61	50,067.14	(7,349.37)	0.00
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	11,049.85	12,606.89			(982.21)		10,067.64	11,354.99	(269.69)	0.00
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	117,102.86	133,806.41			(9,747.97)		107,354.89	121,522.51	(2,535.93)	0.00
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	139,964.54	160,151.62			(1,281.07)		138,683.47	156,354.52	(2,516.03)	0.00
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	88,054.12	100,776.18			(796.05)		87,258.07	98,399.18	(1,580.95)	0.00
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	32,030.10	36,657.49			(408.17)		31,621.93	35,658.79	(590.53)	0.00
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	65,082.17	74,267.87			(655.21)		64,426.96	72,817.28	(795.38)	0.00
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	481,177.41	558,098.45			(5,176.23)		476,001.18	545,121.33	(7,800.89)	0.00
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	92,898.26	106,318.40			(979.04)		91,919.22	103,653.68	(1,685.68)	0.00
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	209,344.27	239,590.25			(2,030.28)		207,313.99	233,984.86	(3,575.11)	0.00
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	191,452.07	219,113.06			(2,178.01)		189,274.06	213,442.46	(3,492.59)	0.00
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	73,530.20	84,146.49			(1,285.87)		72,244.33	81,463.43	(1,397.19)	0.00
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	50,363.71	57,628.68			(406.11)		49,957.60	56,328.69	(893.88)	0.00
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	90,064.37	103,089.48			(831.63)		89,232.74	100,639.36	(1,618.49)	0.00
FNMA	2009 AB RMRB	6.10	10/17/01	09/01/31	59,175.20	67,666.25			(773.23)		58,401.97	66,175.86	(717.16)	0.00
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	112,256.37	128,133.91			(1,043.36)		111,213.01	125,734.09	(1,356.46)	0.00
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	29,041.15	33,214.36			(240.63)		28,800.52	32,642.80	(330.93)	0.00
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	77,606.20	88,535.18			(339.85)		77,266.35	87,031.97	(1,163.36)	0.00
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	653,192.14	752,906.01			(3,355.16)		649,836.98	741,491.38	(8,059.47)	0.00
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	124,407.08	141,957.48			(557.47)		123,849.61	139,528.17	(1,871.84)	0.00
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	344,282.59	390,756.27			(1,453.62)		342,828.97	384,284.16	(5,018.49)	0.00
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	273,358.88	311,792.33			(1,171.02)		272,187.86	306,622.40	(3,998.91)	0.00
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	593,211.56	680,298.43			(113,798.66)		479,412.90	539,418.68	(27,081.09)	0.00
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,503,360.64	1,773,425.46			(7,092.49)		1,496,268.15	1,748,310.71	(18,022.26)	0.00
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	467,170.71	532,896.66			(2,034.73)		465,135.98	524,854.78	(6,007.15)	0.00
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	89,484.86	101,788.63			(496.50)		88,988.36	100,102.37	(1,189.76)	0.00
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	459,974.16	524,580.57			(2,537.21)		457,436.95	515,710.02	(6,333.34)	0.00
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,666,314.90	1,958,700.25			(7,755.99)		1,658,558.91	1,934,850.14	(16,094.12)	0.00
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	108,148.58	123,227.12			(478.13)		107,670.45	121,123.43	(1,625.56)	0.00
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	607,287.12	700,336.30			(92,678.70)		514,608.42	579,054.48	(28,603.12)	0.00
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	532,288.57	597,329.98			(2,309.96)		529,978.61	593,170.74	(1,849.28)	0.00
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	167,799.56	191,421.67			(752.05)		167,047.51	188,173.72	(2,495.90)	0.00
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	1,045,792.56	1,233,507.61			(4,611.87)		1,041,180.69	1,214,490.91	(14,404.83)	0.00
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	239,910.93	273,679.98			(1,030.02)		238,880.91	269,104.05	(3,545.91)	0.00
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,125,324.04	1,317,210.02			(4,935.07)		1,120,388.97	1,298,902.61	(13,372.34)	0.00
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	107,910.70	123,109.28			(452.56)		107,458.14	121,056.45	(1,600.27)	0.00
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	115,956.75	132,278.88			(491.20)		115,465.55	130,066.37	(1,721.31)	0.00
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	540,582.34	618,278.23			(94,087.44)		446,494.90	502,427.60	(21,763.19)	0.00
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	124,425.16	141,956.26			(523.62)		123,901.54	139,589.82	(1,842.82)	0.00
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	417,180.93	475,782.08			(1,873.41)		415,307.52	468,578.84	(5,329.83)	0.00
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	312,242.35	356,208.97			(1,434.27)		310,808.08	350,203.96	(4,570.74)	0.00
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	366,356.07	417,931.40			(1,511.01)		364,845.06	411,093.42	(5,326.97)	0.00
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	169,469.66	193,321.12			(703.64)		168,766.02	190,110.40	(2,507.08)	0.00
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	698,471.88	802,221.32			(2,945.49)		695,526.39	791,888.57	(7,387.26)	0.00
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	102,840.44	117,316.77			(432.98)		102,407.46	115,373.95	(1,509.84)	0.00
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	60,107.68	68,567.84			(309.47)		59,798.21	67,368.09	(890.28)	0.00
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	936,181.99	1,081,680.00			(3,966.75)		932,215.24	1,068,016.51	(9,696.74)	0.00

**Texas Department of Housing and Community Affairs**  
**Residential Mortgage Revenue Bonds Investment Summary**  
**For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	1,913,744.45	2,257,104.03			(272,343.91)		1,641,400.54	1,887,874.94	(96,885.18)	0.00
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	91,494.73	104,376.16			(375.84)		91,118.89	102,659.13	(1,341.19)	0.00
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	1,510,308.53	1,743,619.65			(6,615.20)		1,503,693.33	1,716,649.10	(20,355.35)	0.00
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	2,436,970.82	2,813,483.11			(157,310.65)		2,279,660.17	2,597,816.09	(58,356.37)	0.00
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	93,653.93	106,840.34			(386.13)		93,267.80	105,080.21	(1,374.00)	0.00
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	570,137.31	646,389.43			(2,527.80)		567,609.51	641,850.17	(2,011.46)	0.00
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	120,795.12	137,659.33			(591.20)		120,203.92	135,270.43	(1,797.70)	0.00
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	114,107.45	130,162.32			(475.02)		113,632.43	128,013.97	(1,673.33)	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	864,362.89	997,475.98			(133,304.68)		731,058.21	822,721.32	(41,449.98)	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	108,348.45	123,613.06			(454.89)		107,893.56	121,562.17	(1,596.00)	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	172,692.01	196,991.95			(704.08)		171,987.93	193,758.98	(2,528.89)	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	152,037.24	173,073.99			(987.67)		151,049.57	169,826.39	(2,259.93)	0.00
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	263,512.21	299,060.14			(1,079.68)		262,432.53	294,137.97	(3,842.49)	0.00
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,140,021.10	1,344,527.79			(4,813.87)		1,135,207.23	1,326,404.62	(13,309.30)	0.00
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,416,702.33	1,634,298.56			(6,152.48)		1,410,549.85	1,610,358.40	(17,787.68)	0.00
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	523,959.07	599,354.66			(2,191.19)		521,767.88	590,792.17	(6,371.30)	0.00
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	305,647.64	349,273.77			(1,358.23)		304,289.41	343,993.38	(3,922.16)	0.00
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	61,463.08	69,641.15			(255.36)		61,207.72	68,594.02	(791.77)	0.00
Repo Agmt	2009 AB RMRB	0.09	08/31/15	09/01/15	110,507.35	110,507.35		(110,506.35)		1.00	1.00	-	0.00	
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	98,209.35	110,452.13			(2,650.78)		95,558.57	106,364.33	(1,437.02)	0.00
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	25,825.33	29,018.37			(4,552.53)		21,272.80	23,656.20	(809.64)	0.00
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	31,196.92	34,739.33			(299.10)		30,897.82	34,048.16	(392.07)	0.00
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	41,715.01	46,689.11			(432.77)		41,282.24	45,797.28	(459.06)	0.00
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	72,995.67	80,997.46			(360.23)		72,635.44	79,552.51	(1,084.72)	0.00
Repo Agmt	2009 AB RMRB	0.09	08/31/15	09/01/15	1,340,897.46	1,340,897.46	112,950.42				1,453,847.88	1,453,847.88	-	0.00
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	76,211.14	82,602.21			(400.74)		75,810.40	81,389.29	(812.18)	0.00
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	96,200.02	107,398.66			(422.36)		95,777.66	105,433.01	(1,543.29)	0.00
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	118,566.81	126,383.92			(605.45)		117,961.36	124,674.54	(1,103.93)	0.00
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	148,150.29	152,579.98			(811.86)		147,338.43	150,481.16	(1,286.96)	0.00
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	151,653.21	156,101.20			(65,027.72)		86,625.49	88,435.10	(2,638.38)	0.00
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	190,321.61	189,425.20			(2,893.94)		187,427.67	185,247.89	(1,283.37)	0.00
GNMA	2009 AB RMRB	2.65	11/28/12	11/15/42	120,823.40	120,700.16			(696.39)		120,127.01	119,143.17	(860.60)	0.00
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	125,037.36	132,380.80			(620.37)		124,416.99	130,726.18	(1,034.25)	0.00
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	121,902.97	129,089.15			(593.71)		121,309.26	127,457.21	(1,038.23)	0.00
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	81,135.44	84,936.64			(741.33)		80,394.11	83,567.27	(628.04)	0.00
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	106,810.23	111,804.68			(542.74)		106,267.49	110,446.99	(814.95)	0.00
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	142,685.99	149,375.11			(730.64)		141,955.35	147,559.75	(1,084.72)	0.00
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	216,773.01	226,926.66			(1,197.57)		215,575.44	224,075.58	(1,653.51)	0.00
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	837,095.45	870,905.74			(4,495.96)		832,599.49	860,025.32	(6,384.46)	0.00
	<b>2009 AB RMRB Total</b>				<b>39,931,753.59</b>	<b>45,275,824.40</b>	<b>112,950.42</b>	<b>(466,578.91)</b>	<b>(1,621,356.73)</b>	<b>-</b>	<b>37,956,768.37</b>	<b>42,567,486.92</b>	<b>(733,352.26)</b>	<b>0.00</b>
Repo Agmt	2009 C-1 RMRB	0.09	08/31/15	09/01/15	6,275,900.01	6,275,900.01		(1,970,136.11)			4,305,763.90	4,305,763.90	-	0.00
GNMA	2009 C-1 RMRB	5.10	08/11/11	07/15/41	530,339.23	598,498.39			(2,265.64)		528,073.59	587,930.70	(8,302.05)	0.00
GNMA	2009 C-1 RMRB	5.10	08/30/11	06/15/41	72,551.83	81,201.46			(311.21)		72,240.62	79,752.92	(1,137.33)	0.00
GNMA	2009 C-1 RMRB	5.24	08/24/10	08/20/40	1,506,922.46	1,675,079.92			(6,873.23)		1,500,049.23	1,653,549.25	(14,657.44)	0.00
GNMA	2009 C-1 RMRB	5.24	09/14/10	08/20/40	699,930.84	786,729.24			(3,720.63)		696,210.21	772,939.52	(10,069.09)	0.00
GNMA	2009 C-1 RMRB	5.24	09/21/10	09/20/40	944,129.59	1,055,782.27			(4,249.37)		939,880.22	1,041,208.61	(10,324.29)	0.00
GNMA	2009 C-1 RMRB	5.00	09/21/10	09/15/40	1,599,215.03	1,794,958.93			(93,609.38)		1,505,605.65	1,673,194.59	(28,154.96)	0.00
GNMA	2009 C-1 RMRB	5.00	09/28/10	09/15/40	224,471.51	250,573.08			(1,182.21)		223,289.30	245,794.64	(3,596.23)	0.00
GNMA	2009 C-1 RMRB	5.00	10/19/10	09/15/40	1,500,732.24	1,695,857.44			(85,267.59)		1,415,464.65	1,577,025.77	(33,564.08)	0.00
GNMA	2009 C-1 RMRB	5.24	10/19/10	10/20/40	1,597,374.03	1,832,619.35			(119,454.10)		1,477,919.93	1,664,773.39	(48,391.86)	0.00
GNMA	2009 C-1 RMRB	5.00	10/28/10	10/15/40	1,403,871.00	1,577,824.65			(7,030.96)		1,396,840.04	1,553,062.62	(17,731.07)	0.00
GNMA	2009 C-1 RMRB	5.75	10/28/10	09/20/40	596,350.90	678,295.99			(2,657.15)		593,693.75	668,796.51	(6,842.33)	0.00
GNMA	2009 C-1 RMRB	4.90	10/28/10	10/20/40	2,480,639.41	2,690,699.97			(11,872.68)		2,468,766.73	2,660,688.66	(18,138.63)	0.00
GNMA	2009 C-1 RMRB	5.24	10/28/10	10/20/40	493,195.84	547,649.58			(2,317.75)		490,878.09	539,057.77	(6,274.06)	0.00

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	1,249,886.66	1,359,839.18			(5,956.11)		1,243,930.55	1,343,768.40	(10,114.67)	0.00
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	1,382,983.02	1,524,904.72			(143,942.83)		1,239,040.19	1,345,238.31	(35,723.58)	0.00
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	1,610,009.91	1,745,991.37			(8,462.79)		1,601,547.12	1,725,715.09	(11,813.49)	0.00
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	1,802,607.61	1,955,270.44			(10,365.50)		1,792,242.11	1,932,377.52	(12,527.42)	0.00
GNMA	2009 C-1 RMRB	5.00	12/07/10	11/15/40	539,664.87	609,740.36			(107,339.65)		432,325.22	475,812.83	(26,587.88)	0.00
GNMA	2009 C-1 RMRB	4.25	12/21/10	09/15/40	63,902.54	69,329.14			(433.88)		63,468.66	68,225.00	(670.26)	0.00
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	979,022.56	1,088,604.55			(4,761.79)		974,260.77	1,076,246.38	(7,596.38)	0.00
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	1,852,450.84	2,064,056.28			(152,393.69)		1,700,057.15	1,872,187.91	(39,474.68)	0.00
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	1,601,644.10	1,796,339.94			(122,057.16)		1,479,586.94	1,636,674.66	(37,608.12)	0.00
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	1,410,623.18	1,579,234.93			(100,905.22)		1,309,717.96	1,446,701.33	(31,628.38)	0.00
GNMA	2009 C-1 RMRB	4.49	12/21/10	10/15/40	51,602.49	56,524.85			(257.02)		51,345.47	55,707.27	(560.56)	0.00
GNMA	2009 C-1 RMRB	4.15	12/21/10	09/15/40	26,801.82	28,959.90			(153.09)		26,648.73	28,534.39	(272.42)	0.00
GNMA	2009 C-1 RMRB	5.75	12/21/10	09/15/40	144,341.54	163,748.55			(636.14)		143,705.40	161,190.32	(1,922.09)	0.00
GNMA	2009 C-1 RMRB	5.00	12/29/10	10/15/40	384,955.93	429,668.55			(1,876.40)		383,079.53	421,739.89	(6,052.26)	0.00
GNMA	2009 C-1 RMRB	4.80	02/15/11	01/15/41	400,077.74	443,166.13			(3,061.99)		397,015.75	435,506.44	(4,597.70)	0.00
GNMA	2009 C-1 RMRB	4.80	02/15/11	02/15/41	1,005,018.80	1,123,028.10			(4,940.39)		1,000,078.41	1,104,896.62	(13,191.09)	0.00
GNMA	2009 C-1 RMRB	4.45	02/15/11	01/15/41	2,164,383.56	2,381,990.69			(131,736.70)		2,032,646.86	2,214,487.45	(35,766.54)	0.00
GNMA	2009 C-1 RMRB				82,367.79	91,615.22			(82,367.79)				(9,247.43)	0.00
GNMA	2009 C-1 RMRB	4.85	02/24/11	12/15/40	293,696.87	325,234.04			(1,372.42)		292,324.45	319,767.87	(4,093.75)	0.00
GNMA	2009 C-1 RMRB	4.85	02/24/11	01/15/41	596,572.28	666,055.02			(2,804.06)		593,768.22	655,033.20	(8,217.76)	0.00
GNMA	2009 C-1 RMRB	3.70	02/24/11	01/15/41	62,100.21	65,792.07			(348.61)		61,751.60	64,921.31	(522.15)	0.00
GNMA	2009 C-1 RMRB	4.80	02/24/11	01/15/41	483,642.72	537,921.95			(2,240.12)		481,402.60	529,148.12	(6,533.71)	0.00
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/15/41	1,877,359.43	2,056,590.97			(9,433.69)		1,867,925.74	2,029,277.20	(17,880.08)	0.00
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	1,036,018.43	1,155,512.82			(150,546.87)		885,471.56	970,352.89	(34,613.06)	0.00
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	2,377,944.12	2,662,084.65			(11,432.72)		2,366,511.40	2,618,308.20	(32,343.73)	0.00
GNMA	2009 C-1 RMRB	4.80	01/20/11	12/15/40	1,343,118.79	1,487,786.11			(7,474.11)		1,335,644.68	1,474,511.65	(5,800.35)	0.00
GNMA	2009 C-1 RMRB	4.90	01/26/11	01/15/41	138,374.30	153,905.42			(645.43)		137,728.87	151,198.74	(2,061.25)	0.00
GNMA	2009 C-1 RMRB	4.90	01/26/11	12/15/40	570,870.15	635,492.64			(2,668.68)		568,201.47	625,425.03	(7,398.93)	0.00
GNMA	2009 C-1 RMRB	5.00	01/26/11	10/15/40	75,288.23	84,056.30			(344.72)		74,943.51	82,505.31	(1,206.27)	0.00
GNMA	2009 C-1 RMRB	4.05	01/26/11	12/15/40	166,900.12	179,602.89			(884.11)		166,016.01	177,052.75	(1,666.03)	0.00
GNMA	2009 C-1 RMRB	4.80	01/26/11	01/15/41	3,468,836.60	3,875,939.29			(131,699.93)		3,337,136.67	3,686,801.87	(57,437.49)	0.00
GNMA	2009 C-1 RMRB	4.45	01/26/11	01/15/41	1,579,918.24	1,738,747.44			(7,985.78)		1,571,932.46	1,713,673.64	(17,088.02)	0.00
GNMA	2009 C-1 RMRB	4.10	01/26/11	11/15/40	152,817.02	164,788.71			(798.15)		152,018.87	162,447.36	(1,543.20)	0.00
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/20/41	255,839.52	269,350.40			(1,246.88)		254,592.64	267,890.01	(213.51)	0.00
GNMA	2009 C-1 RMRB	4.80	03/16/11	02/15/41	224,792.38	249,139.64			(1,060.98)		223,731.40	244,945.61	(3,133.05)	0.00
GNMA	2009 C-1 RMRB	4.45	03/16/11	02/15/41	1,023,475.18	1,118,535.58			(5,142.01)		1,018,333.17	1,113,282.57	(11,100.00)	0.00
GNMA	2009 C-1 RMRB	4.85	03/29/11	12/15/40	232,293.07	257,896.41			(88,803.60)		143,489.47	157,242.93	(11,849.88)	0.00
GNMA	2009 C-1 RMRB	5.00	03/29/11	03/15/41	3,311,959.03	3,720,985.96			(318,698.95)		2,993,260.08	3,308,809.55	(93,477.46)	0.00
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	354,148.62	375,206.30			(2,155.36)		351,993.26	370,057.56	(2,993.38)	0.00
GNMA	2009 C-1 RMRB	4.45	03/29/11	03/15/41	354,366.94	388,325.90			(1,771.48)		352,595.46	382,340.39	(4,214.03)	0.00
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	141,170.74	149,564.75			(770.62)		140,400.12	147,608.26	(1,185.87)	0.00
GNMA	2009 C-1 RMRB	4.45	04/14/11	03/15/41	1,011,344.41	1,119,790.87			(5,153.30)		1,006,191.11	1,099,344.28	(15,293.29)	0.00
GNMA	2009 C-1 RMRB	5.00	04/14/11	04/15/41	1,841,395.13	2,068,807.46			(181,473.98)		1,659,921.15	1,846,413.32	(40,920.16)	0.00
GNMA	2009 C-1 RMRB	5.10	04/14/11	04/15/41	1,495,507.04	1,694,648.78			(6,681.33)		1,488,825.71	1,665,117.59	(22,849.86)	0.00
GNMA	2009 C-1 RMRB	4.80	04/14/11	03/15/41	180,732.31	200,283.93			(830.56)		179,901.75	196,929.45	(2,523.92)	0.00
GNMA	2009 C-1 RMRB	5.00	04/28/11	04/15/41	986,704.26	1,110,012.66			(4,485.10)		982,219.16	1,100,684.59	(4,842.97)	0.00
GNMA	2009 C-1 RMRB	5.00	04/28/11	03/20/41	178,248.59	195,385.41			(787.37)		177,461.22	185,306.78	(9,291.26)	0.00
GNMA	2009 C-1 RMRB	4.85	04/28/11	01/15/41	94,418.96	104,839.04			(458.76)		93,960.20	103,016.08	(1,364.20)	0.00
GNMA	2009 C-1 RMRB	4.45	04/28/11	03/15/41	470,302.39	515,371.47			(2,276.65)		468,025.74	507,658.16	(5,436.66)	0.00
GNMA	2009 C-1 RMRB	5.10	04/28/11	04/15/41	3,100,663.40	3,494,509.70			(96,981.64)		3,003,681.76	3,351,327.92	(46,200.14)	0.00
GNMA	2009 C-1 RMRB	4.45	04/28/11	04/15/41	778,469.97	852,494.68			(93,685.33)		684,784.64	741,245.14	(17,564.21)	0.00
GNMA	2009 C-1 RMRB	5.00	05/17/11	09/15/40	117,472.26	131,160.13			(539.04)		116,933.22	128,738.80	(1,882.29)	0.00
GNMA	2009 C-1 RMRB	4.80	05/17/11	01/15/41	194,128.35	215,160.22			(924.54)		193,203.81	211,534.99	(2,700.69)	0.00
GNMA	2009 C-1 RMRB	3.70	05/17/11	02/15/41	272,867.50	289,089.47			(1,491.99)		271,375.51	285,307.93	(2,289.55)	0.00
GNMA	2009 C-1 RMRB	4.45	05/17/11	02/15/41	679,936.49	744,401.26			(129,864.03)		550,072.46	595,442.42	(19,094.81)	0.00



**Texas Department of Housing and Community Affairs**  
**Residential Mortgage Revenue Bonds Investment Summary**  
**For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2009 C-1 RMRB	5.00	05/17/11	05/15/41	1,184,215.47	1,345,446.36			(5,504.85)		1,178,710.62	1,320,815.92	(19,125.59)	0.00
GNMA	2009 C-1 RMRB	4.25	05/17/11	02/15/41	108,176.20	117,362.52			(631.03)		107,545.17	115,609.98	(1,121.51)	0.00
GNMA	2009 C-1 RMRB	4.85	05/17/11	05/15/41	1,987,789.10	2,224,375.77			(9,409.44)		1,978,379.66	2,187,138.29	(27,828.04)	0.00
GNMA	2009 C-1 RMRB	4.35	05/17/11	04/15/41	466,600.47	507,773.29			(3,489.69)		463,110.78	500,173.52	(4,110.08)	0.00
GNMA	2009 C-1 RMRB	5.10	05/17/11	05/15/41	1,311,489.22	1,468,133.49			(141,178.48)		1,170,310.74	1,299,934.36	(27,020.65)	0.00
GNMA	2009 C-1 RMRB	4.45	06/14/11	02/15/41	189,432.82	207,175.10			(946.11)		188,486.71	204,187.65	(2,041.34)	0.00
GNMA	2009 C-1 RMRB	5.00	06/14/11	05/15/41	1,254,295.92	1,409,653.03			(118,588.75)		1,135,707.17	1,256,648.64	(34,415.64)	0.00
GNMA	2009 C-1 RMRB	4.85	06/14/11	05/15/41	3,353,419.66	3,753,113.76			(226,006.65)		3,127,413.01	3,455,259.73	(71,847.38)	0.00
GNMA	2009 C-1 RMRB	4.35	06/14/11	05/15/41	77,435.96	84,283.62			(374.11)		77,061.85	83,079.61	(829.90)	0.00
GNMA	2009 C-1 RMRB	5.10	06/14/11	04/20/41	172,832.91	187,373.34			(746.98)		172,085.93	179,915.84	(6,710.52)	0.00
GNMA	2009 C-1 RMRB	5.10	06/14/11	05/15/41	2,371,483.68	2,672,875.48			(86,788.19)		2,284,695.49	2,549,217.47	(36,869.82)	0.00
GNMA	2009 C-1 RMRB	5.00	06/28/11	05/15/41	467,335.48	524,378.45			(2,054.23)		465,281.25	514,619.67	(7,704.55)	0.00
GNMA	2009 C-1 RMRB	4.85	06/21/11	05/15/41	1,248,846.46	1,397,609.11			(6,670.39)		1,242,176.07	1,373,424.46	(17,514.26)	0.00
GNMA	2009 C-1 RMRB	4.70	06/21/11	05/15/41	171,093.15	188,775.62			(782.75)		170,310.40	185,735.41	(2,257.46)	0.00
GNMA	2009 C-1 RMRB	5.10	06/28/11	06/15/41	1,032,272.81	1,169,585.79			(248,763.66)		783,509.15	865,299.71	(55,522.42)	0.00
GNMA	2009 C-1 RMRB	4.85	06/28/11	06/15/41	1,455,154.43	1,629,234.59			(10,215.65)		1,444,938.78	1,599,417.22	(19,601.72)	0.00
GNMA	2009 C-1 RMRB	4.45	11/30/11	11/15/41	831,154.13	917,677.28			(4,329.97)		826,824.16	902,693.55	(10,653.76)	0.00
GNMA	2009 C-1 RMRB	4.45	11/14/11	10/15/41	2,185,086.07	2,402,676.90			(154,142.82)		2,030,943.25	2,211,839.33	(36,694.75)	0.00
GNMA	2009 C-1 RMRB	4.45	11/30/11	10/15/41	1,656,139.06	1,812,975.45			(8,993.58)		1,647,145.48	1,787,943.50	(16,038.37)	0.00
GNMA	2009 C-1 RMRB	4.60	11/14/11	09/15/41	196,551.46	216,057.23			(895.12)		195,656.34	212,782.14	(2,379.97)	0.00
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	1,175,137.96	1,297,975.15			(5,928.02)		1,169,209.94	1,276,976.05	(15,071.08)	0.00
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	92,525.80	101,104.79			(631.08)		91,894.72	99,443.87	(1,029.84)	0.00
GNMA	2009 C-1 RMRB	3.85	11/28/11	10/15/41	62,801.02	66,932.07			(351.78)		62,449.24	65,991.36	(588.93)	0.00
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	556,259.35	609,298.68			(2,646.13)		553,613.22	600,609.45	(6,043.10)	0.00
FNMA	2009 C-1 RMRB	4.85	01/11/11	10/01/40	82,304.50	89,613.14			(383.46)		81,921.04	88,594.33	(635.35)	0.00
FNMA	2009 C-1 RMRB	4.35	06/14/11	02/01/41	85,261.08	92,168.93			(1,752.71)		83,508.37	89,981.10	(435.12)	0.00
Repo Agmt	2009 C-1 RMRB	0.09	08/31/15	09/01/15	0.20	0.20	0.00				0.20	0.20	-	0.00
	<b>2009 C-1 RMRB Total</b>				91,976,757.30	101,601,782.66	0.00	(1,970,136.11)	(3,540,628.57)	-	86,465,992.62	94,666,550.49	(1,424,467.49)	0.00
Repo Agmt	1999 B-D RMRB	0.09	08/31/15	09/01/15	1,440,175.11	1,440,175.11		(1,043,656.75)			396,518.36	396,518.36	-	0.00
	<b>1999 B-D RMRB Total</b>				1,440,175.11	1,440,175.11	0.00	(1,043,656.75)	-	-	396,518.36	396,518.36	0.00	0.00
Repo Agmt	1999 A RMRB	0.09	08/31/15	09/01/15	16,199.23	16,199.23	0.00				16,199.23	16,199.23	-	0.00
	<b>1999 A RMRB Total</b>				16,199.23	16,199.23	0.00	-	-	-	16,199.23	16,199.23	0.00	0.00
Repo Agmt	2009 C-2 2011B RMRB	0.09	08/31/15	09/01/15	3,878,073.80	3,878,073.80	319,652.67				4,197,726.47	4,197,726.47	-	0.00
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	5,204,915.77	5,643,586.07			(254,839.24)		4,950,076.53	5,317,570.21	(71,176.62)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	1,149,436.31	1,256,195.95			(5,491.93)		1,143,944.38	1,241,877.46	(8,826.56)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	1,944,490.60	2,138,395.20			(428,983.06)		1,515,507.54	1,640,642.99	(68,769.15)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	987,659.25	1,082,721.45			(5,061.40)		982,597.85	1,066,835.96	(10,824.09)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	1,433,592.40	1,576,750.96			(172,938.13)		1,260,654.27	1,364,670.87	(39,141.96)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,273,422.69	2,511,131.75			(10,690.33)		2,262,732.36	2,471,333.63	(29,107.79)	0.00
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	203,652.88	217,038.98			(1,102.50)		202,550.38	214,039.04	(1,897.44)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	1,621,415.79	1,774,996.30			(8,694.54)		1,612,721.25	1,750,641.18	(15,660.58)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	3,563,706.91	3,919,151.07			(18,327.83)		3,545,379.08	3,861,768.74	(39,054.50)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	2,234,838.38	2,443,326.43			(10,542.49)		2,224,295.89	2,414,673.36	(18,110.58)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	404,707.95	443,114.74			(1,918.14)		402,789.81	436,450.96	(4,745.64)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	636,378.15	701,753.32			(2,947.73)		633,430.42	690,825.58	(7,980.01)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	2,141,237.07	2,356,324.31			(264,724.02)		1,876,513.05	2,031,738.17	(59,862.12)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	3,355,100.47	3,680,276.79			(329,257.78)		3,025,842.69	3,279,226.74	(71,792.27)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	1,775,841.82	1,942,735.44			(8,758.06)		1,767,083.76	1,919,954.18	(14,023.20)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	2,253,803.37	2,478,552.62			(106,333.63)		2,147,469.74	2,340,376.91	(31,842.08)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	1,091,189.93	1,192,528.77			(5,691.82)		1,085,498.11	1,183,323.25	(3,513.70)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	3,420,666.12	3,742,140.33			(135,318.76)		3,285,347.36	3,566,507.40	(40,314.17)	0.00
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	736,005.39	727,121.79			(5,377.08)		730,628.31	717,111.67	(4,633.04)	0.00

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest	Current Purchase	Current Maturity	Beginning Carrying Value	Beginning Market Value	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value	Ending Market Value	Change In Market Value	Recognized Gain
		Rate	Date	Date	05/31/15	05/31/15					08/31/15	08/31/15		
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	2,897,821.41	3,128,198.17			(252,788.24)		2,645,033.17	2,834,100.10	(41,309.83)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	766,108.84	842,076.17			(156,473.42)		609,635.42	659,851.08	(25,751.67)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	558,349.87	607,065.90			(2,709.58)		555,640.29	602,025.14	(2,331.18)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	154,955.85	169,329.56			(719.26)		154,236.59	166,931.80	(1,678.50)	0.00
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	65,073.32	69,359.70			(330.54)		64,742.78	68,422.11	(607.05)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	442,393.52	484,712.89			(196,793.00)		245,600.52	265,027.52	(22,892.37)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	538,423.35	590,208.91			(2,542.88)		535,880.47	581,140.94	(6,525.09)	0.00
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	59,364.64	65,248.27			(403.43)		58,961.21	64,115.01	(729.83)	0.00
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	7,646,101.63	8,241,197.72			(398,592.73)		7,247,508.90	7,758,965.60	(83,639.39)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	3,056,729.62	3,341,616.86			(122,080.02)		2,934,649.60	3,185,562.17	(33,974.67)	0.00
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	50,292.88	53,602.15			(304.67)		49,988.21	52,825.04	(472.44)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	1,785,661.89	1,972,495.72			(139,636.00)		1,646,025.89	1,791,435.84	(41,423.88)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	1,064,208.90	1,117,536.41			(5,733.75)		1,058,475.15	1,104,412.97	(7,389.69)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	161,171.83	176,118.91			(739.03)		160,432.80	173,626.79	(1,753.09)	0.00
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	3,090,865.38	3,331,396.52			(231,254.39)		2,859,610.99	3,057,953.61	(42,188.52)	0.00
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	483,174.30	477,497.00			(114,157.44)		369,016.86	362,190.05	(1,149.51)	0.00
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	129,347.82	141,339.66			(599.40)		128,748.42	139,328.97	(1,411.29)	0.00
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	934,698.13	1,013,455.72			(5,440.62)		929,257.51	998,226.93	(9,788.17)	0.00
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	806,931.29	878,651.34			(4,063.53)		802,867.76	864,752.81	(9,835.00)	0.00
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	627,280.95	620,713.32			(3,976.24)		623,304.71	612,777.10	(3,959.98)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	3,170,081.77	3,373,505.89			(21,484.52)		3,148,597.25	3,323,060.99	(28,960.38)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	122,106.00	127,824.22			(636.67)		121,469.33	126,266.15	(921.40)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	791,783.60	831,341.10			(4,761.97)		787,021.63	821,036.71	(5,542.42)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	1,936,205.18	2,033,267.18			(11,316.62)		1,924,888.56	2,008,486.51	(13,464.05)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,115,154.98	1,186,335.29			(145,395.23)		969,759.75	1,018,953.65	(21,984.43)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,331,839.86	1,416,984.37			(6,954.55)		1,324,885.31	1,397,926.23	(12,103.59)	0.00
GNMA	2009 C-2 2011B RMRB	2.85	06/15/12	05/15/42	76,611.89	77,669.90			(491.54)		76,120.35	76,545.86	(632.50)	0.00
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	98,185.31	101,121.05			(543.74)		97,641.57	99,724.26	(853.05)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	118,246.38	123,809.87			(624.83)		117,621.55	122,295.83	(889.21)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	05/15/42	254,486.11	266,459.68			(127,250.93)		127,235.18	132,248.25	(6,960.50)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	3,658,815.60	3,842,158.86			(162,057.34)		3,496,758.26	3,648,552.54	(31,548.98)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	2,878,382.90	3,055,201.98			(15,912.06)		2,862,470.84	3,020,164.37	(19,125.55)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	4,511,577.24	4,788,813.66			(288,365.84)		4,223,211.40	4,455,994.81	(44,453.01)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	03/15/42	62,364.61	65,294.50			(328.74)		62,035.87	64,495.59	(470.17)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	633,481.95	664,959.64			(3,483.54)		629,998.41	657,031.62	(4,444.48)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	1,822,732.32	1,939,204.90			(147,987.49)		1,674,744.83	1,759,838.60	(31,378.81)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	1,935,877.93	2,054,837.64			(242,297.36)		1,693,580.57	1,779,648.34	(32,891.94)	0.00
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	167,614.52	169,930.95			(978.13)		166,636.39	167,567.89	(1,384.93)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	288,182.20	301,723.88			(1,514.46)		286,667.74	298,039.85	(2,169.57)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	876,003.44	919,821.13			(4,618.37)		871,385.07	909,107.33	(6,095.43)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	2,341,824.26	2,485,682.52			(11,746.26)		2,330,078.00	2,458,442.00	(15,494.26)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,451,923.02	3,674,710.12			(113,949.59)		3,337,973.43	3,521,995.89	(38,764.64)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,844,045.52	4,080,146.79			(20,421.35)		3,823,624.17	4,034,229.37	(25,496.07)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	384,158.84	406,778.11			(1,906.05)		382,252.79	401,633.01	(3,239.05)	0.00
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	62,491.79	65,432.65			(327.48)		62,164.31	64,635.34	(469.83)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	120,347.62	127,478.22			(1,952.40)		118,395.22	124,446.40	(1,079.42)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,477,009.81	1,571,346.38			(8,336.77)		1,468,673.04	1,549,552.82	(13,456.79)	0.00
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,617,000.04	1,720,261.67			(8,482.82)		1,608,517.22	1,697,066.10	(14,712.75)	0.00
Repo Agmt	2009 C-2 2011B RMRB	0.09	08/31/15	09/01/15	0.20	0.20					0.20	0.20	-	0.00
<b>2009 C-2 2011B RMRB Total</b>					104,777,625.36	112,499,839.32	319,652.67	-	(4,770,463.29)	-	100,326,814.74	106,789,954.84	(1,259,073.86)	0.00
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	915,393.78	926,753.86			(5,491.31)		909,902.47	913,860.58	(7,401.97)	0.00
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	47,558.35	48,215.61			(470.71)		47,087.64	47,350.86	(394.04)	0.00
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	124,892.25	126,617.01			(721.44)		124,170.81	124,864.92	(1,030.65)	0.00
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	165,548.16	167,834.38			(956.31)		164,591.85	165,511.92	(1,366.15)	0.00

**Texas Department of Housing and Community Affairs  
Residential Mortgage Revenue Bonds Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	94,808.13	96,118.38			(547.68)		94,260.45	94,787.37	(783.33)	0.00
Repo Agmt	2009 C-3 RMRB	0.09	08/31/15	09/01/15	564,374.66	564,374.66		(529,384.17)			34,990.49	34,990.49	-	0.00
GNMA	2009 C-3 RMRB	2.85	04/27/12	04/15/42	141,445.35	143,398.71			(820.59)		140,624.76	141,410.85	(1,167.27)	0.00
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	566,320.93	594,149.94			(3,370.63)		562,950.30	586,729.32	(4,049.99)	0.00
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	238,139.85	241,428.56			(1,369.93)		236,769.92	238,093.46	(1,965.17)	0.00
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	219,622.30	229,933.57			(1,155.07)		218,467.23	227,138.19	(1,640.31)	0.00
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	172,453.94	182,630.45			(868.78)		171,585.16	180,308.55	(1,453.12)	0.00
<b>2009 C-3 RMRB Total</b>					3,250,557.70	3,321,455.13	0.00	(529,384.17)	(15,772.45)	-	2,705,401.08	2,755,046.51	(21,252.00)	0.00
<b>Total RMRB Investment Summary</b>					264,137,609.97	287,630,844.03	6,315,772.32	(7,336,607.87)	(10,706,842.54)	-	252,409,931.88	272,299,573.13	(3,603,592.81)	0.00

**Texas Department of Housing and Community Affairs  
Collateralized Home Mortgage Revenue Bonds Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	501,860.46	501,860.46		(226,948.24)			274,912.22	274,912.22	-	0.00
Repo Agmt	1992 A-C CHMRB	0.09	08/31/15	09/01/15	42,700.31	42,700.31	15,209.53				57,909.84	57,909.84	-	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	14,348.88	14,583.46			(360.35)		13,988.53	14,211.17	(11.94)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	31,760.70	33,348.55			(4,616.54)		27,144.16	28,487.27	(244.74)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	393,863.35	437,785.14			(9,726.15)		384,137.20	426,676.77	(1,382.22)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	180,398.98	198,730.74			(41,200.91)		139,198.07	153,278.54	(4,251.29)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	35,888.53	39,370.10			(1,679.17)		34,209.36	37,513.90	(177.03)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	185,315.54	203,856.08			(16,012.35)		169,303.19	186,134.39	(1,709.34)	0.00
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	352,627.80	391,952.75			(7,655.13)		344,972.67	383,187.03	(1,110.59)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	31,326.37	31,659.90			(790.22)		30,536.15	30,806.63	(63.05)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	82,241.88	86,326.56			(2,277.38)		79,964.50	83,664.04	(385.14)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	39,421.27	41,387.04			(1,990.68)		37,430.59	38,912.02	(484.34)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	174,282.91	187,949.70			(4,595.44)		169,687.47	182,232.67	(1,121.59)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	48,486.36	50,126.89			(1,318.29)		47,168.07	48,616.39	(192.21)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	54,735.79	56,418.88			(1,337.93)		53,397.86	55,192.96	112.01	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	25,318.27	25,471.85			(608.17)		24,710.10	24,849.86	(13.82)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	150,634.22	164,930.61			(6,110.82)		144,523.40	157,509.20	(1,310.59)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	83,291.14	90,456.74			(1,744.05)		81,547.09	87,971.36	(741.33)	0.00
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	124,437.93	135,935.69			(29,709.11)		94,728.82	103,093.87	(3,132.71)	0.00
FNMA	1992 A-C CHMRB	6.91	04/28/95	06/01/23	58,308.39	61,225.31			(1,389.62)		56,918.77	59,733.53	(102.16)	0.00
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	241,640.57	260,803.18			(24,763.90)		216,876.67	233,059.09	(2,980.19)	0.00
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	596,849.36	661,676.89			(53,762.59)		543,086.77	594,928.67	(12,985.63)	0.00
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	495,127.18	547,584.61			(13,329.09)		481,798.09	530,576.51	(3,679.01)	0.00
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	532,051.50	595,670.61			(29,628.93)		502,422.57	558,466.77	(7,574.91)	0.00
Repo Agmt	1992 A-C CHMRB	0.09	08/31/15	09/01/15	13,100.58	13,100.58	2.33				13,102.91	13,102.91	-	0.00
<b>1992 A-C CHMRB Total</b>					4,490,018.27	4,874,912.63	15,211.86	(226,948.24)	(254,606.82)	-	4,023,675.07	4,365,027.61	(43,541.82)	0.00
<b>Total CHMRB Investment Summary</b>					4,490,018.27	4,874,912.63	15,211.86	(226,948.24)	(254,606.82)	-	4,023,675.07	4,365,027.61	(43,541.82)	0.00

**Texas Department of Housing and Community Affairs  
Taxable Mortgage Program Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.09	08/31/15	09/01/15	2,303,831.52	2,303,831.52	440,920.56				2,744,752.08	2,744,752.08	-	0.00
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42	2,146,634.56	2,232,972.20			(11,188.36)		2,135,446.20	2,206,022.70	(15,761.14)	0.00
GNMA	PROGRAM 79-TMP	8.75	10/31/89	09/20/18	11,686.82	11,742.92			(810.37)		10,876.45	10,923.76	(8.79)	0.00
GNMA	PROGRAM 79-TMP	7.50	11/30/89	10/20/18	131,735.95	139,238.31			(22,720.13)		109,015.82	114,778.40	(1,739.78)	0.00
GNMA	PROGRAM 79-TMP	8.75	11/30/89	09/20/18	11,092.26	11,145.50			(765.03)		10,327.23	10,372.15	(8.32)	0.00
GNMA	PROGRAM 79-TMP	8.75	01/01/90	11/20/18	33,926.31	35,069.63			(2,546.89)		31,379.42	32,066.94	(455.80)	0.00
GNMA	PROGRAM 79-TMP	8.75	05/29/90	02/20/19	6,393.77	6,424.52			(414.25)		5,979.52	6,005.59	(4.68)	0.00
GNMA	PROGRAM 79-TMP	8.75	04/26/90	03/20/19	43,844.77	46,564.90			(4,435.09)		39,409.68	41,343.91	(785.90)	0.00
GNMA	PROGRAM 79-TMP				240.20	242.06			(240.20)				(1.86)	0.00
GNMA	PROGRAM 79-TMP				332.25	331.97			(332.25)				0.28	0.00
GNMA	PROGRAM 79-TMP	7.50	10/31/90	07/20/19	15,739.15	15,800.69			(806.11)		14,933.04	14,985.90	(8.68)	0.00
GNMA	PROGRAM 79-TMP				1,200.66	1,203.15			(1,200.66)				(2.49)	0.00
GNMA	PROGRAM 79-TMP	6.19	11/28/90	10/20/15	1,682.73	1,784.42			(1,282.57)		400.16	400.06	(101.79)	0.00
GNMA	PROGRAM 79-TMP				1,668.72	1,671.96			(1,668.72)				(3.24)	0.00
GNMA	PROGRAM 79-TMP	7.50	12/21/90	08/20/19	11,127.17	11,170.68			(584.92)		10,542.25	10,579.57	(6.19)	0.00
GNMA	PROGRAM 79-TMP	7.19	12/21/90	10/20/15	1,900.91	1,905.62			(1,133.85)		767.06	767.65	(4.12)	0.00
GNMA	PROGRAM 79-TMP				543.95	544.71			(543.95)				(0.76)	0.00
GNMA	PROGRAM 79-TMP	6.19	01/25/91	11/20/15	3,453.49	3,687.33			(2,393.11)		1,060.38	1,060.11	(234.11)	0.00
GNMA	PROGRAM 79-TMP	7.50	03/28/91	11/20/19	7,986.69	8,017.84			(430.29)		7,556.40	7,583.15	(4.40)	0.00
GNMA	PROGRAM 79-TMP	8.19	03/28/91	02/20/16	2,811.20	2,820.84			(1,153.69)		1,657.51	1,661.21	(5.94)	0.00
GNMA	PROGRAM 79-TMP	8.75	04/29/91	02/20/20	11,898.50	11,956.21			(592.64)		11,305.86	11,355.83	(7.74)	0.00
GNMA	PROGRAM 79-TMP				1,399.25	1,404.29			(1,399.25)				(5.04)	0.00
GNMA	PROGRAM 79-TMP	7.19	04/29/91	02/20/16	7,220.15	7,252.86			(4,877.19)		2,342.96	2,345.89	(29.78)	0.00
GNMA	PROGRAM 79-TMP	6.19	04/29/91	04/20/16	6,731.56	7,243.76			(3,183.05)		3,548.51	3,552.80	(507.91)	0.00
GNMA	PROGRAM 79-TMP				351.99	352.39			(351.99)				(0.40)	0.00
GNMA	PROGRAM 79-TMP	8.75	04/26/91	01/20/20	36,393.27	38,184.18			(1,639.82)		34,753.45	36,109.88	(434.48)	0.00
GNMA	PROGRAM 79-TMP	6.19	10/23/92	09/20/17	28,271.08	30,859.86			(4,419.10)		23,851.98	25,709.33	(731.43)	0.00
GNMA	PROGRAM 79-TMP	7.19	10/30/92	08/20/17	27,128.87	27,406.40			(3,870.45)		23,258.42	23,467.51	(68.44)	0.00
GNMA	PROGRAM 79-TMP	6.00	10/30/92	09/20/17	22,582.39	24,050.47			(2,643.47)		19,938.92	20,837.97	(569.03)	0.00
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	301,930.80	324,325.01			(1,564.03)		300,366.77	319,656.32	(3,104.66)	0.00
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	41,947.39	47,429.07			(329.34)		41,618.05	46,536.89	(562.84)	0.00
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	64,407.96	70,924.76			(550.89)		63,857.07	69,880.07	(493.80)	0.00
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	46,021.01	52,009.26			(606.58)		45,414.43	50,755.17	(647.51)	0.00
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	64,823.75	71,389.10			(616.13)		64,207.62	70,279.09	(493.88)	0.00
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	54,581.40	61,689.54			(633.11)		53,948.29	60,295.31	(761.12)	0.00
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	43,256.78	47,554.34			(209.44)		43,047.34	46,823.45	(521.45)	0.00
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	109,365.87	114,819.95			(587.49)		108,778.38	113,417.78	(814.68)	0.00
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	118,224.21	133,518.88			(833.59)		117,390.62	131,091.28	(1,594.01)	0.00
FNMA	PROGRAM 79-TMP	5.49	07/14/05	05/01/35	33,654.22	38,025.57			(231.29)		33,422.93	37,345.78	(448.50)	0.00
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	39,087.94	44,160.77			(1,590.20)		37,497.74	41,891.73	(678.84)	0.00
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	60,228.95	68,043.05			(368.85)		59,860.10	66,875.70	(798.50)	0.00
Repo Agmt	PROGRAM 79-TMP	0.09	08/31/15	09/01/15	594,881.26	594,881.26	94,820.44				689,701.70	689,701.70	-	0.00
Repo Agmt	PROGRAM 79-TMP	0.09	08/31/15	09/01/15	661,484.82	661,484.82	21,593.40				683,078.22	683,078.22	-	0.00
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	237,392.91	244,490.96			(1,337.48)		236,055.43	241,088.13	(2,065.35)	0.00
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,222,233.82	1,297,278.98			(6,259.52)		1,215,974.30	1,282,877.21	(8,142.25)	0.00
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	118,804.66	125,801.07			(583.44)		118,221.22	124,207.94	(1,009.69)	0.00
<b>PROGRAM 79-TMP Total</b>					8,692,137.89	8,982,707.58	557,334.40	-	(93,928.78)	-	9,155,543.51	9,402,484.16	(43,629.04)	0.00
<b>Total Taxable Mortgage Program Investment Summary</b>					8,692,137.89	8,982,707.58	557,334.40	-	(93,928.78)	-	9,155,543.51	9,402,484.16	(43,629.04)	0.00

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	08/01/15	09/01/15	114.03	114.03	0.00				114.03	114.03	-	0.00
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	08/01/15	09/01/15	73,032.98	73,032.98		(14,251.55)			58,781.43	58,781.43	-	0.00
	<b>1996 A&amp;B MF (Brighton/LasColi) Total</b>				73,147.01	73,147.01	0.00	(14,251.55)	-	-	58,895.46	58,895.46	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/15	09/01/15	61,591.28	61,591.28	10,395.03				71,986.31	71,986.31	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/15	09/01/15	322,625.15	322,625.15	15,900.00				338,525.15	338,525.15	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/15	09/01/15	554.31	554.31	1,660.95				2,215.26	2,215.26	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/15	09/01/15	24,833.97	24,833.97	74,500.02				99,333.99	99,333.99	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/15	09/01/15	13,062.41	13,062.41	39,185.43				52,247.84	52,247.84	-	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/15	09/01/15	34,060.67	34,060.67		(30,637.20)			3,423.47	3,423.47	-	0.00
	<b>1998 M/F (Residence Oaks Proj) Total</b>				456,727.79	456,727.79	141,641.43	(30,637.20)	-	-	567,732.02	567,732.02	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apts)	0.00	08/01/15	09/01/15	72,593.11	72,593.11	54,198.00				126,791.11	126,791.11	-	0.00
Mutual Fund	1999 M/F (Mayfield Apts)	0.00	08/01/15	09/01/15	3,177.04	3,177.04	4,441.02				7,618.06	7,618.06	-	0.00
Mutual Fund	1999 M/F (Mayfield Apts)	0.00	08/01/15	09/01/15	196,246.27	196,246.27	18,000.00				214,246.27	214,246.27	-	0.00
Mutual Fund	1999 M/F (Mayfield Apts)	0.00	08/01/15	09/01/15	27,000.13	27,000.13	81,000.00				108,000.13	108,000.13	-	0.00
Mutual Fund	1999 M/F (Mayfield Apts)	0.00	08/01/15	09/01/15	39,641.04	39,641.04	118,916.49				158,557.53	158,557.53	-	0.00
	<b>1999 M/F (Mayfield Apts) Total</b>				338,657.59	338,657.59	276,555.51	-	-	-	615,213.10	615,213.10	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	08/01/15	09/01/15	6,013.85	6,013.85	4,439.26				10,453.11	10,453.11	-	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	08/01/15	09/01/15	30,182.95	30,182.95		(16,153.00)			14,029.95	14,029.95	-	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	08/01/15	09/01/15	100,651.54	100,651.54		(34,838.00)			65,813.54	65,813.54	-	0.00
	<b>2000 M/F (Timber Point Apts) Total</b>				136,848.34	136,848.34	4,439.26	(50,991.00)	-	-	90,296.60	90,296.60	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/15	09/01/15	104,108.18	104,108.18	65,559.77				169,667.95	169,667.95	-	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/15	09/01/15	223,970.74	223,970.74		(8,763.80)			215,206.94	215,206.94	-	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/15	09/01/15	92,795.31	92,795.31		(69.47)			92,725.84	92,725.84	-	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/15	09/01/15			5,331.93				5,331.93	5,331.93	-	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/15	09/01/15	3,119.84	3,119.84	4,721.55				7,841.39	7,841.39	-	0.00
	<b>2000 A&amp;B M/F (Oaks at Hampton) Total</b>				423,994.07	423,994.07	75,613.25	(8,833.27)	-	-	490,774.05	490,774.05	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	08/01/15	09/01/15	65,837.18	65,837.18	500.00				66,337.18	66,337.18	-	0.00
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	300,906.20	300,906.20		(115,806.90)			185,099.30	185,099.30	-	0.00
	<b>2000 M/F (Deerwood Apts) Total</b>				366,743.38	366,743.38	500.00	(115,806.90)	-	-	251,436.48	251,436.48	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	08/01/15	09/01/15	0.02	0.02	3,527.25				3,527.27	3,527.27	-	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	08/01/15	09/01/15	26,015.52	26,015.52		(14,123.00)			11,892.52	11,892.52	-	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	08/01/15	09/01/15	83,761.92	83,761.92		(43,019.00)			40,742.92	40,742.92	-	0.00
	<b>2000 M/F (Creek Point Apts) Total</b>				109,777.46	109,777.46	3,527.25	(57,142.00)	-	-	56,162.71	56,162.71	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/15	09/01/15	30,337.34	30,337.34		(14,164.88)			16,172.46	16,172.46	-	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/15	09/01/15	285,811.69	285,811.69	15,255.75				301,067.44	301,067.44	-	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/15	09/01/15	93,945.49	93,945.49	5,401.90				99,347.39	99,347.39	-	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/15	09/01/15	4,978.16	4,978.16	0.00				4,978.16	4,978.16	-	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/15	09/01/15	94,803.10	94,803.10	79,718.06				174,521.16	174,521.16	-	0.00
	<b>2000 M/F (Parks @ Westmoreld) Total</b>				509,875.78	509,875.78	100,375.71	(14,164.88)	-	-	596,086.61	596,086.61	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/15	09/01/15	135,590.68	135,590.68	81,354.00				216,944.68	216,944.68	-	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/15	09/01/15	30,983.92	30,983.92	7,291.53				38,275.45	38,275.45	-	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/15	09/01/15	168,945.77	168,945.77	5,112.57				174,058.34	174,058.34	-	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/15	09/01/15	17,000.01	17,000.01	51,000.00				68,000.01	68,000.01	-	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.00	08/01/15	09/01/15	41,180.96	41,180.96	123,541.89				164,722.85	164,722.85	-	0.00
	<b>2000 A-C MF Highland Meadows Total</b>				393,701.34	393,701.34	268,299.99	-	-	-	662,001.33	662,001.33	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/15	09/01/15	33,359.01	33,359.01	7,382.40				40,741.41	40,741.41	-	0.00

**Texas Department of Housing and Community Affairs  
Multifamily Investment Summary  
For Period Ending August 31, 2015**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/15	09/01/15	32,274.27	32,274.27	0.00				32,274.27	32,274.27	-	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/15	09/01/15	20.88	20.88		(0.01)			20.87	20.87	-	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/15	09/01/15	11,775.71	11,775.71	0.00				11,775.71	11,775.71	-	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	08/01/15	09/01/15	2,283.51	2,283.51	1,125.00				3,408.51	3,408.51	-	0.00
	<b>2000 A/B MF Greenbridge Total</b>				79,713.38	79,713.38	8,507.40	(0.01)	-	-	88,220.77	88,220.77	0.00	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/15	09/01/15	138,105.68	138,105.68	82,862.52				220,968.20	220,968.20	-	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/15	09/01/15	62,359.05	62,359.05	16,563.00				78,922.05	78,922.05	-	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/15	09/01/15	42,570.99	42,570.99	8,741.40				51,312.39	51,312.39	-	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/15	09/01/15	26,834.08	26,834.08	80,499.99				107,334.07	107,334.07	-	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.00	08/01/15	09/01/15	72,833.48	72,833.48	183,909.60				256,743.08	256,743.08	-	0.00
	<b>2000 A-C MF Collingham Park Total</b>				342,703.28	342,703.28	372,576.51	-	-	-	715,279.79	715,279.79	0.00	0.00
Mutual Fund	2000 A/B MF Willams Run	0.00	08/01/15	09/01/15	38,108.16	38,108.16	0.00				38,108.16	38,108.16	-	0.00
Mutual Fund	2000 A/B MF Willams Run	0.00	08/01/15	09/01/15	14.72	14.72	101,382.88				101,397.60	101,397.60	-	0.00
Mutual Fund	2000 A/B MF Willams Run	0.00	08/01/15	09/01/15	0.97	0.97		(0.11)			0.86	0.86	-	0.00
Mutual Fund	2000 A/B MF Willams Run	0.00	08/01/15	09/01/15	101,382.88	101,382.88		(101,382.88)			-	-	-	0.00
	<b>2000 A/B MF Willams Run Total</b>				139,506.73	139,506.73	101,382.88	(101,382.99)	-	-	139,506.62	139,506.62	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/15	09/01/15	34,983.36	34,983.36		(15,534.00)			19,449.36	19,449.36	-	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/15	09/01/15	313,512.42	313,512.42		(312,106.38)			1,406.04	1,406.04	-	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/15	09/01/15	111,035.73	111,035.73	78,158.37				189,194.10	189,194.10	-	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/15	09/01/15	280,228.15	280,228.15	15,335.28				295,563.43	295,563.43	-	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/15	09/01/15	102,303.66	102,303.66	2,677.11				104,980.77	104,980.77	-	0.00
	<b>2001A MF Bluffview Sr. Apts. Total</b>				842,063.32	842,063.32	96,170.76	(327,640.38)	-	-	610,593.70	610,593.70	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/15	09/01/15	18,330.48	18,330.48	1,474.53				19,805.01	19,805.01	-	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/15	09/01/15	112,766.30	112,766.30	91,524.83				204,291.13	204,291.13	-	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/15	09/01/15	163,464.66	163,464.66	15,972.92				179,437.58	179,437.58	-	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/15	09/01/15	125,620.32	125,620.32	5,561.93				131,182.25	131,182.25	-	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/15	09/01/15	0.34	0.34	0.00				0.34	0.34	-	0.00
	<b>2001A MF Knollwood Villas Apts Total</b>				420,182.10	420,182.10	114,534.21	-	-	-	534,716.31	534,716.31	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/15	09/01/15	63,075.41	63,075.41		(6,918.13)			56,157.28	56,157.28	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/15	09/01/15	158,428.48	158,428.48	14,499.99				172,928.47	172,928.47	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/15	09/01/15	398.34	398.34	0.02				398.36	398.36	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/15	09/01/15	111,237.19	111,237.19	28,377.25				139,614.44	139,614.44	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/15	09/01/15	36,305.62	36,305.62	26,870.01				63,175.63	63,175.63	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/15	09/01/15	73,333.38	73,333.38		(32,500.00)			40,833.38	40,833.38	-	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/15	09/01/15	206,984.72	206,984.72		(72,752.50)			134,232.22	134,232.22	-	0.00
	<b>2001A MF Skyway Villas Total</b>				649,763.14	649,763.14	69,747.27	(112,170.63)	-	-	607,339.78	607,339.78	0.00	0.00
Mutual Fund	2001AB MF Meridian Aptss	0.00	08/01/15	09/01/15	74,399.15	74,399.15		(10,642.76)			63,756.39	63,756.39	-	0.00
Mutual Fund	2001AB MF Meridian Aptss	0.00	08/01/15	09/01/15	392,509.73	392,509.73	17,499.99				410,009.72	410,009.72	-	0.00
Mutual Fund	2001AB MF Meridian Aptss	0.00	08/01/15	09/01/15	141,064.49	141,064.49		(41,708.13)			99,356.36	99,356.36	-	0.00
Mutual Fund	2001AB MF Meridian Aptss	0.00	08/01/15	09/01/15	40,348.17	40,348.17	0.00				40,348.17	40,348.17	-	0.00
Mutual Fund	2001AB MF Meridian Aptss	0.00	08/01/15	09/01/15	1,955.00	1,955.00	0.00				1,955.00	1,955.00	-	0.00
Mutual Fund	2001AB MF Meridian Aptss	0.00	08/01/15	09/01/15	8,000.00	8,000.00	0.00				8,000.00	8,000.00	-	0.00
Mutual Fund	2001AB MF Meridian Aptss	0.00	08/01/15	09/01/15	38,065.04	38,065.04		(120.00)			37,945.04	37,945.04	-	0.00
Mutual Fund	2001AB MF Meridian Aptss	0.00	08/01/15	09/01/15	52,267.08	52,267.08	0.31				52,267.39	52,267.39	-	0.00
	<b>2001AB MF Meridian Aptss Total</b>				748,608.66	748,608.66	17,500.30	(52,470.89)	-	-	713,638.07	713,638.07	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/15	09/01/15	26,021.84	26,021.84		(12,575.00)			13,446.84	13,446.84	-	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/15	09/01/15	98,255.00	98,255.00	10,480.95				108,735.95	108,735.95	-	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/15	09/01/15	367,164.19	367,164.19	17,499.99				384,664.18	384,664.18	-	0.00

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Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/15	09/01/15	7,000.00	7,000.00	0.00				7,000.00	7,000.00	-	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.00	08/01/15	09/01/15	30,935.00	30,935.00		(105.00)			30,830.00	30,830.00	-	0.00
	<b>2001AB MF Wildwood Branch Total</b>				529,376.03	529,376.03	27,980.94	(12,680.00)	-	-	544,676.97	544,676.97	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/15	09/01/15	35,012.22	35,012.22	3,576.00				38,588.22	38,588.22	-	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/15	09/01/15	0.35	0.35	0.00				0.35	0.35	-	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/15	09/01/15	113,116.59	113,116.59		(5,213.04)			107,903.55	107,903.55	-	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/15	09/01/15	56,773.77	56,773.77		(569.49)			56,204.28	56,204.28	-	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/15	09/01/15	102,956.24	102,956.24		(11,410.43)			91,545.81	91,545.81	-	0.00
	<b>2001 MF Oak Hollow Apts Total</b>				307,859.17	307,859.17	3,576.00	(17,192.96)	-	-	294,242.21	294,242.21	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/15	09/01/15	13,753.41	13,753.41	5,673.00				19,426.41	19,426.41	-	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/15	09/01/15	68,901.16	68,901.16	13,929.51				82,830.67	82,830.67	-	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/15	09/01/15	102,473.73	102,473.73		(272.27)			102,201.46	102,201.46	-	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/15	09/01/15	86,426.22	86,426.22	56,137.03				142,563.25	142,563.25	-	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/15	09/01/15			6,942.98				6,942.98	6,942.98	-	0.00
	<b>2001AB MF Hillside Apts Total</b>				271,554.52	271,554.52	82,682.52	(272.27)	-	-	353,964.77	353,964.77	0.00	0.00
Mutual Fund	2002 MF Park Meadows Apts	0.00	08/01/15	09/01/15	183,380.10	183,380.10		(84,641.01)			98,739.09	98,739.09	-	0.00
	<b>2002 MF Park Meadows Apts Total</b>				183,380.10	183,380.10	0.00	(84,641.01)	-	-	98,739.09	98,739.09	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/15	09/01/15	28,308.64	28,308.64	5,968.74				34,277.38	34,277.38	-	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/15	09/01/15	211,513.93	211,513.93	15,283.06				226,796.99	226,796.99	-	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/15	09/01/15	120,040.29	120,040.29	1,218.90				121,259.19	121,259.19	-	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/15	09/01/15	268,912.21	268,912.21	0.03				268,912.24	268,912.24	-	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/15	09/01/15	121,430.31	121,430.31	79,148.11				200,578.42	200,578.42	-	0.00
	<b>2002 MF Clarkridge Villas Apts Total</b>				750,205.38	750,205.38	101,618.84	-	-	-	851,824.22	851,824.22	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/15	09/01/15	13,488.80	13,488.80	4,987.50				18,476.30	18,476.30	-	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/15	09/01/15	43,050.98	43,050.98	10,847.73				53,898.71	53,898.71	-	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/15	09/01/15	96,320.31	96,320.31	2,399.06				98,719.37	98,719.37	-	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/15	09/01/15	5,488.64	5,488.64	0.00				5,488.64	5,488.64	-	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/15	09/01/15	76,014.52	76,014.52	58,135.87				134,150.39	134,150.39	-	0.00
	<b>2002 MF Hickory Trace Apts Total</b>				234,363.25	234,363.25	76,370.16	-	-	-	310,733.41	310,733.41	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/15	09/01/15	149,815.64	149,815.64	75,066.59				224,882.23	224,882.23	-	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/15	09/01/15	110,760.00	110,760.00	11,072.82				121,832.82	121,832.82	-	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/15	09/01/15	839.76	839.76	0.00				839.76	839.76	-	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/15	09/01/15	21,606.56	21,606.56	6,195.00				27,801.56	27,801.56	-	0.00
	<b>2002 MF Green Crest Apts Total</b>				283,021.96	283,021.96	92,334.41	-	-	-	375,356.37	375,356.37	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	08/01/15	09/01/15	138,076.93	138,076.93	90,421.39				228,498.32	228,498.32	-	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	08/01/15	09/01/15	25,449.76	25,449.76	8,844.00				34,293.76	34,293.76	-	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	08/01/15	09/01/15	90,665.53	90,665.53	15,055.12				105,720.65	105,720.65	-	0.00
	<b>2002 MF Ironwood Crossing Apts Total</b>				254,192.22	254,192.22	114,320.51	-	-	-	368,512.73	368,512.73	0.00	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/15	09/01/15	243.26	243.26	0.00				243.26	243.26	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/15	09/01/15	63,629.47	63,629.47		(38,379.47)			25,250.00	25,250.00	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/15	09/01/15	16,665.47	16,665.47		(11,691.34)			4,974.13	4,974.13	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/15	09/01/15	7.96	7.96	0.00				7.96	7.96	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/15	09/01/15	7.96	7.96	0.00				7.96	7.96	-	0.00
Mutual Fund	2003 AB MF Reading Road	0.00	08/01/15	09/01/15	102,926.86	102,926.86		(45,452.59)			57,474.27	57,474.27	-	0.00
	<b>2003 AB MF Reading Road Total</b>				183,480.98	183,480.98	0.00	(95,523.40)	-	-	87,957.58	87,957.58	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/15	09/01/15	145,426.01	145,426.01	90,098.86				235,524.87	235,524.87	-	0.00



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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/15	09/01/15	398.67	398.67	0.00				398.67	398.67	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/15	09/01/15	850.12	850.12		(849.88)			0.24	0.24	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/15	09/01/15	261,617.56	261,617.56		(18,355.26)			243,262.30	243,262.30	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/15	09/01/15	18,851.66	18,851.66	44,823.42				63,675.08	63,675.08	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/15	09/01/15	111,286.41	111,286.41		(52,498.66)			58,787.75	58,787.75	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/15	09/01/15	224,892.77	224,892.77		(113,122.56)			111,770.21	111,770.21	-	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.01	08/01/15	09/01/15	12,096.72	12,096.72		(4,839.57)			7,257.15	7,257.15	-	0.00
	<b>2003 AB MF North Vista Apts Total</b>				775,419.92	775,419.92	134,922.28	(189,665.93)	-	-	720,676.27	720,676.27	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/15	09/01/15	29,459.76	29,459.76		(15,176.24)			14,283.52	14,283.52	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/15	09/01/15	190,966.92	190,966.92	12,754.70				203,721.62	203,721.62	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/15	09/01/15	85,402.42	85,402.42	39,958.29				125,360.71	125,360.71	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/15	09/01/15	33.25	33.25	0.12				33.37	33.37	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/15	09/01/15	10,691.07	10,691.07	31,572.86				42,263.93	42,263.93	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/15	09/01/15	91,710.67	91,710.67		(32,498.78)			59,211.89	59,211.89	-	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.01	08/01/15	09/01/15	188,611.44	188,611.44		(81,560.25)			107,051.19	107,051.19	-	0.00
	<b>2003 AB MF West Virginia Apts Total</b>				596,875.53	596,875.53	84,285.97	(129,235.27)	-	-	551,926.23	551,926.23	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	08/01/15	09/01/15	98,003.92	98,003.92	3.40				98,007.32	98,007.32	-	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	08/01/15	09/01/15	19,741.97	19,741.97		(11,701.22)			8,040.75	8,040.75	-	0.00
	<b>2003 AB MF Primrose Houston Total</b>				117,745.89	117,745.89	3.40	(11,701.22)	-	-	106,048.07	106,048.07	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/15	09/01/15	88,358.43	88,358.43		(56,448.65)			31,909.78	31,909.78	-	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/15	09/01/15	74,134.55	74,134.55		(7,571.40)			66,563.15	66,563.15	-	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/15	09/01/15	354.11	354.11	0.00				354.11	354.11	-	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/15	09/01/15	19,704.41	19,704.41		(17,739.22)			1,965.19	1,965.19	-	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/15	09/01/15	878.26	878.26	0.00				878.26	878.26	-	0.00
	<b>2003 AB MF Timber Oaks Apts Total</b>				183,429.76	183,429.76	0.00	(81,759.27)	-	-	101,670.49	101,670.49	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	08/01/15	09/01/15	99,271.25	99,271.25	0.01				99,271.26	99,271.26	-	0.00
Mutual Fund	2003 AB MF Ash Creek				12,543.69	12,543.69		(12,543.69)					-	0.00
	<b>2003 AB MF Ash Creek Total</b>				111,814.94	111,814.94	0.01	(12,543.69)	-	-	99,271.26	99,271.26	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	08/01/15	09/01/15	18,858.88	18,858.88	0.00				18,858.88	18,858.88	-	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	08/01/15	09/01/15	159,916.49	159,916.49	207,625.85				367,542.34	367,542.34	-	0.00
Mutual Fund	2003 AB MF Peninsula	0.01	08/01/15	09/01/15	2,304.75	2,304.75	0.06				2,304.81	2,304.81	-	0.00
	<b>2003 AB MF Peninsula Total</b>				181,080.12	181,080.12	207,625.91	-	-	-	388,706.03	388,706.03	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	08/01/15	09/01/15	214,778.00	214,778.00	0.00				214,778.00	214,778.00	-	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	08/01/15	09/01/15	11,580.92	11,580.92	3,284.08				14,865.00	14,865.00	-	0.00
	<b>2003 AB Arlington Villas Total</b>				226,358.92	226,358.92	3,284.08	-	-	-	229,643.00	229,643.00	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/15	09/01/15	14,897.82	14,897.82	4,018.52				18,916.34	18,916.34	-	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/15	09/01/15	209,134.63	209,134.63	14,665.47				223,800.10	223,800.10	-	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/15	09/01/15	8,165.55	8,165.55	84,750.08				92,915.63	92,915.63	-	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/15	09/01/15	147,663.45	147,663.45	83,469.89				231,133.34	231,133.34	-	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/15	09/01/15	212,518.95	212,518.95		(167,568.92)			44,950.03	44,950.03	-	0.00
	<b>2003 AB Parkview Twnhms Total</b>				592,380.40	592,380.40	186,903.96	(167,568.92)	-	-	611,715.44	611,715.44	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	08/01/15	09/01/15	490,937.26	490,937.26		(352,182.73)			138,754.53	138,754.53	-	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	08/01/15	09/01/15	35,396.68	35,396.68	11,294.59				46,691.27	46,691.27	-	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	08/01/15	09/01/15	683.70	683.70	0.00				683.70	683.70	-	0.00
	<b>2003 MF NHP-Asmara-Refunding Total</b>				527,017.64	527,017.64	11,294.59	(352,182.73)	-	-	186,129.50	186,129.50	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	08/01/15	09/01/15	4,889.01	4,889.01	3,758.13				8,647.14	8,647.14	-	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 05/31/15	Beginning Market Value 05/31/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/15	Ending Market Value 08/31/15	Change In Market Value	Recognized Gain
Mutual Fund	2004 A&B Timber Ridge	0.00	08/01/15	09/01/15	60,630.87	60,630.87	(280.42)				60,350.45	60,350.45	-	0.00
	<b>2004 A&amp;B Timber Ridge Total</b>				65,519.88	65,519.88	3,477.71	-	-	-	68,997.59	68,997.59	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	08/01/15	09/01/15	46,995.77	46,995.77	933.93				47,929.70	47,929.70	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	08/01/15	09/01/15	36,540.52	36,540.52	44,987.52				81,528.04	81,528.04	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	08/01/15	09/01/15	1,628.44	1,628.44	0.00				1,628.44	1,628.44	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	08/01/15	09/01/15	1,693.55	1,693.55	0.01				1,693.56	1,693.56	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	08/01/15	09/01/15	135,880.54	135,880.54		(47,500.00)			88,380.54	88,380.54	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	08/01/15	09/01/15	128,210.52	128,210.52		(61,791.00)			66,419.52	66,419.52	-	0.00
Mutual Fund	2004 A&B Century Park	0.00	08/01/15	09/01/15	309,277.46	309,277.46		(116,666.24)			192,611.22	192,611.22	-	0.00
	<b>2004 A&amp;B Century Park Total</b>				660,226.80	660,226.80	45,921.46	(225,957.24)	-	-	480,191.02	480,191.02	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/15	09/01/15	0.17	0.17	0.00				0.17	0.17	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/15	09/01/15	161,468.37	161,468.37	85,258.28				246,726.65	246,726.65	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/15	09/01/15	215,044.21	215,044.21	14,522.40				229,566.61	229,566.61	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/15	09/01/15	73,198.11	73,198.11	2,202.85				75,400.96	75,400.96	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/15	09/01/15	29,638.66	29,638.66	4,397.20				34,035.86	34,035.86	-	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/15	09/01/15	342,405.72	342,405.72		(277,620.69)			64,785.03	64,785.03	-	0.00
	<b>2004 A&amp;B MF Veterans Memorial Total</b>				821,755.24	821,755.24	106,380.73	(277,620.69)	-	-	650,515.28	650,515.28	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/15	09/01/15	61,758.52	61,758.52	9,304.80				71,063.32	71,063.32	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/15	09/01/15	75,853.28	75,853.28	91.55				75,944.83	75,944.83	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/15	09/01/15	20,292.44	20,292.44	0.51				20,292.95	20,292.95	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/15	09/01/15	11,789.00	11,789.00	4,310.09				16,099.09	16,099.09	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/15	09/01/15	56,166.04	56,166.04	47,745.05				103,911.09	103,911.09	-	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/15	09/01/15	0.12	0.12	0.00				0.12	0.12	-	0.00
	<b>2004 MF Rush Creek Apts Total</b>				225,859.40	225,859.40	61,452.00	-	-	-	287,311.40	287,311.40	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/15	09/01/15	169,984.00	169,984.00	13,758.96				183,742.96	183,742.96	-	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/15	09/01/15	88,551.19	88,551.19	123,541.51				212,092.70	212,092.70	-	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/15	09/01/15	426,992.14	426,992.14		(280,388.29)			146,603.85	146,603.85	-	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/15	09/01/15	7,035.00	7,035.00		(4,855.50)			2,179.50	2,179.50	-	0.00
	<b>2004 MF Humble Parkway Total</b>				692,562.33	692,562.33	137,300.47	(285,243.79)	-	-	544,619.01	544,619.01	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/15	09/01/15			100,000.00				100,000.00	100,000.00	-	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/15	09/01/15	70,558.87	70,558.87		(42,934.47)			27,624.40	27,624.40	-	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/15	09/01/15	2,283.42	2,283.42	0.00				2,283.42	2,283.42	-	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/15	09/01/15	24,296.86	24,296.86	6,556.99				30,853.85	30,853.85	-	0.00
	<b>2004 MF Chisholm Trail Apts Total</b>				97,139.15	97,139.15	106,556.99	(42,934.47)	-	-	160,761.67	160,761.67	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	08/01/15	09/01/15	114,709.40	114,709.40	39,470.40				154,179.80	154,179.80	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	08/01/15	09/01/15	4,900.25	4,900.25	6,539.99				11,440.24	11,440.24	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	08/01/15	09/01/15	10,684.52	10,684.52	175.92				10,860.44	10,860.44	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	08/01/15	09/01/15	76,196.32	76,196.32		(175.92)			76,020.40	76,020.40	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	08/01/15	09/01/15	846.61	846.61	0.03				846.64	846.64	-	0.00
Mutual Fund	2004 MF Evergreen	0.00	08/01/15	09/01/15	530,263.58	530,263.58	15,834.63				546,098.21	546,098.21	-	0.00
	<b>2004 MF Evergreen Total</b>				737,600.68	737,600.68	62,020.97	(175.92)	-	-	799,445.73	799,445.73	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	08/01/15	09/01/15	10,088.90	10,088.90	4,172.99				14,261.89	14,261.89	-	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	08/01/15	09/01/15	76,640.84	76,640.84	59,061.87				135,702.71	135,702.71	-	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	08/01/15	09/01/15	1,087.29	1,087.29	0.00				1,087.29	1,087.29	-	0.00
	<b>2004 MF Montgomery Pines Apts Total</b>				87,817.03	87,817.03	63,234.86	-	-	-	151,051.89	151,051.89	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/15	09/01/15	392.77	392.77	0.00				392.77	392.77	-	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/15	09/01/15	0.13	0.13	0.00				0.13	0.13	-	0.00

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Mutual Fund	2004 MF Bristol Apts	0.00	08/01/15	09/01/15	28,313.93	28,313.93		(12,326.17)			15,987.76	15,987.76	-	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/15	09/01/15	61,921.37	61,921.37	36,320.41				98,241.78	98,241.78	-	0.00
	<b>2004 MF Bristol Apts Total</b>				90,628.20	90,628.20	36,320.41	(12,326.17)	-	-	114,622.44	114,622.44	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/15	09/01/15	22,711.67	22,711.67	4,074.01				26,785.68	26,785.68	-	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/15	09/01/15	100,371.53	100,371.53		(57,857.00)			42,514.53	42,514.53	-	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/15	09/01/15	0.21	0.21	0.00				0.21	0.21	-	0.00
	<b>2004 MF Pinnacle Apts Total</b>				123,083.41	123,083.41	4,074.01	(57,857.00)	-	-	69,300.42	69,300.42	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/15	09/01/15	73,188.95	73,188.95	74,605.08				147,794.03	147,794.03	-	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/15	09/01/15	342,115.55	342,115.55	16,890.24				359,005.79	359,005.79	-	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/15	09/01/15	8,957.19	8,957.19	197.05				9,154.24	9,154.24	-	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/15	09/01/15	51,571.02	51,571.02		(197.18)			51,373.84	51,373.84	-	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/15	09/01/15	24,402.43	24,402.43		(24,402.30)			0.13	0.13	-	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/15	09/01/15	11,393.58	11,393.58	1,614.40				13,007.98	13,007.98	-	0.00
	<b>2004 MF Churchill @ Pinnacle Total</b>				511,628.72	511,628.72	93,306.77	(24,599.48)	-	-	580,336.01	580,336.01	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	08/01/15	09/01/15	98,440.16	98,440.16	57,279.15				155,719.31	155,719.31	-	0.00
Mutual Fund	2004 MF Village Fair	0.00	08/01/15	09/01/15	89,777.03	89,777.03	13,290.15				103,067.18	103,067.18	-	0.00
Mutual Fund	2004 MF Village Fair	0.00	08/01/15	09/01/15			108,055.10				108,055.10	108,055.10	-	0.00
Mutual Fund	2004 MF Village Fair	0.00	08/01/15	09/01/15	11,923.48	11,923.48	3,965.18				15,888.66	15,888.66	-	0.00
	<b>2004 MF Village Fair Total</b>				200,140.67	200,140.67	182,589.58	-	-	-	382,730.25	382,730.25	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	08/01/15	09/01/15	30,173.48	30,173.48	8,805.00				38,978.48	38,978.48	-	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	08/01/15	09/01/15	65,032.67	65,032.67	13,622.59				78,655.26	78,655.26	-	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	08/01/15	09/01/15	0.55	0.55	0.00				0.55	0.55	-	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	08/01/15	09/01/15	121,951.95	121,951.95	62,126.61				184,078.56	184,078.56	-	0.00
	<b>2005 MF Pecan Grove Total</b>				217,158.65	217,158.65	84,554.20	-	-	-	301,712.85	301,712.85	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/15	09/01/15	30,422.74	30,422.74	3,607.48				34,030.22	34,030.22	-	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/15	09/01/15	40,454.98	40,454.98	11,599.59				52,054.57	52,054.57	-	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/15	09/01/15	0.01	0.01	85,456.22				85,456.23	85,456.23	-	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/15	09/01/15	133,495.91	133,495.91	56,457.33				189,953.24	189,953.24	-	0.00
	<b>2005 MF Prairie Oaks Total</b>				204,373.64	204,373.64	157,120.62	-	-	-	361,494.26	361,494.26	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	08/01/15	09/01/15	38,751.90	38,751.90	45,041.67				83,793.57	83,793.57	-	0.00
Mutual Fund	2005 MF Port Royal	0.00	08/01/15	09/01/15	47,734.31	47,734.31	14,237.60				61,971.91	61,971.91	-	0.00
Mutual Fund	2005 MF Port Royal	0.00	08/01/15	09/01/15	25,744.83	25,744.83		(2.72)			25,742.11	25,742.11	-	0.00
Mutual Fund	2005 MF Port Royal	0.00	08/01/15	09/01/15	19,083.08	19,083.08	7,226.11				26,309.19	26,309.19	-	0.00
	<b>2005 MF Port Royal Total</b>				131,314.12	131,314.12	66,505.38	(2.72)	-	-	197,816.78	197,816.78	0.00	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/15	09/01/15	37,274.27	37,274.27	25,300.79				62,575.06	62,575.06	-	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/15	09/01/15	517.09	517.09	0.00				517.09	517.09	-	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/15	09/01/15	39,626.29	39,626.29	13,376.17				53,002.46	53,002.46	-	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/15	09/01/15	19,114.75	19,114.75	6,564.00				25,678.75	25,678.75	-	0.00
	<b>2005 MF Mission Del Rio Total</b>				96,532.40	96,532.40	45,240.96	-	-	-	141,773.36	141,773.36	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/15	09/01/15	25,931.52	25,931.52	216.19				26,147.71	26,147.71	-	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/15	09/01/15	13.74	13.74	0.63				14.37	14.37	-	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/15	09/01/15	27.55	27.55	0.00				27.55	27.55	-	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/15	09/01/15	97,324.51	97,324.51		(58,842.90)			38,481.61	38,481.61	-	0.00
	<b>2005 MF Atascocita Apts Total</b>				123,297.32	123,297.32	216.82	(58,842.90)	-	-	64,671.24	64,671.24	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/15	09/01/15	4,192.23	4,192.23	179.80				4,372.03	4,372.03	-	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/15	09/01/15	916.50	916.50	0.00				916.50	916.50	-	0.00

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Mutual Fund	2005 MF Tower Ridge	0.00	08/01/15	09/01/15	86.21	86.21	0.00				86.21	86.21	-	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/15	09/01/15	1,826.70	1,826.70	0.00				1,826.70	1,826.70	-	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/15	09/01/15	218,164.04	218,164.04	28,409.79				246,573.83	246,573.83	-	0.00
	<b>2005 MF Tower Ridge Total</b>				225,185.68	225,185.68	28,589.59	-	-	-	253,775.27	253,775.27	0.00	0.00
GNMA	2005 MF Prairie Ranch	4.99	03/28/06	01/15/45	11,141,294.76	11,341,281.00			(39,438.75)		11,101,856.01	12,245,236.16	943,393.91	0.00
Inv Agmt	2005 MF Prairie Ranch	3.25	12/06/05	01/20/45	318,508.71	318,508.71		(183,502.38)			135,006.33	135,006.33	-	0.00
Mutual Fund	2005 MF Prairie Ranch	0.00	08/01/15	09/01/15	3,587.20	3,587.20	0.00				3,587.20	3,587.20	-	0.00
	<b>2005 MF Prairie Ranch Total</b>				11,463,390.67	11,663,376.91	0.00	(183,502.38)	(39,438.75)	0.00	11,240,449.54	12,383,829.69	943,393.91	0.00
Mutual Fund	2005 MF St. Augustine	0.00	08/01/15	09/01/15	0.05	0.05	0.00				0.05	0.05	-	0.00
Mutual Fund	2005 MF St. Augustine	0.00	08/01/15	09/01/15	58,687.39	58,687.39	27,703.85				86,391.24	86,391.24	-	0.00
Mutual Fund	2005 MF St. Augustine	0.00	08/01/15	09/01/15	24,754.90	24,754.90		(10,058.57)			14,696.33	14,696.33	-	0.00
Mutual Fund	2005 MF St. Augustine	0.00	08/01/15	09/01/15	12.66	12.66	0.00				12.66	12.66	-	0.00
	<b>2005 MF St. Augustine Total</b>				83,455.00	83,455.00	27,703.85	(10,058.57)	0.00	0.00	101,100.28	101,100.28	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.03	08/01/15	09/01/15	101,881.46	101,881.46	4.31				101,885.77	101,885.77	-	0.00
Mutual Fund	2005 MF Park Manor	0.03	08/01/15	09/01/15	0.86	0.86	0.00				0.86	0.86	-	0.00
Mutual Fund	2005 MF Park Manor	0.03	08/01/15	09/01/15	3,481.56	3,481.56	0.15				3,481.71	3,481.71	-	0.00
Mutual Fund	2005 MF Park Manor	0.03	08/01/15	09/01/15	0.01	0.01	0.00				0.01	0.01	-	0.00
	<b>2005 MF Park Manor Total</b>				105,363.89	105,363.89	4.46	0.00	0.00	0.00	105,368.35	105,368.35	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/15	09/01/15	42,207.36	42,207.36	15,546.32				57,753.68	57,753.68	-	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/15	09/01/15	55,412.95	55,412.95	16,602.16				72,015.11	72,015.11	-	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/15	09/01/15	67,872.41	67,872.41		(26.14)			67,846.27	67,846.27	-	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/15	09/01/15	625,024.20	625,024.20	0.06				625,024.26	625,024.26	-	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/15	09/01/15	32,151.57	32,151.57		(11,041.27)			21,110.30	21,110.30	-	0.00
	<b>2005 MF Pr Mockingbird Total</b>				822,668.49	822,668.49	32,148.54	(11,067.41)	0.00	0.00	843,749.62	843,749.62	0.00	0.00
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	08/01/15	09/01/15	411.19	411.19	0.00				411.19	411.19	-	0.00
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	08/01/15	09/01/15	120.07	120.07		(44.00)			76.07	76.07	-	0.00
	<b>2005 MF PI @ Chase Oaks Total</b>				531.26	531.26	0.00	(44.00)	0.00	0.00	487.26	487.26	0.00	0.00
Mutual Fund	2006 MF Coral Hills	0.00	08/01/15	09/01/15	130,862.17	130,862.17		(77,374.92)			53,487.25	53,487.25	-	0.00
Mutual Fund	2006 MF Coral Hills	0.00	08/01/15	09/01/15	3,766.62	3,766.62	0.00				3,766.62	3,766.62	-	0.00
	<b>2006 MF Coral Hills Total</b>				134,628.79	134,628.79	0.00	(77,374.92)	0.00	0.00	57,253.87	57,253.87	0.00	0.00
Mutual Fund	2006 MF Harris Branch	0.00	08/01/15	09/01/15	86,036.95	86,036.95		(31,755.24)			54,281.71	54,281.71	-	0.00
Mutual Fund	2006 MF Harris Branch	0.00	08/01/15	09/01/15	8,294.32	8,294.32	0.00				8,294.32	8,294.32	-	0.00
Mutual Fund	2006 MF Harris Branch	0.00	08/01/15	09/01/15	27,834.59	27,834.59	9,633.96				37,468.55	37,468.55	-	0.00
Mutual Fund	2006 MF Harris Branch	0.00	08/01/15	09/01/15	17,349.53	17,349.53	0.00				17,349.53	17,349.53	-	0.00
	<b>2006 MF Harris Branch Total</b>				139,515.39	139,515.39	9,633.96	(31,755.24)	0.00	0.00	117,394.11	117,394.11	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	08/01/15	09/01/15	47,286.08	47,286.08	764.02				48,050.10	48,050.10	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	08/01/15	09/01/15	48,597.92	48,597.92		(8,830.37)			39,767.55	39,767.55	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	08/01/15	09/01/15	2.84	2.84	0.02				2.86	2.86	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	08/01/15	09/01/15	239,731.26	239,731.26	0.03				239,731.29	239,731.29	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	08/01/15	09/01/15	10,833.34	10,833.34	16,250.01				27,083.35	27,083.35	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	08/01/15	09/01/15	66,676.31	66,676.31	98,861.25				165,537.56	165,537.56	-	0.00
Mutual Fund	2006 MF Bella Vista	0.00	08/01/15	09/01/15	9,786.42	9,786.42	2,491.23				12,277.65	12,277.65	-	0.00
	<b>2006 MF Bella Vista Total</b>				422,914.17	422,914.17	118,366.56	(8,830.37)	0.00	0.00	532,450.36	532,450.36	0.00	0.00
Mutual Fund	2006 MF Village Park	0.00	08/01/15	09/01/15	2,199.14	2,199.14	0.00				2,199.14	2,199.14	-	0.00
Mutual Fund	2006 MF Village Park	0.00	08/01/15	09/01/15	350,573.11	350,573.11		(167,930.00)			182,643.11	182,643.11	-	0.00
	<b>2006 MF Village Park Total</b>				352,772.25	352,772.25	0.00	(167,930.00)	0.00	0.00	184,842.25	184,842.25	0.00	0.00

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Mutual Fund	2006 MF Oakmoor	0.00	08/01/15	09/01/15	5,144.60	5,144.60	6,090.00				11,234.60	11,234.60	-	0.00
Mutual Fund	2006 MF Oakmoor	0.00	08/01/15	09/01/15	237,176.61	237,176.61	15,499.98				252,676.59	252,676.59	-	0.00
Mutual Fund	2006 MF Oakmoor	0.00	08/01/15	09/01/15	79,758.62	79,758.62	0.00				79,758.62	79,758.62	-	0.00
Mutual Fund	2006 MF Oakmoor	0.00	08/01/15	09/01/15	289,439.83	289,439.83	90,253.11				379,692.94	379,692.94	-	0.00
	<b>2006 MF Oakmoor Total</b>				611,519.66	611,519.66	111,843.09	0.00	0.00	0.00	723,362.75	723,362.75	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	08/01/15	09/01/15	24,467.01	24,467.01		(16,919.17)			7,547.84	7,547.84	-	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	08/01/15	09/01/15	0.22	0.22	0.00				0.22	0.22	-	0.00
Mutual Fund	2006 MF Sunset Pointe	0.00	08/01/15	09/01/15	1,283,556.41	1,283,556.41	64,660.60				1,348,217.01	1,348,217.01	-	0.00
	<b>2006 MF Sunset Pointe Total</b>				1,308,023.64	1,308,023.64	64,660.60	(16,919.17)	0.00	0.00	1,355,765.07	1,355,765.07	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	08/01/15	09/01/15	149,379.90	149,379.90	162,219.44				311,599.34	311,599.34	-	0.00
	<b>2006 MF Hillcrest Total</b>				149,379.90	149,379.90	162,219.44	0.00	0.00	0.00	311,599.34	311,599.34	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.03	08/01/15	09/01/15	3.36	3.36	0.00				3.36	3.36	-	0.00
Mutual Fund	2006 MF Pleasant Village	0.03	08/01/15	09/01/15	8,626.04	8,626.04	0.00				8,626.04	8,626.04	-	0.00
Mutual Fund	2006 MF Pleasant Village	0.03	08/01/15	09/01/15	1,620.69	1,620.69	0.06				1,620.75	1,620.75	-	0.00
Mutual Fund	2006 MF Pleasant Village	0.03	08/01/15	09/01/15	25,151.67	25,151.67	1.06				25,152.73	25,152.73	-	0.00
Mutual Fund	2006 MF Pleasant Village	0.03	08/01/15	09/01/15	5.96	5.96	0.36				6.32	6.32	-	0.00
	<b>2006 MF Pleasant Village Total</b>				35,407.72	35,407.72	1.48	0.00	0.00	0.00	35,409.20	35,409.20	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	08/01/15	09/01/15	38,604.12	38,604.12	3,473.37				42,077.49	42,077.49	-	0.00
Mutual Fund	2006 MF Red Hills	0.00	08/01/15	09/01/15	48.48	48.48	0.00				48.48	48.48	-	0.00
Mutual Fund	2006 MF Red Hills	0.00	08/01/15	09/01/15	22,690.00	22,690.00	17,026.00				39,716.00	39,716.00	-	0.00
Mutual Fund	2006 MF Red Hills	0.00	08/01/15	09/01/15	12.11	12.11	0.00				12.11	12.11	-	0.00
	<b>2006 MF Red Hills Total</b>				61,354.71	61,354.71	20,499.37	0.00	0.00	0.00	81,854.08	81,854.08	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/15	09/01/15	10,099.31	10,099.31	0.00				10,099.31	10,099.31	-	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/15	09/01/15	24,269.47	24,269.47	2,367.81				26,637.28	26,637.28	-	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/15	09/01/15	96.85	96.85	0.00				96.85	96.85	-	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/15	09/01/15	16,919.50	16,919.50	25,144.00				42,063.50	42,063.50	-	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/15	09/01/15	11.91	11.91	0.00				11.91	11.91	-	0.00
	<b>2006 MF Champion Crossing Total</b>				51,397.04	51,397.04	27,511.81	0.00	0.00	0.00	78,908.85	78,908.85	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	08/01/15	09/01/15	462,965.24	462,965.24	11.83				462,977.07	462,977.07	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	08/01/15	09/01/15	54,048.21	54,048.21	4,139.48				58,187.69	58,187.69	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	08/01/15	09/01/15	0.29	0.29	0.00				0.29	0.29	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	08/01/15	09/01/15	197,182.51	197,182.51	92,856.12				290,038.63	290,038.63	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	08/01/15	09/01/15	258,423.75	258,423.75	757.21				259,180.96	259,180.96	-	0.00
Mutual Fund	2006 MF Meadowlands	0.01	08/01/15	09/01/15	59,446.43	59,446.43		(133.14)			59,313.29	59,313.29	-	0.00
	<b>2006 MF Meadowlands Total</b>				1,032,066.43	1,032,066.43	97,764.64	(133.14)	0.00	0.00	1,129,697.93	1,129,697.93	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/15	09/01/15	14,396.72	14,396.72	6,041.67				20,438.39	20,438.39	-	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/15	09/01/15	106,969.61	106,969.61	83,187.00				190,156.61	190,156.61	-	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/15	09/01/15	232,318.23	232,318.23	219,770.88				452,089.11	452,089.11	-	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/15	09/01/15	304,983.42	304,983.42	2,255.66				307,239.08	307,239.08	-	0.00
	<b>2006 MF East Texas Pines Total</b>				658,667.98	658,667.98	311,255.21	0.00	0.00	0.00	969,923.19	969,923.19	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/15	09/01/15	44.00	44.00	0.00				44.00	44.00	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/15	09/01/15	60,414.73	60,414.73	30,036.00				90,450.73	90,450.73	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/15	09/01/15	30,220.00	30,220.00		(10,409.00)			19,811.00	19,811.00	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/15	09/01/15	20,262.77	20,262.77	6,999.99				27,262.76	27,262.76	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/15	09/01/15	19.00	19.00	0.00				19.00	19.00	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/15	09/01/15	402.42	402.42	0.00				402.42	402.42	-	0.00

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Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/15	09/01/15	0.74	0.74	0.00				0.74	0.74	-	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/15	09/01/15	15,463.21	15,463.21	1,045.74				16,508.95	16,508.95	-	0.00
	<b>2006 MF Villas at Henderson Total</b>				126,826.87	126,826.87	38,081.73	(10,409.00)	0.00	0.00	154,499.60	154,499.60	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.01	08/01/15	09/01/15	259,559.61	259,559.61		(141,193.20)			118,366.41	118,366.41	-	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.01	08/01/15	09/01/15	6,436.36	6,436.36		(49.85)			6,386.51	6,386.51	-	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.01	08/01/15	09/01/15	5,651.04	5,651.04	0.15				5,651.19	5,651.19	-	0.00
	<b>2006 MF Aspen Parks Apts Total</b>				271,647.01	271,647.01	0.15	(141,243.05)	0.00	0.00	130,404.11	130,404.11	0.00	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	08/01/15	09/01/15	17,770.83	17,770.83	6,358.34				24,129.17	24,129.17	-	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	08/01/15	09/01/15	54,457.05	54,457.05	43,160.93				97,617.98	97,617.98	-	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	08/01/15	09/01/15	11,586.08	11,586.08	0.00				11,586.08	11,586.08	-	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	08/01/15	09/01/15	0.97	0.97	0.00				0.97	0.97	-	0.00
	<b>2006 MF Idlewild Apts Total</b>				83,814.93	83,814.93	49,519.27	0.00	0.00	0.00	133,334.20	133,334.20	0.00	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/15	09/01/15	9,718.26	9,718.26	6,368.31				16,086.57	16,086.57	-	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/15	09/01/15	888.02	888.02	0.00				888.02	888.02	-	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/15	09/01/15	55,977.86	55,977.86	43,160.93				99,138.79	99,138.79	-	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/15	09/01/15	1,708.44	1,708.44	0.00				1,708.44	1,708.44	-	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/15	09/01/15	0.97	0.97	0.00				0.97	0.97	-	0.00
	<b>2007 MF Landcaster Apts Total</b>				68,293.55	68,293.55	49,529.24	0.00	0.00	0.00	117,822.79	117,822.79	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	08/01/15	09/01/15	181,893.21	181,893.21	15,754.60				197,647.81	197,647.81	-	0.00
Mutual Fund	2007 MF Park Place	0.01	08/01/15	09/01/15	123,908.65	123,908.65	74,303.18				198,211.83	198,211.83	-	0.00
Mutual Fund	2007 MF Park Place	0.01	08/01/15	09/01/15	67,140.82	67,140.82		(127.30)			67,013.52	67,013.52	-	0.00
Mutual Fund	2007 MF Park Place	0.01	08/01/15	09/01/15	9,744.83	9,744.83	4,212.88				13,957.71	13,957.71	-	0.00
	<b>2007 MF Park Place Total</b>				382,687.51	382,687.51	94,270.66	(127.30)	0.00	0.00	476,830.87	476,830.87	0.00	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/15	09/01/15	31,828.00	31,828.00		(11,214.00)			20,614.00	20,614.00	-	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/15	09/01/15	102,502.06	102,502.06	7,500.00				110,002.06	110,002.06	-	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/15	09/01/15	4,679.55	4,679.55	0.00				4,679.55	4,679.55	-	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/15	09/01/15	75,074.63	75,074.63	14,666.65				89,741.28	89,741.28	-	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/15	09/01/15	7,692.70	7,692.70	2,874.46				10,567.16	10,567.16	-	0.00
	<b>2007 MF Terrace @ Cibolo Total</b>				221,776.94	221,776.94	25,041.11	(11,214.00)	0.00	0.00	235,604.05	235,604.05	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	08/01/15	09/01/15	112,902.61	112,902.61	60,192.72				173,095.33	173,095.33	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	08/01/15	09/01/15	163,428.30	163,428.30	12,004.05				175,432.35	175,432.35	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	08/01/15	09/01/15	56,988.86	56,988.86		(112.87)			56,875.99	56,875.99	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	08/01/15	09/01/15	7,759.66	7,759.66	113.07				7,872.73	7,872.73	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	08/01/15	09/01/15	10.34	10.34	0.00				10.34	10.34	-	0.00
Mutual Fund	2007 MF Santora Villas	0.01	08/01/15	09/01/15	10,990.22	10,990.22	5,218.20				16,208.42	16,208.42	-	0.00
	<b>2007 MF Santora Villas Total</b>				352,079.99	352,079.99	77,528.04	(112.87)	0.00	0.00	429,495.16	429,495.16	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	16,021,098.32	16,569,973.01			(48,004.81)		15,973,093.51	17,486,539.87	964,571.67	0.00
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	398,687.10	398,687.10		(260,036.65)			138,650.45	138,650.45	-	0.00
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	08/01/15	09/01/15	7,762.29	7,762.29	0.00				7,762.29	7,762.29	-	0.00
	<b>2007 A/B MF Villas @ Mesquite Total</b>				16,427,547.71	16,976,422.40	0.00	(260,036.65)	(48,004.81)	0.00	16,119,506.25	17,632,952.61	964,571.67	0.00
GNMA	2007 MF Summit Point	5.32	10/01/10	06/15/47	9,034,609.61	9,585,088.37			(25,548.62)		9,009,060.99	10,089,157.31	529,617.56	0.00
Mutual Fund	2007 MF Summit Point	0.01	08/01/15	09/01/15	370,013.80	370,013.80		(155,148.03)			214,865.77	214,865.77	-	0.00
Mutual Fund	2007 MF Summit Point	0.01	08/01/15	09/01/15	5,921.11	5,921.11	9.13				5,930.24	5,930.24	-	0.00
	<b>2007 MF Summit Point Total</b>				9,410,544.52	9,961,023.28	9.13	(155,148.03)	(25,548.62)	0.00	9,229,857.00	10,309,953.32	529,617.56	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/15	09/01/15	20,255.58	20,255.58		(15,200.02)			5,055.56	5,055.56	-	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/15	09/01/15	93,913.78	93,913.78	50,270.94				144,184.72	144,184.72	-	0.00

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Mutual Fund	2007 MF Costa Rialto	0.00	08/01/15	09/01/15	75,770.72	75,770.72		(1.91)			75,768.81	75,768.81	-	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/15	09/01/15	25,789.64	25,789.64	11,116.14				36,905.78	36,905.78	-	0.00
	<b>2007 MF Costa Rialto Total</b>				215,729.72	215,729.72	61,387.08	(15,201.93)	0.00	0.00	261,914.87	261,914.87	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/15	09/01/15	25,849.34	25,849.34		(18,932.29)			6,917.05	6,917.05	-	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/15	09/01/15	4.59	4.59	0.00				4.59	4.59	-	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/15	09/01/15	98,006.45	98,006.45		(63,125.69)			34,880.76	34,880.76	-	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/15	09/01/15	570.16	570.16	0.00				570.16	570.16	-	0.00
	<b>2007 MF Windshire Apts Total</b>				124,430.54	124,430.54	0.00	(82,057.98)	0.00	0.00	42,372.56	42,372.56	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.00	08/01/15	09/01/15	13,625.70	13,625.70		(2,903.63)			10,722.07	10,722.07	-	0.00
	<b>2007 MF Residences @ Onion Crk Total</b>				13,625.70	13,625.70	0.00	(2,903.63)	0.00	0.00	10,722.07	10,722.07	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	08/01/15	09/01/15	18,501.50	18,501.50	165.37				18,666.87	18,666.87	-	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	08/01/15	09/01/15	39,521.81	39,521.81	38,532.01				78,053.82	78,053.82	-	0.00
Mutual Fund	2008 MF West Oaks Apts	0.01	08/01/15	09/01/15	27,662.33	27,662.33		(14,580.86)			13,081.47	13,081.47	-	0.00
	<b>2008 MF West Oaks Apts Total</b>				85,685.64	85,685.64	38,697.38	(14,580.86)	0.00	0.00	109,802.16	109,802.16	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.05	08/01/15	09/01/15	16.31	16.31	2.90				19.21	19.21	-	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.05	08/01/15	09/01/15	15,327.54	15,327.54	180.29				15,507.83	15,507.83	-	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.05	08/01/15	09/01/15	25,103.03	25,103.03		(10,769.57)			14,333.46	14,333.46	-	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.05	08/01/15	09/01/15	65,650.52	65,650.52	37,257.30				102,907.82	102,907.82	-	0.00
	<b>2008 MF Costa Ibiza Apts Total</b>				106,097.40	106,097.40	37,440.49	(10,769.57)	0.00	0.00	132,768.32	132,768.32	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	08/01/15	09/01/15	1,434.59	1,434.59	0.65				1,435.24	1,435.24	-	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	08/01/15	09/01/15	79,982.20	79,982.20		(47,938.87)			32,043.33	32,043.33	-	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	08/01/15	09/01/15	21,723.81	21,723.81		(21,709.74)			14.07	14.07	-	0.00
	<b>2008 MF Addison Park Apts Total</b>				103,140.60	103,140.60	0.65	(69,648.61)	0.00	0.00	33,492.64	33,492.64	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	08/01/15	09/01/15	1.67	1.67	0.00				1.67	1.67	-	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	08/01/15	09/01/15	78,340.14	78,340.14	3,852.99				82,193.13	82,193.13	-	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	08/01/15	09/01/15	56,134.94	56,134.94	41,485.45				97,620.39	97,620.39	-	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	08/01/15	09/01/15	2.80	2.80	0.00				2.80	2.80	-	0.00
	<b>2008 MF Alta Cullen Ref Total</b>				134,479.55	134,479.55	45,338.44	0.00	0.00	0.00	179,817.99	179,817.99	0.00	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	08/01/15	09/01/15	103,408.85	103,408.85		(47,182.45)			56,226.40	56,226.40	-	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	08/01/15	09/01/15			0.03				0.03	0.03	-	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	08/01/15	09/01/15	13,501.18	13,501.18	9,393.59				22,894.77	22,894.77	-	0.00
	<b>2009 MF Costa Mariposa Total</b>				116,910.03	116,910.03	9,393.62	(47,182.45)	0.00	0.00	79,121.20	79,121.20	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/15	09/01/15	3,833.92	3,833.92	333.41				4,167.33	4,167.33	-	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/15	09/01/15	59,672.54	59,672.54	58,253.31				117,925.85	117,925.85	-	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/15	09/01/15	0.02	0.02	0.00				0.02	0.02	-	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/15	09/01/15	0.17	0.17	0.00				0.17	0.17	-	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/15	09/01/15	23,692.09	23,692.09		(15,438.17)			8,253.92	8,253.92	-	0.00
	<b>2009 MF Woodmont Apts Total</b>				87,198.74	87,198.74	58,586.72	(15,438.17)	0.00	0.00	130,347.29	130,347.29	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/15	09/01/15	0.10	0.10	0.00				0.10	0.10	-	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/15	09/01/15	1,357.11	1,357.11	0.00				1,357.11	1,357.11	-	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/15	09/01/15	25,627.35	25,627.35	0.92				25,628.27	25,628.27	-	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/15	09/01/15	14,500,969.80	14,500,969.80	365.24				14,501,335.04	14,501,335.04	-	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/15	09/01/15	0.12	0.12	0.00				0.12	0.12	-	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/15	09/01/15	0.24	0.24	0.00				0.24	0.24	-	0.00
	<b>2013 MF Waters @ Willow Run Total</b>				14,527,954.72	14,527,954.72	366.16	0.00	0.00	0.00	14,528,320.88	14,528,320.88	0.00	0.00

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Mutual Fund	2014 MF Northcrest Apts	0.01	08/01/15	09/01/15	424,365.50	424,365.50		(386,910.98)			37,454.52	37,454.52	-	0.00
Mutual Fund	2014 MF Northcrest Apts	0.01	08/01/15	09/01/15	5,784.03	5,784.03		(5,075.00)			709.03	709.03	-	0.00
Mutual Fund	2014 MF Northcrest Apts	0.01	08/01/15	09/01/15	2,475,877.17	2,475,877.17	386,984.22				2,862,861.39	2,862,861.39	-	0.00
Mutual Fund	2014 MF Northcrest Apts	0.01	08/01/15	09/01/15			5,437.50				5,437.50	5,437.50	-	0.00
	<b>2014 MF Northcrest Apts Total</b>				2,906,026.70	2,906,026.70	392,421.72	(391,985.98)	0.00	0.00	2,906,462.44	2,906,462.44	0.00	0.00
Mutual Fund	2014 MF Pine Haven Apts	0.01	08/01/15	09/01/15	5,143.75	5,143.75		(4,725.00)			418.75	418.75	-	0.00
Mutual Fund	2014 MF Pine Haven Apts	0.01	08/01/15	09/01/15	2,700,226.03	2,700,226.03		(2,699,954.86)			271.17	271.17	-	0.00
	<b>2014 MF Pine Haven Apts Total</b>				2,705,369.78	2,705,369.78	0.00	(2,704,679.86)	0.00	0.00	689.92	689.92	0.00	0.00
	<b>Total Multifamily Investment Summary</b>				83,558,318.56	84,857,658.25	6,024,663.44	(7,466,373.89)	(112,992.18)	-	82,003,615.93	85,740,538.76	2,437,583.14	0.00