

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GIC's	1980 Single Family Surplus Rev	6.08	11/14/1996	09/30/29	19,064,322.36	19,064,322.36	3,272,403.57				22,336,725.93	22,336,725.93		
Repo Agmt	1980 Single Family Surplus Rev	0.22	5/31/2016	06/01/16	320.68	320.68		(178.13)			142.55	142.55		
Repo Agmt	1980 Single Family Surplus Rev	0.22	5/31/2016	06/01/16	1,414,280.53	1,414,280.53		(1,249,107.82)			165,172.71	165,172.71		
GIC's	1980 Single Family Surplus Rev	6.08	5/19/2014	09/30/29	2,286,142.69	2,286,142.69	77,582.99				2,363,725.68	2,363,725.68		
Repo Agmt	1980 Single Family Surplus Rev				0.58	0.58		(0.58)						
Repo Agmt	1980 Single Family Surplus Rev	0.22	5/31/2016	06/01/16	187,152.37	187,152.37		(106,768.30)			80,384.07	80,384.07		
GNMA	1980 Single Family Surplus Rev	5.40	8/29/2002	08/20/32					(10.21)	2,425.42	2,415.21	2,640.38	225.17	
GNMA	1980 Single Family Surplus Rev	6.15	11/12/2002	11/20/32					(5.80)	2,026.87	2,021.07	2,306.63	285.56	
GNMA	1980 Single Family Surplus Rev	5.40	11/12/2002	10/20/32					(14.94)	2,823.85	2,808.91	3,071.18	262.27	
GNMA	1980 Single Family Surplus Rev	6.15	9/12/2002	08/20/32					(7.51)	2,533.75	2,526.24	2,883.25	357.01	
GNMA	1980 Single Family Surplus Rev	5.40	9/19/2002	09/20/32					(13.61)	4,327.65	4,314.04	4,717.22	403.18	
GNMA	1980 Single Family Surplus Rev	6.15	1/10/2003	09/20/32					(10.46)	3,716.02	3,705.56	4,228.73	523.17	
GNMA	1980 Single Family Surplus Rev	6.15	10/10/2002	09/20/32					(16.68)	4,467.25	4,450.57	5,079.17	628.60	
GNMA	1980 Single Family Surplus Rev	5.40	10/10/2002	09/20/32					(8.52)	2,809.95	2,801.43	3,063.20	261.77	
GNMA	1980 Single Family Surplus Rev	6.15	10/21/2002	10/20/32					(15.57)	4,157.06	4,141.49	4,726.92	585.43	
GNMA	1980 Single Family Surplus Rev	6.15	10/29/2002	10/20/32					(6.02)	2,094.92	2,088.90	2,384.01	295.11	
GNMA	1980 Single Family Surplus Rev	5.40	10/29/2002	09/20/32					(8.74)	1,941.59	1,932.85	2,113.18	180.33	
GNMA	1980 Single Family Surplus Rev	6.15	11/19/2002	11/20/32					(9.25)	3,345.60	3,336.35	3,807.81	471.46	
GNMA	1980 Single Family Surplus Rev	6.15	11/26/2002	11/20/32					(22.73)	7,916.95	7,894.22	9,009.79	1,115.57	
GNMA	1980 Single Family Surplus Rev	5.40	11/26/2002	11/20/32					(12.20)	3,259.14	3,246.94	3,550.16	303.22	
GNMA	1980 Single Family Surplus Rev	6.15	11/26/2002	11/20/32					(10.89)	1,981.65	1,970.76	2,249.08	278.32	
GNMA	1980 Single Family Surplus Rev	5.40	11/26/2002	11/20/32					(13.34)	1,743.87	1,730.53	1,891.97	161.44	
GNMA	1980 Single Family Surplus Rev	5.40	12/12/2002	12/20/32					(14.75)	4,037.37	4,022.62	4,398.33	375.71	
GNMA	1980 Single Family Surplus Rev	6.15	12/30/2002	12/20/32					(7.93)	2,519.14	2,511.21	2,865.99	354.78	
GNMA	1980 Single Family Surplus Rev	5.40	12/30/2002	12/20/32					(25.75)	8,242.75	8,217.00	8,985.00	768.00	
GNMA	1980 Single Family Surplus Rev	6.15	12/30/2002	12/20/32					(5.84)	2,126.67	2,120.83	2,420.53	299.70	
GNMA	1980 Single Family Surplus Rev	6.15	1/23/2003	01/20/33					(48.59)	11,713.89	11,665.30	13,326.27	1,660.97	
GNMA	1980 Single Family Surplus Rev	5.40	1/23/2003	01/20/33					(11.78)	3,991.64	3,979.86	4,351.86	372.00	
GNMA	1980 Single Family Surplus Rev	6.15	1/23/2003	01/20/33					(8.44)	2,185.58	2,177.14	2,484.14	307.00	
GNMA	1980 Single Family Surplus Rev	6.15	1/30/2003	01/20/33					(15.01)	4,017.29	4,002.28	4,567.51	565.23	
GNMA	1980 Single Family Surplus Rev	5.40	1/30/2003	01/20/33					(29.08)	9,072.84	9,043.76	9,888.95	845.19	
GNMA	1980 Single Family Surplus Rev	6.15	2/12/2003	02/20/33					(40.50)	6,939.23	6,898.73	7,873.03	974.30	
GNMA	1980 Single Family Surplus Rev	6.15	2/20/2003	02/20/33					(9.03)	3,040.75	3,031.72	3,459.22	427.50	
GNMA	1980 Single Family Surplus Rev	5.40	3/3/2003	03/20/33					(13.73)	4,760.82	4,747.09	5,190.84	443.75	
GNMA	1980 Single Family Surplus Rev	6.15	2/27/2003	02/20/33					(21.18)	7,754.15	7,732.97	8,825.86	1,092.89	
GNMA	1980 Single Family Surplus Rev	6.15	3/12/2003	02/20/33					(12.24)	3,552.04	3,539.80	4,040.03	500.23	
GNMA	1980 Single Family Surplus Rev	6.15	3/24/2003	03/20/33					(18.41)	6,364.76	6,346.35	7,243.17	896.82	
GNMA	1980 Single Family Surplus Rev	6.15	4/2/2003	04/20/33					(4.93)	1,856.74	1,851.81	2,113.55	261.74	
GNMA	1980 Single Family Surplus Rev	6.15	4/10/2003	03/20/33					(5.86)	2,050.31	2,044.45	2,333.31	288.86	
GNMA	1980 Single Family Surplus Rev	6.15	4/24/2003	04/20/33					(12.46)	4,654.60	4,642.14	5,298.17	656.03	
GNMA	1980 Single Family Surplus Rev	6.15	5/8/2003	04/20/33					(9.59)	3,449.90	3,440.31	3,926.52	486.21	
GNMA	1980 Single Family Surplus Rev	6.15	6/19/2003	05/20/33					(8.18)	1,023.06	1,014.88	1,157.62	142.74	
GNMA	1980 Single Family Surplus Rev	6.15	7/17/2003	07/20/33					(5.82)	2,133.63	2,127.81	2,428.26	300.45	
GNMA	1980 Single Family Surplus Rev	6.15	9/29/2003	09/20/33					(6.42)	2,469.33	2,462.91	2,811.04	348.13	
GNMA	1980 Single Family Surplus Rev	6.15	10/9/2003	08/20/33					(6.29)	2,408.48	2,402.19	2,741.41	339.22	
GNMA	1980 Single Family Surplus Rev	6.15	3/11/2004	03/20/34					(7.13)	2,531.34	2,524.21	2,880.57	356.36	
GNMA	1980 Single Family Surplus Rev	5.40	7/8/2004	06/20/34					(47.31)	14,642.81	14,595.50	15,960.39	1,364.89	
GNMA	1980 Single Family Surplus Rev	5.40	6/17/2004	06/20/34					(31.44)	10,653.73	10,622.29	11,615.38	993.09	
GNMA	1980 Single Family Surplus Rev	5.40	9/9/2004	09/20/34					(43.30)	16,191.06	16,147.76	17,593.65	1,445.89	
GNMA	1980 Single Family Surplus Rev	5.40	9/16/2004	09/20/34					(15.87)	6,232.92	6,217.05	6,798.43	581.38	
GNMA	1980 Single Family Surplus Rev	5.40	7/15/2004	07/20/34					(12.24)	4,505.45	4,493.21	4,913.26	420.05	
GNMA	1980 Single Family Surplus Rev	5.40	7/29/2004	07/20/34					(20.60)	7,801.59	7,780.99	8,508.45	727.46	
GNMA	1980 Single Family Surplus Rev	5.40	8/5/2004	08/20/34					(11.22)	3,938.10	3,926.88	4,293.82	366.94	
GNMA	1980 Single Family Surplus Rev	5.40	8/12/2004	08/20/34					(63.78)	24,659.70	24,595.92	26,919.51	2,323.59	
GNMA	1980 Single Family Surplus Rev	5.40	8/20/2004	08/20/34					(15.67)	4,193.12	4,177.45	4,567.84	390.39	
GNMA	1980 Single Family Surplus Rev	5.40	12/2/2004	12/20/34					(11.12)	4,267.21	4,256.09	4,654.06	397.97	
GNMA	1980 Single Family Surplus Rev	4.49	12/9/2004	12/20/34					(114.73)	34,106.38	33,991.65	35,951.66	1,960.01	
GNMA	1980 Single Family Surplus Rev	4.49	12/16/2004	12/20/34					(55.77)	20,250.31	20,194.54	21,447.81	1,253.27	
GNMA	1980 Single Family Surplus Rev	5.40	10/21/2004	10/20/34					(79.87)	23,061.01	22,981.14	25,336.71	2,355.57	

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GNMA	1980 Single Family Surplus Rev	4.49	10/21/2004	10/20/34					(23.15)	6,384.52	6,361.37	6,760.74	399.37	
GNMA	1980 Single Family Surplus Rev	5.40	10/28/2004	10/20/34					(9.75)	3,332.48	3,322.73	3,394.96	72.23	
GNMA	1980 Single Family Surplus Rev	4.49	10/29/2004	10/20/34					(20.63)	6,434.87	6,414.24	6,626.11	211.87	
GNMA	1980 Single Family Surplus Rev	4.49	11/4/2004	10/20/34					(76.90)	26,810.55	26,733.65	28,420.03	1,686.38	
GNMA	1980 Single Family Surplus Rev	5.40	11/4/2004	11/20/34					(26.43)	10,100.43	10,074.00	11,016.14	942.14	
GNMA	1980 Single Family Surplus Rev	4.49	11/10/2004	11/20/34					(35.96)	11,758.84	11,722.88	12,211.93	489.05	
GNMA	1980 Single Family Surplus Rev	4.49	11/23/2004	11/20/34					(5,224.28)	23,146.69	17,922.41	18,761.77	839.36	
GNMA	1980 Single Family Surplus Rev	4.49	12/2/2004	12/20/34					(154.07)	54,185.77	54,031.70	57,428.69	3,396.99	
GNMA	1980 Single Family Surplus Rev	4.49	12/23/2004	12/20/34					(68.19)	24,589.21	24,521.02	26,073.78	1,552.76	
GNMA	1980 Single Family Surplus Rev	4.49	12/29/2004	12/20/34					(52.09)	18,408.84	18,356.75	19,159.66	802.91	
GNMA	1980 Single Family Surplus Rev	4.49	1/6/2005	01/20/35					(207.18)	53,025.62	52,818.44	56,849.60	4,031.16	
GNMA	1980 Single Family Surplus Rev	4.49	1/13/2005	01/20/35					(110.05)	28,991.26	28,881.21	30,423.17	1,541.96	
GNMA	1980 Single Family Surplus Rev	5.40	1/13/2005	01/20/35					(10.01)	2,020.81	2,010.80	2,198.72	187.92	
GNMA	1980 Single Family Surplus Rev	4.49	1/19/2005	01/20/35					(150.42)	44,154.23	44,003.81	46,936.19	2,932.38	
GNMA	1980 Single Family Surplus Rev	4.49	1/27/2005	01/20/35					(214.85)	36,197.68	35,982.83	38,335.75	2,352.92	
GNMA	1980 Single Family Surplus Rev	4.49	2/3/2005	02/20/35					(137.54)	47,183.41	47,045.87	50,071.84	3,025.97	
GNMA	1980 Single Family Surplus Rev	4.49	2/10/2005	02/20/35					(91.83)	33,326.30	33,234.47	35,450.21	2,215.74	
GNMA	1980 Single Family Surplus Rev	4.49	2/10/2005	02/20/35					(65.24)	18,409.82	18,344.58	19,177.03	832.45	
GNMA	1980 Single Family Surplus Rev	4.49	2/17/2005	02/20/35					(40.75)	14,782.52	14,741.77	15,467.07	725.30	
GNMA	1980 Single Family Surplus Rev	4.49	2/24/2005	02/20/35					(110.50)	33,473.77	33,363.27	35,559.20	2,195.93	
GNMA	1980 Single Family Surplus Rev	4.49	3/3/2005	03/20/35					(111.01)	30,965.54	30,854.53	32,842.16	1,987.63	
GNMA	1980 Single Family Surplus Rev	5.40	3/17/2005	02/20/35					(13.42)	5,182.21	5,168.79	5,652.17	483.38	
GNMA	1980 Single Family Surplus Rev	4.49	3/17/2005	03/20/35					(6,144.48)	25,232.81	19,088.33	19,953.99	865.66	
GNMA	1980 Single Family Surplus Rev	4.49	3/24/2005	03/20/35					(77.82)	12,118.45	12,040.63	12,545.50	504.87	
GNMA	1980 Single Family Surplus Rev	4.49	4/7/2005	04/20/35					(52.05)	18,945.11	18,893.06	20,065.59	1,172.53	
GNMA	1980 Single Family Surplus Rev	4.49	4/21/2005	04/20/35					(141.97)	53,173.70	53,031.73	57,124.73	4,093.00	
GNMA	1980 Single Family Surplus Rev	4.49	4/28/2005	04/20/35					(71.93)	26,194.04	26,122.11	27,485.15	1,363.04	
GNMA	1980 Single Family Surplus Rev	5.40	4/28/2005	04/20/35					(8.45)	3,406.65	3,398.20	3,715.70	317.50	
GNMA	1980 Single Family Surplus Rev	4.49	5/5/2005	05/20/35					(155.71)	50,962.90	50,807.19	54,718.30	3,911.11	
GNMA	1980 Single Family Surplus Rev	5.40	5/5/2005	04/20/35					(11.66)	4,505.30	4,493.64	4,624.18	130.54	
GNMA	1980 Single Family Surplus Rev	5.40	7/7/2005	07/20/35					(5.42)	1,758.15	1,752.73	1,916.44	163.71	
GNMA	1980 Single Family Surplus Rev	4.49	5/26/2005	05/20/35					(16.32)	6,214.64	6,198.32	6,332.18	133.86	
GNMA	1980 Single Family Surplus Rev	5.40	6/9/2005	05/20/35					(7.78)	3,100.63	3,092.85	3,381.95	289.10	
FNMA	1980 Single Family Surplus Rev	6.15	8/14/2003	12/01/31					(27.07)	694.86	667.79	760.64	92.85	
FNMA	1980 Single Family Surplus Rev	6.15	4/15/2004	02/01/34					(10.55)	4,309.93	4,299.38	4,906.50	607.12	
FNMA	1980 Single Family Surplus Rev	5.40	10/28/2004	10/01/34					(17.45)	6,318.90	6,301.45	7,034.45	733.00	
FNMA	1980 Single Family Surplus Rev	5.40	12/23/2004	12/01/34					(15.33)	4,503.94	4,488.61	4,879.86	391.25	
FNMA	1980 Single Family Surplus Rev	4.49	1/27/2005	01/01/35					(16.09)	5,973.08	5,956.99	6,479.31	522.32	
FNMA	1980 Single Family Surplus Rev	4.49	3/14/2005	12/01/34					(20.76)	6,592.05	6,571.29	7,146.25	574.96	
FNMA	1980 Single Family Surplus Rev	5.40	3/24/2005	02/01/35					(11.37)	3,450.87	3,439.50	3,840.57	401.07	
1980 Single Family Surplus Rev Total														
					22,952,219.21	22,952,219.21	3,349,986.56	(1,356,054.83)	(14,824.79)	1,099,292.62	26,030,618.77	26,113,773.98	83,155.21	0.00
Repo Agmt	1987 B Single Family	0.22	5/31/2016	06/01/16	2.49	2.49	1.37				3.86	3.86		
Repo Agmt	1987 B Single Family	0.22	5/31/2016	06/01/16	7,203.63	7,203.63					7,203.63	7,203.63		
1987 B Single Family Total														
					7,206.12	7,206.12	1.37	0.00	0.00	0.00	7,207.49	7,207.49	0.00	0.00
GIC's	1995 A&B Single Family	6.08	11/14/1996	09/30/29	10,672.64	10,672.64	28,556.01				39,228.65	39,228.65		
Repo Agmt	1995 A&B Single Family	0.22	5/31/2016	06/01/16	12,405.52	12,405.52		(9,099.55)			3,305.97	3,305.97		
FNMA	1995 A&B Single Family	6.15	7/30/1996	06/01/26	29,190.67	29,748.55			(548.25)		28,642.42	29,104.02	(96.28)	
GNMA	1995 A&B Single Family	6.15	11/26/1996	11/20/26	138,214.30	160,545.08			(35,020.51)		103,193.79	120,386.44	(5,138.13)	
GNMA	1995 A&B Single Family	6.15	5/29/1997	05/20/27	31,530.44	35,977.48			(529.67)		31,000.77	35,368.76	(79.05)	
1995 A&B Single Family Total														
					222,013.57	249,349.27	28,556.01	(9,099.55)	(36,098.43)	0.00	205,371.60	227,393.84	(5,313.46)	0.00
Repo Agmt	1996 A-C Single Family	0.22	5/31/2016	06/01/16	14,516.80	14,516.80	8.02				14,524.82	14,524.82		
1996 A-C Single Family Total														
					14,516.80	14,516.80	8.02	0.00	0.00	0.00	14,524.82	14,524.82	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.22	5/31/2016	06/01/16	290,092.00	290,092.00					290,092.00	290,092.00		
Repo Agmt	1996 D&E Single Family	0.22	5/31/2016	06/01/16	18,420.22	18,420.22	10.23				18,430.45	18,430.45		
1996 D&E Single Family Total														
					308,512.22	308,512.22	10.23	0.00	0.00	0.00	308,522.45	308,522.45	0.00	0.00

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Repo Agmt	1997 D-F Single Family	0.22	5/31/2016	06/01/16	384,564.95	384,564.95		(204,391.34)			180,173.61	180,173.61		
FNMA	1997 D-F Single Family	6.25	6/29/1998	06/01/28	54,693.70	62,422.13			(754.63)		53,939.07	61,621.83	(45.67)	
FNMA	1997 D-F Single Family	6.25	11/30/1998	10/01/28	56,888.75	64,896.97			(1,281.46)		55,607.29	63,493.50	(122.01)	
GNMA	1997 D-F Single Family	6.25	5/19/1998	05/20/28	185,412.56	212,054.55			(5,097.99)		180,314.57	206,061.74	(894.82)	
GNMA	1997 D-F Single Family	5.45	7/24/2000	06/20/30	187,480.53	208,566.53			(11,178.54)		176,301.99	194,538.73	(2,849.26)	
GNMA	1997 D-F Single Family	6.25	8/14/1998	07/20/28	86,067.25	98,423.09			(2,444.44)		83,622.81	95,553.30	(425.35)	
GNMA	1997 D-F Single Family	5.45	8/28/2000	08/20/30	18,088.06	19,917.54			(212.94)		17,875.12	19,565.62	(138.98)	
GNMA	1997 D-F Single Family	6.25	6/30/1998	06/20/28	157,320.49	179,963.66			(2,412.28)		154,908.21	177,066.31	(485.07)	
GNMA	1997 D-F Single Family	6.25	9/18/1998	08/20/28	259,974.98	298,071.84			(7,586.80)		252,388.18	289,151.17	(1,333.87)	
FNMA	1997 D-F Single Family	6.25	3/31/1999	11/01/28	56,882.98	64,910.88			(1,129.56)		55,753.42	63,678.21	(103.11)	
GNMA	1997 D-F Single Family	6.25	11/30/1998	11/20/28	145,042.61	165,876.44			(3,292.48)		141,750.13	161,984.88	(599.08)	
GNMA	1997 D-F Single Family	6.25	11/30/1998	10/20/28	193,570.54	221,144.69			(3,112.19)		190,458.35	217,421.56	(610.94)	
FNMA	1997 D-F Single Family	6.25	5/27/1999	04/01/29	44,705.13	51,023.31			(726.92)		43,978.21	50,242.90	(53.49)	
GNMA	1997 D-F Single Family	6.25	2/16/1999	02/20/29	680,941.74	800,630.93			(10,226.16)		670,715.58	798,480.26	8,075.49	
GNMA	1997 D-F Single Family	6.25	3/31/1999	03/20/29	419,461.13	488,164.67			(38,374.06)		381,087.07	436,188.45	(13,602.16)	
GNMA	1997 D-F Single Family	6.25	5/27/1999	04/20/29	144,304.20	164,880.56			(11,672.95)		132,631.25	151,197.00	(2,010.61)	
GNMA	1997 D-F Single Family	5.45	6/22/1999	06/20/29	76,371.85	84,193.91			(21,431.69)		54,940.16	60,069.97	(2,692.25)	
GNMA	1997 D-F Single Family	5.45	7/30/1999	07/20/29	183,339.27	203,799.85			(2,961.29)		180,377.98	199,063.26	(1,775.30)	
GNMA	1997 D-F Single Family	5.45	8/26/1999	08/20/29	78,743.65	86,810.91			(1,128.32)		77,615.33	84,954.61	(727.98)	
GNMA	1997 D-F Single Family	5.45	9/30/1999	09/20/29	100,204.97	110,530.05			(1,385.41)		98,819.56	108,222.20	(922.44)	
FNMA	1997 D-F Single Family	5.45	12/21/1999	11/01/29	45,977.79	51,481.31			(1,598.83)		44,378.96	49,615.66	(266.82)	
GNMA	1997 D-F Single Family	5.45	10/29/1999	10/20/29	262,550.59	293,584.04			(8,820.26)		253,730.33	281,676.17	(3,087.61)	
GNMA	1997 D-F Single Family	5.45	11/18/1999	11/20/29	225,307.49	251,515.31			(19,599.46)		205,708.03	226,655.34	(5,260.51)	
GNMA	1997 D-F Single Family	5.45	12/30/1999	12/20/29	538,852.66	602,609.70			(7,851.91)		531,000.75	589,559.50	(5,198.29)	
GNMA	1997 D-F Single Family	5.45	1/28/2000	01/20/30	804,585.19	903,259.51			(11,703.96)		792,881.23	883,277.61	(8,277.94)	
GNMA	1997 D-F Single Family	5.45	2/22/2000	01/20/30	362,435.39	400,414.98			(53,994.23)		308,441.16	337,249.56	(9,171.19)	
GNMA	1997 D-F Single Family	5.45	3/27/2000	02/20/30	100,219.85	110,488.39			(2,339.83)		97,880.02	107,136.56	(1,012.00)	
FNMA	1997 D-F Single Family	5.45	2/23/2000	01/01/30	48,454.51	54,273.39			(577.81)		47,876.70	53,540.50	(155.08)	
GNMA	1997 D-F Single Family	5.45	4/27/2000	03/20/30	114,822.12	126,590.21			(1,628.47)		113,193.65	123,901.72	(1,060.02)	
GNMA	1997 D-F Single Family	5.45	5/30/2000	05/20/30	77,752.81	85,683.65			(1,703.43)		76,049.38	83,244.46	(735.76)	
GNMA	1997 D-F Single Family	5.45	6/21/2000	06/20/30	659,147.47	738,119.92			(64,644.25)		594,503.22	656,486.12	(16,989.55)	
FNMA	1997 D-F Single Family	5.45	5/30/2000	05/01/30	77,788.48	87,113.72			(1,211.20)		76,577.28	85,618.72	(283.80)	
GNMA	1997 D-F Single Family	5.45	10/30/2000	10/20/30	149,435.51	164,751.14			(3,132.24)		146,303.27	160,142.09	(1,476.81)	
FNMA	1997 D-F Single Family	5.45	7/24/2000	06/01/30	94,909.07	106,283.90			(1,263.92)		93,645.15	104,709.30	(310.68)	
GNMA	1997 D-F Single Family	5.45	12/21/2000	05/20/30	50,485.88	55,664.70			(617.58)		49,868.30	54,589.32	(457.80)	
FNMA	1997 D-F Single Family	5.45	10/6/2000	09/01/30	108,138.32	121,132.14			(1,668.77)		106,469.55	119,074.41	(388.96)	
FNMA	1997 D-F Single Family	5.45	10/30/2000	08/01/30	101,248.63	113,417.75			(3,519.56)		97,729.07	109,308.06	(590.13)	
GNMA	1997 D-F Single Family	4.49	5/12/2005	05/20/35	11,488.09	11,953.91			(88.40)		11,399.69	11,886.99	21.48	
GNMA	1997 D-F Single Family	4.49	7/14/2005	07/20/35	5,924.44	6,108.73			(45.81)		5,878.63	6,055.78	(7.14)	
GNMA	1997 D-F Single Family	4.49	5/26/2005	05/20/35	6,511.63	6,940.43			(51.93)		6,459.70	6,876.64	(11.86)	
GNMA	1997 D-F Single Family	4.49	6/2/2005	06/20/35	32,127.78	35,084.30			(253.80)		31,873.98	34,736.75	(93.75)	
GNMA	1997 D-F Single Family	4.49	6/9/2005	06/20/35	32,604.44	34,795.60			(261.88)		32,342.56	34,745.45	211.73	
GNMA	1997 D-F Single Family	4.49	6/15/2005	06/20/35	29,281.62	31,336.65			(491.73)		28,789.89	30,763.14	(81.78)	
GNMA	1997 D-F Single Family	4.49	6/23/2005	06/20/35	35,620.84	38,454.04			(458.76)		35,162.08	37,822.20	(173.08)	
GNMA	1997 D-F Single Family	4.49	6/29/2005	06/20/35	27,157.48	29,299.53			(208.69)		26,948.79	28,975.96	(114.88)	
GNMA	1997 D-F Single Family	4.49	9/8/2005	09/20/35	4,946.51	5,287.97			(37.07)		4,909.44	5,241.83	(9.07)	
GNMA	1997 D-F Single Family	4.49	7/21/2005	07/20/35	5,172.48	5,556.52			(39.00)		5,133.48	5,507.27	(10.25)	
GNMA	1997 D-F Single Family	4.49	8/4/2005	08/20/35	4,227.51	4,572.22			(40.04)		4,187.47	4,522.59	(9.59)	
FNMA	1997 D-F Single Family	4.49	7/28/2005	07/01/35	12,120.12	13,205.83			(115.28)		12,004.84	13,107.00	16.45	
FNMA	1997 D-F Single Family				5,254.47	5,719.26			(5,254.47)				(464.79)	
	1997 D-F Single Family Total				7,548,608.51	8,465,546.21	0.00	(204,391.34)	(319,632.68)	0.00	7,024,584.49	7,864,755.81	(76,766.38)	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.22	5/31/2016	06/01/16	150,693.18	150,693.18		(56,630.52)			94,062.66	94,062.66		
Repo Agmt	2002A Single Family (JR Lien)	0.22	5/31/2016	06/01/16	67,507.55	67,507.55		(46,621.68)			20,885.87	20,885.87		
	2002A Single Family (JR Lien) Total				218,200.73	218,200.73	0.00	(103,252.20)	0.00	0.00	114,948.53	114,948.53	0.00	0.00
GIC's	2004 A/B Single Family	3.96	4/25/2005	03/01/36	7,061,996.06	7,061,996.06	1,316,800.21				8,378,796.27	8,378,796.27		
Repo Agmt	2004 A/B Single Family	0.22	5/31/2016	06/01/16	1,525,323.78	1,525,323.78		(373,252.66)			1,152,071.12	1,152,071.12		

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	4.49	7/8/2004	07/20/34	339,519.70	363,616.69			(110,968.38)		228,551.32	237,273.48	(15,374.83)	
GNMA	2004 A/B Single Family	4.49	9/16/2004	08/20/34	929,693.21	1,008,455.79			(73,882.27)		855,810.94	918,629.83	(15,943.69)	
GNMA	2004 A/B Single Family	4.49	9/29/2004	09/20/34	249,240.97	267,123.70			(2,085.13)		247,155.84	264,031.70	(1,006.87)	
GNMA	2004 A/B Single Family	4.49	10/7/2004	10/20/34	528,378.14	568,269.56			(5,743.01)		522,635.13	560,143.30	(2,383.25)	
GNMA	2004 A/B Single Family	4.49	7/15/2004	07/20/34	1,008,650.33	1,103,772.44			(10,636.18)		998,014.15	1,086,633.04	(6,503.22)	
GNMA	2004 A/B Single Family	4.49	7/22/2004	07/20/34	484,968.92	520,880.68			(78,982.66)		405,986.26	431,521.10	(10,376.92)	
GNMA	2004 A/B Single Family	4.49	7/29/2004	07/20/34	450,280.24	479,602.67			(94,043.28)		356,236.96	376,099.95	(9,459.44)	
GNMA	2004 A/B Single Family	4.49	8/19/2004	08/20/34	1,571,653.84	1,721,029.42			(220,704.62)		1,350,949.22	1,461,110.80	(39,214.00)	
GNMA	2004 A/B Single Family	5.00	8/19/2004	08/20/34	219,659.88	240,384.66			(1,746.83)		217,913.05	237,320.02	(1,317.81)	
GNMA	2004 A/B Single Family	4.49	8/26/2004	08/20/34	593,274.94	635,859.13			(89,623.11)		503,651.83	536,956.73	(9,279.29)	
GNMA	2004 A/B Single Family	5.00	12/9/2004	11/20/34	121,926.05	133,436.05			(965.85)		120,960.20	131,738.96	(731.24)	
GNMA	2004 A/B Single Family	4.49	10/14/2004	10/20/34	530,035.03	565,857.01			(118,862.57)		411,172.46	429,965.49	(17,028.95)	
GNMA	2004 A/B Single Family	5.00	10/21/2004	10/20/34	188,215.82	204,578.49			(1,616.90)		186,598.92	202,152.90	(808.69)	
GNMA	2004 A/B Single Family	4.49	10/21/2004	10/20/34	583,809.61	628,425.55			(105,275.31)		478,534.30	507,663.10	(15,487.14)	
GNMA	2004 A/B Single Family	5.00	10/28/2004	10/20/34	83,215.53	85,968.51			(641.83)		82,573.70	85,226.23	(100.45)	
GNMA	2004 A/B Single Family	4.49	10/28/2004	10/20/34	180,541.90	187,853.42			(1,642.86)		178,899.04	185,878.71	(331.85)	
GNMA	2004 A/B Single Family	4.49	11/4/2004	11/20/34	841,722.18	901,093.64			(9,727.56)		831,994.62	897,846.62	(6,480.54)	
GNMA	2004 A/B Single Family	5.00	11/23/2004	11/20/34	104,190.25	114,018.65			(823.16)		103,367.09	112,572.94	(622.55)	
GNMA	2004 A/B Single Family	4.49	11/23/2004	11/20/34	545,406.04	587,065.23			(5,145.24)		540,260.80	579,457.09	(2,462.90)	
GNMA	2004 A/B Single Family	4.49	12/23/2004	12/20/34	312,525.50	335,163.86			(2,886.36)		309,639.14	330,984.98	(1,292.52)	
GNMA	2004 A/B Single Family	5.00	12/29/2004	12/20/34	206,356.60	224,442.33			(1,585.96)		204,770.64	221,977.95	(878.42)	
GNMA	2004 A/B Single Family	4.49	12/29/2004	12/20/34	88,299.74	94,377.24			(704.40)		87,595.34	93,510.88	(161.96)	
GNMA	2004 A/B Single Family	4.49	1/13/2005	01/20/35	42,537.71	43,623.38			(764.44)		41,773.27	42,809.83	(49.11)	
GNMA	2004 A/B Single Family	4.49	1/19/2005	01/20/35	272,565.79	292,067.36			(2,372.16)		270,193.63	288,593.65	(1,101.55)	
GNMA	2004 A/B Single Family	4.49	2/3/2005	02/20/35	448,353.23	481,745.13			(3,857.06)		444,496.17	475,991.68	(1,896.39)	
GNMA	2004 A/B Single Family	4.49	2/10/2005	02/20/35	629,552.68	670,728.60			(6,079.61)		623,473.07	663,493.99	(1,155.00)	
GNMA	2004 A/B Single Family	4.49	2/17/2005	02/20/35	172,280.18	180,877.59			(1,906.13)		170,374.05	178,558.17	(413.29)	
GNMA	2004 A/B Single Family	4.49	3/3/2005	03/20/35	94,035.41	100,505.84			(745.99)		93,289.42	99,582.04	(177.81)	
GNMA	2004 A/B Single Family	5.00	3/10/2005	03/20/35	154,376.45	168,965.29			(1,248.10)		153,128.35	166,790.42	(926.77)	
GNMA	2004 A/B Single Family	4.49	3/24/2005	03/20/35	64,466.98	69,794.34			(1,017.82)		63,449.16	68,609.50	(167.02)	
GNMA	2004 A/B Single Family	5.00	4/7/2005	04/20/35	108,517.30	118,774.39			(802.37)		107,714.93	117,327.21	(644.81)	
GNMA	2004 A/B Single Family	5.00	4/28/2005	04/20/35	173,472.33	189,874.76			(1,346.97)		172,125.36	187,489.51	(1,038.28)	
GNMA	2004 A/B Single Family	4.49	5/5/2005	04/20/35	137,060.58	143,254.37			(86,042.71)		51,017.87	52,163.95	(5,047.71)	
GNMA	2004 A/B Single Family	5.00	5/12/2005	04/20/35	86,321.03	94,487.24			(665.75)		85,655.28	93,301.64	(519.85)	
GNMA	2004 A/B Single Family	4.49	5/12/2005	04/20/35	237,400.06	254,151.69			(1,955.66)		235,444.40	251,740.86	(455.17)	
GNMA	2004 A/B Single Family	5.00	6/3/2005	05/20/35	105,415.30	115,383.00			(802.99)		104,612.31	113,951.49	(628.52)	
GNMA	2004 A/B Single Family	4.49	7/7/2005	06/20/35	176,451.54	187,892.92			(1,384.18)		175,067.36	186,185.17	(323.57)	
GNMA	2004 A/B Single Family	5.00	5/26/2005	05/20/35	100,554.01	110,058.46			(1,204.99)		99,349.02	108,214.77	(638.70)	
GNMA	2004 A/B Single Family	4.49	5/26/2005	05/20/35	227,612.84	243,313.83			(1,819.78)		225,793.06	241,069.16	(424.89)	
GNMA	2004 A/B Single Family	5.00	6/2/2005	05/20/35	124,881.84	136,687.58			(47,290.57)		77,591.27	84,429.08	(4,967.93)	
GNMA	2004 A/B Single Family	5.00	6/15/2005	06/20/35	134,477.76	147,205.35			(1,008.88)		133,468.88	145,390.71	(805.76)	
GNMA	2004 A/B Single Family	4.49	9/8/2005	09/20/35	127,894.81	136,595.62			(977.40)		126,917.41	135,383.44	(234.78)	
GNMA	2004 A/B Single Family	5.00	9/22/2005	09/20/35	163,565.04	179,052.84			(1,157.90)		162,407.14	176,927.33	(967.61)	
GNMA	2004 A/B Single Family	4.49	7/21/2005	07/20/35	215,309.66	230,165.34			(1,725.28)		213,584.38	228,044.28	(395.78)	
GNMA	2004 A/B Single Family	5.00	7/21/2005	07/20/35	18,591.15	20,351.15			(142.05)		18,449.10	20,097.46	(111.64)	
GNMA	2004 A/B Single Family	4.49	7/28/2005	07/20/35	808,325.75	857,853.80			(7,376.71)		800,949.04	866,251.58	(15,774.49)	
GNMA	2004 A/B Single Family	5.00	8/30/2005	08/20/35	48,006.01	52,552.37			(370.35)		47,635.66	51,893.38	(288.64)	
GNMA	2004 A/B Single Family	5.00	8/30/2005	08/20/35	88,971.60	97,267.72			(2,453.68)		86,517.92	94,232.69	(581.35)	
GNMA	2004 A/B Single Family	5.00	10/27/2005	10/20/35	51,429.97	56,309.27			(368.43)		51,061.54	55,629.43	(311.41)	
GNMA	2004 A/B Single Family	4.49	10/27/2005	09/20/35	91,552.74	97,796.00			(721.41)		90,831.33	96,905.86	(168.73)	
GNMA	2004 A/B Single Family	5.00	9/29/2005	09/20/35	58,998.73	64,589.09			(440.04)		58,558.69	63,795.63	(353.42)	
GNMA	2004 A/B Single Family	5.00	9/29/2005	09/20/35	47,463.89	51,960.80			(347.98)		47,115.91	51,329.05	(283.77)	
GNMA	2004 A/B Single Family	4.49	9/29/2005	09/20/35	96,431.58	103,097.00			(821.83)		95,609.75	102,091.58	(183.59)	
GNMA	2004 A/B Single Family	4.49	11/17/2005	10/20/35	101,414.14	108,332.16			(772.88)		100,641.26	107,374.13	(185.15)	
GNMA	2004 A/B Single Family	5.00	11/17/2005	11/20/35	388,756.05	426,442.16			(127,809.52)		260,946.53	283,992.22	(14,640.42)	
GNMA	2004 A/B Single Family	5.00	11/22/2005	11/20/35	91,656.51	100,347.39			(640.18)		91,016.33	99,161.07	(546.14)	
GNMA	2004 A/B Single Family	5.00	11/29/2005	11/20/35	835,970.25	928,365.97			(74,290.18)		761,680.07	839,670.44	(14,405.35)	
GNMA	2004 A/B Single Family	5.00	12/22/2005	12/20/35	488,534.24	526,925.26			(3,472.90)		485,061.34	528,061.84	(4,609.48)	
GNMA	2004 A/B Single Family	5.00	1/5/2006	01/20/36	426,490.38	466,392.80			(3,012.08)		423,478.30	464,411.74	(1,031.02)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	1/12/2006	01/20/36	91,819.39	99,203.78			(1,037.95)		90,781.44	97,623.61	(542.22)	
GNMA	2004 A/B Single Family	5.00	1/12/2006	01/20/36	324,418.49	356,215.77			(2,242.70)		322,175.79	352,037.99	(1,935.08)	
GNMA	2004 A/B Single Family	4.49	1/12/2006	12/20/35	66,056.45	71,044.25			(766.53)		65,289.92	70,133.23	(144.49)	
GNMA	2004 A/B Single Family	5.00	3/9/2006	03/20/36	890,564.82	976,700.96			(7,116.48)		883,448.34	977,085.44	7,500.96	
GNMA	2004 A/B Single Family				101,900.50	106,673.77			(101,900.50)				(4,773.27)	
GNMA	2004 A/B Single Family	5.00	3/2/2006	01/20/36	85,122.94	91,944.81			(1,087.72)		84,035.22	90,361.22	(495.87)	
GNMA	2004 A/B Single Family	5.00	1/19/2006	01/20/36	308,474.29	337,337.87			(2,190.24)		306,284.05	334,822.57	(325.06)	
GNMA	2004 A/B Single Family	5.00	1/26/2006	01/20/36	593,562.97	650,185.93			(4,431.47)		589,131.50	642,977.95	(2,776.51)	
GNMA	2004 A/B Single Family	5.00	1/26/2006	01/20/36	104,139.21	112,512.35			(909.24)		103,229.97	111,006.31	(596.80)	
GNMA	2004 A/B Single Family	4.49	2/9/2006	01/20/36	55,426.90	59,233.73			(407.12)		55,019.78	58,726.24	(100.37)	
GNMA	2004 A/B Single Family	5.00	2/9/2006	02/20/36	436,017.16	480,529.31			(3,164.56)		432,852.60	474,706.49	(2,658.26)	
GNMA	2004 A/B Single Family	5.00	2/9/2006	01/20/36	97,631.22	105,483.06			(721.68)		96,909.54	104,211.82	(549.56)	
GNMA	2004 A/B Single Family	5.00	2/23/2006	02/20/36	686,991.82	761,704.93			(5,219.86)		681,711.96	752,115.19	(4,369.88)	
GNMA	2004 A/B Single Family	5.00	2/23/2006	02/20/36	488,635.40	538,700.67			(13,453.87)		475,181.53	521,582.11	(3,664.69)	
GNMA	2004 A/B Single Family	5.00	5/11/2006	05/20/36	35,277.85	35,726.22			(350.11)		34,927.74	35,363.50	(12.61)	
GNMA	2004 A/B Single Family	5.00	5/11/2006	05/20/36	125,897.70	137,876.97			(869.73)		125,027.97	136,237.53	(769.71)	
GNMA	2004 A/B Single Family	4.49	3/23/2006	02/20/36	102,124.03	109,140.81			(759.42)		101,364.61	108,195.80	(185.59)	
GNMA	2004 A/B Single Family	5.00	3/23/2006	03/20/36	434,536.56	478,926.60			(3,099.72)		431,436.84	473,199.95	(2,626.93)	
GNMA	2004 A/B Single Family	5.00	3/30/2006	03/20/36	362,534.96	397,684.68			(3,166.25)		359,368.71	392,273.15	(2,245.28)	
GNMA	2004 A/B Single Family	5.00	4/13/2006	04/20/36	84,473.12	92,468.50			(1,042.08)		83,431.04	90,890.31	(536.11)	
GNMA	2004 A/B Single Family	5.00	4/20/2006	04/20/36	144,132.76	155,707.55			(1,007.95)		143,124.81	153,898.33	(801.27)	
GNMA	2004 A/B Single Family	5.00	4/20/2006	04/20/36	220,525.15	241,547.54			(1,629.74)		218,895.41	238,601.40	(1,316.40)	
GNMA	2004 A/B Single Family	5.00	4/27/2006	04/20/36	347,982.51	379,591.09			(2,405.41)		345,577.10	375,680.42	(1,505.26)	
GNMA	2004 A/B Single Family	5.00	5/5/2006	05/20/36	382,242.46	418,053.92			(115,350.08)		266,892.38	290,510.87	(12,192.97)	
GNMA	2004 A/B Single Family	5.00	5/5/2006	05/20/36	67,644.62	73,086.36			(667.62)		66,977.00	72,013.32	(405.42)	
GNMA	2004 A/B Single Family	4.49	5/25/2006	04/20/36	51,783.56	55,343.55			(370.81)		51,412.75	54,879.58	(93.16)	
GNMA	2004 A/B Single Family	5.00	5/25/2006	05/20/36	96,798.86	104,492.30			(3,816.85)		92,982.01	99,929.07	(746.38)	
GNMA	2004 A/B Single Family	5.00	6/1/2006	05/20/36	494,090.08	541,423.57			(4,314.03)		489,776.05	535,917.43	(1,192.11)	
GNMA	2004 A/B Single Family	5.00	6/8/2006	06/20/36	107,121.60	117,302.25			(2,402.99)		104,718.61	114,098.56	(802.70)	
GNMA	2004 A/B Single Family	5.00	6/15/2006	05/20/36	190,556.73	205,581.96			(1,360.55)		189,196.18	203,129.69	(1,091.72)	
GNMA	2004 A/B Single Family	5.00	6/27/2006	06/20/36	517,711.92	572,690.48			(3,764.93)		513,946.99	565,633.55	(3,292.00)	
GNMA	2004 A/B Single Family	5.00	6/27/2006	06/20/36	124,838.93	134,882.17			(1,345.08)		123,493.85	132,785.31	(751.78)	
GNMA	2004 A/B Single Family	5.00	7/6/2006	07/20/36	456,280.87	503,883.99			(3,961.41)		452,319.46	497,009.47	(2,913.11)	
GNMA	2004 A/B Single Family	4.49	7/6/2006	06/20/36	154,420.18	165,038.65			(1,185.22)		153,234.96	163,560.98	(292.45)	
GNMA	2004 A/B Single Family	5.00	7/13/2006	06/20/36	70,789.55	77,526.05			(613.79)		70,175.76	76,471.01	(441.25)	
GNMA	2004 A/B Single Family	5.00	7/19/2006	07/20/36	213,603.56	233,957.11			(1,429.90)		212,173.66	231,222.99	(1,304.22)	
GNMA	2004 A/B Single Family	5.00	7/19/2006	06/20/36	57,231.89	61,837.59			(401.07)		56,830.82	61,105.26	(331.26)	
GNMA	2004 A/B Single Family	5.00	8/9/2006	08/20/36	269,735.70	295,457.97			(1,813.22)		267,922.48	291,999.37	(1,645.38)	
GNMA	2004 A/B Single Family	5.00	8/23/2006	08/20/36	430,060.50	474,201.08			(2,938.23)		427,122.27	468,536.67	(2,726.18)	
GNMA	2004 A/B Single Family	5.00	9/12/2006	08/20/36	374,324.43	411,189.63			(2,800.51)		371,523.92	406,063.82	(2,325.30)	
GNMA	2004 A/B Single Family	4.49	9/20/2006	08/20/36	104,120.04	111,286.87			(740.49)		103,379.55	110,352.98	(193.40)	
GNMA	2004 A/B Single Family	5.00	9/20/2006	08/20/36	52,344.95	55,991.26			(416.06)		51,928.89	55,282.44	(292.76)	
GNMA	2004 A/B Single Family	5.00	10/17/2006	10/20/36	184,065.09	201,609.30			(1,227.94)		182,837.15	199,259.39	(1,121.97)	
GNMA	2004 A/B Single Family	5.00	11/14/2006	10/20/36	506,742.76	558,572.74			(3,408.57)		503,334.19	552,033.54	(3,130.63)	
GNMA	2004 A/B Single Family	4.49	11/14/2006	10/20/36	102,601.89	109,667.68			(895.13)		101,706.76	108,571.90	(200.65)	
GNMA	2004 A/B Single Family	5.00	11/14/2006	10/20/36	56,163.40	60,675.81			(380.72)		55,782.68	59,971.61	(323.48)	
GNMA	2004 A/B Single Family	5.00	11/28/2006	11/20/36	207,244.71	227,024.82			(1,399.55)		205,845.16	224,352.00	(1,273.27)	
GNMA	2004 A/B Single Family	5.00	12/12/2006	11/20/36	87,154.78	95,465.21			(561.09)		86,593.69	94,376.41	(527.71)	
GNMA	2004 A/B Single Family	5.00	1/9/2007	08/20/36	62,426.04	67,438.47			(420.03)		62,006.01	66,661.15	(357.29)	
GNMA	2004 A/B Single Family	5.00	4/10/2007	02/20/37	168,116.09	184,166.44			(1,485.81)		166,630.28	181,622.81	(1,057.82)	
GNMA	2004 A/B Single Family	4.49	7/3/2007	05/20/37	48,539.76	51,831.91			(497.38)		48,042.38	51,282.53	(52.00)	
FNMA	2004 A/B Single Family	4.49	8/12/2004	08/01/34	67,241.49	73,197.66			(662.50)		66,578.99	72,625.81	90.65	
FNMA	2004 A/B Single Family	4.49	8/26/2004	08/01/34	194,912.42	212,205.51			(1,733.37)		193,179.05	210,759.38	287.24	
FNMA	2004 A/B Single Family	4.49	10/28/2004	10/01/34	99,158.68	107,946.27			(811.79)		98,346.89	107,283.13	148.65	
FNMA	2004 A/B Single Family	5.00	10/28/2004	10/01/34	68,970.32	76,553.22			(561.43)		68,408.89	76,047.77	55.98	
FNMA	2004 A/B Single Family	4.49	11/10/2004	10/01/34	177,171.29	192,876.80			(1,812.15)		175,359.14	191,297.33	232.68	
FNMA	2004 A/B Single Family	5.00	11/23/2004	11/01/34	115,373.04	128,059.33			(1,087.78)		114,285.26	127,048.58	77.03	
FNMA	2004 A/B Single Family	4.49	2/10/2005	01/01/35	62,820.12	68,380.90			(552.97)		62,267.15	67,914.91	86.98	
FNMA	2004 A/B Single Family				41,915.15	46,525.78			(41,915.15)				(4,610.63)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
FNMA	2004 A/B Single Family	5.00	3/29/2005	04/01/35	42,997.14	47,727.83			(1,075.45)		41,921.69	46,606.20	(46.18)	
FNMA	2004 A/B Single Family	4.49	4/21/2005	04/01/35	68,229.78	74,265.79			(538.85)		67,690.93	73,828.40	101.46	
FNMA	2004 A/B Single Family	5.00	6/29/2005	06/01/35	97,952.94	108,733.88			(1,224.51)		96,728.43	107,541.04	31.67	
FNMA	2004 A/B Single Family	4.49	7/14/2005	04/01/35	119,577.72	130,194.06			(1,178.65)		118,399.07	129,177.54	162.13	
FNMA	2004 A/B Single Family	5.00	7/14/2005	07/01/35	61,885.07	68,696.92			(446.88)		61,438.19	68,306.57	56.53	
FNMA	2004 A/B Single Family	4.49	10/6/2005	09/01/35	109,443.20	119,092.93			(1,002.76)		108,440.44	118,225.45	135.28	
FNMA	2004 A/B Single Family	5.00	10/20/2005	09/01/35	102,626.57	113,933.33			(800.20)		101,826.37	113,214.07	80.94	
FNMA	2004 A/B Single Family	5.00	11/17/2005	10/01/35	92,180.22	102,331.85			(921.30)		91,258.92	101,466.14	55.59	
FNMA	2004 A/B Single Family	5.00	12/15/2005	12/01/35	146,661.29	162,815.59			(1,080.53)		145,580.76	161,866.58	131.52	
FNMA	2004 A/B Single Family	4.49	12/29/2005	12/01/35	218,848.41	238,313.87			(2,257.91)		216,590.50	236,325.82	269.86	
FNMA	2004 A/B Single Family	5.00	12/29/2005	12/01/35	182,817.54	202,955.15			(69,981.35)		112,836.19	125,459.44	(7,514.36)	
FNMA	2004 A/B Single Family	5.00	1/12/2006	12/01/35	103,937.77	113,876.83			(764.81)		103,172.96	113,233.12	121.10	
FNMA	2004 A/B Single Family	5.00	1/26/2006	01/01/36	217,464.18	241,421.08			(1,629.44)		215,834.74	239,983.57	191.93	
FNMA	2004 A/B Single Family	5.00	2/9/2006	01/01/36	118,577.62	131,641.23			(838.75)		117,738.87	130,912.70	110.22	
FNMA	2004 A/B Single Family	5.00	2/16/2006	02/01/36	186,078.76	206,589.69			(1,294.05)		184,784.71	205,461.75	166.11	
FNMA	2004 A/B Single Family	5.00	2/23/2006	02/01/36	470,193.73	524,810.57			(3,376.01)		466,817.72	521,213.49	(221.07)	
FNMA	2004 A/B Single Family	5.00	3/9/2006	02/01/36	132,095.94	146,650.79			(924.90)		131,171.04	145,849.71	123.82	
FNMA	2004 A/B Single Family	5.00	3/16/2006	03/01/36	220,975.41	245,324.74			(1,915.59)		219,059.82	243,575.05	165.90	
FNMA	2004 A/B Single Family	5.00	3/23/2006	03/01/36	73,752.91	81,879.95			(511.80)		73,241.11	81,437.79	69.64	
FNMA	2004 A/B Single Family	5.00	4/13/2006	03/01/36	78,987.06	87,691.39			(543.32)		78,443.74	87,223.20	75.13	
FNMA	2004 A/B Single Family	5.00	4/20/2006	04/01/36	90,408.43	100,372.09			(1,122.69)		89,285.74	99,279.32	29.92	
FNMA	2004 A/B Single Family	5.00	4/27/2006	03/01/36	222,029.08	243,301.63			(8,373.37)		213,655.71	234,456.27	(471.99)	
FNMA	2004 A/B Single Family	5.00	5/5/2006	04/01/36	54,343.36	60,332.64			(701.72)		53,641.64	59,645.89	14.97	
FNMA	2004 A/B Single Family	5.00	5/11/2006	05/01/36	144,805.42	160,765.63			(995.48)		143,809.94	159,907.93	137.78	
FNMA	2004 A/B Single Family	5.00	6/27/2006	06/01/36	213,181.15	236,681.89			(1,666.95)		211,514.20	235,195.20	180.26	
FNMA	2004 A/B Single Family	5.00	9/20/2006	07/01/36	160,554.52	178,259.15			(114,960.30)		45,594.22	50,700.45	(12,598.40)	
FNMA	2004 A/B Single Family	5.00	10/17/2006	09/01/36	72,785.97	80,813.51			(492.65)		72,293.32	80,390.95	70.09	
FNMA	2004 A/B Single Family	5.00	12/27/2006	11/01/36	102,128.35	113,395.46			(1,652.58)		100,475.77	111,733.50	(9.38)	
FNMA	2004 A/B Single Family	5.00	3/20/2007	01/01/37	119,756.27	131,131.63			(993.18)		118,763.09	130,267.56	129.11	
FNMA	2004 A/B Single Family	5.00	5/8/2007	02/01/37	59,722.51	66,312.41			(429.63)		59,292.88	65,937.43	54.65	
FNMA	2004 A/B Single Family	5.00	8/23/2007	08/01/37	87,197.02	96,823.95			(548.65)		86,648.37	96,363.88	88.58	
FNMA	2004 A/B Single Family	4.49	8/23/2007	08/01/37	223,632.68	243,579.19			(1,599.19)		222,033.49	242,351.18	371.18	
2004 A/B Single Family Total					43,438,911.46	46,524,664.83	1,316,800.21	(373,252.66)	(1,921,440.41)	0.00	42,461,018.60	45,280,987.54	(265,784.43)	0.00
GIC's	2004 CDEF Single Family	3.80	12/16/2004	03/01/36	3,091,680.14	3,091,680.14			(1,811,964.39)		1,279,715.75	1,279,715.75		
Repo Agmt	2004 CDEF Single Family	0.22	5/31/2016	06/01/16	1,414,660.97	1,414,660.97	1,959,023.00				3,373,683.97	3,373,683.97		
Repo Agmt	2004 CDEF Single Family	0.22	5/31/2016	06/01/16	6,631.24	6,631.24	3.66				6,634.90	6,634.90		
GNMA	2004 CDEF Single Family	4.49	8/11/2005	07/20/35	12,439.14	13,410.76			(108.07)		12,331.07	13,246.49	(56.20)	
GNMA	2004 CDEF Single Family	4.49	8/30/2005	08/20/35	8,140.77	8,752.49			(63.35)		8,077.42	8,655.38	(33.76)	
GNMA	2004 CDEF Single Family	4.49	10/27/2005	10/20/35	8,676.73	9,107.21			(2,426.64)		6,250.09	6,577.08	(103.49)	
GNMA	2004 CDEF Single Family	4.49	10/27/2005	10/20/35	6,744.65	7,106.43			(913.07)		5,831.58	6,215.46	22.10	
GNMA	2004 CDEF Single Family	4.49	9/29/2005	09/20/35	34,219.17	37,525.03			(2,464.03)		31,755.14	34,631.15	(429.85)	
GNMA	2004 CDEF Single Family	4.49	10/6/2005	09/20/35	10,390.97	11,076.87			(1,944.42)		8,446.55	8,960.93	(171.52)	
GNMA	2004 CDEF Single Family	4.49	10/20/2005	10/20/35	9,659.37	10,399.79			(75.16)		9,584.21	10,283.60	(41.03)	
GNMA	2004 CDEF Single Family	4.49	12/8/2005	12/20/35	6,551.15	6,911.07			(50.07)		6,501.08	6,845.20	(15.80)	
GNMA	2004 CDEF Single Family	4.49	12/15/2005	12/20/35	12,710.00	13,721.82			(107.11)		12,602.89	13,585.57	(29.14)	
GNMA	2004 CDEF Single Family	4.49	11/10/2005	11/20/35	13,728.14	14,726.53			(2,772.16)		10,955.98	11,659.57	(294.80)	
GNMA	2004 CDEF Single Family	4.49	11/17/2005	11/20/35	15,977.22	17,234.69			(2,418.77)		13,558.45	14,479.19	(336.73)	
GNMA	2004 CDEF Single Family	4.49	11/22/2005	11/20/35	3,227.81	3,394.48			(32.90)		3,194.91	3,353.85	(7.73)	
GNMA	2004 CDEF Single Family	4.49	11/29/2005	11/20/35	7,938.16	8,575.91			(66.43)		7,871.73	8,492.37	(17.11)	
GNMA	2004 CDEF Single Family	4.49	12/22/2005	12/20/35	9,084.22	9,679.28			(75.78)		9,008.44	9,637.36	33.86	
GNMA	2004 CDEF Single Family	4.49	12/29/2005	12/20/35	13,921.71	15,018.71			(117.80)		13,803.91	14,838.71	(62.20)	
GNMA	2004 CDEF Single Family	4.49	1/5/2006	01/20/36	7,413.08	7,934.85			(62.77)		7,350.31	7,844.23	(27.85)	
GNMA	2004 CDEF Single Family	4.49	1/12/2006	01/20/36	9,898.14	10,588.41			(77.39)		9,820.75	10,491.05	(19.97)	
GNMA	2004 CDEF Single Family	4.49	3/9/2006	02/20/36	13,060.91	14,096.34			(97.58)		12,963.33	13,940.95	(57.81)	
GNMA	2004 CDEF Single Family	4.49	3/2/2006	02/20/36	15,618.71	16,857.33			(129.40)		15,489.31	16,657.97	(69.96)	
GNMA	2004 CDEF Single Family	4.49	1/19/2006	01/20/36	8,843.04	9,506.37			(73.89)		8,769.15	9,395.55	(36.93)	
GNMA	2004 CDEF Single Family	4.49	1/26/2006	01/20/36	4,175.81	4,391.54			(36.09)		4,139.72	4,345.87	(9.58)	
GNMA	2004 CDEF Single Family	4.49	2/2/2006	02/20/36	26,177.32	28,745.97			(4,524.36)		21,652.96	23,406.43	(815.18)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	2/9/2006	02/20/36	12,381.43	13,358.54			(99.32)		12,282.11	13,204.31	(54.91)	
GNMA	2004 CDEF Single Family	4.49	2/16/2006	02/20/36	11,352.78	12,244.55			(91.14)		11,261.64	12,103.19	(50.22)	
GNMA	2004 CDEF Single Family	4.49	2/23/2006	02/20/36	20,538.37	22,412.09			(151.68)		20,386.69	22,146.00	(114.41)	
GNMA	2004 CDEF Single Family	4.49	5/11/2006	04/20/36	12,822.69	13,835.54			(168.21)		12,654.48	13,604.76	(62.57)	
GNMA	2004 CDEF Single Family	4.49	5/11/2006	05/20/36	2,840.48	3,047.38			(20.21)		2,820.27	3,021.73	(5.44)	
GNMA	2004 CDEF Single Family	4.49	5/18/2006	05/20/36	6,307.23	6,783.66			(50.63)		6,256.60	6,706.73	(26.30)	
GNMA	2004 CDEF Single Family	4.49	5/18/2006	05/20/36	2,520.11	2,687.70			(43.07)		2,477.04	2,638.48	(6.15)	
GNMA	2004 CDEF Single Family	4.49	3/16/2006	03/20/36	9,667.66	10,340.92			(72.76)		9,594.90	10,250.39	(17.77)	
GNMA	2004 CDEF Single Family	4.49	3/23/2006	03/20/36	18,046.60	19,686.74			(149.52)		17,897.08	19,435.73	(101.49)	
GNMA	2004 CDEF Single Family	4.49	3/30/2006	03/20/36	11,718.70	12,649.27			(88.47)		11,630.23	12,508.86	(51.94)	
GNMA	2004 CDEF Single Family	4.49	4/6/2006	03/20/36	9,601.87	10,334.06			(2051.79)		7,550.08	7,987.18	(295.09)	
GNMA	2004 CDEF Single Family	4.49	4/13/2006	03/20/36	2,748.27	2,866.16			(20.62)		2,727.65	2,840.51	(5.03)	
GNMA	2004 CDEF Single Family	4.49	4/20/2006	04/20/36	13,117.46	14,155.21			(153.71)		12,963.75	13,939.64	(61.86)	
GNMA	2004 CDEF Single Family	4.49	4/27/2006	04/20/36	5,696.65	6,113.07			(71.20)		5,625.45	6,017.14	(24.73)	
GNMA	2004 CDEF Single Family	4.49	5/5/2006	04/20/36	12,086.01	12,879.58			(93.20)		11,992.81	12,860.71	(74.33)	
GNMA	2004 CDEF Single Family	4.49	5/25/2006	05/20/36	2,194.45	2,280.41			(16.08)		2,178.37	2,260.72	(3.61)	
GNMA	2004 CDEF Single Family	4.49	6/1/2006	06/20/36	10,895.86	11,675.60			(78.33)		10,817.53	11,577.35	(19.92)	
GNMA	2004 CDEF Single Family	4.49	6/8/2006	06/20/36	13,856.39	14,948.24			(125.36)		13,731.03	14,765.21	(57.67)	
GNMA	2004 CDEF Single Family	4.49	6/15/2006	06/20/36	8,927.78	9,552.93			(63.91)		8,863.87	9,470.41	(18.61)	
GNMA	2004 CDEF Single Family	4.49	6/27/2006	06/20/36	15,685.17	16,768.16			(133.03)		15,552.14	16,620.70	(14.43)	
GNMA	2004 CDEF Single Family	4.49	7/6/2006	07/20/36	11,235.05	12,074.94			(158.39)		11,076.66	11,881.24	(35.31)	
GNMA	2004 CDEF Single Family	4.49	7/13/2006	06/20/36	10,718.07	11,457.37			(1,956.58)		8,761.49	9,299.84	(200.95)	
GNMA	2004 CDEF Single Family	4.49	7/19/2006	06/20/36	12,557.93	13,420.17			(98.12)		12,459.81	13,399.90	(77.85)	
GNMA	2004 CDEF Single Family	4.49	7/27/2006	07/20/36	11,520.31	12,390.78			(84.03)		11,436.28	12,279.29	(27.46)	
GNMA	2004 CDEF Single Family	4.49	8/2/2006	08/20/36	7,864.43	8,409.21			(56.41)		7,808.02	8,337.45	(15.35)	
GNMA	2004 CDEF Single Family	4.49	8/9/2006	08/20/36	20,044.87	21,876.49			(148.50)		19,896.37	21,678.04	(49.95)	
GNMA	2004 CDEF Single Family	4.49	8/16/2006	07/20/36	2,235.42	2,352.25			(16.55)		2,218.87	2,330.69	(5.01)	
GNMA	2004 CDEF Single Family				2,120.28	2,270.05			(2,120.28)				(149.77)	
GNMA	2004 CDEF Single Family	4.49	9/12/2006	08/20/36	3,463.75	3,703.16			(27.42)		3,436.33	3,672.46	(3.28)	
GNMA	2004 CDEF Single Family	4.49	9/26/2006	09/20/36	2,764.74	2,949.33			(1,198.92)		1,565.82	1,666.90	(83.51)	
GNMA	2004 CDEF Single Family	4.49	10/17/2006	10/20/36	8,307.88	8,882.56			(90.59)		8,217.29	8,772.50	(19.47)	
GNMA	2004 CDEF Single Family	4.49	11/14/2006	10/20/36	7,506.26	8,027.53			(2,934.30)		4,571.96	4,872.58	(220.65)	
GNMA	2004 CDEF Single Family	4.49	1/30/2007	12/20/36	2,408.95	2,570.87			(16.39)		2,392.56	2,550.05	(4.43)	
GNMA	2004 CDEF Single Family	4.49	2/13/2007	01/20/37	3,790.80	4,044.52			(28.76)		3,762.04	4,008.63	(7.13)	
GNMA	2004 CDEF Single Family	4.49	2/20/2007	02/20/37	4,232.99	4,516.30			(29.68)		4,203.31	4,478.81	(7.81)	
GNMA	2004 CDEF Single Family	4.49	4/24/2007	03/20/37	5,071.08	5,410.83			(50.18)		5,020.90	5,350.37	(10.28)	
GNMA	2004 CDEF Single Family	4.49	4/10/2007	02/20/37	2,427.58	2,590.20			(16.35)		2,411.23	2,569.42	(4.43)	
GNMA	2004 CDEF Single Family	4.49	5/22/2007	04/20/37	2,646.11	2,761.28			(17.47)		2,628.64	2,739.01	(4.80)	
GNMA	2004 CDEF Single Family	4.49	6/5/2007	05/20/37	6,067.46	6,474.38			(40.27)		6,027.19	6,423.06	(11.05)	
GNMA	2004 CDEF Single Family	4.49	11/21/2007	09/20/37	2,119.53	2,262.48			(13.55)		2,105.98	2,245.18	(3.75)	
GNMA	2004 CDEF Single Family	4.49	9/25/2007	04/20/37	1,789.76	1,924.84			(40.48)		1,749.28	1,878.96	(5.40)	
GNMA	2004 CDEF Single Family	4.49	1/30/2008	01/20/38	2,162.69	2,308.61			(13.48)		2,149.21	2,291.24	(3.89)	
GNMA	2004 CDEF Single Family	4.49	3/26/2008	03/20/38	5,043.56	5,384.62			(31.48)		5,012.08	5,344.26	(8.88)	
FNMA	2004 CDEF Single Family	4.49	10/20/2005	10/01/35	1,274.35	1,386.89			(11.62)		1,262.73	1,376.77	(1.50)	
FNMA	2004 CDEF Single Family	4.49	1/5/2006	12/01/35	3,713.93	4,042.68			(28.25)		3,685.68	4,019.65	(5.22)	
FNMA	2004 CDEF Single Family	4.49	2/9/2006	02/01/36	1,531.29	1,667.70			(21.01)		1,510.28	1,648.28	(1.59)	
FNMA	2004 CDEF Single Family	4.49	2/23/2006	01/01/36	2,509.81	2,733.27			(19.61)		2,490.20	2,717.50	(3.84)	
FNMA	2004 CDEF Single Family	4.49	3/16/2006	03/01/36	3,172.96	3,454.90			(38.81)		3,134.15	3,419.64	(3.55)	
FNMA	2004 CDEF Single Family	4.49	4/6/2006	03/01/36	1,252.02	1,363.41			(9.48)		1,242.54	1,355.83	(1.90)	
FNMA	2004 CDEF Single Family	4.49	4/20/2006	04/01/36	5,100.84	5,553.45			(690.98)		4,409.86	4,810.26	(52.21)	
FNMA	2004 CDEF Single Family	4.49	5/11/2006	04/01/36	826.99	900.58			(22.39)		804.60	878.06	(0.13)	
FNMA	2004 CDEF Single Family	4.49	6/8/2006	04/01/36	2,483.98	2,704.92			(18.69)		2,465.29	2,690.09	(3.86)	
FNMA	2004 CDEF Single Family	4.49	7/13/2006	06/01/36	2,911.36	3,168.73			(21.61)		2,889.75	3,151.05	(3.93)	
FNMA	2004 CDEF Single Family	4.49	7/19/2006	07/01/36	5,760.18	6,269.18			(44.49)		5,715.69	6,232.25	(7.56)	
FNMA	2004 CDEF Single Family				2,074.27	2,257.75			(2,074.27)				(183.48)	
FNMA	2004 CDEF Single Family	4.49	8/9/2006	07/01/36	2,278.56	2,481.60			(17.39)		2,261.17	2,467.85	(3.64)	
FNMA	2004 CDEF Single Family	4.49	9/12/2006	08/01/36	909.94	990.45			(6.39)		903.55	985.31	(1.25)	
FNMA	2004 CDEF Single Family				2,267.97	2,470.00			(2,267.97)				(202.03)	
FNMA	2004 CDEF Single Family	4.49	11/14/2006	10/01/36	4,472.05	4,868.57			(33.18)		4,438.87	4,840.62	(5.23)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
FNMA	2004 CDEF Single Family	4.49	12/12/2006	11/01/36	1,085.57	1,181.63			(8.06)		1,077.51	1,175.08	1.51	
FNMA	2004 CDEF Single Family	4.49	1/30/2007	11/01/36	874.25	952.20			(8.99)		865.26	944.38	1.17	
FNMA	2004 CDEF Single Family	4.49	2/13/2007	01/01/37	1,076.50	1,171.74			(7.33)		1,069.17	1,165.95	1.54	
FNMA	2004 CDEF Single Family	4.49	3/20/2007	02/01/37	3,011.37	3,278.98			(20.86)		2,990.51	3,262.59	4.47	
FNMA	2004 CDEF Single Family	4.49	4/10/2007	01/01/37	3,894.18	4,239.29			(30.86)		3,863.32	4,213.62	5.19	
FNMA	2004 CDEF Single Family	4.49	4/24/2007	04/01/37	5,216.04	5,677.76			(35.96)		5,180.08	5,648.93	7.13	
FNMA	2004 CDEF Single Family	4.49	5/22/2007	04/01/37	4,187.51	4,558.21			(28.23)		4,159.28	4,535.72	5.74	
FNMA	2004 CDEF Single Family	4.49	6/5/2007	05/01/37	2,259.46	2,461.45			(19.87)		2,239.59	2,444.98	3.40	
FNMA	2004 CDEF Single Family	4.49	7/3/2007	06/01/37	8,354.17	9,098.34			(59.65)		8,294.52	9,051.96	13.27	
FNMA	2004 CDEF Single Family	4.49	9/25/2007	09/01/37	6,761.37	7,393.24			(43.93)		6,717.44	7,362.44	13.13	
FNMA	2004 CDEF Single Family	4.49	11/8/2007	09/01/37	3,170.23	3,418.88			(20.76)		3,149.47	3,330.85	(67.27)	
FNMA	2004 CDEF Single Family	4.49	11/21/2007	09/01/37	2,727.23	2,863.20			(17.48)		2,709.75	2,840.16	(5.56)	
FNMA	2004 CDEF Single Family	4.49	12/11/2007	11/01/37	1,741.53	1,812.10			(15.55)		1,725.98	1,788.77	(7.78)	
FNMA	2004 CDEF Single Family	4.49	3/26/2008	02/01/38	3,814.72	4,016.78			(64.53)		3,750.19	3,962.33	10.08	
FNMA	2004 CDEF Single Family	6.10	6/30/1994	06/01/24	27,804.24	28,285.99			(1,910.20)		25,894.04	26,283.59	(92.20)	
FNMA	2004 CDEF Single Family	6.90	8/17/1994	08/01/24	66,620.17	76,624.50			(1,476.54)		65,143.63	74,858.47	(289.49)	
FNMA	2004 CDEF Single Family	6.97	8/17/1994	07/01/24	118,792.43	136,628.94			(3,214.39)		115,578.04	132,811.72	(602.83)	
FNMA	2004 CDEF Single Family	7.06	8/17/1994	07/01/24	30,185.01	30,399.16			(713.23)		29,471.78	29,620.05	(65.88)	
FNMA	2004 CDEF Single Family	6.90	5/26/1995	01/01/25	43,943.80	45,810.93			(966.86)		42,976.94	44,304.25	(539.82)	
GNMA	2004 CDEF Single Family	6.10	6/30/1994	06/20/24	328,409.87	375,284.93			(11,362.91)		317,046.96	363,492.73	(429.29)	
GNMA	2004 CDEF Single Family	6.90	8/17/1994	08/20/24	220,267.31	238,618.35			(6,180.00)		214,087.31	231,064.74	(1,373.61)	
GNMA	2004 CDEF Single Family	6.97	8/17/1994	08/20/24	149,282.03	161,127.97			(4,381.55)		144,900.48	156,248.97	(497.45)	
GNMA	2004 CDEF Single Family	7.06	8/17/1994	08/20/24	37,699.13	38,489.86			(1,551.30)		36,147.83	36,874.26	(64.30)	
GNMA	2004 CDEF Single Family	6.10	1/27/1995	10/20/24	11,929.19	13,581.64			(1,517.86)		10,411.33	11,842.60	(221.18)	
GNMA	2004 CDEF Single Family	6.97	2/16/1995	12/20/24	111,335.44	120,382.63			(4,334.50)		107,000.94	115,276.25	(771.88)	
GNMA	2004 CDEF Single Family	6.90	3/30/1995	02/20/25	81,278.18	88,170.70			(1,831.36)		79,446.82	85,869.28	(470.06)	
GNMA	2004 CDEF Single Family	7.10	6/29/1995	05/20/25	22,260.09	22,410.21			(1,192.63)		21,067.46	21,205.18	(12.40)	
GNMA	2004 CDEF Single Family	7.06	8/15/1995	06/20/25	22,569.91	22,722.14			(424.21)		22,145.70	22,290.49	(7.44)	
GNMA	2004 CDEF Single Family	7.10	8/15/1995	08/20/25	29,721.80	29,933.68			(1,238.98)		28,482.82	28,679.44	(15.26)	
GNMA	2004 CDEF Single Family	4.49	2/24/2005	02/20/35	690,484.30	744,588.77			(84,732.91)		605,751.39	648,870.14	(10,985.72)	
GNMA	2004 CDEF Single Family	4.49	3/17/2005	03/20/35	2,026,083.06	2,220,735.99			(132,356.06)		1,893,727.00	2,063,558.59	(24,821.34)	
GNMA	2004 CDEF Single Family	4.49	3/24/2005	03/20/35	567,925.04	598,719.75			(96,393.19)		471,531.85	495,298.66	(7,027.90)	
GNMA	2004 CDEF Single Family	4.49	3/29/2005	02/20/35	108,516.26	116,108.02			(875.92)		107,640.34	115,020.79	(211.31)	
GNMA	2004 CDEF Single Family	4.49	4/7/2005	04/20/35	823,087.20	896,905.94			(7,210.88)		815,876.32	885,090.72	(4,604.34)	
GNMA	2004 CDEF Single Family	4.49	4/14/2005	04/20/35	470,961.88	506,816.35			(3,856.16)		467,105.72	500,933.58	(2,026.61)	
GNMA	2004 CDEF Single Family	4.49	4/21/2005	04/20/35	45,057.07	48,220.65			(351.64)		44,705.43	47,785.67	(83.34)	
GNMA	2004 CDEF Single Family	4.49	4/28/2005	04/20/35	481,183.72	511,301.76			(4,358.75)		476,824.97	511,265.22	4,322.21	
GNMA	2004 CDEF Single Family	4.49	5/5/2005	05/20/35	169,247.27	177,973.23			(1,664.75)		167,582.52	175,906.63	(401.85)	
GNMA	2004 CDEF Single Family	4.49	5/12/2005	05/20/35	184,930.01	197,917.66			(1,433.76)		183,496.25	196,136.68	(347.22)	
GNMA	2004 CDEF Single Family	4.49	5/19/2005	05/20/35	50,065.68	53,667.76			(543.36)		49,522.32	53,018.82	(105.58)	
GNMA	2004 CDEF Single Family	4.49	7/14/2005	07/20/35	382,504.31	408,388.67			(2,921.82)		379,582.49	404,740.09	(726.76)	
GNMA	2004 CDEF Single Family	4.49	5/26/2005	05/20/35	171,183.99	178,443.02			(79,467.38)		91,716.61	93,783.84	(5,191.80)	
GNMA	2004 CDEF Single Family	4.49	6/2/2005	06/20/35	278,819.14	299,231.19			(2,297.15)		276,521.99	295,801.23	(1,132.81)	
GNMA	2004 CDEF Single Family	4.49	9/8/2005	09/20/35	236,825.57	253,490.03			(1,851.62)		234,973.95	251,187.65	(450.76)	
GNMA	2004 CDEF Single Family	4.49	9/15/2005	09/20/35	128,066.06	137,082.12			(1,069.32)		126,996.74	135,766.86	(245.94)	
GNMA	2004 CDEF Single Family	4.49	9/22/2005	09/20/35	231,183.09	248,179.50			(2,021.96)		229,161.13	245,209.38	(948.16)	
GNMA	2004 CDEF Single Family	4.49	7/28/2005	07/20/35	359,181.68	383,784.32			(4,705.46)		354,476.22	378,198.57	(880.29)	
GNMA	2004 CDEF Single Family	4.49	8/4/2005	08/20/35	874,818.07	952,753.86			(235,971.22)		638,846.85	673,308.66	(43,473.98)	
GNMA	2004 CDEF Single Family	4.49	8/11/2005	08/20/35	115,115.98	120,017.12			(892.66)		114,223.32	118,912.69	(211.77)	
GNMA	2004 CDEF Single Family	4.49	8/11/2005	08/20/35	134,286.79	141,221.79			(1,108.86)		133,177.93	139,807.32	(305.61)	
GNMA	2004 CDEF Single Family	4.49	8/30/2005	08/20/35	218,144.25	234,065.81			(2,042.23)		216,102.02	231,124.94	(898.64)	
GNMA	2004 CDEF Single Family	4.49	10/27/2005	10/20/35	570,268.52	610,905.80			(4,282.61)		565,985.91	604,497.38	(2,125.81)	
GNMA	2004 CDEF Single Family	4.49	10/27/2005	10/20/35	172,585.57	181,527.80			(1,333.41)		171,252.16	179,805.95	(388.44)	
GNMA	2004 CDEF Single Family	4.49	9/29/2005	09/20/35	159,264.59	170,316.55			(1,212.91)		158,051.68	168,808.86	(294.78)	
GNMA	2004 CDEF Single Family	4.49	10/20/2005	10/20/35	476,628.57	509,625.21			(3,994.13)		472,634.44	504,829.52	(801.56)	
GNMA	2004 CDEF Single Family	4.49	12/8/2005	11/20/35	300,727.43	322,988.35			(2,269.77)		298,457.66	319,500.16	(1,218.52)	
GNMA	2004 CDEF Single Family	4.49	12/15/2005	12/20/35	202,170.22	214,240.22			(1,543.18)		200,627.04	212,131.54	(565.50)	
GNMA	2004 CDEF Single Family	4.49	11/3/2005	11/20/35	308,141.29	331,132.41			(3,187.65)		304,953.64	326,609.08	(1,335.68)	
GNMA	2004 CDEF Single Family	4.49	11/10/2005	10/20/35	528,551.07	563,494.50			(4,045.66)		524,505.41	563,845.69	4,396.85	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	11/17/2005	11/20/35	198,552.07	210,359.63			(1,974.89)		196,577.18	206,379.29	(2,005.45)	
GNMA	2004 CDEF Single Family	4.49	11/22/2005	11/20/35	388,566.00	418,119.22			(4,025.34)		384,540.66	412,364.56	(1,729.32)	
GNMA	2004 CDEF Single Family	4.49	11/29/2005	11/20/35	263,655.95	283,532.29			(2,001.76)		261,654.19	280,437.63	(1,092.90)	
GNMA	2004 CDEF Single Family	4.49	12/22/2005	12/20/35	252,934.27	265,072.10			(1,943.24)		250,991.03	268,659.39	5,530.53	
GNMA	2004 CDEF Single Family	4.49	12/29/2005	12/20/35	274,437.27	290,130.57			(2,505.02)		271,932.25	290,769.46	3,143.91	
GNMA	2004 CDEF Single Family	4.49	1/5/2006	01/20/36	98,599.32	101,584.49			(788.59)		97,810.73	100,678.42	(117.48)	
GNMA	2004 CDEF Single Family	4.49	1/12/2006	01/20/36	130,092.89	136,863.64			(956.56)		129,136.33	135,615.16	(291.92)	
GNMA	2004 CDEF Single Family	4.49	3/9/2006	02/20/36	532,285.13	569,998.80			(3,879.15)		528,405.98	564,996.73	(1,122.92)	
GNMA	2004 CDEF Single Family	4.49	3/2/2006	02/20/36	52,130.61	55,776.68			(387.35)		51,743.26	55,293.22	(96.11)	
GNMA	2004 CDEF Single Family	4.49	1/26/2006	01/20/36	305,370.17	327,965.57			(3,358.62)		302,011.55	323,283.31	(1,323.64)	
GNMA	2004 CDEF Single Family	4.49	2/2/2006	01/20/36	572,587.69	617,941.62			(4,204.76)		568,382.93	611,207.68	(2,529.18)	
GNMA	2004 CDEF Single Family	4.49	2/9/2006	02/20/36	351,571.79	377,643.41			(7,299.10)		344,272.69	368,570.11	(1,774.20)	
GNMA	2004 CDEF Single Family	4.49	2/16/2006	02/20/36	150,650.29	158,499.76			(89,992.48)		60,657.81	62,113.57	(6,393.71)	
GNMA	2004 CDEF Single Family	4.49	2/23/2006	02/20/36	254,264.23	272,740.76			(2,323.27)		251,940.96	269,907.47	(510.02)	
GNMA	2004 CDEF Single Family	4.49	5/11/2006	05/20/36	168,780.95	177,596.34			(1,426.80)		167,354.15	175,779.29	(390.25)	
GNMA	2004 CDEF Single Family	4.49	5/18/2006	04/20/36	126,533.14	135,376.67			(942.98)		125,590.16	134,198.98	(234.71)	
GNMA	2004 CDEF Single Family	4.49	5/18/2006	04/20/36	205,826.80	220,241.28			(1,556.76)		204,270.04	218,300.95	(383.57)	
GNMA	2004 CDEF Single Family	4.49	4/6/2006	03/20/36	70,228.44	75,142.17			(514.78)		69,713.66	74,498.45	(128.94)	
GNMA	2004 CDEF Single Family	4.49	4/27/2006	04/20/36	166,930.70	178,616.82			(1,200.38)		165,730.32	177,109.65	(306.79)	
GNMA	2004 CDEF Single Family	4.49	5/5/2006	04/20/36	94,979.49	101,630.06			(688.63)		94,290.86	100,766.58	(174.85)	
GNMA	2004 CDEF Single Family	4.49	6/1/2006	05/20/36	99,257.61	103,528.02			(711.40)		98,546.21	101,457.17	(1,359.45)	
GNMA	2004 CDEF Single Family	4.49	6/8/2006	05/20/36	161,675.43	172,999.00			(1,199.68)		160,475.75	171,499.59	(299.73)	
GNMA	2004 CDEF Single Family	4.49	6/15/2006	06/20/36	91,598.04	98,013.11			(682.99)		90,915.05	97,154.68	(175.44)	
GNMA	2004 CDEF Single Family	4.49	7/6/2006	06/20/36	45,714.86	48,871.62			(322.39)		45,392.47	48,508.55	(40.68)	
GNMA	2004 CDEF Single Family	4.49	7/27/2006	07/20/36	77,167.08	82,574.03			(569.14)		76,597.94	81,858.26	(146.63)	
GNMA	2004 CDEF Single Family	4.49	8/9/2006	07/20/36	113,421.34	121,370.92			(799.85)		112,621.49	120,356.80	(214.27)	
GNMA	2004 CDEF Single Family	4.49	8/16/2006	06/20/36	167,704.10	179,455.69			(1,236.68)		166,467.42	177,898.52	(320.49)	
GNMA	2004 CDEF Single Family	4.49	9/6/2006	08/20/36	267,963.15	286,004.88			(2,293.18)		265,669.97	283,173.48	(538.22)	
GNMA	2004 CDEF Single Family	4.49	10/5/2006	09/20/36	499,248.88	539,049.01			(3,748.60)		495,500.28	532,143.22	(3,157.19)	
GNMA	2004 CDEF Single Family	4.49	11/2/2006	10/20/36	429,995.66	460,262.43			(3,527.09)		426,468.57	455,772.37	(962.97)	
GNMA	2004 CDEF Single Family	4.49	11/21/2006	11/20/36	163,593.62	175,076.70			(1,672.77)		161,920.85	173,062.48	(341.45)	
GNMA	2004 CDEF Single Family	4.49	11/28/2006	11/20/36	201,480.67	214,949.94			(1,418.34)		200,062.33	213,160.04	(371.56)	
GNMA	2004 CDEF Single Family	4.49	12/12/2006	11/20/36	180,967.21	193,065.26			(1,249.55)		179,717.66	191,483.58	(332.13)	
GNMA	2004 CDEF Single Family	4.49	12/27/2006	12/20/36	350,706.41	374,622.93			(2,474.62)		348,231.79	371,469.33	(678.98)	
GNMA	2004 CDEF Single Family	4.49	1/9/2007	12/20/36	277,908.98	296,502.36			(1,898.60)		276,010.38	294,094.92	(508.84)	
GNMA	2004 CDEF Single Family	4.49	1/30/2007	12/20/36	68,620.75	73,212.29			(465.16)		68,155.59	72,620.95	(126.18)	
GNMA	2004 CDEF Single Family	4.49	2/13/2008	01/20/38	57,301.16	61,150.37			(362.10)		56,939.06	60,686.81	(101.46)	
GNMA	2004 CDEF Single Family	4.49	2/13/2008	01/20/38	107,087.19	114,285.09			(677.53)		106,409.66	113,418.93	(188.63)	
GNMA	2004 CDEF Single Family				279,262.41	298,026.25			(279,262.41)				(18,763.84)	
FNMA	2004 CDEF Single Family	4.49	4/7/2005	02/01/35	113,853.91	123,963.54			(902.14)		112,951.77	123,231.06	169.66	
FNMA	2004 CDEF Single Family	4.49	5/27/2005	04/01/35	66,641.36	72,549.15			(826.03)		65,815.33	71,794.77	71.65	
FNMA	2004 CDEF Single Family	4.49	12/8/2005	11/01/35	248,187.58	270,117.62			(2,024.66)		246,162.92	268,421.39	328.43	
FNMA	2004 CDEF Single Family	4.49	1/5/2006	12/01/35	30,437.83	33,117.69			(3,398.22)		27,039.61	29,476.02	(243.45)	
FNMA	2004 CDEF Single Family	4.49	2/2/2006	01/01/36	121,468.44	132,200.05			(1,336.57)		120,131.87	130,995.41	131.93	
FNMA	2004 CDEF Single Family	4.49	4/20/2006	04/01/36	74,812.41	81,481.42			(539.22)		74,273.19	81,069.57	127.37	
FNMA	2004 CDEF Single Family	4.49	9/12/2006	08/01/36	165,427.06	180,105.44			(2,601.54)		162,825.52	177,626.48	122.58	
FNMA	2004 CDEF Single Family	4.49	11/14/2006	01/01/36	51,195.01	55,726.10			(378.66)		50,816.35	55,419.64	72.20	
FNMA	2004 CDEF Single Family	4.49	1/30/2007	01/01/37	57,838.07	62,961.98			(395.25)		57,442.82	62,627.07	60.34	
FNMA	2004 CDEF Single Family	4.49	2/13/2008	01/01/38	249,110.40	268,260.74			(1,630.28)		247,480.12	263,195.44	(3,435.02)	
GNMA	2004 CDEF Single Family	5.38	8/7/2007	07/20/37	1,139.62	1,264.72			(6.72)		1,132.90	1,248.67	(9.33)	
GNMA	2004 CDEF Single Family	5.63	8/7/2007	08/20/37	8,097.53	9,106.31			(1,450.47)		6,647.06	7,386.63	(269.21)	
GNMA	2004 CDEF Single Family	5.63	11/21/2007	10/20/37	1,257.55	1,411.48			(7.76)		1,249.79	1,395.17	(8.55)	
GNMA	2004 CDEF Single Family	5.38	9/25/2007	09/20/37	7,574.05	8,431.10			(47.21)		7,526.84	8,320.75	(63.14)	
GNMA	2004 CDEF Single Family	5.13	9/25/2007	09/20/37	2,266.46	2,496.72			(15.37)		2,252.89	2,467.76	(15.39)	
GNMA	2004 CDEF Single Family	5.63	9/25/2007	08/20/37	1,626.00	1,825.11			(9.49)		1,616.51	1,804.52	(11.10)	
GNMA	2004 CDEF Single Family	5.38	10/9/2007	09/20/37	9,031.58	10,089.69			(53.78)		8,977.80	9,960.95	(74.96)	
GNMA	2004 CDEF Single Family	5.38	8/23/2007	08/20/37	7,912.61	8,807.73			(49.64)		7,862.97	8,692.03	(66.06)	
GNMA	2004 CDEF Single Family	5.13	8/23/2007	07/20/37	7,763.39	8,552.19			(47.75)		7,715.64	8,453.03	(51.41)	
GNMA	2004 CDEF Single Family	5.38	9/11/2007	09/20/37	3,259.30	3,617.37			(1,671.45)		1,587.85	1,748.15	(197.77)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	5.63	9/11/2007	08/20/37	1,280.16	1,436.74			(7.35)		1,272.81	1,420.81	(8.58)	
GNMA	2004 CDEF Single Family	5.13	9/11/2007	08/20/37	2,588.50	2,726.08			(15.58)		2,572.92	2,705.64	(4.86)	
GNMA	2004 CDEF Single Family	5.13	12/11/2007	11/20/37	4,895.40	5,265.09			(53.10)		4,842.30	5,196.07	(15.92)	
GNMA	2004 CDEF Single Family	5.38	10/25/2007	10/20/37	3,792.49	4,209.53			(22.08)		3,770.41	4,156.23	(31.22)	
GNMA	2004 CDEF Single Family	5.13	10/25/2007	10/20/37	8,761.87	9,469.20			(67.69)		8,694.18	9,507.08	105.57	
GNMA	2004 CDEF Single Family	5.38	11/8/2007	10/20/37	3,977.51	4,406.46			(22.80)		3,954.71	4,350.75	(32.91)	
GNMA	2004 CDEF Single Family	5.13	11/8/2007	10/20/37	1,896.47	2,089.00			(11.12)		1,885.35	2,065.26	(12.62)	
GNMA	2004 CDEF Single Family	5.63	12/28/2007	12/20/37	1,289.09	1,446.98			(7.16)		1,281.93	1,431.15	(8.67)	
GNMA	2004 CDEF Single Family	5.63	12/28/2007	12/20/37	5,862.21	6,565.25			(34.35)		5,827.86	6,491.56	(39.34)	
GNMA	2004 CDEF Single Family	5.38	12/11/2007	11/20/37	2,253.11	2,501.19			(12.77)		2,240.34	2,469.70	(18.72)	
GNMA	2004 CDEF Single Family	5.38	12/20/2007	11/20/37	1,451.45	1,611.15			(8.43)		1,443.02	1,590.80	(11.92)	
GNMA	2004 CDEF Single Family	5.38	1/16/2008	12/20/37	653.26	724.21			(40.89)		612.37	674.24	(9.08)	
GNMA	2004 CDEF Single Family	5.63	1/30/2008	12/20/37	3,569.25	4,006.54			(19.93)		3,549.32	3,962.71	(23.90)	
GNMA	2004 CDEF Single Family	5.63	2/13/2008	01/20/38	2,185.56	2,453.39			(12.41)		2,173.15	2,426.32	(14.66)	
GNMA	2004 CDEF Single Family	5.63	2/19/2008	01/20/38	1,462.32	1,641.42			(8.20)		1,454.12	1,623.46	(9.76)	
GNMA	2004 CDEF Single Family	5.13	2/27/2008	02/20/38	1,212.67	1,333.98			(6.93)		1,205.74	1,319.03	(8.02)	
GNMA	2004 CDEF Single Family	5.38	2/27/2008	02/20/38	2,156.52	2,390.25			(17.95)		2,138.57	2,354.09	(18.21)	
GNMA	2004 CDEF Single Family	5.13	3/20/2008	10/20/37	1,949.65	2,147.68			(11.40)		1,938.25	2,123.30	(12.98)	
GNMA	2004 CDEF Single Family	5.38	3/27/2008	03/20/38	3,954.57	4,390.05			(23.27)		3,931.30	4,334.32	(32.46)	
FNMA	2004 CDEF Single Family	5.38	8/7/2007	07/01/37	6,761.53	7,628.45			(60.21)		6,701.32	7,549.76	(18.48)	
FNMA	2004 CDEF Single Family	5.63	8/7/2007	07/01/37	1,508.79	1,710.37			(10.36)		1,498.43	1,696.87	(3.14)	
FNMA	2004 CDEF Single Family	5.13	8/7/2007	08/01/37	11,398.30	12,849.61			(2,429.35)		8,968.95	10,019.05	(401.21)	
FNMA	2004 CDEF Single Family	5.13	8/29/2007	08/01/37	3,930.86	4,392.27			(24.55)		3,906.31	4,365.81	(1.91)	
FNMA	2004 CDEF Single Family	5.38	8/23/2007	07/01/37	5,653.28	6,369.13			(35.23)		5,618.05	6,321.27	(12.63)	
FNMA	2004 CDEF Single Family	5.38	9/11/2007	08/01/37	5,378.20	6,025.50			(35.65)		5,342.55	5,977.63	(12.22)	
FNMA	2004 CDEF Single Family	5.13	9/11/2007	09/01/37	1,552.91	1,734.19			(9.31)		1,543.60	1,723.98	(0.90)	
FNMA	2004 CDEF Single Family	5.38	9/25/2007	09/01/37	11,202.03	12,719.38			(104.25)		11,097.78	12,568.64	(46.49)	
FNMA	2004 CDEF Single Family	5.63	9/25/2007	07/01/37	1,175.95	1,332.68			(10.61)		1,165.34	1,318.65	(3.42)	
FNMA	2004 CDEF Single Family	5.13	9/25/2007	09/01/37	5,435.09	6,073.44			(155.06)		5,280.03	5,902.17	(16.21)	
FNMA	2004 CDEF Single Family	5.13	10/9/2007	09/01/37	3,721.46	4,065.36			(22.04)		3,699.42	3,926.21	(117.11)	
FNMA	2004 CDEF Single Family	5.38	10/25/2007	10/01/37	5,101.63	5,511.75			(1,713.17)		3,388.46	3,568.58	(230.00)	
FNMA	2004 CDEF Single Family	5.13	10/25/2007	10/01/37	7,659.18	8,552.40			(46.87)		7,612.31	8,330.13	(175.40)	
FNMA	2004 CDEF Single Family	5.38	11/8/2007	09/01/37	3,534.80	3,867.88			(22.26)		3,512.54	3,759.64	(85.98)	
FNMA	2004 CDEF Single Family	5.38	11/21/2007	10/01/37	2,192.39	2,356.75			(12.53)		2,179.86	2,306.62	(37.60)	
FNMA	2004 CDEF Single Family	5.13	11/21/2007	09/01/37	5,094.59	5,707.97			(31.25)		5,063.34	5,438.55	(238.17)	
FNMA	2004 CDEF Single Family	5.38	11/21/2007	11/01/37	5,589.26	6,015.82			(32.88)		5,556.38	6,005.34	22.40	
FNMA	2004 CDEF Single Family	5.38	12/11/2007	10/01/37	6,816.47	7,678.70			(39.94)		6,776.53	7,531.08	(107.68)	
FNMA	2004 CDEF Single Family	5.13	12/11/2007	11/01/37	2,141.50	2,291.80			(12.93)		2,128.57	2,240.11	(38.76)	
FNMA	2004 CDEF Single Family	5.38	12/11/2007	11/01/37	1,700.52	1,765.33			(9.81)		1,690.71	1,783.72	28.20	
FNMA	2004 CDEF Single Family	5.13	12/11/2007	12/01/37	3,572.09	3,884.65			(23.73)		3,548.36	3,770.88	(90.04)	
FNMA	2004 CDEF Single Family	5.13	12/20/2007	11/01/37	2,403.24	2,569.95			(14.80)		2,388.44	2,513.61	(41.54)	
FNMA	2004 CDEF Single Family	5.38	12/20/2007	10/01/37	1,380.63	1,424.35			(9.81)		1,370.82	1,440.13	25.59	
FNMA	2004 CDEF Single Family	5.63	12/28/2007	10/01/37	7,914.61	8,978.76			(45.75)		7,868.86	8,832.88	(100.13)	
FNMA	2004 CDEF Single Family	5.13	1/16/2008	12/01/37	2,553.90	2,731.56			(14.78)		2,539.12	2,672.42	(44.36)	
FNMA	2004 CDEF Single Family	5.13	1/30/2008	12/01/37	3,168.29	3,444.42			(29.67)		3,138.62	3,334.89	(79.86)	
FNMA	2004 CDEF Single Family	5.38	1/30/2008	11/01/37	1,257.48	1,297.46			(7.10)		1,250.38	1,314.11	23.75	
FNMA	2004 CDEF Single Family	5.38	2/19/2008	12/01/37	2,036.38	2,114.14			(11.45)		2,024.93	2,136.52	33.83	
FNMA	2004 CDEF Single Family	5.13	2/19/2008	01/01/38	1,899.80	1,966.75			(17.41)		1,882.39	1,972.76	23.42	
FNMA	2004 CDEF Single Family	5.13	2/27/2008	02/01/38	1,399.82	1,399.82			(7.85)		1,351.53	1,413.94	21.97	
2004 CDEF Single Family Total					27,680,333.45	29,422,383.23	1,959,026.66	(1,811,964.39)	(1,228,905.73)	0.00	26,598,489.99	28,181,428.62	(159,111.15)	0.00
Repo Agmt	2005 BCD Single Family	0.22	5/31/2016	06/01/16	2,742.26	2,742.26	1.69				2,743.95	2,743.95		
Repo Agmt	2005 BCD Single Family	0.22	5/31/2016	06/01/16	395,033.22	395,033.22		(14,456.41)			380,576.81	380,576.81		
GNMA	2005 BCD Single Family	5.38	8/16/2006	08/20/36	3,520.19	3,903.87			(22.15)		3,498.04	3,852.70	(29.02)	
GNMA	2005 BCD Single Family	5.38	8/23/2006	08/20/36	1,650.02	1,829.98			(10.39)		1,639.63	1,805.89	(13.70)	
GNMA	2005 BCD Single Family	5.13	8/23/2006	08/01/36	9,384.75	10,204.63			(62.90)		9,321.85	10,107.22	(34.51)	
GNMA	2005 BCD Single Family	5.38	9/6/2006	08/20/36	16,174.61	18,184.71			(106.26)		16,068.35	17,939.60	(138.85)	
GNMA	2005 BCD Single Family	5.63	9/6/2006	09/20/36	3,744.28	4,156.03			(24.08)		3,720.20	4,115.26	(16.69)	
GNMA	2005 BCD Single Family	5.13	9/6/2006	08/20/36	13,902.79	15,446.21			(89.78)		13,813.01	15,251.06	(105.37)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2005 BCD Single Family	5.38	9/12/2006	09/20/36	9,976.39	11,137.35			(72.73)		9,903.66	10,979.43	(85.19)	
GNMA	2005 BCD Single Family	5.13	9/12/2006	09/20/36	11,852.73	13,178.06			(81.77)		11,770.96	13,011.85	(84.44)	
GNMA	2005 BCD Single Family	5.38	9/20/2006	09/20/36	17,139.05	19,187.24			(120.20)		17,018.85	18,913.28	(153.76)	
GNMA	2005 BCD Single Family	5.13	9/20/2006	09/20/36	26,464.55	30,000.29			(184.50)		26,280.05	29,621.92	(193.87)	
GNMA	2005 BCD Single Family	5.63	9/20/2006	09/20/36	3,336.94	3,742.43			(21.02)		3,315.92	3,698.75	(22.66)	
GNMA	2005 BCD Single Family	5.13	9/26/2006	09/20/36	9,774.57	10,830.87			(2,094.49)		7,680.08	8,396.89	(339.49)	
GNMA	2005 BCD Single Family	5.38	9/26/2006	09/20/36	13,775.64	15,257.02			(221.10)		13,554.54	15,047.83	(11.91)	
GNMA	2005 BCD Single Family	5.38	10/5/2006	10/20/36	16,201.29	18,213.36			(1,353.72)		14,847.57	16,525.91	(333.73)	
GNMA	2005 BCD Single Family	5.63	10/17/2006	10/20/36	4,698.42	5,214.24			(83.53)		4,614.89	5,104.30	(26.41)	
GNMA	2005 BCD Single Family	5.13	10/5/2006	10/20/36	9,229.46	9,767.66			(2,544.34)		6,685.12	7,045.35	(177.97)	
GNMA	2005 BCD Single Family	5.38	10/17/2006	10/20/36	15,395.11	17,308.20			(123.07)		15,272.04	17,051.49	(133.64)	
GNMA	2005 BCD Single Family	5.13	10/17/2006	10/20/36	6,054.97	6,656.34			(39.21)		6,015.76	6,585.38	(31.75)	
GNMA	2005 BCD Single Family	5.63	10/24/2006	10/20/36	7,157.45	8,033.00			(48.32)		7,109.13	7,935.93	(48.75)	
GNMA	2005 BCD Single Family	5.38	10/24/2006	10/20/36	17,171.76	19,314.34			(118.83)		17,052.93	19,048.20	(147.31)	
GNMA	2005 BCD Single Family	5.13	10/24/2006	10/20/36	8,444.94	9,357.80			(57.43)		8,387.51	9,241.11	(59.26)	
GNMA	2005 BCD Single Family	5.38	11/2/2006	11/20/36	11,254.63	12,608.18			(71.98)		11,182.65	12,439.43	(96.77)	
GNMA	2005 BCD Single Family	5.13	11/2/2006	10/20/36	5,105.79	5,621.50			(39.61)		5,066.18	5,545.80	(36.09)	
GNMA	2005 BCD Single Family	5.63	11/14/2006	11/20/36	8,714.85	9,810.55			(56.54)		8,658.31	9,694.47	(59.54)	
GNMA	2005 BCD Single Family	5.38	11/14/2006	10/20/36	7,281.96	8,065.75			(1,973.11)		5,308.85	5,840.75	(251.89)	
GNMA	2005 BCD Single Family	5.13	11/14/2006	11/20/36	17,353.40	19,157.89			(115.24)		17,238.16	19,039.26	(3.39)	
GNMA	2005 BCD Single Family	5.38	11/21/2006	11/20/36	7,556.94	8,370.34			(55.14)		7,501.80	8,278.13	(37.07)	
GNMA	2005 BCD Single Family	5.63	11/21/2006	11/20/36	2,939.18	3,261.77			(19.49)		2,919.69	3,229.14	(13.14)	
GNMA	2005 BCD Single Family	5.13	11/21/2006	11/20/36	6,364.61	6,973.66			(93.96)		6,270.65	6,843.25	(36.45)	
GNMA	2005 BCD Single Family	5.38	11/28/2006	11/20/36	2,593.76	2,873.03			(16.02)		2,577.74	2,839.45	(17.56)	
GNMA	2005 BCD Single Family	5.38	12/12/2006	12/20/36	3,196.74	3,540.89			(69.37)		3,127.37	3,444.93	(26.59)	
GNMA	2005 BCD Single Family	5.63	12/12/2006	12/20/36	11,684.51	13,258.79			(71.20)		11,613.31	13,107.43	(80.16)	
GNMA	2005 BCD Single Family	5.13	12/12/2006	11/20/36	15,310.50	17,284.72			(136.41)		15,174.09	17,172.20	(23.89)	
GNMA	2005 BCD Single Family	5.38	12/27/2006	12/20/36	19,350.52	21,665.35			(122.60)		19,227.92	21,376.37	(166.38)	
GNMA	2005 BCD Single Family	5.63	12/27/2006	12/20/36	4,950.30	5,518.12			(48.10)		4,902.20	5,444.95	(25.07)	
GNMA	2005 BCD Single Family	5.13	12/27/2006	12/20/36	8,900.22	9,840.49			(1,909.68)		6,990.54	7,643.82	(286.99)	
GNMA	2005 BCD Single Family	5.38	1/10/2007	12/20/36	2,230.31	2,473.69			(13.90)		2,216.41	2,441.49	(18.30)	
GNMA	2005 BCD Single Family	5.63	1/9/2007	12/20/36	764.54	776.28			(4.81)		759.73	771.20	(0.27)	
GNMA	2005 BCD Single Family	5.13	1/9/2007	01/20/37	7,936.53	8,763.57			(53.03)		7,883.50	8,655.21	(55.33)	
GNMA	2005 BCD Single Family	5.38	1/16/2007	12/20/36	3,208.31	3,558.47			(45.79)		3,162.52	3,483.48	(29.20)	
GNMA	2005 BCD Single Family	5.63	1/16/2007	01/20/37	4,204.16	4,715.58			(25.94)		4,178.22	4,661.17	(28.47)	
GNMA	2005 BCD Single Family	5.13	1/30/2007	01/20/37	12,799.00	14,211.77			(86.25)		12,712.75	14,028.00	(97.52)	
GNMA	2005 BCD Single Family	5.38	1/30/2007	01/20/37	13,393.05	14,941.73			(2,662.44)		10,730.61	11,806.39	(472.90)	
GNMA	2005 BCD Single Family	5.63	1/30/2007	01/20/37	3,388.97	3,801.34			(22.49)		3,366.48	3,755.66	(23.19)	
GNMA	2005 BCD Single Family	5.38	2/13/2007	01/20/37	8,419.28	9,357.24			(56.88)		8,362.40	9,229.05	(71.31)	
GNMA	2005 BCD Single Family	5.13	2/13/2007	01/20/37	4,391.86	4,828.27			(57.46)		4,334.40	4,744.90	(25.91)	
GNMA	2005 BCD Single Family	5.63	2/13/2007	02/20/37	2,088.71	2,343.01			(12.14)		2,076.57	2,316.70	(14.17)	
FNMA	2005 BCD Single Family	5.38	8/9/2006	08/01/36	3,292.62	3,691.51			(26.72)		3,265.90	3,657.10	(7.69)	
FNMA	2005 BCD Single Family	5.13	8/10/2006	07/01/36	2,064.64	2,300.72			(13.61)		2,051.03	2,285.91	(1.20)	
FNMA	2005 BCD Single Family	5.38	8/23/2006	08/01/36	3,726.38	4,179.16			(27.00)		3,699.38	4,143.89	(8.27)	
FNMA	2005 BCD Single Family	5.38	9/6/2006	09/01/36	3,226.83	3,617.59			(22.94)		3,203.89	3,587.04	(7.61)	
FNMA	2005 BCD Single Family	5.63	9/6/2006	08/01/36	1,157.17	1,306.12			(7.55)		1,149.62	1,295.50	(3.07)	
FNMA	2005 BCD Single Family	5.13	9/12/2006	09/01/36	3,066.82	3,416.99			(41.74)		3,025.08	3,371.80	(3.45)	
FNMA	2005 BCD Single Family	5.38	9/12/2006	09/01/36	5,958.65	6,684.68			(77.79)		5,880.86	6,588.75	(18.14)	
FNMA	2005 BCD Single Family	5.63	9/20/2006	09/01/36	2,179.14	2,460.66			(13.47)		2,165.67	2,441.78	(5.41)	
FNMA	2005 BCD Single Family	5.38	9/20/2006	09/01/36	6,487.70	7,273.37			(43.32)		6,444.38	7,215.31	(14.74)	
FNMA	2005 BCD Single Family	5.13	9/20/2006	09/01/36	825.07	918.52			(5.74)		819.33	911.70	(1.08)	
FNMA	2005 BCD Single Family	5.38	9/26/2006	09/01/36	1,922.28	2,155.02			(12.63)		1,909.65	2,137.95	(4.44)	
FNMA	2005 BCD Single Family	5.38	10/5/2006	09/01/36	2,966.19	3,324.29			(19.31)		2,946.88	3,298.11	(6.87)	
FNMA	2005 BCD Single Family	5.63	10/17/2006	09/01/36	1,325.61	1,496.58			(8.07)		1,317.54	1,485.31	(3.20)	
FNMA	2005 BCD Single Family	5.13	10/17/2006	10/01/36	6,821.06	7,622.74			(142.49)		6,678.57	7,463.33	(16.92)	
FNMA	2005 BCD Single Family	5.38	10/17/2006	10/01/36	5,210.43	5,843.06			(67.54)		5,142.89	5,759.75	(15.77)	
FNMA	2005 BCD Single Family	5.38	10/24/2006	11/01/36	6,020.63	6,747.87			(68.34)		5,952.29	6,662.04	(17.49)	
FNMA	2005 BCD Single Family	5.38	11/2/2006	11/01/36	6,582.95	7,382.62			(2,133.21)		4,449.74	4,985.29	(264.12)	
FNMA	2005 BCD Single Family	5.63	11/2/2006	10/01/36	1,496.58	1,689.95			(31.12)		1,465.46	1,652.40	(6.43)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
FNMA	2005 BCD Single Family	5.13	11/2/2006	10/01/36	928.27	1,033.83			(5.97)		922.30	1,027.55	(0.31)	
FNMA	2005 BCD Single Family	5.38	11/14/2006	11/01/36	4,659.08	5,222.02			(32.56)		4,626.52	5,178.25	(11.21)	
FNMA	2005 BCD Single Family	5.63	11/14/2006	11/01/36	3,407.72	3,846.80			(24.59)		3,383.13	3,813.24	(8.97)	
FNMA	2005 BCD Single Family	5.13	11/14/2006	11/01/36	1,646.41	1,832.98			(10.64)		1,635.77	1,821.68	(0.66)	
FNMA	2005 BCD Single Family	5.38	11/21/2006	10/01/36	7,888.76	8,856.81			(54.78)		7,833.98	8,785.11	(16.92)	
FNMA	2005 BCD Single Family	5.63	11/21/2006	11/01/36	1,362.41	1,537.72			(8.28)		1,354.13	1,525.87	(3.57)	
FNMA	2005 BCD Single Family	5.13	11/21/2006	11/01/36	816.93	909.78			(13.19)		803.74	895.37	(1.22)	
FNMA	2005 BCD Single Family	5.38	11/28/2006	11/01/36	2,657.15	2,978.28			(17.34)		2,639.81	2,954.99	(5.95)	
FNMA	2005 BCD Single Family	5.13	11/28/2006	11/01/36	2,013.86	2,244.13			(13.16)		2,000.70	2,230.35	(0.62)	
FNMA	2005 BCD Single Family	5.38	12/12/2006	11/01/36	6,105.13	6,851.06			(43.20)		6,061.93	6,794.03	(13.83)	
FNMA	2005 BCD Single Family	5.63	12/12/2006	11/01/36	661.38	746.48			(7.96)		653.42	736.32	(2.20)	
FNMA	2005 BCD Single Family	5.13	12/12/2006	11/01/36	1,476.22	1,644.46			(22.25)		1,453.97	1,620.19	(2.02)	
FNMA	2005 BCD Single Family	5.38	12/27/2006	11/01/36	3,505.77	3,931.99			(25.31)		3,480.46	3,899.25	(7.43)	
FNMA	2005 BCD Single Family	5.63	12/27/2006	12/01/36	3,422.63	3,862.65			(881.19)		2,541.44	2,863.63	(117.83)	
FNMA	2005 BCD Single Family	5.13	12/27/2006	10/01/36	969.85	1,079.85			(7.31)		962.54	1,071.94	(0.60)	
FNMA	2005 BCD Single Family	5.38	1/9/2007	12/01/36	8,924.60	10,042.75			(259.90)		8,664.70	9,736.76	(46.09)	
FNMA	2005 BCD Single Family	5.63	1/9/2007	12/01/36	3,672.00	4,145.10			(24.42)		3,647.58	4,110.97	(9.71)	
FNMA	2005 BCD Single Family	5.13	1/9/2007	12/01/36	4,450.95	4,955.78			(28.65)		4,422.30	4,924.63	(2.50)	
FNMA	2005 BCD Single Family	5.38	1/30/2007	12/01/36	10,325.77	11,647.12			(2,581.09)		7,744.68	8,671.12	(394.91)	
FNMA	2005 BCD Single Family	5.63	1/30/2007	12/01/36	2,191.46	2,473.56			(14.43)		2,177.03	2,453.08	(6.05)	
FNMA	2005 BCD Single Family	5.13	1/30/2007	01/01/37	1,088.99	1,213.47			(7.04)		1,081.95	1,206.34	(0.09)	
FNMA	2005 BCD Single Family	5.38	2/13/2007	01/01/37	1,072.87	1,202.30			(45.33)		1,027.54	1,149.89	(7.08)	
FNMA	2005 BCD Single Family	5.63	2/13/2007	01/01/37	2,017.69	2,277.43			(65.92)		1,951.77	2,199.48	(12.03)	
FNMA	2005 BCD Single Family	5.13	2/13/2007	01/01/37	2,511.66	2,798.01			(17.13)		2,494.53	2,779.77	(1.11)	
FNMA	2005 BCD Single Family	5.38	2/20/2007	01/01/37	2,887.19	3,242.83			(20.16)		2,867.03	3,215.84	(6.83)	
FNMA	2005 BCD Single Family	5.63	2/20/2007	01/01/37	2,105.36	2,377.97			(12.91)		2,092.45	2,361.46	(3.60)	
FNMA	2005 BCD Single Family	6.15	5/1/1996	04/01/26	95,639.38	108,239.17			(2,518.74)		93,120.64	100,890.32	(4,830.11)	
FNMA	2005 BCD Single Family	6.15	6/1/1996	05/01/26	93,500.12	108,005.88			(1,687.22)		91,812.90	99,843.71	(6,474.95)	
FNMA	2005 BCD Single Family	6.15	7/1/1996	06/01/26	53,930.54	55,919.54			(1,276.06)		52,654.48	54,835.63	192.15	
FNMA	2005 BCD Single Family	6.15	8/1/1996	07/01/26	38,899.79	40,044.17			(2,641.17)		36,258.62	36,796.68	(606.32)	
FNMA	2005 BCD Single Family	6.15	8/1/1996	08/01/26	50,777.82	57,928.93			(1,010.67)		49,767.15	56,807.11	(111.15)	
FNMA	2005 BCD Single Family	6.15	9/1/1996	08/01/26	11,585.06	13,189.36			(1,401.39)		10,183.67	11,602.60	(185.37)	
FNMA	2005 BCD Single Family	6.15	10/1/1996	10/01/26	49,475.65	56,410.88			(1,443.38)		48,032.27	54,789.49	(178.01)	
FNMA	2005 BCD Single Family	6.15	12/1/1996	11/01/26	61,144.02	69,716.22			(1,270.73)		59,873.29	68,312.25	(133.24)	
FNMA	2005 BCD Single Family	6.15	3/1/1997	01/01/27	34,287.48	39,076.76			(574.75)		33,712.73	38,442.97	(59.04)	
GNMA	2005 BCD Single Family	6.15	7/1/1996	07/20/26	353,852.75	402,198.41			(7,919.09)		345,933.66	394,356.54	77.22	
GNMA	2005 BCD Single Family	6.15	3/1/1996	03/20/26	72,973.59	83,520.24			(1,339.12)		71,634.47	81,971.58	(209.54)	
GNMA	2005 BCD Single Family	6.15	8/1/1996	07/20/26	250,995.13	287,900.53			(6,215.22)		244,779.91	280,712.65	(972.66)	
GNMA	2005 BCD Single Family	6.15	4/1/1996	04/20/26	83,892.48	96,015.32			(1,657.49)		82,234.99	94,098.48	(259.35)	
GNMA	2005 BCD Single Family	6.15	5/1/1996	05/20/26	223,036.54	254,888.74			(7,742.88)		215,293.66	246,456.84	(689.02)	
GNMA	2005 BCD Single Family	6.15	5/1/1996	05/20/26	103,143.81	118,033.41			(3,592.24)		99,551.57	113,896.37	(544.80)	
GNMA	2005 BCD Single Family	6.15	6/1/1996	06/20/26	395,188.36	459,068.18			(9,207.26)		385,981.10	448,274.68	(1,586.24)	
GNMA	2005 BCD Single Family	6.15	6/1/1996	06/20/26	155,861.55	178,367.03			(3,178.51)		152,683.04	174,694.63	(493.89)	
GNMA	2005 BCD Single Family	6.15	7/1/1996	06/20/26	428,023.27	495,500.58			(69,832.12)		358,191.15	409,378.85	(16,289.61)	
GNMA	2005 BCD Single Family	6.15	8/1/1996	08/20/26	265,136.34	300,995.97			(30,516.76)		234,619.58	265,466.78	(5,012.43)	
GNMA	2005 BCD Single Family	6.15	9/1/1996	09/20/26	125,691.30	143,461.74			(3,228.09)		122,463.21	139,757.86	(475.79)	
GNMA	2005 BCD Single Family	6.15	9/1/1996	09/20/26	44,116.35	50,319.45			(2,719.03)		41,397.32	47,207.12	(393.30)	
GNMA	2005 BCD Single Family	6.15	10/1/1996	10/20/26	339,219.92	385,840.89			(7,968.03)		331,251.89	377,928.25	55.39	
GNMA	2005 BCD Single Family	6.15	12/1/1996	12/20/26	31,880.08	36,393.50			(577.28)		31,302.80	35,729.59	(86.63)	
GNMA	2005 BCD Single Family	6.15	1/1/1997	12/20/26	310,778.47	357,132.08			(6,484.14)		304,294.33	349,630.22	(1,017.72)	
GNMA	2005 BCD Single Family	6.15	1/1/1997	01/20/27	97,040.06	110,826.97			(3,453.78)		93,586.28	106,891.26	(481.93)	
GNMA	2005 BCD Single Family	6.15	2/1/1997	02/20/27	130,402.30	148,963.65			(2,601.57)		127,800.73	145,969.33	(392.75)	
GNMA	2005 BCD Single Family	6.15	3/1/1997	03/20/27	166,027.02	189,486.14			(3,076.57)		162,950.45	185,948.72	(460.85)	
GNMA	2005 BCD Single Family	6.15	4/1/1997	04/20/27	88,826.04	101,335.47			(1,574.01)		87,252.03	99,527.58	(233.88)	
GNMA	2005 BCD Single Family	6.15	6/1/1997	06/20/27	57,218.51	65,295.52			(1,038.27)		56,180.24	64,102.50	(154.75)	
GNMA	2005 BCD Single Family	6.15	8/1/1997	07/20/27	63,999.24	73,271.90			(1,445.08)		62,554.16	71,602.83	(223.99)	
GNMA	2005 BCD Single Family	6.15	9/1/1997	08/20/27	95,128.43	108,532.15			(3,171.31)		91,957.12	104,900.39	(460.45)	
GNMA	2005 BCD Single Family	6.15	2/1/1998	02/20/28	64,666.84	73,790.01			(900.70)		63,766.14	72,753.30	(136.01)	
GNMA	2005 BCD Single Family	6.15	3/1/1998	01/20/28	36,349.38	41,461.56			(1,236.55)		35,112.83	40,044.78	(180.23)	

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 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2005 BCD Single Family	6.15	4/1/1998	04/20/28	28,606.06	32,632.08			(627.94)		27,978.12	31,911.56	(92.58)	
GNMA	2005 BCD Single Family	6.15	9/1/1998	07/20/28	84,078.48	95,932.71			(1,536.31)		82,542.17	94,168.23	(228.17)	
GNMA	2005 BCD Single Family	6.15	11/1/1998	10/20/28	139,361.74	159,009.00			(2,428.42)		136,933.32	156,220.42	(360.16)	
	2005 BCD Single Family Total				5,690,042.78	6,430,091.84	1.69	(14,456.41)	(221,418.58)	0.00	5,454,169.48	6,145,324.91	(48,893.63)	0.00
Repo Agmt	2006 ABCDE Single Family	0.22	5/31/2016	06/01/16	1,876.04	1,876.04	0.93				1,876.97	1,876.97		
Repo Agmt	2006 ABCDE Single Family	0.22	5/31/2016	06/01/16	235,792.46	235,792.46		(213,515.31)			22,277.15	22,277.15		
GNMA	2006 ABCDE Single Family				2,027.30	2,326.87			(0.43)	(2,026.87)			(299.57)	
GNMA	2006 ABCDE Single Family				2,835.21	3,138.36			(11.36)	(2,823.85)			(303.15)	
GNMA	2006 ABCDE Single Family				3,716.45	4,264.35			(0.43)	(3,716.02)			(547.90)	
GNMA	2006 ABCDE Single Family				4,476.06	5,135.95			(8.81)	(4,467.25)			(659.89)	
GNMA	2006 ABCDE Single Family				2,811.61	3,112.35			(1.66)	(2,809.95)			(300.74)	
GNMA	2006 ABCDE Single Family				4,165.29	4,780.05			(8.23)	(4,157.06)			(614.76)	
GNMA	2006 ABCDE Single Family				2,095.45	2,405.01			(0.53)	(2,094.92)			(309.56)	
GNMA	2006 ABCDE Single Family				1,948.36	2,156.49			(6.77)	(1,941.59)			(208.13)	
GNMA	2006 ABCDE Single Family				3,345.66	3,839.35			(0.06)	(3,345.60)			(493.69)	
GNMA	2006 ABCDE Single Family				7,918.90	9,089.06			(1.95)	(7,916.95)			(1,170.16)	
GNMA	2006 ABCDE Single Family				3,265.50	3,614.96			(6.36)	(3,259.14)			(349.46)	
GNMA	2006 ABCDE Single Family				1,984.24	2,276.86			(2.59)	(1,981.65)			(292.62)	
GNMA	2006 ABCDE Single Family				1,760.73	1,948.98			(16.86)	(1,743.87)			(188.25)	
GNMA	2006 ABCDE Single Family				4,044.46	4,477.42			(7.09)	(4,037.37)			(432.96)	
GNMA	2006 ABCDE Single Family				2,521.02	2,893.56			(1.88)	(2,519.14)			(372.54)	
GNMA	2006 ABCDE Single Family				8,247.35	9,130.96			(4.60)	(8,242.75)			(883.61)	
GNMA	2006 ABCDE Single Family				2,127.72	2,442.20			(1.05)	(2,126.67)			(314.48)	
GNMA	2006 ABCDE Single Family				11,743.80	13,490.38			(29.91)	(11,713.89)			(1,746.58)	
GNMA	2006 ABCDE Single Family				3,992.97	4,420.90			(1.33)	(3,991.64)			(427.93)	
GNMA	2006 ABCDE Single Family				2,190.23	2,512.90			(4.65)	(2,185.58)			(322.67)	
GNMA	2006 ABCDE Single Family				4,023.71	4,617.63			(6.42)	(4,017.29)			(593.92)	
GNMA	2006 ABCDE Single Family				9,085.66	10,059.19			(12.82)	(9,072.84)			(973.53)	
GNMA	2006 ABCDE Single Family				6,980.84	8,011.12			(41.61)	(6,939.23)			(1,030.28)	
GNMA	2006 ABCDE Single Family				3,041.78	3,484.78			(1.03)	(3,040.75)			(443.00)	
GNMA	2006 ABCDE Single Family				4,761.58	5,272.14			(0.76)	(4,760.82)			(510.56)	
GNMA	2006 ABCDE Single Family				7,753.10	8,882.69			1.05	(7,754.15)			(1,129.59)	
GNMA	2006 ABCDE Single Family				3,557.30	4,083.36			(5.26)	(3,552.04)			(526.06)	
GNMA	2006 ABCDE Single Family				6,365.79	7,306.00			(1.03)	(6,364.76)			(940.21)	
GNMA	2006 ABCDE Single Family				1,856.14	2,130.71			0.60	(1,856.74)			(274.57)	
GNMA	2006 ABCDE Single Family				2,050.78	2,354.05			(0.47)	(2,050.31)			(303.27)	
GNMA	2006 ABCDE Single Family				4,653.23	5,341.53			1.37	(4,654.60)			(688.30)	
GNMA	2006 ABCDE Single Family				3,449.57	3,959.87			0.33	(3,449.90)			(510.30)	
GNMA	2006 ABCDE Single Family				1,033.45	1,185.65			(10.39)	(1,023.06)			(152.20)	
GNMA	2006 ABCDE Single Family				2,133.06	2,448.10			0.57	(2,133.63)			(315.04)	
GNMA	2006 ABCDE Single Family				2,467.89	2,833.25			1.44	(2,469.33)			(365.36)	
GNMA	2006 ABCDE Single Family				2,407.15	2,762.85			1.33	(2,408.48)			(355.70)	
GNMA	2006 ABCDE Single Family				2,530.55	2,904.88			0.79	(2,531.34)			(374.33)	
GNMA	2006 ABCDE Single Family				14,632.61	16,208.62			10.20	(14,642.81)			(1,576.01)	
GNMA	2006 ABCDE Single Family				10,652.15	11,798.75			1.58	(10,653.73)			(1,146.60)	
GNMA	2006 ABCDE Single Family				16,179.04	17,791.40			12.02	(16,191.06)			(1,612.36)	
GNMA	2006 ABCDE Single Family				6,226.66	6,898.29			6.26	(6,232.92)			(671.63)	
GNMA	2006 ABCDE Single Family				4,502.69	4,987.56			2.76	(4,505.45)			(484.87)	
GNMA	2006 ABCDE Single Family				7,795.58	8,635.15			6.01	(7,801.59)			(839.57)	
GNMA	2006 ABCDE Single Family				3,934.45	4,357.90			3.65	(3,938.10)			(423.45)	
GNMA	2006 ABCDE Single Family				24,637.69	27,315.13			22.01	(24,659.70)			(2,677.44)	
GNMA	2006 ABCDE Single Family				4,197.39	4,649.34			(4.27)	(4,193.12)			(451.95)	
GNMA	2006 ABCDE Single Family				4,263.10	4,722.90			4.11	(4,267.21)			(459.80)	
GNMA	2006 ABCDE Single Family				23,069.76	25,766.11			(8.75)	(23,061.01)			(2,696.35)	
GNMA	2006 ABCDE Single Family				6,391.56	6,841.96			(7.04)	(6,384.52)			(450.40)	
GNMA	2006 ABCDE Single Family				3,331.52	3,426.21			0.96	(3,332.48)			(94.69)	
GNMA	2006 ABCDE Single Family				6,436.60	6,698.90			(1.73)	(6,434.87)			(262.30)	
GNMA	2006 ABCDE Single Family				26,799.87	28,756.53			10.68	(26,810.55)			(1,956.66)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family				10,091.20	11,179.09			9.23	(10,100.43)			(1,087.89)	
GNMA	2006 ABCDE Single Family				11,759.01	12,345.21			(0.17)	(11,758.84)			(586.20)	
FNMA	2006 ABCDE Single Family				889.48	1,015.14			(194.62)	(694.86)			(125.66)	
FNMA	2006 ABCDE Single Family				4,318.49	4,939.53			(8.56)	(4,309.93)			(621.04)	
FNMA	2006 ABCDE Single Family				6,339.58	7,108.26			(20.68)	(6,318.90)			(768.68)	
GNMA	2006 ABCDE Single Family				2,432.58	2,692.17			(7.16)	(2,425.42)			(259.59)	
GNMA	2006 ABCDE Single Family				2,534.97	2,909.16			(1.22)	(2,533.75)			(374.19)	
GNMA	2006 ABCDE Single Family				4,331.24	4,794.84			(3.59)	(4,327.65)			(463.60)	
GNMA	2006 ABCDE Single Family				40,340.36	43,393.31			(6,233.98)	(34,106.38)			(3,052.95)	
GNMA	2006 ABCDE Single Family				20,236.75	21,693.39			13.56	(20,250.31)			(1,456.64)	
GNMA	2006 ABCDE Single Family				23,146.92	24,832.53			(0.23)	(23,146.69)			(1,685.61)	
GNMA	2006 ABCDE Single Family				59,139.93	64,072.27			(4,954.16)	(54,185.77)			(4,932.34)	
GNMA	2006 ABCDE Single Family				24,573.58	26,375.70			15.63	(24,589.21)			(1,802.12)	
GNMA	2006 ABCDE Single Family				24,883.22	26,706.53			(6,474.38)	(18,408.84)			(1,823.31)	
GNMA	2006 ABCDE Single Family				53,054.75	57,599.87			(29.13)	(53,025.62)			(4,545.12)	
GNMA	2006 ABCDE Single Family				35,255.35	37,934.48			(6,264.09)	(28,991.26)			(2,679.13)	
GNMA	2006 ABCDE Single Family				2,023.65	2,241.87			(2.84)	(2,020.81)			(218.22)	
GNMA	2006 ABCDE Single Family				44,141.05	47,539.50			13.18	(44,154.23)			(3,398.45)	
GNMA	2006 ABCDE Single Family				36,382.73	39,133.58			(185.05)	(36,197.68)			(2,750.85)	
GNMA	2006 ABCDE Single Family				47,165.33	50,426.98			18.08	(47,183.41)			(3,261.65)	
GNMA	2006 ABCDE Single Family				33,301.90	35,866.03			24.40	(33,326.30)			(2,564.13)	
GNMA	2006 ABCDE Single Family				18,401.03	19,391.42			8.79	(18,409.82)			(990.39)	
GNMA	2006 ABCDE Single Family				14,774.39	15,630.61			8.13	(14,782.52)			(856.22)	
GNMA	2006 ABCDE Single Family				33,474.27	36,021.61			(0.50)	(33,473.77)			(2,547.34)	
GNMA	2006 ABCDE Single Family				30,967.22	33,276.25			(1.68)	(30,965.54)			(2,309.03)	
GNMA	2006 ABCDE Single Family				5,176.64	5,735.51			5.57	(5,182.21)			(558.87)	
GNMA	2006 ABCDE Single Family				25,220.25	27,066.50			12.56	(25,232.81)			(1,846.25)	
GNMA	2006 ABCDE Single Family				12,117.95	12,726.36			0.50	(12,118.45)			(608.41)	
GNMA	2006 ABCDE Single Family				18,930.20	20,294.92			14.91	(18,945.11)			(1,364.72)	
GNMA	2006 ABCDE Single Family				53,129.80	57,456.57			43.90	(53,173.70)			(4,326.77)	
GNMA	2006 ABCDE Single Family				26,173.05	27,774.98			20.99	(26,194.04)			(1,601.93)	
GNMA	2006 ABCDE Single Family				3,402.11	3,769.10			4.54	(3,406.65)			(366.99)	
GNMA	2006 ABCDE Single Family				50,958.21	55,471.08			4.69	(50,962.90)			(4,512.87)	
GNMA	2006 ABCDE Single Family				4,500.23	4,664.02			5.07	(4,505.30)			(163.79)	
GNMA	2006 ABCDE Single Family				1,759.01	1,948.87			(0.86)	(1,758.15)			(189.86)	
GNMA	2006 ABCDE Single Family				6,208.03	6,387.31			6.61	(6,214.64)			(179.28)	
GNMA	2006 ABCDE Single Family				3,096.58	3,430.88			4.05	(3,100.63)			(334.30)	
FNMA	2006 ABCDE Single Family				4,522.07	4,921.02			(18.13)	(4,503.94)			(398.95)	
FNMA	2006 ABCDE Single Family				5,987.10	6,517.89			(14.02)	(5,973.08)			(530.79)	
FNMA	2006 ABCDE Single Family				6,613.42	7,198.77			(21.37)	(6,592.05)			(585.35)	
FNMA	2006 ABCDE Single Family				3,462.99	3,883.86			(12.12)	(3,450.87)			(420.87)	
	2006 ABCDE Single Family Total				1,361,305.68	1,459,984.98	0.93	(213,515.31)	(24,344.56)	(1,099,292.62)	24,154.12	24,154.12	(98,679.30)	0.00
Repo Agmt	2006 FGH Single Family	0.22	5/31/2016	06/01/16	1,459.92	1,459.92	0.91				1,460.83	1,460.83		
	2006 FGH Single Family Total				1,459.92	1,459.92	0.91	0.00	0.00	0.00	1,460.83	1,460.83	0.00	0.00
Inv Agmt	2007A Single Family	4.32	10/1/2007	09/01/38	913,596.12	913,596.12	1,695,423.57				2,609,019.69	2,609,019.69		
Repo Agmt	2007A Single Family	0.22	5/31/2016	06/01/16	6,114,374.40	6,114,374.40		(5,159,111.86)			955,262.54	955,262.54		
FNMA	2007A Single Family	6.25	3/27/1998	03/01/28	75,343.42	85,973.67			(1,091.14)	85,973.67	74,252.28	84,805.80	(76.73)	
FNMA	2007A Single Family	6.25	6/29/1998	05/01/28	20,667.68	23,579.20			(1,479.94)	23,579.20	19,187.74	21,909.77	(189.49)	
GNMA	2007A Single Family	6.25	2/20/1998	01/20/28	395,931.79	460,718.09			(9,859.69)	460,718.09	386,072.10	444,643.08	(6,215.32)	
FNMA	2007A Single Family	6.25	11/30/1998	09/01/28	87,825.58	100,223.96			(1,201.75)	100,223.96	86,623.83	98,944.37	(77.84)	
GNMA	2007A Single Family	6.25	3/27/1998	03/20/28	1,009,921.78	1,199,787.10			(62,836.49)	1,199,787.10	947,085.29	1,109,160.02	(27,790.59)	
GNMA	2007A Single Family	6.25	5/19/1998	05/20/28	542,477.03	636,455.74			(8,928.22)	636,455.74	533,548.81	625,836.74	(1,690.78)	
GNMA	2007A Single Family	5.45	7/28/2000	06/20/30	570,820.31	637,817.47			(8,244.07)	637,817.47	562,576.24	624,622.76	(4,950.64)	
GNMA	2007A Single Family	6.25	8/14/1998	07/20/28	321,924.62	369,630.65			(15,015.82)	369,630.65	306,908.80	350,904.20	(3,710.63)	
GNMA	2007A Single Family	6.25	6/29/1998	06/20/28	326,553.16	376,421.16			(5,906.63)	376,421.16	320,646.53	369,327.16	(1,187.37)	
GNMA	2007A Single Family	6.25	9/18/1998	09/20/28	358,648.74	411,832.82			(6,272.07)	411,832.82	352,376.67	404,313.52	(1,247.23)	
FNMA	2007A Single Family	6.25	3/31/1999	11/01/28	23,257.21	26,519.63			(848.89)	26,519.63	22,408.32	25,574.06	(96.68)	

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GNMA	2007A Single Family	6.25	11/30/1998	11/20/28	213,749.58	244,751.87			(2,845.49)		210,904.09	241,308.08	(598.30)	
GNMA	2007A Single Family	6.25	11/30/1998	10/20/28	215,899.53	247,254.55			(3,591.56)		212,307.97	242,952.43	(710.56)	
GNMA	2007A Single Family	6.25	11/30/1998	10/20/28	117,542.81	134,459.68			(1,724.08)		115,818.73	132,385.55	(350.05)	
GNMA	2007A Single Family	6.25	2/16/1999	02/20/29	509,811.78	588,078.07			(12,286.20)		497,525.58	577,458.03	1,666.16	
GNMA	2007A Single Family	6.25	3/31/1999	02/20/29	22,379.94	25,546.70			(1,811.89)		20,568.05	23,455.18	(279.63)	
GNMA	2007A Single Family	6.25	5/27/1999	05/20/29	126,541.63	144,477.62			(3,138.08)		123,403.55	141,031.73	(307.81)	
GNMA	2007A Single Family	5.45	7/30/1999	07/20/29	237,040.71	261,394.18			(12,578.45)		224,462.26	245,725.49	(3,090.24)	
GNMA	2007A Single Family	5.45	8/26/1999	08/20/29	278,943.85	308,662.48			(32,063.81)		246,880.04	270,037.34	(6,561.33)	
FNMA	2007A Single Family	5.45	9/20/1999	08/01/29	79,015.26	88,489.92			(974.33)		78,040.93	87,260.64	(254.95)	
GNMA	2007A Single Family	5.45	9/20/1999	09/20/29	25,738.93	28,379.79			(314.84)		25,424.09	27,831.80	(233.15)	
FNMA	2007A Single Family	5.45	12/20/1999	12/01/29	88,210.41	98,791.28			(2,417.38)		85,793.03	95,945.80	(428.10)	
FNMA	2007A Single Family	5.45	1/19/2000	12/01/29	58,217.49	65,200.15			(684.96)		57,532.53	64,333.50	(181.69)	
GNMA	2007A Single Family	5.45	10/28/1999	10/20/29	374,763.30	415,886.06			(5,500.12)		369,263.18	406,809.83	(3,576.11)	
GNMA	2007A Single Family	5.45	11/18/1999	11/20/29	43,998.35	48,499.83			(1,025.43)		42,972.92	47,031.30	(443.10)	
GNMA	2007A Single Family	5.45	12/30/1999	12/20/29	925,292.23	1,037,215.58			(14,550.81)		910,741.42	1,013,500.38	(9,164.39)	
GNMA	2007A Single Family	5.45	1/28/2000	01/20/30	411,176.75	457,097.10			(5,149.17)		406,027.58	448,104.35	(3,843.58)	
GNMA	2007A Single Family	5.45	2/22/2000	01/20/30	122,594.54	134,929.90			(1,530.42)		121,064.12	132,289.08	(1,110.40)	
GNMA	2007A Single Family	5.45	3/27/2000	02/20/30	159,070.46	175,370.50			(2,727.28)		156,343.18	171,128.65	(1,514.57)	
FNMA	2007A Single Family	5.45	4/27/2000	03/01/30	99,439.85	111,370.63			(1,986.56)		97,453.29	108,972.26	(411.81)	
GNMA	2007A Single Family	5.45	4/27/2000	04/20/30	276,646.81	306,134.59			(4,452.10)		272,194.71	299,041.27	(2,641.22)	
GNMA	2007A Single Family	5.45	5/30/2000	04/20/30	72,647.65	80,094.78			(874.17)		71,773.48	78,564.71	(655.90)	
GNMA	2007A Single Family	5.45	6/21/2000	05/20/30	244,728.85	270,050.97			(3,125.69)		241,603.16	264,693.20	(2,232.08)	
GNMA	2007A Single Family	5.45	9/18/2000	09/20/30	359,468.54	399,628.37			(4,896.95)		354,571.59	391,315.85	(3,415.57)	
FNMA	2007A Single Family	5.45	7/24/2000	06/01/30	17,012.49	19,049.50			(338.15)		16,674.34	18,640.51	(70.84)	
GNMA	2007A Single Family	5.49	11/21/2007	10/20/37	140,417.83	147,799.25			(797.71)		139,620.12	148,409.25	1,407.71	
GNMA	2007A Single Family	4.75	11/21/2007	10/20/37	150,067.17	163,783.99			(929.15)		149,138.02	162,271.95	(582.89)	
GNMA	2007A Single Family	5.49	11/21/2007	10/20/37	146,277.06	162,911.44			(837.88)		145,439.18	160,785.26	(1,288.30)	
GNMA	2007A Single Family				66,595.82	72,624.74			(66,595.82)				(6,028.92)	
GNMA	2007A Single Family	5.49	9/25/2007	09/20/37	663,371.78	735,443.57			(4,300.43)		659,071.35	736,637.94	5,494.80	
GNMA	2007A Single Family	4.75	9/25/2007	09/20/37	1,469,460.33	1,620,824.77			(117,755.94)		1,351,704.39	1,478,399.43	(24,669.40)	
GNMA	2007A Single Family	5.49	10/9/2007	09/20/37	154,843.78	171,924.75			(882.49)		153,961.29	169,661.90	(1,380.36)	
GNMA	2007A Single Family	4.75	10/9/2007	09/20/37	509,269.99	559,309.18			(7,323.88)		501,946.11	549,852.73	(2,132.57)	
GNMA	2007A Single Family	5.49	8/23/2007	08/20/37	56,801.06	63,242.60			(327.43)		56,473.63	62,425.09	(490.08)	
GNMA	2007A Single Family	5.49	8/23/2007	08/20/37	738,602.87	827,296.24			(5,885.90)		732,716.97	814,405.02	(7,005.32)	
GNMA	2007A Single Family	4.75	8/23/2007	08/20/37	500,633.17	545,813.50			(125,291.51)		375,341.66	407,995.91	(12,526.08)	
GNMA	2007A Single Family	5.49	9/11/2007	09/20/37	187,971.87	210,235.96			(1,754.15)		186,217.72	206,711.18	(1,770.63)	
GNMA	2007A Single Family	5.49	9/11/2007	08/20/37	93,711.76	104,815.57			(527.51)		93,184.25	103,437.73	(850.33)	
GNMA	2007A Single Family	4.75	9/11/2007	08/20/37	1,284,724.07	1,403,348.78			(127,600.01)		1,157,124.06	1,271,884.44	(3,864.33)	
GNMA	2007A Single Family	4.75	11/21/2007	10/20/37	59,432.29	64,856.88			(1,162.08)		58,270.21	63,391.82	(302.98)	
GNMA	2007A Single Family	5.49	11/21/2007	10/20/37	459,142.05	513,670.65			(2,639.40)		456,502.65	506,765.71	(4,265.54)	
GNMA	2007A Single Family	5.49	12/11/2007	11/20/37	297,481.40	331,429.87			(2,641.88)		294,839.52	325,217.34	(3,570.65)	
GNMA	2007A Single Family	4.75	12/11/2007	11/20/37	462,290.69	504,680.08			(2,873.97)		459,416.72	499,489.59	(2,316.52)	
GNMA	2007A Single Family	5.49	10/25/2007	10/20/37	136,176.50	151,203.00			(765.08)		135,411.42	149,225.04	(1,212.88)	
GNMA	2007A Single Family	5.49	10/25/2007	10/20/37	659,395.50	735,509.25			(3,760.10)		655,635.40	729,607.23	(2,141.92)	
GNMA	2007A Single Family	4.75	10/25/2007	09/20/37	448,581.55	490,591.24			(3,023.99)		445,557.56	486,281.69	(1,285.56)	
GNMA	2007A Single Family	5.49	10/25/2007	10/20/37	487,367.50	546,903.31			(2,824.27)		484,543.23	539,685.74	(4,393.30)	
GNMA	2007A Single Family	4.75	10/25/2007	10/20/37	464,205.63	506,920.38			(2,990.85)		461,214.78	501,174.68	(2,754.85)	
GNMA	2007A Single Family				114,340.08	124,791.17			(114,340.08)				(10,451.09)	
GNMA	2007A Single Family	4.75	12/28/2007	12/20/37	235,975.38	257,576.10			(1,494.23)		234,481.15	255,159.79	(922.08)	
GNMA	2007A Single Family	5.49	12/28/2007	12/20/37	112,796.35	125,632.84			(1,028.42)		111,767.93	123,560.38	(1,044.04)	
GNMA	2007A Single Family	5.49	12/28/2007	12/20/37	119,345.37	132,940.40			(677.15)		118,668.22	131,195.90	(1,067.35)	
GNMA	2007A Single Family	5.49	12/11/2007	11/20/37	249,027.03	277,398.14			(1,702.46)		247,324.57	273,435.49	(2,260.19)	
GNMA	2007A Single Family	5.49	12/11/2007	11/20/37	108,533.10	120,894.77			(633.12)		107,899.98	119,288.10	(973.55)	
GNMA	2007A Single Family	4.75	12/11/2007	12/20/37	646,480.19	710,082.46			(102,105.28)		544,374.91	588,932.07	(19,045.11)	
GNMA	2007A Single Family	5.49	12/20/2007	12/20/37	197,432.42	219,917.08			(1,116.58)		196,315.84	217,039.37	(1,761.13)	
GNMA	2007A Single Family				113,074.42	123,421.89			(113,074.42)				(10,347.47)	
GNMA	2007A Single Family	4.75	1/30/2008	01/20/38	114,419.55	124,808.82			(797.06)		113,622.49	123,642.64	(369.12)	
GNMA	2007A Single Family	5.49	1/30/2008	11/20/37	166,912.18	185,349.66			(924.74)		165,987.44	182,942.74	(1,482.18)	
GNMA	2007A Single Family	5.49	1/30/2008	11/20/37	43,715.64	48,694.96			(246.05)		43,469.59	48,059.46	(389.45)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	4.75	1/30/2008	01/20/38	257,309.35	280,854.69			(1,550.46)		255,758.89	278,300.88	(1,003.35)	
GNMA	2007A Single Family	4.75	1/16/2008	01/20/38	87,982.53	95,970.21			(533.48)		87,449.05	95,164.23	(272.50)	
GNMA	2007A Single Family	5.49	1/16/2008	12/20/37	172,186.82	191,786.74			(1,344.89)		170,841.93	188,870.04	(1,571.81)	
GNMA	2007A Single Family	4.75	1/30/2008	01/20/38	49,937.89	54,506.52			(309.34)		49,628.55	54,003.21	(193.97)	
GNMA	2007A Single Family	5.49	1/30/2008	01/20/38	165,857.85	184,749.43			(918.13)		164,939.72	182,358.84	(1,472.46)	
GNMA	2007A Single Family	5.49	2/19/2008	02/20/38	59,930.11	66,549.98			(325.26)		59,604.85	65,693.89	(530.83)	
GNMA	2007A Single Family	5.49	1/30/2008	12/20/37	46,769.60	52,097.71			(284.11)		46,485.49	51,393.79	(419.81)	
GNMA	2007A Single Family	5.49	2/13/2008	01/20/38	80,886.94	90,099.60			(445.16)		80,441.78	88,936.52	(717.92)	
GNMA	2007A Single Family	4.75	2/13/2008	12/20/37	61,935.60	67,583.84			(2,141.81)		59,793.79	65,049.47	(392.56)	
GNMA	2007A Single Family	5.49	4/8/2008	04/20/38	67,657.94	75,363.06			(1,575.51)		66,082.43	73,057.97	(729.58)	
GNMA	2007A Single Family	4.75	4/8/2008	03/20/38	109,733.71	115,019.89			(653.05)		109,080.66	114,166.36	(200.48)	
GNMA	2007A Single Family	5.49	3/12/2008	03/20/38	213,709.80	237,343.94			(92,935.46)		120,774.34	132,963.44	(11,445.04)	
GNMA	2007A Single Family	4.75	2/19/2008	02/20/38	109,272.44	119,280.05			(670.85)		108,601.59	118,184.13	(425.07)	
GNMA	2007A Single Family	4.75	2/19/2008	12/20/37	96,157.40	104,889.21			(758.97)		95,398.43	103,812.06	(318.18)	
GNMA	2007A Single Family	5.49	2/19/2008	01/20/38	221,879.12	246,410.24			(1,223.34)		220,655.78	243,217.04	(1,969.86)	
GNMA	2007A Single Family	4.75	2/19/2008	02/20/38	137,332.95	149,780.21			(999.61)		136,333.34	148,355.93	(424.67)	
GNMA	2007A Single Family	4.75	2/27/2008	02/20/38	85,923.21	93,792.19			(533.76)		85,389.45	92,923.55	(334.88)	
GNMA	2007A Single Family	5.49	3/27/2008	03/20/38	95,173.17	106,022.27			(515.14)		94,658.03	104,662.38	(844.75)	
GNMA	2007A Single Family	5.49	3/27/2008	02/20/38	159,961.55	178,189.81			(960.52)		159,001.03	175,800.95	(1,428.34)	
GNMA	2007A Single Family	4.75	4/15/2008	02/20/38	100,560.26	109,775.06			(605.81)		99,954.45	108,778.84	(390.41)	
GNMA	2007A Single Family	5.49	4/15/2008	03/20/38	43,189.08	47,962.35			(235.77)		42,953.31	47,344.24	(382.34)	
GNMA	2007A Single Family	5.49	4/24/2008	04/20/38	63,426.64	70,649.52			(345.16)		63,081.48	69,742.42	(561.94)	
GNMA	2007A Single Family	5.49	5/7/2008	04/20/38	70,788.30	78,858.17			(382.59)		70,405.71	77,848.01	(627.57)	
GNMA	2007A Single Family	4.75	5/7/2008	05/20/38	244,208.25	266,597.76			(1,601.77)		242,606.48	264,038.93	(957.06)	
GNMA	2007A Single Family	5.49	5/14/2008	04/20/38	84,812.95	94,192.12			(454.88)		84,358.07	92,987.18	(750.06)	
GNMA	2007A Single Family				60,686.71	66,241.81			(60,686.71)				(5,555.10)	
GNMA	2007A Single Family	4.75	5/21/2008	05/20/38	112,498.77	122,802.90			(898.90)		111,599.87	121,451.33	(452.67)	
GNMA	2007A Single Family	5.49	5/28/2008	05/20/38	137,761.28	153,267.17			(745.87)		137,015.41	151,506.73	(1,014.57)	
GNMA	2007A Single Family	4.75	5/28/2008	04/20/38	27,366.59	29,873.68			(168.71)		27,197.88	29,598.66	(106.31)	
GNMA	2007A Single Family	5.49	6/11/2008	05/20/38	97,300.60	108,394.96			(783.22)		96,517.38	106,724.69	(887.05)	
GNMA	2007A Single Family	5.49	7/9/2008	07/20/38	62,036.65	69,118.58			(356.25)		61,680.40	68,206.93	(555.40)	
GNMA	2007A Single Family	5.49	7/9/2008	06/20/38	167,181.56	186,261.67			(907.50)		166,274.06	183,867.87	(1,486.30)	
GNMA	2007A Single Family	5.49	7/16/2008	05/20/38	101,549.55	113,139.89			(592.04)		100,957.51	111,638.68	(909.17)	
GNMA	2007A Single Family	5.49	6/18/2008	05/20/38	122,871.86	136,893.89			(792.65)		122,079.21	134,993.13	(1,108.11)	
GNMA	2007A Single Family	5.49	7/23/2008	06/20/38	61,843.21	68,808.43			(327.94)		61,515.27	68,025.09	(455.40)	
GNMA	2007A Single Family	4.75	7/23/2008	07/20/38	107,108.03	116,936.26			(624.24)		106,483.79	115,900.18	(411.84)	
GNMA	2007A Single Family	5.49	8/13/2008	08/20/38	130,388.28	144,627.35			(1,026.71)		129,361.57	142,604.62	(996.02)	
GNMA	2007A Single Family	4.75	8/13/2008	07/20/38	63,997.43	69,870.39			(387.44)		63,609.99	69,235.58	(247.37)	
GNMA	2007A Single Family	4.75	8/13/2008	06/20/38	98,966.41	108,039.57			(582.17)		98,384.24	107,078.30	(379.10)	
GNMA	2007A Single Family	4.75	8/20/2008	08/20/38	122,718.63	133,988.44			(714.75)		122,003.88	132,800.69	(473.00)	
GNMA	2007A Single Family	4.75	8/27/2008	07/20/38	578,810.48	637,442.47			(91,116.82)		487,693.66	530,333.62	(15,992.03)	
GNMA	2007A Single Family	5.49	8/27/2008	08/20/38	80,459.47	89,650.57			(423.20)		80,036.27	88,510.17	(717.20)	
GNMA	2007A Single Family	5.49	9/10/2008	07/20/38	58,125.00	64,764.97			(307.22)		57,817.78	63,939.48	(518.27)	
GNMA	2007A Single Family	5.49	9/24/2008	09/20/38	76,764.09	85,535.04			(409.55)		76,354.54	84,441.35	(684.14)	
GNMA	2007A Single Family	5.49	10/15/2008	09/20/38	206,562.66	229,455.25			(2,450.04)		204,112.62	225,038.22	(1,966.99)	
GNMA	2007A Single Family	5.49	10/15/2008	09/20/38	91,343.84	101,780.55			(532.12)		90,811.72	100,431.44	(816.99)	
GNMA	2007A Single Family	5.49	10/22/2008	09/20/38	306,444.27	341,060.92			(1,714.44)		304,729.83	336,569.24	(2,777.24)	
GNMA	2007A Single Family	5.49	10/29/2008	09/20/38	114,682.04	127,800.75			(592.76)		114,089.28	126,177.35	(1,030.64)	
GNMA	2007A Single Family	4.75	10/29/2008	10/20/38	199,351.38	217,463.95			(1,353.11)		197,998.27	215,506.38	(604.46)	
GNMA	2007A Single Family	4.75	11/25/2008	11/20/38	78,071.16	85,158.43			(1,097.12)		76,974.04	83,781.50	(279.81)	
GNMA	2007A Single Family	4.75	12/30/2008	12/20/38	182,009.10	198,177.36			(125,501.47)		56,507.63	61,286.69	(11,389.20)	
GNMA	2007A Single Family	4.75	1/14/2009	12/20/38	72,146.94	78,529.27			(412.48)		71,734.46	77,842.15	(274.64)	
GNMA	2007A Single Family	5.25	1/21/2009	01/20/39	156,537.80	172,953.66			(62,670.96)		93,866.84	103,079.48	(7,203.22)	
GNMA	2007A Single Family	5.25	1/21/2009	01/20/39	113,919.65	126,022.58			(596.69)		113,322.96	124,589.24	(836.65)	
GNMA	2007A Single Family	5.25	1/21/2009	01/20/39	240,702.69	264,883.17			(1,254.30)		239,448.39	262,195.34	(1,433.53)	
GNMA	2007A Single Family	4.75	1/21/2009	01/20/39	105,524.98	114,862.71			(589.46)		104,935.52	113,871.65	(401.60)	
FNMA	2007A Single Family	4.75	8/23/2007	08/01/37	246,177.72	271,854.08			(1,746.50)		244,431.22	270,387.55	(279.97)	
FNMA	2007A Single Family	5.49	9/11/2007	08/01/37	28,446.06	32,361.13			(248.22)		28,197.84	32,014.59	(98.32)	
FNMA	2007A Single Family	4.75	9/11/2007	08/01/37	209,708.90	233,442.32			(1,349.80)		208,359.10	232,331.67	(239.15)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
FNMA	2007A Single Family	5.49	9/25/2007	09/01/37	629,061.90	719,791.59			(3,795.25)		625,266.65	712,926.14	(3,070.20)	
FNMA	2007A Single Family	5.49	9/25/2007	08/01/37	114,488.68	130,290.41			(770.74)		113,717.94	129,148.64	(371.03)	
FNMA	2007A Single Family	4.75	9/25/2007	09/01/37	595,855.46	667,833.83			(3,693.19)		592,162.27	664,567.77	427.13	
FNMA	2007A Single Family	5.49	10/9/2007	09/01/37	404,051.87	457,485.38			(2,994.09)		401,057.78	448,317.07	(6,174.22)	
FNMA	2007A Single Family	5.49	10/9/2007	09/01/37	33,504.29	34,209.71			(299.69)		33,204.60	33,814.23	(95.79)	
FNMA	2007A Single Family	4.75	10/9/2007	09/01/37	205,147.74	224,185.58			(1,529.30)		203,618.44	217,637.28	(5,019.00)	
FNMA	2007A Single Family	4.75	10/9/2007	08/01/37	222,370.27	242,816.25			(1,910.16)		220,460.11	235,547.74	(5,358.35)	
FNMA	2007A Single Family	5.49	10/25/2007	09/01/37	250,975.50	282,790.99			(62,186.45)		188,789.05	199,997.80	(20,606.74)	
FNMA	2007A Single Family	5.49	10/25/2007	10/01/37	81,071.86	86,912.32			(3,716.73)		77,355.13	81,757.62	(1,437.97)	
FNMA	2007A Single Family	4.75	10/25/2007	10/01/37	228,474.12	249,674.31			(1,591.60)		226,882.52	246,446.99	(1,635.72)	
FNMA	2007A Single Family	5.49	10/25/2007	10/01/37	106,014.79	110,262.78			(595.29)		105,419.50	111,836.45	2,168.96	
FNMA	2007A Single Family	4.75	11/8/2007	09/01/37	92,492.74	97,614.29			(573.45)		91,919.29	95,968.62	(1,072.22)	
FNMA	2007A Single Family	5.49	11/21/2007	10/01/37	136,048.94	147,542.34			(772.57)		135,276.37	145,269.64	(1,500.13)	
FNMA	2007A Single Family	5.49	11/21/2007	09/01/37	72,632.30	75,413.29			(2,254.01)		70,378.29	73,960.58	801.30	
FNMA	2007A Single Family	4.75	11/28/2007	09/01/37	102,710.83	109,173.47			(644.37)		102,066.46	107,065.87	(1,463.23)	
FNMA	2007A Single Family	5.49	12/11/2007	11/01/37	174,258.78	196,496.88			(1,049.31)		173,209.47	191,453.78	(3,993.79)	
FNMA	2007A Single Family	5.49	12/12/2007	09/01/37	82,543.79	85,790.30			(470.73)		82,073.06	86,841.22	1,521.65	
FNMA	2007A Single Family	4.75	12/11/2007	12/01/37	127,010.74	133,604.48			(792.71)		126,218.03	132,404.70	(407.07)	
FNMA	2007A Single Family	5.49	12/11/2007	11/01/37	90,164.84	93,133.86			(541.19)		89,623.65	94,823.77	2,231.10	
FNMA	2007A Single Family	5.49	12/20/2007	12/01/37	56,803.04	58,659.45			(359.31)		56,443.73	59,436.42	1,136.28	
FNMA	2007A Single Family	5.49	1/16/2008	08/01/37	37,259.63	38,029.45			(687.57)		36,572.06	37,193.34	(148.54)	
FNMA	2007A Single Family	4.75	1/30/2008	12/01/37	82,812.31	87,413.04			(527.64)		82,284.67	85,918.81	(966.59)	
FNMA	2007A Single Family	4.75	2/13/2008	01/01/38	184,278.30	201,122.44			(1,670.61)		182,607.69	193,344.80	(6,107.03)	
FNMA	2007A Single Family	4.75	3/12/2008	02/01/38	203,568.00	222,628.44			(1,242.08)		202,325.92	216,353.72	(5,032.64)	
FNMA	2007A Single Family	5.49	3/20/2008	02/01/38	261,480.07	294,870.37			(70,183.95)		191,296.12	210,019.45	(14,666.97)	
FNMA	2007A Single Family	5.49	3/20/2008	11/01/37	302,200.89	341,005.47			(4,908.16)		297,292.73	328,431.02	(7,666.29)	
FNMA	2007A Single Family	4.75	3/27/2008	03/01/38	80,264.00	82,407.73			(478.52)		79,785.48	83,315.88	1,386.67	
FNMA	2007A Single Family	5.49	4/8/2008	03/01/38	115,558.85	128,336.63			(748.76)		114,810.09	123,314.53	(4,273.34)	
Freddie Mac	2007A Single Family	4.75	5/7/2008	04/01/38	109,446.09	119,470.29			(709.85)		108,736.24	119,018.82	258.38	
Freddie Mac	2007A Single Family	5.49	5/7/2008	03/01/38	18,869.45	20,936.59			(1,206.52)		17,662.93	19,523.20	(206.87)	
Freddie Mac	2007A Single Family	5.49	5/28/2008	03/01/38	124,364.70	138,239.44			(688.12)		123,676.58	137,452.71	(98.61)	
Freddie Mac	2007A Single Family	4.75	6/18/2008	05/01/38	105,721.07	115,155.40			(904.14)		104,816.93	114,505.43	254.17	
Freddie Mac	2007A Single Family	5.49	6/18/2008	05/01/38	64,676.96	71,852.66			(378.60)		64,298.36	71,444.00	(30.06)	
Freddie Mac	2007A Single Family	5.49	6/25/2008	06/01/38	86,872.17	97,143.07			(479.95)		86,392.22	96,598.14	(64.98)	
Freddie Mac	2007A Single Family	4.75	6/25/2008	05/01/38	66,994.54	73,138.41			(416.76)		66,577.78	72,896.78	175.13	
Freddie Mac	2007A Single Family	5.49	7/16/2008	06/01/38	120,206.12	133,527.29			(2,073.20)		118,132.92	131,207.04	(247.05)	
Freddie Mac	2007A Single Family	5.49	7/16/2008	05/01/38	126,647.51	141,618.09			(677.27)		125,970.24	140,838.46	(102.36)	
Freddie Mac	2007A Single Family	4.75	7/23/2008	07/01/38	78,107.58	85,077.95			(501.75)		77,605.83	84,780.23	204.03	
Freddie Mac	2007A Single Family	5.49	9/17/2008	07/01/38	19,835.47	22,179.59			(773.98)		19,061.49	21,326.68	(78.93)	
GNMA	2007A Single Family				3,667.71	3,813.09			(3,667.71)				(145.38)	
GNMA	2007A Single Family	6.00	12/11/2007	11/20/37	1,522.80	1,726.73			(8.20)		1,514.60	1,718.89	0.36	
GNMA	2007A Single Family	5.25	12/11/2007	11/20/37	20,681.38	23,094.95			(4,235.58)		16,445.80	18,051.83	(807.54)	
GNMA	2007A Single Family	5.25	12/11/2007	11/20/37	3,669.62	4,057.67			(20.99)		3,648.63	4,009.43	(27.25)	
GNMA	2007A Single Family	6.00	12/11/2007	11/20/37	3,862.81	4,412.34			(20.51)		3,842.30	4,392.17	0.34	
GNMA	2007A Single Family	5.25	12/11/2007	12/20/37	19,038.51	21,084.40			(116.68)		18,921.83	20,822.71	(145.01)	
GNMA	2007A Single Family	5.25	12/11/2007	11/20/37	8,039.34	8,889.71			(46.43)		7,992.91	8,783.62	(59.66)	
GNMA	2007A Single Family	5.25	12/20/2007	12/20/37	5,654.97	6,252.62			(33.71)		5,621.26	6,176.89	(42.02)	
GNMA	2007A Single Family	5.25	12/20/2007	12/20/37	8,256.69	9,130.34			(48.92)		8,207.77	9,020.12	(61.30)	
GNMA	2007A Single Family	5.25	12/20/2007	12/20/37	1,615.82	1,786.48			(18.32)		1,597.50	1,755.30	(12.86)	
GNMA	2007A Single Family	6.00	1/30/2008	01/20/38	1,953.65	2,231.62			(10.20)		1,943.45	2,221.78	0.36	
GNMA	2007A Single Family	6.00	1/16/2008	12/20/37	3,708.39	4,235.93			(19.53)		3,688.86	4,216.96	0.56	
GNMA	2007A Single Family	5.25	1/16/2008	12/20/37	3,523.63	3,891.58			(21.28)		3,502.35	3,849.00	(21.30)	
GNMA	2007A Single Family	5.25	1/16/2008	01/20/38	40,678.80	46,562.98			(3,857.06)		36,821.74	41,692.80	(1,013.12)	
GNMA	2007A Single Family	5.25	2/13/2008	01/20/38	1,953.98	2,160.78			(11.31)		1,942.67	2,134.97	(14.50)	
GNMA	2007A Single Family	6.00	1/30/2008	01/20/38	4,090.74	4,672.75			(20.97)		4,069.77	4,652.52	0.74	
GNMA	2007A Single Family	6.00	2/13/2008	01/20/38	3,017.96	3,447.35			(15.39)		3,002.57	3,432.53	0.57	
GNMA	2007A Single Family	5.25	2/13/2008	01/20/38	6,830.69	7,553.62			(39.08)		6,791.61	7,463.80	(50.74)	
GNMA	2007A Single Family	5.25	4/8/2008	03/20/38	11,983.86	13,257.63			(67.73)		11,916.13	13,101.05	(88.85)	
GNMA	2007A Single Family	6.00	4/8/2008	04/20/38	5,313.60	6,069.88			(27.88)		5,285.72	6,043.06	1.06	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	4/8/2008	04/20/38	3,055.80	3,379.15			(17.05)		3,038.75	3,339.50	(22.60)	
GNMA	2007A Single Family	6.00	3/12/2008	03/20/38	3,261.61	3,725.42			(38.05)		3,223.56	3,685.15	(2.22)	
GNMA	2007A Single Family	5.25	3/12/2008	03/20/38	7,949.46	8,791.52			(4,169.30)		3,780.16	4,149.80	(472.42)	
GNMA	2007A Single Family	5.25	3/20/2008	03/20/38	3,691.90	4,076.66			(30.36)		3,661.54	4,018.10	(28.20)	
GNMA	2007A Single Family	6.00	2/19/2008	01/20/38	6,487.78	7,410.68			(35.28)		6,452.50	7,376.40	1.00	
GNMA	2007A Single Family	5.25	2/19/2008	02/20/38	4,017.83	4,443.09			(24.79)		3,993.04	4,388.31	(29.99)	
GNMA	2007A Single Family	6.00	2/19/2008	02/20/38	3,404.13	3,888.34			(19.86)		3,384.27	3,868.81	0.33	
GNMA	2007A Single Family	5.25	2/19/2008	02/20/38	7,677.30	8,489.87			(54.68)		7,622.62	8,377.27	(57.92)	
GNMA	2007A Single Family	6.00	2/27/2008	02/20/38	3,731.12	4,262.17			(19.18)		3,711.94	4,243.60	0.61	
GNMA	2007A Single Family	5.25	2/27/2008	02/20/38	1,909.16	2,111.04			(11.62)		1,897.54	2,085.21	(14.21)	
GNMA	2007A Single Family	5.25	2/27/2008	02/20/38	1,942.40	2,147.95			(12.26)		1,930.14	2,121.16	(14.53)	
GNMA	2007A Single Family	6.00	2/27/2008	02/20/38	6,130.57	7,002.92			(31.32)		6,099.25	6,972.76	1.16	
GNMA	2007A Single Family	5.25	3/27/2008	03/20/38	4,813.75	5,323.33			(28.49)		4,785.26	5,259.04	(35.80)	
GNMA	2007A Single Family	6.00	3/27/2008	03/20/38	3,861.24	4,411.40			(20.10)		3,841.14	4,391.44	0.14	
GNMA	2007A Single Family	6.00	4/15/2008	04/20/38	2,502.73	2,858.39			(46.60)		2,456.13	2,807.51	(4.28)	
GNMA	2007A Single Family	6.00	4/22/2008	04/20/38	3,567.06	4,075.03			(18.31)		3,548.75	4,057.25	0.53	
GNMA	2007A Single Family	6.00	5/7/2008	04/20/38	4,004.50	4,574.43			(20.48)		3,984.02	4,554.91	0.96	
GNMA	2007A Single Family	5.25	5/7/2008	05/20/38	27,337.94	30,509.09			(173.74)		27,164.20	30,114.80	(220.55)	
GNMA	2007A Single Family	5.25	5/7/2008	04/20/38	4,951.55	5,476.04			(27.38)		4,924.17	5,412.14	(36.52)	
GNMA	2007A Single Family	6.00	5/21/2008	05/20/38	4,438.55	5,070.22			(28.11)		4,410.44	5,042.41	0.30	
GNMA	2007A Single Family	6.00	5/28/2008	05/20/38	5,952.20	6,799.45			(3,284.75)		2,667.45	3,044.75	(469.95)	
GNMA	2007A Single Family	5.25	5/28/2008	01/20/38	2,825.21	3,124.32			(16.15)		2,809.06	3,087.21	(20.96)	
GNMA	2007A Single Family	6.00	6/11/2008	06/20/38	5,148.20	5,881.16			(26.23)		5,121.97	5,856.19	1.26	
GNMA	2007A Single Family	5.25	6/11/2008	05/20/38	7,350.38	8,129.05			(47.13)		7,303.25	8,026.96	(54.96)	
GNMA	2007A Single Family	6.00	7/9/2008	07/20/38	6,493.78	7,438.40			(33.64)		6,460.14	7,418.42	13.66	
GNMA	2007A Single Family	5.25	7/9/2008	06/20/38	6,923.54	7,657.01			(64.93)		6,858.61	7,538.14	(53.94)	
GNMA	2007A Single Family	5.25	7/9/2008	06/20/38	4,388.52	4,853.98			(23.97)		4,364.55	4,797.43	(32.58)	
GNMA	2007A Single Family	6.00	7/16/2008	07/20/38	1,582.14	1,806.98			(29.54)		1,552.60	1,774.72	(2.72)	
GNMA	2007A Single Family	5.25	6/18/2008	06/20/38	7,861.74	8,695.07			(60.09)		7,801.65	8,575.39	(59.59)	
GNMA	2007A Single Family	6.00	6/25/2008	06/20/38	5,420.77	6,192.68			(32.93)		5,387.84	6,160.14	0.39	
GNMA	2007A Single Family	5.25	6/25/2008	06/20/38	3,931.04	4,347.89			(21.48)		3,909.56	4,297.30	(29.11)	
GNMA	2007A Single Family	5.25	7/16/2008	07/20/38	9,256.02	10,237.79			(52.84)		9,203.18	10,116.57	(68.38)	
GNMA	2007A Single Family	6.00	7/23/2008	07/20/38	5,279.29	6,031.11			(26.05)		5,253.24	6,006.52	1.46	
GNMA	2007A Single Family	5.25	7/23/2008	07/20/38	11,306.70	12,511.11			(61.38)		11,245.32	12,365.89	(83.84)	
GNMA	2007A Single Family	5.25	7/23/2008	07/20/38	2,830.23	3,130.45			(15.46)		2,814.77	3,094.06	(20.93)	
GNMA	2007A Single Family	6.00	7/29/2008	07/20/38	1,270.74	1,451.71			(6.20)		1,264.54	1,445.85	0.34	
GNMA	2007A Single Family	5.25	7/29/2008	07/20/38	3,454.58	3,820.97			(18.91)		3,435.67	3,776.51	(25.55)	
GNMA	2007A Single Family	5.25	8/27/2008	08/20/38	5,229.25	4,727.77			(28.35)		4,699.42	5,165.77	(35.13)	
GNMA	2007A Single Family	5.25	8/27/2008	08/20/38	3,975.97	4,397.93			(21.77)		3,954.20	4,346.63	(29.53)	
GNMA	2007A Single Family	6.00	8/13/2008	08/20/38	11,958.95	13,756.23			(61.11)		11,897.84	13,697.51	2.39	
GNMA	2007A Single Family	5.25	8/13/2008	08/20/38	19,618.45	21,731.20			(126.20)		19,492.25	21,455.68	(149.32)	
GNMA	2007A Single Family	5.25	8/13/2008	07/20/38	16,814.13	18,574.26			(4,615.90)		12,198.23	13,393.16	(565.20)	
GNMA	2007A Single Family	6.00	8/13/2008	08/20/38	2,444.80	2,792.97			(12.71)		2,432.09	2,780.84	0.58	
GNMA	2007A Single Family	5.25	8/13/2008	08/20/38	4,270.96	4,724.71			(22.98)		4,247.98	4,669.49	(32.24)	
GNMA	2007A Single Family	5.25	8/20/2008	08/20/38	14,535.18	16,089.58			(127.03)		14,408.15	15,850.82	(111.73)	
GNMA	2007A Single Family	5.25	8/27/2008	08/20/38	4,661.86	5,156.33			(25.29)		4,636.57	5,096.68	(34.36)	
GNMA	2007A Single Family	5.25	8/27/2008	08/20/38	3,484.03	3,853.56			(18.73)		3,465.30	3,809.19	(25.64)	
GNMA	2007A Single Family	6.00	8/27/2008	08/20/38	2,472.29	2,824.59			(12.58)		2,459.71	2,812.53	0.52	
GNMA	2007A Single Family	5.25	8/27/2008	08/20/38	20,793.52	23,061.80			(115.49)		20,678.03	22,847.51	(98.80)	
GNMA	2007A Single Family	5.25	8/27/2008	08/20/38	9,302.79	10,290.08			(77.84)		9,224.95	10,141.05	(71.19)	
GNMA	2007A Single Family	6.00	9/10/2008	09/20/38	6,770.92	7,735.83			(33.62)		6,737.30	7,703.97	1.76	
GNMA	2007A Single Family	5.25	9/10/2008	09/20/38	17,593.99	19,436.46			(115.35)		17,478.64	19,333.15	12.04	
GNMA	2007A Single Family	5.25	9/10/2008	08/20/38	12,193.07	13,491.64			(4,954.22)		7,238.85	7,948.29	(589.13)	
GNMA	2007A Single Family	5.25	9/17/2008	09/20/38	7,252.23	8,022.25			(3,924.68)		3,327.55	3,653.54	(444.03)	
GNMA	2007A Single Family	5.25	9/17/2008	08/20/38	3,242.06	3,586.18			(17.45)		3,224.61	3,544.69	(24.04)	
GNMA	2007A Single Family	6.00	9/24/2008	09/20/38	2,694.92	3,079.04			(13.92)		2,681.00	3,065.70	0.58	
GNMA	2007A Single Family	5.25	9/24/2008	09/20/38	6,517.29	7,209.08			(60.56)		6,456.73	7,097.85	(50.67)	
GNMA	2007A Single Family	6.00	9/24/2008	09/20/38	2,360.18	2,696.63			(12.51)		2,347.67	2,684.53	0.41	
GNMA	2007A Single Family	5.25	9/24/2008	09/20/38	10,396.98	11,505.08			(59.03)		10,337.95	11,365.47	(80.58)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	6.00	10/8/2008	10/20/38	11,889.63	13,690.14			(59.48)		11,830.15	13,633.29	2.63	
GNMA	2007A Single Family	5.25	10/8/2008	09/20/38	4,471.13	4,945.67			(26.55)		4,444.58	4,885.93	(33.19)	
GNMA	2007A Single Family	6.00	10/15/2008	09/20/38	2,293.47	2,620.44			(11.03)		2,282.44	2,609.97	0.56	
GNMA	2007A Single Family	6.00	10/22/2008	10/20/38	7,826.98	8,966.50			(42.07)		7,784.91	8,941.83	17.40	
GNMA	2007A Single Family	5.25	10/22/2008	10/20/38	15,562.38	17,328.67			(3,676.69)		11,885.69	13,051.17	(600.81)	
GNMA	2007A Single Family	5.25	10/22/2008	09/20/38	4,665.03	5,159.69			(47.78)		4,617.25	5,075.30	(36.61)	
GNMA	2007A Single Family	6.00	10/22/2008	10/20/38	4,670.25	5,335.45			(71.22)		4,599.03	5,258.57	(5.66)	
GNMA	2007A Single Family	5.25	10/22/2008	10/20/38	8,918.54	9,866.78			(47.44)		8,871.10	9,753.14	(66.20)	
GNMA	2007A Single Family	5.25	10/22/2008	08/20/38	4,134.14	4,572.91			(32.87)		4,101.27	4,508.54	(31.50)	
GNMA	2007A Single Family	6.00	10/29/2008	10/20/38	7,569.21	8,649.00			(1,788.71)		5,780.50	6,599.31	(260.98)	
GNMA	2007A Single Family	6.00	10/29/2008	10/20/38	2,052.62	2,341.07			(64.52)		1,988.10	2,272.30	(4.25)	
GNMA	2007A Single Family	5.25	10/29/2008	10/20/38	10,567.26	11,693.62			(64.79)		10,502.47	11,550.27	(78.56)	
GNMA	2007A Single Family	5.25	10/29/2008	10/20/38	4,544.42	5,026.71			(24.66)		4,519.76	4,968.59	(33.46)	
GNMA	2007A Single Family	6.00	10/29/2008	10/20/38	5,639.02	6,442.81			(31.99)		5,607.03	6,411.67	0.85	
GNMA	2007A Single Family	6.00	11/12/2008	11/20/38	9,419.65	10,784.09			(52.48)		9,367.17	10,732.85	1.24	
GNMA	2007A Single Family	6.00	11/12/2008	11/20/38	4,013.18	4,585.83			(19.20)		3,993.98	4,567.47	0.84	
GNMA	2007A Single Family	6.00	11/19/2008	10/20/38	2,619.04	2,992.48			(13.01)		2,606.03	2,980.12	0.65	
GNMA	2007A Single Family	5.25	11/19/2008	11/20/38	3,973.58	4,395.55			(21.31)		3,952.27	4,344.90	(29.34)	
GNMA	2007A Single Family	6.00	11/19/2008	10/20/38	2,728.42	3,117.48			(15.42)		2,713.00	3,102.48	0.42	
GNMA	2007A Single Family	5.25	11/25/2008	11/20/38	4,914.99	5,436.91			(26.64)		4,888.35	5,374.03	(36.24)	
GNMA	2007A Single Family	6.00	11/25/2008	11/20/38	4,949.06	5,654.69			(32.74)		4,916.32	5,622.02	0.07	
GNMA	2007A Single Family	6.00	11/25/2008	11/20/38	12,110.97	13,846.30			(60.04)		12,050.93	13,789.14	2.88	
GNMA	2007A Single Family	6.00	12/10/2008	11/20/38	11,943.07	13,740.14			(60.20)		11,882.87	13,682.20	2.26	
GNMA	2007A Single Family	5.25	12/10/2008	11/20/38	1,969.09	2,177.50			(103.08)		1,866.01	2,049.51	(24.91)	
GNMA	2007A Single Family	5.25	12/10/2008	11/20/38	4,728.55	5,230.88			(24.94)		4,703.61	5,171.16	(34.78)	
GNMA	2007A Single Family	6.00	12/10/2008	11/20/38	9,531.43	10,892.47			(49.06)		9,482.37	10,845.54	2.13	
GNMA	2007A Single Family	6.00	12/17/2008	11/20/38	1,727.43	1,973.75			(8.49)		1,718.94	1,965.73	0.47	
GNMA	2007A Single Family	6.00	12/17/2008	12/20/38	2,367.27	2,704.83			(12.33)		2,354.94	2,693.05	0.55	
GNMA	2007A Single Family	6.00	12/17/2008	12/20/38	1,986.86	2,266.49			(9.58)		1,977.28	2,261.24	4.33	
GNMA	2007A Single Family	6.00	12/17/2008	11/20/38	2,373.68	2,712.24			(8.33)		2,365.35	2,705.00	1.09	
GNMA	2007A Single Family	6.00	2/18/2009	01/20/39	2,502.90	2,860.01			(11.96)		2,490.94	2,848.76	0.71	
GNMA	2007A Single Family	5.25	2/25/2009	02/20/39	2,400.29	2,655.32			(13.35)		2,386.94	2,624.26	(17.71)	
GNMA	2007A Single Family	6.00	2/25/2009	02/20/39	8,725.88	9,971.19			(46.69)		8,679.19	9,926.38	1.88	
GNMA	2007A Single Family	5.25	2/25/2009	12/20/38	4,282.38	4,737.42			(22.42)		4,259.96	4,683.50	(31.50)	
GNMA	2007A Single Family	6.00	2/25/2009	02/20/39	2,241.58	2,561.44			(10.56)		2,231.02	2,551.54	0.66	
GNMA	2007A Single Family	5.25	3/11/2009	02/20/39	4,760.35	5,266.47			(27.50)		4,732.85	5,203.61	(35.36)	
GNMA	2007A Single Family	5.25	3/11/2009	01/20/39	3,978.92	4,401.75			(20.70)		3,958.22	4,351.84	(29.21)	
GNMA	2007A Single Family	6.00	3/11/2009	02/20/39	4,282.09	4,893.23			(23.13)		4,258.96	4,870.90	0.80	
GNMA	2007A Single Family	6.00	3/18/2009	03/20/39	8,030.93	9,177.23			(37.64)		7,993.29	9,141.99	2.40	
GNMA	2007A Single Family	6.00	3/25/2009	03/20/39	2,234.17	2,552.83			(10.32)		2,223.85	2,543.22	0.71	
GNMA	2007A Single Family	6.00	4/8/2009	10/20/38	2,436.37	2,783.96			(25.58)		2,410.79	2,757.07	(1.31)	
GNMA	2007A Single Family	5.25	12/30/2008	12/20/38	3,616.21	4,000.18			(19.76)		3,596.45	3,953.78	(26.64)	
GNMA	2007A Single Family	6.00	12/30/2008	12/20/38	2,608.20	2,980.40			(12.83)		2,595.37	2,968.16	0.59	
GNMA	2007A Single Family	6.00	12/30/2008	12/20/38	3,228.66	3,689.19			(16.52)		3,212.14	3,673.41	0.74	
GNMA	2007A Single Family	5.25	12/30/2008	12/20/38	8,730.56	9,658.47			(48.99)		8,681.57	9,544.94	(64.54)	
GNMA	2007A Single Family	6.00	1/14/2009	12/20/38	6,112.28	6,984.09			(29.28)		6,083.00	6,956.56	1.75	
GNMA	2007A Single Family	5.25	1/14/2009	01/20/39	7,612.96	8,422.71			(46.93)		7,566.03	8,318.79	(56.99)	
GNMA	2007A Single Family	5.25	1/14/2009	12/20/38	3,930.76	4,348.34			(20.73)		3,910.03	4,298.69	(28.92)	
GNMA	2007A Single Family	6.00	1/14/2009	01/20/39	7,624.73	8,714.14			(36.30)		7,588.43	8,679.21	1.37	
GNMA	2007A Single Family	6.00	2/11/2009	01/20/39	2,260.05	2,582.52			(10.80)		2,249.25	2,572.41	0.69	
GNMA	2007A Single Family	5.25	2/11/2009	01/20/39	6,215.32	6,875.69			(33.63)		6,181.69	6,796.31	(45.75)	
GNMA	2007A Single Family	6.00	2/11/2009	01/20/39	2,652.85	3,031.31			(22.46)		2,630.39	3,008.10	(0.75)	
GNMA	2007A Single Family	5.25	2/11/2009	01/20/39	4,268.83	4,722.58			(22.26)		4,246.57	4,668.90	(31.42)	
GNMA	2007A Single Family	6.00	2/11/2009	01/20/39	4,733.46	5,408.77			(22.16)		4,711.30	5,388.08	1.47	
GNMA	2007A Single Family	5.25	11/24/2009	10/20/39	4,251.95	4,705.43			(21.67)		4,230.28	4,652.31	(31.45)	
GNMA	2007A Single Family	5.25	5/18/2010	04/20/40	20,292.87	22,680.66			(96.17)		20,196.70	22,430.98	(153.51)	
GNMA	2007A Single Family	5.25	5/25/2010	05/20/40	24,669.10	27,271.56			(123.90)		24,545.20	27,363.29	123.63	
GNMA	2007A Single Family	6.00	12/17/2009	11/20/39	2,273.35	2,598.52			(10.05)		2,263.30	2,589.21	0.74	
GNMA	2007A Single Family	5.25	12/17/2009	12/20/39	9,669.02	10,686.44			(55.40)		9,613.62	10,558.32	(72.72)	

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 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	12/17/2009	11/20/39	3,054.33	3,379.88			(15.07)		3,039.26	3,342.02	(22.79)	
GNMA	2007A Single Family	6.00	12/29/2009	12/20/39	9,405.87	10,750.83			(2,824.85)		6,581.02	7,517.02	(408.96)	
GNMA	2007A Single Family	5.25	1/20/2010	12/20/39	6,507.47	7,201.66			(31.64)		6,475.83	7,121.60	(48.42)	
GNMA	2007A Single Family	5.25	1/27/2010	12/20/39	9,457.60	10,467.88			(46.23)		9,411.37	10,351.43	(70.22)	
GNMA	2007A Single Family	6.00	1/27/2010	12/20/39	2,414.06	2,759.42			(12.88)		2,401.18	2,746.98	0.44	
GNMA	2007A Single Family	5.25	2/23/2010	02/20/40	14,614.09	16,198.01			(73.02)		14,541.07	16,013.84	(111.15)	
GNMA	2007A Single Family	6.00	3/16/2010	03/20/40	2,912.84	3,328.87			(12.40)		2,900.44	3,317.49	1.02	
GNMA	2007A Single Family	5.25	3/17/2010	03/20/40	920,637.20	989,180.65			(4,907.40)		915,729.80	977,883.34	(6,389.91)	
GNMA	2007A Single Family	5.25	3/30/2010	03/20/40	23,544.02	26,084.40			(120.35)		23,423.67	25,784.76	(179.29)	
GNMA	2007A Single Family	5.25	3/30/2010	02/20/40	2,609.20	2,887.50			(12.84)		2,596.36	2,855.17	(19.49)	
GNMA	2007A Single Family	5.25	4/13/2010	03/20/40	6,845.93	7,576.16			(64.58)		6,781.35	7,457.59	(53.99)	
GNMA	2007A Single Family	5.25	4/13/2010	04/20/40	40,681.46	46,576.06			(296.76)		40,384.70	45,929.92	(349.38)	
GNMA	2007A Single Family	5.25	4/13/2010	04/20/40	7,912.04	8,756.73			(38.17)		7,873.87	8,659.48	(59.08)	
GNMA	2007A Single Family	5.25	4/22/2010	04/20/40	30,474.10	34,067.18			(3,980.20)		26,493.90	29,110.18	(976.80)	
GNMA	2007A Single Family	5.25	4/22/2010	04/20/40	2,369.09	2,621.82			(11.55)		2,357.54	2,592.61	(17.66)	
GNMA	2007A Single Family	5.25	4/28/2010	04/20/40	14,556.07	16,185.22			(73.46)		14,482.61	16,000.27	(111.49)	
GNMA	2007A Single Family	5.25	6/15/2010	06/20/40	35,171.60	39,331.97			(203.73)		34,967.87	38,847.71	(280.53)	
GNMA	2007A Single Family	5.25	7/20/2010	07/20/40	18,835.33	21,056.72			(90.10)		18,745.23	20,821.76	(144.86)	
GNMA	2007A Single Family	5.25	7/28/2010	06/20/40	2,303.32	2,549.35			(12.00)		2,291.32	2,520.07	(17.28)	
GNMA	2007A Single Family	5.25	7/28/2010	07/20/40	18,640.44	20,837.25			(103.69)		18,536.75	20,590.27	(143.29)	
GNMA	2007A Single Family	5.25	8/17/2010	07/20/40	23,273.22	26,081.39			(107.91)		23,165.31	25,797.57	(175.91)	
GNMA	2007A Single Family	5.25	8/24/2010	08/20/40	9,649.59	10,681.80			(44.95)		9,604.64	10,565.10	(71.75)	
GNMA	2007A Single Family	5.25	9/14/2010	08/20/40	7,543.92	8,350.75			(35.49)		7,508.43	8,259.14	(56.12)	
GNMA	2007A Single Family	5.25	6/29/2010	04/20/40	2,623.09	2,899.90			(12.42)		2,610.67	2,871.31	(16.17)	
GNMA	2007A Single Family	5.25	6/29/2010	06/20/40	21,643.04	24,253.96			(103.57)		21,539.47	23,986.02	(164.37)	
GNMA	2007A Single Family	5.25	9/21/2010	08/20/40	23,960.26	26,714.92			(3,328.65)		20,631.61	22,557.89	(828.38)	
GNMA	2007A Single Family	5.25	10/19/2010	10/20/40	31,948.93	36,405.16			(149.95)		31,798.98	36,342.02	(86.81)	
GNMA	2007A Single Family	5.25	11/9/2010	10/20/40	6,719.21	7,399.88			(2,200.74)		4,518.47	4,940.56	(258.58)	
GNMA	2007A Single Family	5.25	12/21/2010	11/15/40	6,189.08	6,947.93			(29.09)		6,159.99	6,933.03	14.19	
FNMA	2007A Single Family	6.00	12/11/2007	12/01/37	2,203.55	2,283.22			(12.28)		2,191.27	2,313.19	42.25	
FNMA	2007A Single Family	5.25	12/12/2007	12/01/37	14,832.36	16,710.52			(112.04)		14,720.32	16,247.69	(350.79)	
FNMA	2007A Single Family	5.25	12/20/2007	11/01/37	4,438.29	4,755.04			(29.47)		4,408.82	4,645.67	(79.90)	
FNMA	2007A Single Family	5.25	12/20/2007	12/01/37	4,088.45	4,380.22			(23.41)		4,065.04	4,283.76	(73.05)	
FNMA	2007A Single Family	5.25	12/28/2007	12/01/37	4,290.88	4,687.67			(28.59)		4,262.29	4,438.32	(220.76)	
FNMA	2007A Single Family	5.25	12/28/2007	12/01/37	3,272.05	3,387.43			(18.81)		3,253.24	3,416.74	48.12	
FNMA	2007A Single Family	6.00	1/16/2008	12/01/37	2,467.75	2,560.75			(12.72)		2,455.03	2,595.43	47.40	
FNMA	2007A Single Family	5.25	1/16/2008	12/01/37	11,743.43	13,139.82			(3,654.71)		8,088.72	8,537.78	(947.33)	
FNMA	2007A Single Family	6.00	1/30/2008	01/01/38	3,176.26	3,320.52			(16.29)		3,159.97	3,357.85	53.62	
FNMA	2007A Single Family	5.25	1/30/2008	01/01/38	3,219.21	3,337.75			(18.23)		3,200.98	3,366.92	47.40	
FNMA	2007A Single Family	6.00	2/13/2008	02/01/38	3,261.57	3,409.79			(16.73)		3,244.84	3,448.13	55.07	
FNMA	2007A Single Family	5.25	2/13/2008	02/01/38	9,093.86	10,253.19			(70.87)		9,022.99	9,882.30	(300.02)	
FNMA	2007A Single Family	5.25	2/19/2008	01/01/38	6,585.41	7,187.64			(52.58)		6,532.83	6,968.43	(166.63)	
FNMA	2007A Single Family	5.25	2/19/2008	01/01/38	6,677.55	7,287.57			(37.83)		6,639.72	7,082.29	(167.45)	
FNMA	2007A Single Family	6.00	2/27/2008	02/01/38	2,965.94	3,160.96			(20.45)		2,945.49	3,128.22	(12.29)	
FNMA	2007A Single Family	5.25	2/27/2008	02/01/38	1,626.08	1,678.75			(9.84)		1,616.24	1,674.57	5.66	
FNMA	2007A Single Family	5.25	2/27/2008	02/01/38	11,803.82	13,291.54			(67.20)		11,736.62	12,897.33	(327.01)	
FNMA	2007A Single Family	6.00	3/20/2008	03/01/38	2,281.94	2,368.21			(12.73)		2,269.21	2,399.32	43.84	
FNMA	2007A Single Family	5.25	3/27/2008	03/01/38	2,518.33	2,595.89			(15.04)		2,503.29	2,624.81	43.96	
FNMA	2007A Single Family	6.00	3/27/2008	03/01/38	2,332.36	2,420.48			(12.10)		2,320.26	2,453.17	44.79	
FNMA	2007A Single Family	6.00	2/4/2009	10/01/38	1,376.71	1,408.35			(6.91)		1,369.80	1,394.62	(6.82)	
GNMA	2007A Single Family	5.25	9/16/2009	08/20/39	4,558.50	5,044.25			(22.70)		4,535.80	4,987.89	(33.66)	
GNMA	2007A Single Family	6.00	9/16/2009	08/20/39	8,014.85	9,160.94			(35.70)		7,979.15	9,127.82	2.58	
GNMA	2007A Single Family	5.25	9/29/2009	09/20/39	8,327.84	9,215.29			(46.03)		8,281.81	9,107.32	(61.94)	
Freddie Mac	2007A Single Family	5.25	12/11/2007	11/01/37	7,445.50	8,275.27			(4,317.64)		3,127.86	3,479.76	(477.87)	
Freddie Mac	2007A Single Family	5.25	12/20/2007	12/01/37	3,001.85	3,336.86			(17.28)		2,984.57	3,321.11	1.53	
Freddie Mac	2007A Single Family	5.25	1/16/2008	12/01/37	8,459.98	9,404.32			(49.89)		8,410.09	9,358.64	4.21	
Freddie Mac	2007A Single Family	5.25	1/16/2008	12/01/37	4,216.80	4,688.76			(24.08)		4,192.72	4,669.46	4.78	
Freddie Mac	2007A Single Family	5.25	1/30/2008	01/01/38	3,788.17	4,210.55			(22.89)		3,765.28	4,189.03	1.37	
Freddie Mac	2007A Single Family	6.00	2/13/2008	01/01/38	1,555.34	1,768.53			(8.56)		1,546.78	1,763.01	3.04	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Freddie Mac	2007A Single Family	5.25	2/13/2008	01/01/38	2,577.41	2,864.68			(14.70)		2,562.71	2,850.96	0.98	
Freddie Mac	2007A Single Family	5.25	3/20/2008	02/01/38	2,381.69	2,647.18			(16.62)		2,365.07	2,631.23	0.67	
Freddie Mac	2007A Single Family	6.00	3/20/2008	03/01/38	3,853.10	4,381.32			(19.80)		3,833.30	4,370.67	9.15	
Freddie Mac	2007A Single Family	6.00	4/22/2008	02/01/38	2,039.56	2,319.20			(11.01)		2,028.55	2,312.43	4.24	
Freddie Mac	2007A Single Family	5.25	5/21/2008	04/01/38	4,221.16	4,694.01			(23.48)		4,197.68	4,674.13	3.60	
Freddie Mac	2007A Single Family	5.25	5/21/2008	05/01/38	3,674.95	4,082.96			(20.64)		3,654.31	4,063.29	0.97	
Freddie Mac	2007A Single Family	5.25	5/28/2008	04/01/38	3,019.02	3,356.61			(33.25)		2,985.77	3,323.05	(0.31)	
Freddie Mac	2007A Single Family	6.00	6/18/2008	05/01/38	3,729.58	4,241.15			(21.40)		3,708.18	4,228.28	8.53	
Freddie Mac	2007A Single Family	5.25	6/18/2008	02/01/38	2,283.62	2,538.64			(20.07)		2,263.55	2,518.74	0.17	
Freddie Mac	2007A Single Family	6.00	6/25/2008	05/01/38	3,356.35	3,816.78			(16.74)		3,339.61	3,807.55	7.51	
Freddie Mac	2007A Single Family	6.00	7/16/2008	06/01/38	5,040.57	5,731.96			(30.68)		5,009.89	5,712.25	10.97	
Freddie Mac	2007A Single Family	5.25	7/16/2008	06/01/38	2,510.13	2,790.79			(14.66)		2,495.47	2,777.01	0.88	
Freddie Mac	2007A Single Family	6.00	7/23/2008	06/01/38	1,673.20	1,902.37			(56.79)		1,616.41	1,842.73	(2.85)	
Freddie Mac	2007A Single Family	6.00	8/13/2008	06/01/38	1,956.47	2,224.70			(13.99)		1,942.48	2,214.79	4.08	
Freddie Mac	2007A Single Family	6.00	8/20/2008	06/01/38	4,921.09	5,596.35			(24.99)		4,896.10	5,582.08	10.72	
Freddie Mac	2007A Single Family	5.25	9/17/2008	08/01/38	1,219.67	1,362.54			(6.62)		1,213.05	1,356.91	0.99	
Freddie Mac	2007A Single Family	6.00	10/22/2008	07/01/38	2,464.38	2,802.70			(12.21)		2,452.17	2,796.00	5.51	
Freddie Mac	2007A Single Family	5.25	11/19/2008	09/01/38	3,632.03	4,036.44			(25.67)		3,606.36	4,011.52	0.75	
Freddie Mac	2007A Single Family	5.25	12/10/2008	11/01/38	10,214.15	11,352.16			(55.45)		10,158.70	11,300.09	3.38	
Freddie Mac	2007A Single Family	6.00	1/14/2009	11/01/38	2,979.29	3,388.95			(15.52)		2,963.77	3,379.29	5.86	
Freddie Mac	2007A Single Family	6.00	2/18/2009	01/01/39	4,342.61	4,939.95			(2,828.58)		1,514.03	1,726.67	(384.70)	
Freddie Mac	2007A Single Family	4.75	2/18/2009	12/01/38	2,210.59	2,413.98			(13.21)		2,197.38	2,407.43	6.66	
Freddie Mac	2007A Single Family	4.75	3/11/2009	12/01/38	2,634.40	2,866.32			(14.88)		2,619.52	2,859.54	8.10	
Freddie Mac	2007A Single Family	5.25	3/25/2009	01/01/39	2,265.09	2,517.65			(32.24)		2,232.85	2,483.90	(1.51)	
2007A Single Family Total					43,634,907.66	47,713,232.66	1,695,423.57	(5,159,111.86)	(1,793,867.68)	0.00	38,377,351.69	42,046,521.75	(409,154.94)	0.00
GIC's	2007B Single Family	4.52	9/20/2007	08/31/39	1,033,230.00	1,033,230.00	301,782.23				1,335,012.23	1,335,012.23		
Repo Agmt	2007B Single Family	0.22	5/31/2016	06/01/16	2,105,144.50	2,105,144.50		(788,326.85)			1,316,817.65	1,316,817.65		
GNMA	2007B Single Family				102,532.05	105,819.41			(102,532.05)				(3,287.36)	
GNMA	2007B Single Family	6.00	12/11/2007	11/20/37	41,319.35	45,529.81			(236.21)		41,083.14	45,323.24	29.64	
GNMA	2007B Single Family	5.25	12/11/2007	11/20/37	573,941.29	640,921.40			(117,543.91)		456,397.38	500,967.02	(22,410.47)	
GNMA	2007B Single Family	5.25	12/11/2007	11/20/37	101,835.88	112,606.76			(582.34)		101,253.54	111,268.16	(756.26)	
GNMA	2007B Single Family	6.00	12/11/2007	11/20/37	105,581.24	116,343.10			(604.32)		104,976.92	115,811.32	72.54	
GNMA	2007B Single Family	5.25	12/11/2007	12/20/37	528,348.46	585,125.63			(3,238.08)		525,110.38	577,863.26	(4,024.29)	
GNMA	2007B Single Family	5.25	12/11/2007	11/20/37	223,104.38	246,703.69			(1,288.40)		221,815.98	243,759.42	(1,655.87)	
GNMA	2007B Single Family	5.25	12/20/2007	12/20/37	156,934.63	173,520.03			(935.70)		155,998.93	171,418.50	(1,165.83)	
GNMA	2007B Single Family	5.25	12/20/2007	12/20/37	229,135.51	253,381.44			(1,357.42)		227,778.09	250,322.49	(1,701.53)	
GNMA	2007B Single Family	5.25	12/20/2007	12/20/37	44,841.04	49,577.79			(508.53)		44,332.51	48,712.33	(356.93)	
GNMA	2007B Single Family	6.00	1/30/2008	01/20/38	53,412.46	58,842.59			(300.71)		53,111.75	58,583.29	41.41	
GNMA	2007B Single Family	6.00	1/16/2008	12/20/37	101,375.34	111,691.63			(575.45)		100,799.89	111,191.31	75.13	
GNMA	2007B Single Family	5.25	1/16/2008	12/20/37	97,787.90	107,997.62			(590.41)		97,197.49	106,815.98	(591.23)	
GNMA	2007B Single Family	5.25	1/16/2008	01/20/38	1,128,901.99	1,292,196.70			(107,039.38)		1,021,862.61	1,157,041.31	(28,116.01)	
GNMA	2007B Single Family	5.25	2/13/2008	01/20/38	54,226.68	59,965.22			(313.78)		53,912.90	59,248.87	(402.57)	
GNMA	2007B Single Family	6.00	1/30/2008	01/20/38	111,837.48	123,209.52			(618.88)		111,218.60	122,676.27	85.63	
GNMA	2007B Single Family	6.00	2/13/2008	01/20/38	82,512.48	90,898.77			(454.90)		82,057.58	90,507.97	64.10	
GNMA	2007B Single Family	5.25	2/13/2008	01/20/38	189,562.53	209,624.87			(1,084.55)		188,477.98	207,132.35	(1,407.97)	
GNMA	2007B Single Family	5.25	4/8/2008	03/20/38	332,569.43	367,920.35			(1,879.78)		330,689.65	363,575.02	(2,465.55)	
GNMA	2007B Single Family	6.00	4/8/2008	04/20/38	145,317.84	160,048.49			(822.04)		144,495.80	159,341.41	114.96	
GNMA	2007B Single Family	5.25	4/8/2008	04/20/38	84,804.20	93,776.67			(473.11)		84,331.09	92,676.55	(627.01)	
GNMA	2007B Single Family	6.00	3/12/2008	03/20/38	89,188.43	98,230.75			(1,076.52)		88,111.91	97,168.68	14.45	
GNMA	2007B Single Family	5.25	3/12/2008	03/20/38	220,609.71	243,978.63			(115,704.53)		104,905.18	115,163.58	(13,110.52)	
GNMA	2007B Single Family	5.25	3/20/2008	03/20/38	102,304.28	113,133.76			(839.89)		101,464.39	111,508.76	(785.11)	
GNMA	2007B Single Family	6.00	2/19/2008	01/20/38	177,380.47	195,402.38			(1,037.33)		176,343.14	194,498.65	133.60	
GNMA	2007B Single Family	5.25	2/19/2008	02/20/38	111,501.53	123,302.78			(688.22)		110,813.31	121,782.63	(831.93)	
GNMA	2007B Single Family	6.00	2/19/2008	02/20/38	93,074.61	102,526.43			(581.06)		92,493.55	102,011.61	66.24	
GNMA	2007B Single Family	5.25	2/19/2008	02/20/38	213,059.43	235,607.28			(1,517.12)		211,542.31	232,482.65	(1,607.51)	
GNMA	2007B Single Family	6.00	2/27/2008	02/20/38	102,019.74	112,383.59			(566.61)		101,453.13	111,893.96	76.98	
GNMA	2007B Single Family	5.25	2/27/2008	02/20/38	52,982.16	58,584.80			(322.67)		52,659.49	57,867.78	(394.35)	
GNMA	2007B Single Family	5.25	2/27/2008	02/20/38	53,903.89	59,608.93			(340.41)		53,563.48	58,865.50	(403.02)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	6.00	2/27/2008	02/20/38	167,625.49	184,650.71			(925.47)		166,700.02	183,855.53	130.29	
GNMA	2007B Single Family	5.25	3/27/2008	03/20/38	133,589.06	147,730.99			(790.75)		132,798.31	145,946.82	(93.42)	
GNMA	2007B Single Family	6.00	3/27/2008	03/20/38	105,590.59	116,318.31			(592.93)		104,997.66	115,791.98	66.60	
GNMA	2007B Single Family	6.00	4/15/2008	04/20/38	68,448.45	75,368.99			(1,301.98)		67,146.47	74,027.57	(39.44)	
GNMA	2007B Single Family	6.00	4/22/2008	04/20/38	97,556.95	107,449.04			(540.60)		97,016.35	106,980.24	71.80	
GNMA	2007B Single Family	6.00	5/7/2008	04/20/38	109,526.45	120,617.02			(605.18)		108,921.27	120,102.37	90.53	
GNMA	2007B Single Family	5.25	5/7/2008	05/20/38	758,671.47	846,675.78			(4,821.37)		753,850.10	835,733.64	(6,120.77)	
GNMA	2007B Single Family	5.25	5/7/2008	04/20/38	137,412.90	151,968.81			(759.61)		136,653.29	150,195.32	(1,013.88)	
GNMA	2007B Single Family	6.00	5/21/2008	05/20/38	121,406.96	133,689.94			(818.49)		120,588.47	132,956.56	85.11	
GNMA	2007B Single Family	6.00	5/28/2008	05/20/38	162,814.98	179,285.75			(89,880.53)		72,934.45	80,283.06	(9,122.16)	
GNMA	2007B Single Family	5.25	5/28/2008	01/20/38	78,404.13	86,704.75			(448.07)		77,956.06	85,675.02	(581.66)	
GNMA	2007B Single Family	6.00	6/11/2008	06/20/38	140,833.62	155,072.54			(774.81)		140,058.81	154,414.26	116.53	
GNMA	2007B Single Family	5.25	6/11/2008	05/20/38	203,984.11	225,594.07			(1,307.99)		202,676.12	222,760.82	(1,525.26)	
GNMA	2007B Single Family	6.00	7/9/2008	07/20/38	177,665.68	196,133.26			(992.87)		176,672.81	195,606.41	466.02	
GNMA	2007B Single Family	5.25	7/9/2008	06/20/38	192,138.18	212,494.28			(1,801.95)		190,336.23	209,195.26	(1,497.07)	
GNMA	2007B Single Family	5.25	7/9/2008	06/20/38	121,788.17	134,705.75			(665.21)		121,122.96	133,136.35	(904.19)	
GNMA	2007B Single Family	6.00	7/16/2008	07/20/38	43,288.57	47,645.94			(825.79)		42,462.78	46,795.31	(24.84)	
GNMA	2007B Single Family	5.25	6/18/2008	06/20/38	218,176.19	241,302.12			(1,667.56)		216,508.63	237,980.82	(1,653.74)	
GNMA	2007B Single Family	6.00	6/25/2008	06/20/38	148,297.60	163,286.70			(961.81)		147,335.79	162,428.68	103.79	
GNMA	2007B Single Family	5.25	6/25/2008	06/20/38	109,093.28	120,660.82			(596.11)		108,497.17	119,256.97	(807.74)	
GNMA	2007B Single Family	5.25	7/16/2008	07/20/38	256,868.58	284,115.02			(1,466.39)		255,402.19	280,750.73	(1,897.90)	
GNMA	2007B Single Family	6.00	7/23/2008	07/20/38	144,444.58	159,026.33			(771.89)		143,672.69	158,377.93	123.49	
GNMA	2007B Single Family	5.25	7/23/2008	07/20/38	313,778.70	347,203.10			(1,703.71)		312,074.99	343,173.13	(2,326.26)	
GNMA	2007B Single Family	5.25	7/23/2008	07/20/38	78,544.69	86,874.92			(429.16)		78,115.53	85,864.97	(580.79)	
GNMA	2007B Single Family	6.00	7/29/2008	07/20/38	34,767.97	38,278.25			(184.13)		34,583.84	38,123.69	29.57	
GNMA	2007B Single Family	5.25	7/29/2008	07/20/38	95,869.69	106,038.02			(524.78)		95,344.91	104,804.23	(709.01)	
GNMA	2007B Single Family	5.25	8/27/2008	08/20/38	131,203.19	145,119.81			(786.96)		130,416.23	143,358.33	(974.52)	
GNMA	2007B Single Family	5.25	8/27/2008	08/20/38	110,339.27	122,049.53			(604.17)		109,735.10	120,625.94	(819.42)	
GNMA	2007B Single Family	6.00	8/13/2008	08/20/38	327,241.15	362,719.92			(1,806.43)		325,434.72	361,171.41	257.92	
GNMA	2007B Single Family	5.25	8/13/2008	08/20/38	544,443.45	603,075.36			(3,501.99)		540,941.46	595,429.26	(4,144.11)	
GNMA	2007B Single Family	5.25	8/13/2008	07/20/38	466,617.65	515,465.34			(128,098.58)		338,519.07	371,681.56	(15,685.20)	
GNMA	2007B Single Family	6.00	8/13/2008	08/20/38	66,899.16	73,644.14			(375.28)		66,523.88	73,324.27	55.41	
GNMA	2007B Single Family	5.25	8/13/2008	08/20/38	118,524.94	131,118.11			(637.67)		117,887.27	129,585.82	(894.62)	
GNMA	2007B Single Family	5.25	8/20/2008	08/20/38	403,374.34	446,511.29			(3,525.32)		399,849.02	439,885.51	(3,100.46)	
GNMA	2007B Single Family	5.25	8/27/2008	08/20/38	129,372.62	143,096.43			(701.90)		128,670.72	141,440.92	(953.61)	
GNMA	2007B Single Family	5.25	8/27/2008	08/20/38	96,687.88	106,942.49			(520.15)		96,167.73	105,711.09	(711.25)	
GNMA	2007B Single Family	6.00	8/27/2008	08/20/38	67,653.36	74,477.77			(371.95)		67,281.41	74,159.98	54.16	
GNMA	2007B Single Family	5.25	8/27/2008	08/20/38	577,053.01	640,001.55			(3,204.97)		573,848.04	634,054.54	(2,742.04)	
GNMA	2007B Single Family	5.25	8/27/2008	08/20/38	258,167.05	285,566.23			(2,159.95)		256,007.10	281,430.45	(1,975.83)	
GNMA	2007B Single Family	6.00	9/10/2008	09/20/38	185,300.46	203,975.88			(996.14)		184,304.32	203,135.86	156.12	
GNMA	2007B Single Family	5.25	9/10/2008	09/20/38	488,262.22	539,392.52			(3,201.33)		485,060.89	536,525.70	334.51	
GNMA	2007B Single Family	5.25	9/10/2008	08/20/38	338,378.39	374,414.40			(137,487.68)		200,890.71	220,577.74	(16,348.98)	
GNMA	2007B Single Family	5.25	9/17/2008	09/20/38	201,260.51	222,630.12			(108,916.20)		92,344.31	101,391.65	(12,322.27)	
GNMA	2007B Single Family	5.25	9/17/2008	08/20/38	89,971.93	99,522.28			(484.18)		89,487.75	98,370.75	(667.35)	
GNMA	2007B Single Family	6.00	9/24/2008	09/20/38	73,755.20	81,187.21			(411.05)		73,344.15	80,835.41	59.25	
GNMA	2007B Single Family	5.25	9/24/2008	09/20/38	180,863.83	200,063.49			(1,680.58)		179,183.25	196,976.58	(1,406.33)	
GNMA	2007B Single Family	6.00	9/24/2008	09/20/38	64,594.85	71,103.78			(368.58)		64,226.27	70,784.94	49.74	
GNMA	2007B Single Family	5.25	9/24/2008	09/20/38	288,532.53	319,284.10			(1,638.25)		286,894.28	315,409.67	(2,236.18)	
GNMA	2007B Single Family	6.00	10/8/2008	10/20/38	325,425.99	360,977.06			(1,760.65)		323,665.34	359,478.16	261.75	
GNMA	2007B Single Family	5.25	10/8/2008	09/20/38	124,080.70	137,250.30			(737.01)		123,343.69	135,592.29	(921.00)	
GNMA	2007B Single Family	6.00	10/15/2008	09/20/38	62,772.65	69,094.93			(328.12)		62,444.53	68,818.93	52.12	
GNMA	2007B Single Family	6.00	10/22/2008	10/20/38	214,237.92	236,425.85			(1,239.32)		212,998.60	235,775.25	588.72	
GNMA	2007B Single Family	5.25	10/22/2008	10/20/38	431,881.21	480,898.05			(102,033.85)		329,847.36	362,190.66	(16,673.54)	
GNMA	2007B Single Family	5.25	10/22/2008	09/20/38	129,461.55	143,189.62			(1,325.92)		128,135.63	140,847.56	(1,016.14)	
GNMA	2007B Single Family	6.00	10/22/2008	10/20/38	127,835.40	140,683.35			(2,001.22)		125,834.18	138,656.12	(26.01)	
GNMA	2007B Single Family	5.25	10/22/2008	10/20/38	247,501.68	273,818.87			(1,316.66)		246,185.02	270,665.14	(1,837.07)	
GNMA	2007B Single Family	5.25	10/22/2008	08/20/38	114,729.29	126,905.60			(912.04)		113,817.25	125,119.06	(874.50)	
GNMA	2007B Single Family	6.00	10/29/2008	10/20/38	207,188.32	228,053.97			(49,026.71)		158,161.61	174,008.50	(5,018.76)	
GNMA	2007B Single Family	6.00	10/29/2008	10/20/38	56,186.07	61,728.66			(1,788.37)		54,397.70	59,915.18	(25.11)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	10/29/2008	10/20/38	293,258.00	324,516.41			(1,797.81)		291,460.19	320,538.36	(2,180.24)	
GNMA	2007B Single Family	5.25	10/29/2008	10/20/38	126,114.01	139,499.28			(684.61)		125,429.40	137,886.22	(928.45)	
GNMA	2007B Single Family	6.00	10/29/2008	10/20/38	154,353.73	169,881.99			(938.59)		153,415.14	169,060.98	117.58	
GNMA	2007B Single Family	6.00	11/12/2008	11/20/38	257,861.08	284,351.43			(1,542.01)		256,319.07	283,000.38	190.96	
GNMA	2007B Single Family	6.00	11/12/2008	11/20/38	109,861.20	120,917.75			(570.30)		109,290.90	120,433.63	86.18	
GNMA	2007B Single Family	6.00	11/19/2008	10/20/38	71,694.27	78,904.67			(385.64)		71,308.63	78,578.78	59.75	
GNMA	2007B Single Family	5.25	11/19/2008	11/20/38	110,271.12	121,983.51			(591.36)		109,679.76	120,577.80	(814.35)	
GNMA	2007B Single Family	6.00	11/19/2008	10/20/38	74,691.02	82,200.65			(452.57)		74,238.45	81,805.15	57.07	
GNMA	2007B Single Family	5.25	11/25/2008	11/20/38	136,398.71	150,882.82			(739.45)		135,659.26	149,137.87	(1,005.50)	
GNMA	2007B Single Family	6.00	11/25/2008	11/20/38	135,484.90	149,100.91			(951.60)		134,533.30	148,239.55	90.24	
GNMA	2007B Single Family	6.00	11/25/2008	11/20/38	331,549.26	365,094.80			(1,779.65)		329,769.61	363,587.61	272.46	
GNMA	2007B Single Family	6.00	12/10/2008	11/20/38	326,970.73	362,295.51			(1,782.50)		325,188.23	360,767.68	254.67	
GNMA	2007B Single Family	5.25	12/10/2008	11/20/38	54,645.74	60,429.01			(2,860.77)		51,784.97	56,877.13	(691.11)	
GNMA	2007B Single Family	5.25	12/10/2008	11/20/38	131,227.03	145,165.16			(691.92)		130,535.11	143,507.77	(965.47)	
GNMA	2007B Single Family	6.00	12/10/2008	11/20/38	260,947.52	287,209.21			(1,450.36)		259,497.16	285,971.72	212.87	
GNMA	2007B Single Family	6.00	12/17/2008	11/20/38	47,292.71	52,043.12			(251.60)		47,041.11	51,831.70	40.18	
GNMA	2007B Single Family	6.00	12/17/2008	12/20/38	64,813.00	71,320.20			(363.89)		64,449.11	71,009.46	53.15	
GNMA	2007B Single Family	6.00	12/17/2008	12/20/38	54,398.42	59,762.14			(284.48)		54,113.94	59,623.78	146.12	
GNMA	2007B Single Family	6.00	12/17/2008	11/20/38	64,987.20	71,515.45			(254.78)		64,732.42	71,324.51	63.84	
GNMA	2007B Single Family	6.00	2/18/2009	01/20/39	68,544.33	75,411.97			(355.87)		68,188.46	75,115.38	59.28	
GNMA	2007B Single Family	5.25	2/25/2009	02/20/39	66,613.55	73,689.30			(370.53)		66,243.02	72,827.39	(491.38)	
GNMA	2007B Single Family	6.00	2/25/2009	02/20/39	238,977.59	262,917.19			(1,376.84)		237,600.75	261,735.48	195.13	
GNMA	2007B Single Family	5.25	2/25/2009	12/20/38	118,842.18	131,470.93			(622.46)		118,219.72	129,974.45	(874.02)	
GNMA	2007B Single Family	6.00	2/25/2009	02/20/39	61,389.93	67,539.09			(314.56)		61,075.37	67,278.04	53.51	
GNMA	2007B Single Family	5.25	3/11/2009	02/20/39	132,106.47	146,152.83			(763.16)		131,343.31	144,408.29	(981.38)	
GNMA	2007B Single Family	5.25	3/11/2009	01/20/39	110,420.42	122,155.56			(574.50)		109,845.92	120,770.44	(810.62)	
GNMA	2007B Single Family	6.00	3/11/2009	02/20/39	117,280.44	129,023.24			(681.85)		116,598.59	128,434.28	92.89	
GNMA	2007B Single Family	6.00	3/18/2009	03/20/39	219,967.30	241,982.10			(1,121.31)		218,845.99	241,052.94	192.15	
GNMA	2007B Single Family	6.00	3/25/2009	03/20/39	61,195.30	67,312.06			(307.83)		60,887.47	67,058.72	54.49	
GNMA	2007B Single Family	6.00	4/8/2009	10/20/38	66,726.47	73,406.71			(728.27)		65,998.20	72,697.68	19.24	
GNMA	2007B Single Family	5.25	12/30/2008	12/20/38	100,354.56	111,011.29			(548.34)		99,806.22	109,723.70	(739.25)	
GNMA	2007B Single Family	6.00	12/30/2008	12/20/38	71,414.28	78,586.35			(380.73)		71,033.55	78,263.53	57.91	
GNMA	2007B Single Family	6.00	12/30/2008	12/20/38	88,402.41	97,275.42			(488.70)		87,913.71	96,859.22	72.50	
GNMA	2007B Single Family	5.25	12/30/2008	12/20/38	242,287.24	268,037.86			(1,359.59)		240,927.65	264,887.41	(1,790.86)	
GNMA	2007B Single Family	6.00	1/14/2009	12/20/38	167,364.02	184,154.07			(870.07)		166,493.95	183,428.33	144.33	
GNMA	2007B Single Family	5.25	1/14/2009	01/20/39	211,271.70	233,743.69			(1,302.32)		209,969.38	230,859.53	(1,581.84)	
GNMA	2007B Single Family	5.25	1/14/2009	12/20/38	109,085.70	120,673.34			(575.21)		108,510.49	119,295.52	(802.61)	
GNMA	2007B Single Family	6.00	1/14/2009	01/20/39	208,785.27	229,771.53			(1,079.28)		207,705.99	228,850.50	158.25	
GNMA	2007B Single Family	6.00	2/11/2009	01/20/39	61,892.61	68,095.08			(320.78)		61,571.83	67,828.45	54.15	
GNMA	2007B Single Family	5.25	2/11/2009	01/20/39	172,484.75	190,811.26			(933.27)		171,551.48	188,608.22	(1,269.77)	
GNMA	2007B Single Family	6.00	2/11/2009	01/20/39	72,648.41	79,928.73			(644.97)		72,003.44	79,316.56	32.80	
GNMA	2007B Single Family	5.25	2/11/2009	01/20/39	118,466.35	131,059.36			(617.57)		117,848.78	129,569.60	(872.19)	
GNMA	2007B Single Family	6.00	2/11/2009	01/20/39	129,626.28	142,616.59			(660.03)		128,966.25	142,071.19	114.63	
GNMA	2007B Single Family	5.25	11/24/2009	10/20/39	117,998.91	130,583.18			(601.52)		117,397.39	129,109.07	(872.59)	
GNMA	2007B Single Family	5.25	5/18/2010	04/20/40	563,158.04	629,424.29			(2,668.94)		560,489.10	622,495.27	(4,260.08)	
GNMA	2007B Single Family	5.25	5/25/2010	05/20/40	684,606.21	756,829.13			(3,438.46)		681,167.75	759,374.85	5,984.18	
GNMA	2007B Single Family	6.00	12/17/2009	11/20/39	62,342.47	68,516.93			(301.22)		62,041.25	68,271.52	55.81	
GNMA	2007B Single Family	5.25	12/17/2009	12/20/39	268,331.32	296,565.63			(1,537.58)		266,793.74	293,010.14	(2,017.91)	
GNMA	2007B Single Family	5.25	12/17/2009	11/20/39	84,761.85	93,797.24			(418.42)		84,343.43	92,746.58	(632.24)	
GNMA	2007B Single Family	6.00	12/29/2009	12/20/39	257,953.95	283,474.42			(7,545.51)		180,408.44	198,206.32	(7,722.59)	
GNMA	2007B Single Family	5.25	1/20/2010	12/20/39	180,592.34	199,857.67			(877.98)		179,714.36	197,635.65	(1,344.04)	
GNMA	2007B Single Family	5.25	1/27/2010	12/20/39	262,464.69	290,500.29			(1,282.78)		261,181.91	287,268.56	(1,948.95)	
GNMA	2007B Single Family	6.00	1/27/2010	12/20/39	66,212.67	72,759.64			(380.69)		65,831.98	72,431.52	52.57	
GNMA	2007B Single Family	5.25	2/23/2010	02/20/40	405,564.33	449,520.46			(2,026.39)		403,537.94	444,409.59	(3,084.48)	
GNMA	2007B Single Family	6.00	3/16/2010	03/20/40	79,913.04	87,774.63			(373.04)		79,540.00	87,474.55	72.96	
GNMA	2007B Single Family	5.25	3/30/2010	03/20/40	653,383.94	723,883.45			(3,339.99)		650,043.95	715,568.07	(4,975.39)	
GNMA	2007B Single Family	5.25	3/30/2010	02/20/40	72,410.19	80,132.75			(356.54)		72,053.65	79,235.40	(540.81)	
GNMA	2007B Single Family	5.25	4/13/2010	03/20/40	189,984.52	210,250.47			(1,791.84)		188,192.68	206,959.92	(1,498.71)	
GNMA	2007B Single Family	5.25	4/13/2010	04/20/40	1,128,974.46	1,292,559.61			(8,235.41)		1,120,739.05	1,274,627.94	(9,696.26)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	4/13/2010	04/20/40	219,571.79	243,013.10			(1,058.94)		218,512.85	240,314.26	(1,639.90)	
GNMA	2007B Single Family	5.25	4/22/2010	04/20/40	845,705.04	945,418.41			(110,456.77)		735,248.27	807,853.78	(27,107.86)	
GNMA	2007B Single Family	5.25	4/22/2010	04/20/40	65,745.56	72,759.82			(320.41)		65,425.15	71,949.31	(490.10)	
GNMA	2007B Single Family	5.25	4/28/2010	04/20/40	403,953.58	449,165.42			(2,038.82)		401,914.76	444,033.01	(3,093.59)	
GNMA	2007B Single Family	5.25	6/15/2010	06/20/40	976,067.89	1,091,524.56			(5,653.73)		970,414.16	1,078,085.55	(7,785.28)	
GNMA	2007B Single Family	5.25	7/20/2010	07/20/40	522,711.18	584,357.38			(2,499.91)		520,211.27	577,836.87	(4,020.60)	
GNMA	2007B Single Family	5.25	7/28/2010	06/20/40	63,921.73	70,748.41			(333.11)		63,588.62	69,935.93	(479.37)	
GNMA	2007B Single Family	5.25	7/28/2010	07/20/40	517,301.59	578,266.85			(2,877.37)		514,424.22	571,412.77	(3,976.71)	
GNMA	2007B Single Family	5.25	8/17/2010	07/20/40	645,869.31	723,799.90			(2,994.80)		642,874.51	715,923.55	(4,881.55)	
GNMA	2007B Single Family	5.25	8/24/2010	08/20/40	267,791.18	296,436.98			(1,247.59)		266,543.59	293,198.29	(1,991.10)	
GNMA	2007B Single Family	5.25	9/14/2010	08/20/40	209,355.79	231,746.44			(984.72)		208,371.07	229,204.17	(1,557.55)	
GNMA	2007B Single Family	5.25	6/29/2010	04/20/40	72,794.55	80,476.78			(344.41)		72,450.14	79,683.31	(449.06)	
GNMA	2007B Single Family	5.25	6/29/2010	06/20/40	600,629.79	673,085.99			(2,874.31)		597,755.48	665,650.13	(4,561.55)	
GNMA	2007B Single Family	5.25	9/21/2010	08/20/40	664,935.75	741,381.29			(92,375.21)		572,560.54	626,017.26	(22,988.82)	
GNMA	2007B Single Family	5.25	10/19/2010	10/20/40	886,633.76	1,010,301.08			(4,161.55)		882,472.21	1,008,548.85	(2,409.32)	
GNMA	2007B Single Family	5.25	11/9/2010	10/20/40	186,468.31	205,358.37			(61,073.76)		125,394.55	137,108.43	(7,176.18)	
GNMA	2007B Single Family	5.25	12/21/2010	11/15/40	171,757.99	192,816.00			(807.43)		170,950.56	192,402.76	(394.19)	
FNMA	2007B Single Family	6.00	12/11/2007	12/01/37	60,138.53	60,203.26			(358.81)		59,779.72	60,993.31	1,148.86	
FNMA	2007B Single Family	5.25	12/12/2007	12/01/37	411,021.59	463,743.37			(3,097.56)		407,924.03	450,899.18	(9,746.63)	
FNMA	2007B Single Family	5.25	12/20/2007	11/01/37	122,990.71	131,959.82			(814.61)		122,176.10	128,924.88	(2,220.33)	
FNMA	2007B Single Family	5.25	12/20/2007	12/01/37	113,294.05	121,558.17			(646.48)		112,647.57	118,881.20	(2,030.49)	
FNMA	2007B Single Family	5.25	12/28/2007	12/01/37	118,904.67	130,090.35			(789.97)		118,114.70	123,170.28	(6,130.10)	
FNMA	2007B Single Family	5.25	12/28/2007	12/01/37	90,672.08	94,006.66			(519.99)		90,152.09	94,819.90	1,333.23	
FNMA	2007B Single Family	6.00	1/16/2008	12/01/37	67,454.82	67,521.16			(375.52)		67,079.30	68,435.53	1,289.89	
FNMA	2007B Single Family	5.25	1/16/2008	12/01/37	325,898.96	364,650.94			(101,424.32)		224,474.64	236,936.96	(26,289.66)	
FNMA	2007B Single Family	6.00	1/30/2008	01/01/38	86,829.36	87,554.42			(481.23)		86,348.13	88,538.71	1,465.52	
FNMA	2007B Single Family	5.25	1/30/2008	01/01/38	89,338.54	92,627.80			(505.42)		88,833.12	93,437.26	1,314.88	
FNMA	2007B Single Family	6.00	2/13/2008	11/01/37	89,161.63	89,908.13			(494.10)		88,667.53	90,919.11	1,505.08	
FNMA	2007B Single Family	5.25	2/13/2008	02/01/38	252,368.01	284,542.13			(1,967.10)		250,400.91	274,249.34	(8,325.69)	
FNMA	2007B Single Family	5.25	2/19/2008	01/01/38	182,757.03	199,468.42			(1,459.24)		181,297.79	193,384.88	(4,624.30)	
FNMA	2007B Single Family	5.25	2/19/2008	01/01/38	185,313.36	202,241.66			(1,049.60)		184,263.76	196,544.82	(4,647.24)	
FNMA	2007B Single Family	6.00	2/27/2008	02/01/38	81,090.12	83,347.18			(592.08)		80,498.04	82,484.01	(271.09)	
FNMA	2007B Single Family	5.25	2/27/2008	02/01/38	45,125.87	46,588.07			(273.12)		44,852.75	46,472.05	157.10	
FNMA	2007B Single Family	5.25	2/27/2008	02/01/38	327,574.36	368,861.26			(1,864.82)		325,709.54	357,921.29	(9,075.15)	
FNMA	2007B Single Family	6.00	3/20/2008	03/01/38	62,398.51	62,444.10			(373.27)		62,025.24	63,264.36	1,193.53	
FNMA	2007B Single Family	5.25	3/27/2008	03/01/38	69,887.75	72,040.15			(417.22)		69,470.53	72,842.56	1,219.63	
FNMA	2007B Single Family	6.00	3/27/2008	03/01/38	63,777.04	63,822.52			(357.14)		63,419.90	64,684.52	1,219.14	
FNMA	2007B Single Family	6.00	2/4/2009	10/01/38	37,692.85	37,135.13			(204.76)		37,488.09	36,773.11	(157.26)	
GNMA	2007B Single Family	5.25	9/16/2009	08/20/39	126,505.03	139,986.05			(630.24)		125,874.79	138,421.89	(933.92)	
GNMA	2007B Single Family	6.00	9/16/2009	08/20/39	219,701.28	241,552.87			(1,068.66)		218,632.62	240,679.62	195.41	
GNMA	2007B Single Family	5.25	9/29/2009	09/20/39	231,110.52	255,739.08			(1,277.70)		229,832.82	252,742.60	(1,718.78)	
Freddie Mac	2007B Single Family	5.25	12/11/2007	11/01/37	206,624.40	229,651.94			(119,821.44)		86,802.96	96,569.00	(13,261.50)	
Freddie Mac	2007B Single Family	5.25	12/20/2007	12/01/37	83,306.26	92,603.22			(479.22)		82,827.04	92,165.94	41.94	
Freddie Mac	2007B Single Family	5.25	1/16/2008	12/01/37	234,777.56	260,984.95			(1,384.19)		233,393.37	259,717.24	116.48	
Freddie Mac	2007B Single Family	5.25	1/16/2008	12/01/37	117,023.47	130,120.51			(668.52)		116,354.95	129,584.84	132.85	
Freddie Mac	2007B Single Family	5.25	1/30/2008	01/01/38	105,126.67	116,849.36			(635.17)		104,491.50	116,252.19	38.00	
Freddie Mac	2007B Single Family	6.00	2/13/2008	01/01/38	42,519.01	46,632.10			(251.31)		42,267.70	46,486.45	105.66	
Freddie Mac	2007B Single Family	5.25	2/13/2008	01/01/38	71,525.82	79,499.45			(407.97)		71,117.85	79,118.56	27.08	
Freddie Mac	2007B Single Family	5.25	3/20/2008	02/01/38	66,097.25	73,463.52			(461.13)		65,636.12	73,020.69	18.30	
Freddie Mac	2007B Single Family	6.00	3/20/2008	03/01/38	105,351.12	115,525.20			(584.02)		104,767.10	115,244.40	303.22	
Freddie Mac	2007B Single Family	6.00	4/22/2008	02/01/38	55,770.41	61,151.95			(324.20)		55,446.21	60,973.44	145.69	
Freddie Mac	2007B Single Family	5.25	5/21/2008	04/01/38	117,143.64	130,266.11			(651.51)		116,492.13	129,714.38	99.78	
Freddie Mac	2007B Single Family	5.25	5/21/2008	05/01/38	101,991.69	113,308.70			(572.57)		101,419.12	112,762.82	26.69	
Freddie Mac	2007B Single Family	5.25	5/28/2008	04/01/38	83,782.32	93,151.18			(922.68)		82,859.64	92,219.88	(8.62)	
Freddie Mac	2007B Single Family	6.00	6/18/2008	05/01/38	102,012.04	111,829.27			(626.97)		101,385.07	111,489.94	287.64	
Freddie Mac	2007B Single Family	5.25	6/18/2008	02/01/38	63,374.67	70,451.20			(557.24)		62,817.43	69,899.00	5.04	
Freddie Mac	2007B Single Family	6.00	6/25/2008	05/01/38	91,805.59	100,639.51			(495.72)		91,309.87	100,396.30	252.51	
Freddie Mac	2007B Single Family	6.00	7/16/2008	06/01/38	137,887.43	151,138.38			(895.80)		136,991.63	150,618.66	376.08	
Freddie Mac	2007B Single Family	5.25	7/16/2008	06/01/38	69,660.39	77,448.86			(406.85)		69,253.54	77,066.49	24.48	

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Freddie Mac	2007B Single Family	6.00	7/23/2008	06/01/38	45,771.87	50,161.10			(1,571.86)		44,200.01	48,588.52	(0.72)	
Freddie Mac	2007B Single Family	6.00	8/13/2008	06/01/38	53,524.25	58,660.22			(404.27)		53,119.98	58,398.97	143.02	
Freddie Mac	2007B Single Family	6.00	8/20/2008	06/01/38	134,634.88	147,562.70			(739.04)		133,895.84	147,186.34	362.68	
Freddie Mac	2007B Single Family	5.25	9/17/2008	08/01/38	33,848.12	37,812.65			(183.70)		33,664.42	37,656.34	27.39	
Freddie Mac	2007B Single Family	6.00	10/22/2008	07/01/38	67,440.06	73,900.54			(361.82)		67,078.24	73,723.92	185.20	
Freddie Mac	2007B Single Family	5.25	11/19/2008	09/01/38	100,795.33	112,017.65			(712.52)		100,082.81	111,326.04	20.91	
Freddie Mac	2007B Single Family	5.25	12/10/2008	11/01/38	283,458.98	315,040.27			(1,538.49)		281,920.49	313,595.39	93.61	
Freddie Mac	2007B Single Family	6.00	1/14/2009	11/01/38	81,563.09	89,358.74			(458.38)		81,104.71	89,104.12	203.76	
Freddie Mac	2007B Single Family	6.00	2/18/2009	01/01/39	118,908.76	130,254.90			(77,469.47)		41,439.29	45,528.28	(7,257.15)	
Freddie Mac	2007B Single Family	4.75	2/18/2009	12/01/38	61,346.76	66,991.57			(366.70)		60,980.06	66,809.90	185.03	
Freddie Mac	2007B Single Family	4.75	3/11/2009	12/01/38	73,110.45	79,545.07			(412.71)		72,697.74	79,356.85	224.49	
Freddie Mac	2007B Single Family	5.25	3/25/2009	01/01/39	62,859.24	69,868.75			(894.55)		61,964.69	68,932.15	(42.05)	
2007B Single Family Total					44,971,548.85	49,504,582.95	301,782.23	(788,326.85)	(1,914,716.69)	0.00	42,570,287.54	46,683,048.17	(420,273.47)	0.00
Repo Agmt	2013A SF Refunding	0.22	5/31/2016	06/01/16	2,807,784.45	2,807,784.45		(816,143.06)			1,991,641.39	1,991,641.39		
Repo Agmt	2013A SF Refunding	0.22	5/31/2016	06/01/16			649,116.50				649,116.50	649,116.50		
GNMA	2013A SF Refunding	5.45	7/24/2000	06/20/30	259,907.76	289,139.58			(15,497.01)		244,410.75	269,692.59	(3,949.98)	
GNMA	2013A SF Refunding	5.45	8/28/2000	08/20/30	25,075.87	27,612.05			(295.21)		24,780.66	27,124.18	(192.66)	
GNMA	2013A SF Refunding	5.45	6/22/1999	06/20/29	105,875.76	116,719.55			(29,711.15)		76,164.61	83,276.10	(3,732.30)	
GNMA	2013A SF Refunding	5.45	7/30/1999	07/20/29	254,166.44	282,531.45			(4,105.29)		250,061.15	275,965.02	(2,461.14)	
GNMA	2013A SF Refunding	5.45	8/26/1999	08/20/29	109,163.72	120,347.54			(1,564.20)		107,599.52	117,774.13	(1,009.21)	
GNMA	2013A SF Refunding	5.45	9/30/1999	09/20/29	138,915.93	153,229.82			(1,920.61)		136,995.32	150,030.41	(1,278.80)	
GNMA	2013A SF Refunding	5.45	10/29/1999	10/20/29	363,978.62	407,000.91			(12,227.69)		351,750.93	390,492.81	(4,280.41)	
GNMA	2013A SF Refunding	5.45	11/18/1999	11/20/29	312,347.94	348,680.27			(27,171.08)		285,176.86	314,216.44	(7,292.75)	
GNMA	2013A SF Refunding	5.45	5/30/2000	05/20/30	107,790.20	118,784.80			(2,361.49)		105,428.71	115,403.32	(1,019.99)	
GNMA	2013A SF Refunding	5.40	8/29/2002	08/20/32	48,771.01	53,692.03			(607.92)		48,163.09	52,659.15	(424.96)	
GNMA	2013A SF Refunding	6.15	11/12/2002	11/20/32	40,605.12	46,352.37			(344.97)		40,260.15	45,949.32	(58.08)	
GNMA	2013A SF Refunding	5.40	11/12/2002	10/20/32	56,786.75	62,517.66			(831.77)		55,954.98	61,179.49	(506.40)	
GNMA	2013A SF Refunding	6.15	9/12/2002	08/20/32	51,296.84	58,551.23			(451.08)		50,845.76	58,029.75	(70.40)	
GNMA	2013A SF Refunding	5.40	9/19/2002	09/20/32	87,644.19	96,503.27			(817.97)		86,826.22	94,941.00	(744.30)	
GNMA	2013A SF Refunding	6.15	9/26/2002	09/20/32	75,202.47	85,827.83			(628.20)		74,574.27	85,110.87	(88.76)	
GNMA	2013A SF Refunding	6.15	10/10/2002	09/20/32	89,648.78	102,310.80			(991.18)		88,657.60	101,179.61	(140.01)	
GNMA	2013A SF Refunding	5.40	10/10/2002	09/20/32	56,311.46	61,999.48			(506.44)		55,805.02	61,020.56	(472.48)	
GNMA	2013A SF Refunding	6.15	10/21/2002	10/20/32	83,431.61	95,218.82			(925.17)		82,506.44	94,160.46	(133.19)	
GNMA	2013A SF Refunding	6.15	10/29/2002	10/20/32	41,968.73	47,909.03			(357.78)		41,610.95	47,490.61	(60.64)	
GNMA	2013A SF Refunding	5.40	10/29/2002	09/20/32	39,022.11	42,958.28			(519.67)		38,502.44	42,095.49	(343.12)	
GNMA	2013A SF Refunding	6.15	11/19/2002	11/20/32	67,011.78	76,481.90			(550.02)		66,461.76	75,853.48	(78.40)	
GNMA	2013A SF Refunding	6.15	11/26/2002	11/20/32	158,611.87	181,058.63			(1,354.38)		157,257.49	179,479.54	(224.71)	
GNMA	2013A SF Refunding	5.40	11/26/2002	11/20/32	65,405.24	72,011.83			(725.41)		64,679.83	70,720.93	(565.49)	
GNMA	2013A SF Refunding	6.15	11/26/2002	11/20/32	39,743.53	45,356.15			(484.91)		39,258.62	44,802.76	(68.48)	
GNMA	2013A SF Refunding	5.40	11/26/2002	11/20/32	35,266.03	38,824.68			(793.57)		34,472.46	37,689.04	(342.07)	
GNMA	2013A SF Refunding	5.40	12/12/2002	12/20/32	81,008.95	89,192.50			(877.12)		80,131.83	87,616.97	(698.41)	
GNMA	2013A SF Refunding	6.15	12/30/2002	12/20/32	50,496.50	57,641.27			(471.55)		50,024.95	57,092.01	(77.71)	
GNMA	2013A SF Refunding	5.40	12/30/2002	12/20/32	165,193.87	181,893.33			(1,507.80)		163,686.07	178,985.82	(1,399.71)	
GNMA	2013A SF Refunding	6.15	12/30/2002	12/20/32	42,617.76	48,649.90			(370.43)		42,247.33	48,218.17	(61.30)	
GNMA	2013A SF Refunding	6.15	1/23/2003	01/20/33	235,235.25	268,735.10			(2,855.52)		232,379.73	265,465.96	(413.62)	
GNMA	2013A SF Refunding	5.40	1/23/2003	01/20/33	79,981.38	88,066.68			(700.41)		79,280.97	86,691.34	(674.93)	
GNMA	2013A SF Refunding	6.15	1/23/2003	01/20/33	43,871.15	50,058.30			(501.84)		43,369.31	49,485.25	(71.21)	
GNMA	2013A SF Refunding	6.15	1/30/2003	01/20/33	80,597.08	91,985.49			(869.88)		79,727.20	90,987.12	(128.49)	
GNMA	2013A SF Refunding	5.40	1/30/2003	01/20/33	181,990.39	200,384.16			(1,834.80)		180,155.59	196,992.93	(1,556.43)	
GNMA	2013A SF Refunding	6.15	2/12/2003	02/20/33	139,832.71	159,585.49			(2,406.67)		137,426.04	156,834.73	(344.09)	
GNMA	2013A SF Refunding	6.15	2/20/2003	02/20/33	60,928.78	69,418.60			(536.56)		60,392.22	68,909.34	27.30	
GNMA	2013A SF Refunding	5.40	3/3/2003	03/20/33	95,380.77	105,023.76			(816.48)		94,564.29	103,404.15	(803.13)	
GNMA	2013A SF Refunding	6.15	2/27/2003	02/20/33	155,303.11	176,947.66			(1,258.59)		154,044.52	175,815.60	126.53	
GNMA	2013A SF Refunding	6.15	3/12/2003	02/20/33	71,257.49	81,342.60			(742.55)		70,514.94	80,479.45	(120.60)	
GNMA	2013A SF Refunding	6.15	3/24/2003	03/20/33	127,517.21	145,539.20			(1,094.37)		126,422.84	144,287.64	(157.19)	
GNMA	2013A SF Refunding	6.15	4/2/2003	04/20/33	37,182.11	42,444.86			(293.04)		36,889.07	42,102.97	(48.85)	
GNMA	2013A SF Refunding	6.15	4/10/2003	03/20/33	41,080.21	46,893.89			(354.39)		40,725.82	46,480.80	(58.70)	
GNMA	2013A SF Refunding	6.15	4/24/2003	04/20/33	93,213.41	106,405.92			(740.38)		92,473.03	105,542.25	(123.29)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	6.15	5/8/2003	04/20/33	69,103.22	78,882.71			(570.16)		68,533.06	78,218.15	(94.40)	
GNMA	2013A SF Refunding	6.15	6/19/2003	05/20/33	20,704.76	23,618.71			(486.31)		20,218.45	23,060.33	(72.07)	
GNMA	2013A SF Refunding	6.15	7/17/2003	07/20/33	42,733.01	48,767.35			(345.93)		42,387.08	48,372.14	(49.28)	
GNMA	2013A SF Refunding	6.15	9/30/2003	09/20/33	49,443.99	56,439.82			(381.64)		49,062.35	55,997.32	(60.86)	
GNMA	2013A SF Refunding	6.15	10/9/2003	08/20/33	48,226.32	55,037.33			(373.88)		47,852.44	54,610.17	(53.28)	
GNMA	2013A SF Refunding	6.15	3/11/2004	03/20/34	50,706.85	57,866.66			(423.87)		50,282.98	57,382.44	(60.35)	
GNMA	2013A SF Refunding	5.40	7/8/2004	06/20/34	160,106.04	176,292.77			(1,357.66)		158,748.38	173,592.95	(1,342.16)	
GNMA	2013A SF Refunding	5.40	6/17/2004	06/20/34	116,551.36	128,328.89			(1,018.04)		115,533.32	126,334.55	(976.30)	
GNMA	2013A SF Refunding	5.40	9/9/2004	09/20/34	177,037.96	193,507.84			(1,406.98)		175,630.98	191,357.02	(743.84)	
GNMA	2013A SF Refunding	5.40	9/16/2004	09/20/34	68,135.21	75,029.12			(515.33)		67,619.88	73,943.00	(570.79)	
GNMA	2013A SF Refunding	5.40	7/15/2004	07/20/34	49,267.20	54,247.15			(397.53)		48,869.67	53,439.01	(410.61)	
GNMA	2013A SF Refunding	5.40	7/29/2004	07/20/34	85,298.10	93,920.05			(668.86)		84,629.24	92,542.09	(709.10)	
GNMA	2013A SF Refunding	5.40	8/5/2004	08/20/34	43,050.89	47,398.62			(340.48)		42,710.41	46,701.72	(356.42)	
GNMA	2013A SF Refunding	5.40	8/12/2004	08/20/34	269,589.06	297,092.53			(2,071.76)		267,517.30	292,789.65	(2,231.12)	
GNMA	2013A SF Refunding	5.40	8/20/2004	08/20/34	45,929.15	50,568.46			(492.65)		45,436.50	49,682.09	(393.72)	
GNMA	2013A SF Refunding	5.40	12/2/2004	12/20/34	85,444.22	94,082.62			(661.12)		84,783.10	92,711.17	(710.33)	
GNMA	2013A SF Refunding	4.49	12/9/2004	12/20/34	603,669.77	645,389.37			(98,110.61)		505,559.16	534,709.68	(12,569.08)	
GNMA	2013A SF Refunding	4.49	12/16/2004	12/20/34	302,831.82	322,646.09			(2,478.18)		300,353.64	318,993.57	(1,174.34)	
GNMA	2013A SF Refunding	5.40	10/21/2004	10/20/34	462,363.00	513,273.80			(4,567.16)		457,795.84	504,719.92	(3,986.72)	
GNMA	2013A SF Refunding	4.49	10/21/2004	10/20/34	95,641.42	101,760.57			(1,028.55)		94,612.87	100,552.68	(179.34)	
GNMA	2013A SF Refunding	5.40	10/28/2004	10/20/34	66,770.80	68,251.78			(579.90)		66,190.90	67,629.24	(42.64)	
GNMA	2013A SF Refunding	4.49	10/29/2004	10/20/34	96,315.77	99,632.90			(916.59)		95,399.18	98,550.24	(166.07)	
GNMA	2013A SF Refunding	4.49	11/4/2004	10/20/34	401,027.99	427,696.36			(3,417.73)		397,610.26	422,691.53	(1,587.10)	
GNMA	2013A SF Refunding	5.40	11/4/2004	11/20/34	202,251.44	222,692.98			(1,571.93)		200,679.51	219,447.05	(1,674.00)	
GNMA	2013A SF Refunding	4.49	11/10/2004	11/20/34	175,961.44	183,610.50			(1,607.29)		174,354.15	181,628.22	(374.99)	
GNMA	2013A SF Refunding	4.49	11/23/2004	11/20/34	346,373.52	369,334.64			(79,812.52)		266,561.00	279,044.07	(10,478.05)	
GNMA	2013A SF Refunding	4.49	12/2/2004	12/20/34	884,989.55	952,947.92			(81,375.01)		803,614.54	854,137.81	(17,435.10)	
GNMA	2013A SF Refunding	4.49	12/23/2004	12/20/34	367,732.76	392,286.28			(3,029.94)		364,702.82	387,795.81	(1,460.53)	
GNMA	2013A SF Refunding	4.49	12/29/2004	12/20/34	372,366.04	397,206.58			(99,345.94)		273,020.10	284,961.99	(12,898.65)	
GNMA	2013A SF Refunding	4.49	1/6/2005	01/20/35	793,953.48	856,683.76			(8,383.23)		785,570.25	845,524.99	(2,775.54)	
GNMA	2013A SF Refunding	4.49	1/13/2005	01/20/35	527,590.65	564,200.17			(98,040.05)		429,550.60	452,484.30	(13,675.82)	
GNMA	2013A SF Refunding	5.40	1/13/2005	01/20/35	30,282.75	33,343.45			(377.06)		29,905.69	32,701.59	(264.80)	
GNMA	2013A SF Refunding	4.49	1/19/2005	01/20/35	660,565.24	707,055.82			(6,096.27)		654,468.97	698,082.78	(2,876.77)	
GNMA	2013A SF Refunding	4.49	1/27/2005	01/20/35	544,466.25	582,034.42			(9,293.04)		535,173.21	570,168.19	(2,573.19)	
GNMA	2013A SF Refunding	4.49	2/3/2005	02/20/35	705,837.03	750,001.24			(6,123.29)		699,713.74	744,719.32	(841.37)	
GNMA	2013A SF Refunding	4.49	2/10/2005	02/20/35	498,370.65	533,436.03			(4,073.98)		494,296.67	527,251.46	(2,110.59)	
GNMA	2013A SF Refunding	4.49	2/10/2005	02/20/35	275,375.46	288,408.98			(2,536.62)		272,838.84	285,220.26	(652.10)	
GNMA	2013A SF Refunding	4.49	2/17/2005	02/20/35	221,102.99	232,474.30			(1,848.38)		219,254.61	230,041.93	(583.99)	
GNMA	2013A SF Refunding	4.49	2/24/2005	02/20/35	500,953.69	535,749.95			(4,741.80)		496,211.89	528,872.58	(2,135.57)	
GNMA	2013A SF Refunding	4.49	3/3/2005	03/20/35	463,441.28	494,918.23			(4,541.59)		458,899.69	488,462.02	(1,914.62)	
GNMA	2013A SF Refunding	5.40	3/17/2005	02/20/35	103,763.62	114,254.13			(797.89)		102,965.73	112,594.06	(862.18)	
GNMA	2013A SF Refunding	4.49	3/17/2005	03/20/35	377,438.21	402,560.50			(93,537.09)		283,901.12	296,776.05	(12,247.36)	
GNMA	2013A SF Refunding	4.49	3/24/2005	03/20/35	181,354.10	189,279.30			(2,273.60)		179,080.50	186,589.37	(416.33)	
GNMA	2013A SF Refunding	4.49	4/7/2005	04/20/35	283,309.67	301,846.63			(2,312.57)		280,997.10	298,435.79	(1,098.27)	
GNMA	2013A SF Refunding	4.49	4/21/2005	04/20/35	795,147.06	854,552.50			(6,405.11)		788,741.95	849,617.05	(1,469.66)	
GNMA	2013A SF Refunding	4.49	4/28/2005	04/20/35	391,710.37	413,097.75			(3,195.96)		388,514.41	408,787.09	(1,114.70)	
GNMA	2013A SF Refunding	5.40	4/28/2005	04/20/35	68,197.86	75,082.42			(502.57)		67,695.29	74,018.69	(561.16)	
GNMA	2013A SF Refunding	4.49	5/5/2005	05/20/35	762,659.54	825,022.20			(7,003.73)		755,655.81	813,826.18	(4,192.29)	
GNMA	2013A SF Refunding	5.40	5/5/2005	04/20/35	90,208.78	92,909.66			(693.21)		89,515.57	92,116.03	(100.42)	
GNMA	2013A SF Refunding	4.49	5/12/2005	05/20/35	172,501.74	177,790.64			(1,349.19)		171,152.55	176,795.44	(353.99)	
GNMA	2013A SF Refunding	4.49	7/7/2005	07/20/35	697,403.60	732,671.31			(113,846.91)		583,556.69	617,899.01	(925.39)	
GNMA	2013A SF Refunding	5.40	7/7/2005	07/20/35	35,261.69	38,822.41			(347.07)		34,914.62	38,176.34	(299.00)	
GNMA	2013A SF Refunding	4.49	7/14/2005	07/20/35	88,860.38	90,855.28			(696.93)		88,163.45	90,067.77	(90.58)	
GNMA	2013A SF Refunding	4.49	5/26/2005	05/20/35	97,543.25	103,225.13			(786.81)		96,756.44	102,276.39	(161.93)	
GNMA	2013A SF Refunding	4.49	5/26/2005	05/20/34	92,912.70	94,998.49			(725.20)		92,187.50	94,178.64	(94.65)	
GNMA	2013A SF Refunding	4.49	6/2/2005	06/20/35	481,302.85	521,809.31			(3,847.40)		477,455.45	516,640.23	(1,321.68)	
GNMA	2013A SF Refunding	5.40	6/9/2005	05/20/35	62,073.61	68,344.91			(462.93)		61,610.68	67,370.05	(511.93)	
GNMA	2013A SF Refunding	4.49	6/9/2005	06/20/35	488,401.88	517,515.53			(3,968.20)		484,433.68	516,769.64	(3,222.31)	
GNMA	2013A SF Refunding	4.49	6/15/2005	06/20/35	438,952.02	466,070.46			(7,415.73)		431,536.29	457,540.65	(1,114.08)	

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 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	4.49	6/23/2005	06/20/35	534,411.87	571,927.58			(6,942.64)		527,469.23	562,530.11	(2,454.83)	
GNMA	2013A SF Refunding	4.49	6/29/2005	06/20/35	408,347.68	435,772.34			(3,195.91)		405,151.77	430,959.97	(1,616.46)	
GNMA	2013A SF Refunding	4.49	9/8/2005	09/20/35	74,095.56	78,648.00			(562.01)		73,533.55	77,961.76	(124.23)	
GNMA	2013A SF Refunding	4.49	9/22/2005	09/20/35	88,961.17	90,959.24			(682.57)		88,278.60	90,186.30	(90.37)	
GNMA	2013A SF Refunding	4.49	7/21/2005	07/20/35	77,799.89	82,642.14			(597.99)		77,201.90	81,909.66	(134.49)	
GNMA	2013A SF Refunding	4.49	8/4/2005	08/20/35	64,070.11	68,002.71			(622.62)		63,447.49	67,264.47	(115.62)	
GNMA	2013A SF Refunding	4.49	8/11/2005	07/20/35	265,619.34	280,871.18			(2,075.65)		263,543.69	278,544.58	(250.95)	
GNMA	2013A SF Refunding	4.49	8/18/2005	08/20/35	862,144.20	925,804.93			(8,976.00)		853,168.20	918,350.25	(1,521.32)	
GNMA	2013A SF Refunding	4.49	8/30/2005	08/20/35	605,979.39	648,373.68			(5,662.81)		600,316.58	640,117.54	(2,593.33)	
GNMA	2013A SF Refunding	4.49	10/13/2005	09/20/35	89,103.74	91,100.55			(737.21)		88,366.53	90,271.71	(91.63)	
GNMA	2013A SF Refunding	4.49	10/27/2005	10/20/35	497,794.11	531,942.80			(4,078.99)		493,715.12	525,831.31	(2,032.50)	
2013A SF Refunding Total					27,563,314.46	29,542,483.58	649,116.50	(816,143.06)	(943,687.91)	0.00	26,452,599.99	28,266,014.61	(165,754.50)	0.00
Repo Agmt	SF 2015AB	0.22	5/31/2016	06/01/16	269,779.08	269,779.08		(91,235.99)			178,543.09	178,543.09		
Repo Agmt	SF 2015AB	0.22	5/31/2016	06/01/16	1,495,022.37	1,495,022.37		(851,535.13)			643,487.24	643,487.24		
Repo Agmt	SF 2015AB	0.22	5/31/2016	06/01/16	30,503.23	30,503.23	457,537.38				488,040.61	488,040.61		
Repo Agmt	SF 2015AB	0.22	5/31/2016	06/01/16	504,224.97	504,224.97		(14,052.83)			490,172.14	490,172.14		
GNMA	SF 2015AB	3.75	10/29/2015	10/01/45	2,028,346.37	2,160,472.85			(9,432.70)		2,018,913.67	2,149,274.92	(1,765.23)	
GNMA	SF 2015AB	4.00	10/29/2015	09/01/45	3,270,829.19	3,518,332.83			(13,876.55)		3,256,952.64	3,487,642.59	(16,813.69)	
GNMA	SF 2015AB	4.13	10/29/2015	10/01/45	11,805,281.55	12,720,308.93			(651,128.89)		11,154,152.66	11,954,574.66	(114,605.38)	
GNMA	SF 2015AB	4.50	10/29/2015	10/01/45	1,086,470.37	1,189,065.77			(4,830.12)		1,081,640.25	1,183,076.47	(1,159.18)	
GNMA	SF 2015AB	4.63	10/29/2015	09/01/45	824,191.72	905,605.38			(3,540.38)		820,651.34	901,099.79	(965.21)	
GNMA	SF 2015AB	4.75	10/29/2015	08/01/45	390,744.86	424,427.07			(1,396.80)		389,348.06	421,706.78	(1,323.49)	
GNMA	SF 2015AB	4.13	11/13/2015	10/20/45	228,571.13	244,797.39			(904.50)		227,666.63	243,489.46	(403.43)	
GNMA	SF 2015AB	4.63	11/13/2015	08/20/45	119,423.62	128,898.69			(436.47)		118,987.15	128,139.64	(322.58)	
GNMA	SF 2015AB	5.49	1/30/2007	01/20/37	1,519,956.75	1,676,132.30			(10,834.60)		1,509,122.15	1,656,276.64	(9,021.06)	
GNMA	SF 2015AB	5.15	2/13/2007	01/20/37	28,491.36	31,133.93			(388.35)		28,103.01	30,533.92	(211.66)	
GNMA	SF 2015AB	5.49	2/13/2007	02/20/37	453,323.55	501,131.07			(2,802.24)		450,521.31	494,289.47	(4,039.36)	
GNMA	SF 2015AB	5.49	2/13/2007	01/20/37	88,123.57	97,308.69			(532.74)		87,590.83	96,001.30	(774.65)	
GNMA	SF 2015AB	5.70	2/20/2007	02/20/37	260,409.90	290,580.99			(1,642.85)		258,767.05	288,046.54	(891.60)	
GNMA	SF 2015AB	5.15	2/20/2007	01/20/37	356,694.89	392,738.96			(2,403.30)		354,291.59	387,226.59	(3,109.07)	
GNMA	SF 2015AB	5.15	3/7/2007	02/20/37	282,314.30	308,592.12			(1,895.21)		280,419.09	304,765.08	(1,931.83)	
GNMA	SF 2015AB	5.49	3/20/2007	03/20/37	544,549.27	608,691.74			(3,864.11)		540,685.16	599,976.70	(4,850.93)	
GNMA	SF 2015AB	5.15	3/20/2007	02/20/37	105,964.02	115,819.73			(672.86)		105,291.16	114,420.96	(725.91)	
GNMA	SF 2015AB	5.49	3/6/2007	02/20/37	770,526.10	874,477.85			(118,463.69)		652,062.41	734,841.80	(21,172.36)	
GNMA	SF 2015AB	5.70	4/24/2007	04/20/37	85,835.52	95,510.04			(1,023.45)		84,812.07	94,132.07	(354.52)	
GNMA	SF 2015AB	5.15	4/24/2007	04/20/37	309,695.86	329,185.02			(1,947.67)		307,748.19	333,565.19	(6,327.84)	
GNMA	SF 2015AB	5.49	4/24/2007	04/20/37	714,900.01	794,089.54			(5,967.01)		708,933.00	781,315.12	(6,807.41)	
GNMA	SF 2015AB	5.15	3/27/2007	03/20/37	199,544.03	210,838.24			(104,636.89)		94,907.14	96,781.58	(9,419.77)	
GNMA	SF 2015AB	5.49	3/27/2007	02/20/37	354,739.70	391,845.47			(2,191.23)		352,548.47	386,551.77	(3,102.47)	
GNMA	SF 2015AB	5.15	4/10/2007	04/20/37	230,476.50	250,610.93			(114,801.92)		115,674.58	120,126.90	(15,682.11)	
GNMA	SF 2015AB	5.49	4/10/2007	03/20/37	623,294.29	691,513.86			(4,742.11)		618,552.18	681,174.42	(5,597.33)	
GNMA	SF 2015AB	5.49	4/10/2007	02/20/37	56,383.21	62,230.71			(1,148.12)		55,235.09	60,517.22	(565.37)	
GNMA	SF 2015AB	5.15	5/8/2007	04/20/37	238,822.48	261,035.36			(1,903.81)		236,918.67	257,473.73	(1,657.82)	
GNMA	SF 2015AB	5.15	5/8/2007	03/20/37	63,787.58	69,719.19			(428.47)		63,359.11	68,852.98	(437.74)	
GNMA	SF 2015AB	5.49	5/8/2007	04/20/37	121,212.15	133,798.79			(735.98)		120,476.17	132,044.26	(1,018.55)	
GNMA	SF 2015AB	5.49	5/8/2007	04/20/37	98,023.53	108,186.61			(837.68)		97,185.85	106,516.66	(832.27)	
GNMA	SF 2015AB	5.70	5/8/2007	04/20/37	85,344.62	95,372.61			(612.70)		84,731.92	94,308.32	(451.59)	
GNMA	SF 2015AB	5.49	5/22/2007	04/20/37	77,794.25	85,898.09			(1,375.42)		76,418.83	83,754.29	(768.38)	
GNMA	SF 2015AB	5.15	6/5/2007	05/20/37	204,585.96	223,610.39			(1,332.77)		203,253.19	220,887.41	(1,390.21)	
GNMA	SF 2015AB	5.49	6/5/2007	05/20/37	265,981.48	293,710.07			(1,739.77)		264,241.71	289,640.64	(2,329.66)	
GNMA	SF 2015AB	5.15	6/19/2007	06/20/37	114,176.82	124,791.84			(709.56)		113,467.26	123,307.14	(775.14)	
GNMA	SF 2015AB	5.70	6/19/2007	06/20/37	141,391.06	157,768.39			(983.84)		140,407.22	156,278.85	(505.70)	
GNMA	SF 2015AB	5.15	7/3/2007	06/20/37	115,445.47	126,138.07			(1,937.77)		113,507.70	123,331.83	(868.47)	
GNMA	SF 2015AB	5.70	7/3/2007	06/20/37	162,296.55	180,688.00			(998.59)		161,297.96	178,850.40	(839.01)	
GNMA	SF 2015AB	5.49	7/3/2007	07/20/37	285,930.05	315,741.11			(1,680.79)		284,249.26	311,574.14	(2,486.18)	
GNMA	SF 2015AB	5.49	7/3/2007	06/20/37	60,375.56	66,657.03			(356.00)		60,019.56	65,783.24	(517.79)	
GNMA	SF 2015AB	5.15	7/17/2007	06/20/37	249,355.85	272,478.59			(1,549.29)		247,806.56	269,283.93	(1,645.37)	
GNMA	SF 2015AB	5.70	7/17/2007	06/20/37	201,772.29	225,502.72			(1,159.52)		200,612.77	223,304.07	(1,039.13)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	SF 2015AB	5.15	8/7/2007	07/20/37	338,216.55	369,738.31			(2,059.68)		336,156.87	365,442.82	(2,235.81)	
GNMA	SF 2015AB	5.49	8/7/2007	06/20/37	282,634.85	311,104.63			(8,810.85)		273,824.00	299,097.92	(3,195.86)	
GNMA	SF 2015AB	5.15	11/21/2007	10/20/37	322,943.04	351,210.21			(2,032.38)		320,910.66	347,847.87	(1,329.96)	
GNMA	SF 2015AB	5.70	11/21/2007	11/20/37	263,730.61	294,763.79			(2,599.56)		261,131.05	290,685.86	(1,478.37)	
GNMA	SF 2015AB	5.49	11/21/2007	10/20/37	88,460.62	97,373.91			(504.99)		87,955.63	96,102.08	(766.84)	
GNMA	SF 2015AB	5.49	9/25/2007	09/20/37	160,420.78	177,120.58			(989.16)		159,431.62	174,733.87	(1,397.55)	
GNMA	SF 2015AB	5.15	9/25/2007	09/20/37	855,814.74	948,567.96			(121,108.89)		734,705.85	797,530.57	(29,928.50)	
GNMA	SF 2015AB	5.49	9/25/2007	08/20/37	28,865.44	31,765.27			(816.06)		28,049.38	30,638.06	(311.15)	
GNMA	SF 2015AB	5.70	9/25/2007	09/20/37	69,930.14	78,148.33			(447.87)		69,482.27	77,337.24	(363.22)	
GNMA	SF 2015AB	5.15	10/9/2007	09/20/37	219,146.95	239,190.09			(1,321.59)		217,825.36	236,728.20	(1,140.30)	
GNMA	SF 2015AB	5.49	10/9/2007	08/20/37	71,548.52	79,004.59			(412.88)		71,135.64	77,966.80	(624.91)	
GNMA	SF 2015AB	5.15	8/23/2007	08/20/37	429,308.28	472,230.52			(103,013.66)		326,294.62	354,196.07	(15,020.79)	
GNMA	SF 2015AB	5.49	8/23/2007	07/20/37	250,921.68	277,057.65			(1,474.63)		249,447.05	273,398.92	(2,184.10)	
GNMA	SF 2015AB	5.70	8/23/2007	08/20/37	154,667.67	171,368.62			(1,202.12)		153,465.55	169,350.71	(815.79)	
GNMA	SF 2015AB	5.15	9/11/2007	08/20/37	349,737.77	382,340.34			(2,108.42)		347,629.35	377,921.79	(2,310.13)	
GNMA	SF 2015AB	5.70	9/11/2007	08/20/37	75,779.46	78,878.84			(647.42)		75,132.04	78,114.78	(116.64)	
GNMA	SF 2015AB	5.49	9/11/2007	08/20/37	227,770.55	251,474.63			(1,343.20)		226,427.35	248,182.49	(1,948.94)	
GNMA	SF 2015AB	5.15	11/28/2007	11/20/37	178,325.78	188,351.22			(1,277.34)		177,048.44	186,679.85	(394.03)	
GNMA	SF 2015AB	5.15	12/11/2007	11/20/37	68,640.57	75,009.04			(425.08)		68,215.49	74,129.77	(454.19)	
GNMA	SF 2015AB	5.49	12/11/2007	11/20/37	85,002.11	93,855.93			(480.76)		84,521.35	92,637.94	(737.23)	
GNMA	SF 2015AB	5.70	10/25/2007	10/20/37	393,547.84	437,428.45			(3,253.23)		390,294.61	432,067.87	(2,107.35)	
GNMA	SF 2015AB	5.15	10/25/2007	10/20/37	744,913.68	817,423.53			(19,523.89)		725,389.79	791,530.79	(6,368.85)	
GNMA	SF 2015AB	5.15	11/8/2007	10/20/37	182,486.48	199,419.41			(1,083.90)		181,402.58	197,133.82	(1,201.69)	
GNMA	SF 2015AB	5.70	11/8/2007	10/20/37	215,071.11	238,733.23			(1,204.25)		213,866.86	236,429.82	(1,099.16)	
GNMA	SF 2015AB	5.49	11/8/2007	09/20/37	103,688.24	114,492.55			(593.02)		103,095.22	112,995.45	(904.08)	
GNMA	SF 2015AB	5.49	1/16/2008	12/20/37	143,698.27	158,170.12			(807.98)		142,890.29	156,119.07	(1,243.07)	
GNMA	SF 2015AB	5.70	12/28/2007	12/20/37	84,529.82	94,321.75			(541.68)		83,988.14	93,483.00	(297.07)	
GNMA	SF 2015AB	5.49	12/11/2007	11/20/37	134,844.69	148,891.46			(800.15)		134,044.54	146,916.84	(1,174.47)	
GNMA	SF 2015AB	5.49	12/11/2007	11/20/37	61,833.36	68,272.69			(349.44)		61,483.92	67,388.22	(535.03)	
GNMA	SF 2015AB	5.70	12/11/2007	12/20/37	96,321.09	107,655.19			(528.72)		95,792.37	106,624.57	(501.90)	
GNMA	SF 2015AB	5.49	12/11/2007	11/20/37	151,106.74	166,853.57			(861.07)		150,245.67	164,672.26	(1,320.24)	
GNMA	SF 2015AB	5.15	12/11/2007	11/20/37	78,959.31	86,285.94			(467.98)		78,491.33	85,296.53	(521.43)	
GNMA	SF 2015AB	5.70	12/20/2007	12/20/37	186,331.56	208,227.38			(1,515.01)		184,816.55	205,706.36	(1,006.01)	
GNMA	SF 2015AB	5.15	1/30/2008	01/20/38	60,391.06	65,994.14			(354.98)		60,036.08	65,241.21	(397.95)	
GNMA	SF 2015AB	5.15	1/16/2008	12/20/37	117,501.69	128,405.90			(692.68)		116,809.01	126,937.57	(775.65)	
GNMA	SF 2015AB	5.49	1/30/2008	12/20/37	87,957.03	96,813.42			(641.31)		87,315.72	95,402.90	(769.21)	
GNMA	SF 2015AB	5.15	1/30/2008	12/20/37	108,903.49	118,998.84			(918.59)		107,984.90	117,339.63	(740.62)	
GNMA	SF 2015AB	5.49	2/13/2008	01/20/38	94,092.22	103,895.69			(530.51)		93,561.71	102,547.38	(817.80)	
GNMA	SF 2015AB	5.49	2/13/2008	01/20/38	65,902.03	72,016.42			(385.12)		65,516.91	71,197.23	(434.07)	
GNMA	SF 2015AB	5.49	2/13/2008	01/20/38	570,173.43	631,780.70			(3,538.54)		566,634.89	622,986.76	(5,255.40)	
GNMA	SF 2015AB	5.15	3/12/2008	02/20/38	185,691.42	202,901.30			(1,077.59)		184,613.83	200,606.93	(1,216.78)	
GNMA	SF 2015AB	5.49	3/12/2008	02/20/38	55,211.74	60,855.48			(4,294.26)		50,917.48	55,710.34	(850.88)	
GNMA	SF 2015AB	5.15	2/19/2008	02/20/38	117,370.64	128,261.46			(681.79)		116,688.85	126,805.77	(773.90)	
GNMA	SF 2015AB	5.49	2/27/2008	02/20/38	60,529.91	66,824.42			(604.10)		59,925.81	65,678.09	(542.23)	
GNMA	SF 2015AB	5.49	3/20/2008	02/20/38	84,438.93	93,238.31			(466.69)		83,972.24	92,036.93	(734.69)	
GNMA	SF 2015AB	5.49	3/20/2008	03/20/38	97,813.04	107,985.60			(604.33)		97,208.71	106,541.72	(839.55)	
GNMA	SF 2015AB	5.70	3/27/2008	03/20/38	26,486.60	29,604.07			(141.40)		26,345.20	29,324.58	(138.09)	
GNMA	SF 2015AB	5.70	4/22/2008	12/20/37	107,099.74	119,694.67			(752.31)		106,347.43	118,373.20	(569.16)	
GNMA	SF 2015AB	5.49	5/7/2008	04/20/38	103,985.78	114,819.02			(582.94)		103,402.84	113,333.65	(902.43)	
GNMA	SF 2015AB	5.15	5/21/2008	05/20/38	192,790.89	210,670.32			(1,919.08)		190,871.81	207,412.76	(1,338.48)	
GNMA	SF 2015AB	5.49	5/28/2008	04/20/38	69,380.42	76,369.80			(390.75)		68,989.67	75,380.18	(598.87)	
GNMA	SF 2015AB	5.15	6/11/2008	05/20/38	254,208.41	277,824.37			(1,470.33)		252,738.08	274,685.85	(1,668.19)	
GNMA	SF 2015AB	5.70	7/9/2008	06/20/38	80,920.95	90,298.88			(425.07)		80,495.88	89,599.16	(274.65)	
GNMA	SF 2015AB	5.15	7/16/2008	06/20/38	66,922.57	73,132.32			(400.39)		66,522.18	72,290.98	(440.95)	
GNMA	SF 2015AB	5.15	6/18/2008	06/20/38	148,932.40	162,750.35			(838.29)		148,094.11	160,938.31	(973.75)	
GNMA	SF 2015AB	5.15	6/25/2008	06/20/38	87,599.88	95,721.26			(757.57)		86,842.31	94,368.06	(595.63)	
GNMA	SF 2015AB	5.15	6/25/2008	06/20/38	89,619.31	97,932.40			(504.45)		89,114.86	96,842.01	(585.94)	
GNMA	SF 2015AB	5.70	6/25/2008	05/20/38	387,486.97	431,354.34			(2,124.36)		385,362.61	427,263.07	(1,966.91)	
GNMA	SF 2015AB	5.49	7/16/2008	07/20/38	129,310.93	142,789.01			(691.14)		128,619.79	140,972.43	(1,125.44)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	SF 2015AB	5.70	7/23/2008	07/20/38	110,343.30	123,319.67			(608.02)		109,735.28	122,144.15	(567.50)	
GNMA	SF 2015AB	5.49	7/23/2008	07/20/38	87,119.27	95,893.05			(465.76)		86,653.51	94,676.76	(750.53)	
GNMA	SF 2015AB	5.15	7/23/2008	07/20/38	68,841.19	75,226.21			(404.02)		68,437.17	74,370.67	(451.52)	
GNMA	SF 2015AB	5.15	7/29/2008	07/20/38	204,705.73	223,700.37			(1,269.10)		203,436.63	221,080.69	(1,350.58)	
GNMA	SF 2015AB	5.49	8/13/2008	07/20/38	69,407.15	76,641.46			(375.88)		69,031.27	75,661.03	(604.55)	
GNMA	SF 2015AB	5.15	8/13/2008	08/20/38	197,709.85	216,059.30			(1,102.91)		196,606.94	213,660.63	(1,295.76)	
GNMA	SF 2015AB	5.70	9/10/2008	08/20/38	82,820.21	92,416.59			(460.68)		82,359.53	91,672.75	(283.16)	
GNMA	SF 2015AB	5.15	9/24/2008	08/20/38	77,523.75	84,718.73			(451.71)		77,072.04	83,757.27	(509.75)	
GNMA	SF 2015AB	5.15	10/8/2008	09/20/38	101,234.29	110,630.85			(562.37)		100,671.92	109,404.20	(664.28)	
GNMA	SF 2015AB	5.15	10/22/2008	09/20/38	69,518.32	75,877.86			(387.68)		69,130.64	75,127.03	(363.15)	
GNMA	SF 2015AB	5.15	11/12/2008	09/20/38	103,541.39	113,145.89			(572.10)		102,969.29	111,895.70	(678.09)	
GNMA	SF 2015AB				63,307.65	70,747.57			(63,307.65)				(7,439.92)	
GNMA	SF 2015AB	5.15	3/11/2009	02/20/39	118,938.39	129,967.55			(645.20)		118,293.19	128,546.84	(775.51)	
GNMA	SF 2015AB	5.15	4/8/2009	03/20/39	58,500.18	63,928.41			(311.64)		58,188.54	63,235.23	(381.54)	
GNMA	SF 2015AB	5.15	4/8/2009	02/20/39	66,022.82	72,150.40			(359.74)		65,663.08	71,358.70	(431.96)	
GNMA	SF 2015AB	5.15	1/14/2009	12/20/38	35,550.73	38,847.35			(194.77)		35,355.96	38,420.61	(231.97)	
GNMA	SF 2015AB	5.15	5/20/2009	05/20/39	122,073.16	133,390.56			(708.94)		121,364.22	131,881.64	(799.98)	
GNMA	SF 2015AB	6.00	7/29/2009	07/20/39	228,988.72	259,251.87			(1,187.66)		227,801.06	258,160.10	(95.89)	
GNMA	SF 2015AB	5.49	1/30/2007	01/01/37	420,336.19	472,907.68			(4,521.07)		415,815.12	466,856.47	(1,530.14)	
GNMA	SF 2015AB	5.15	2/13/2007	01/01/37	57,403.17	63,734.16			(526.18)		56,876.99	63,156.78	(51.20)	
FNMA	SF 2015AB	5.49	2/13/2007	02/01/37	297,107.57	332,935.73			(2,025.49)		295,082.08	330,016.80	(893.44)	
FNMA	SF 2015AB	5.49	2/13/2007	02/01/37	77,869.60	87,234.98			(540.78)		77,328.82	86,444.34	(249.86)	
FNMA	SF 2015AB	5.49	2/20/2007	02/01/37	103,898.32	116,391.09			(678.31)		103,220.01	115,398.98	(313.80)	
FNMA	SF 2015AB	5.15	2/21/2007	02/01/37	73,422.04	81,507.27			(489.10)		72,932.94	80,975.98	(42.19)	
FNMA	SF 2015AB	5.49	3/7/2007	02/01/37	382,971.90	428,997.44			(2,322.10)		380,649.80	425,536.01	(1,139.33)	
FNMA	SF 2015AB	5.15	3/20/2007	02/01/37	84,069.94	93,410.11			(699.66)		83,370.28	92,685.24	(25.21)	
FNMA	SF 2015AB	5.49	3/20/2007	02/01/37	317,848.81	357,544.94			(1,967.15)		315,881.66	354,536.09	(1,041.70)	
FNMA	SF 2015AB	5.49	4/10/2007	03/01/37	93,632.80	104,925.85			(586.22)		93,046.58	104,072.60	(267.03)	
FNMA	SF 2015AB	5.49	4/10/2007	04/20/37	320,529.96	360,224.39			(2,055.24)		318,474.72	357,067.48	(1,101.67)	
FNMA	SF 2015AB	5.49	4/24/2007	04/01/37	207,630.20	232,581.17			(2,483.85)		205,146.35	229,343.41	(753.91)	
FNMA	SF 2015AB	5.49	5/22/2007	04/01/37	85,838.19	96,160.23			(638.95)		85,199.24	95,248.49	(272.79)	
FNMA	SF 2015AB	5.70	5/22/2007	04/01/37	174,177.72	196,369.70			(1,051.22)		173,126.50	194,961.21	(357.27)	
FNMA	SF 2015AB	5.15	6/5/2007	05/01/37	125,105.56	138,878.41			(928.99)		124,176.57	137,827.28	(122.14)	
FNMA	SF 2015AB	5.49	6/19/2007	06/01/37	213,509.42	239,237.28			(1,311.92)		212,197.50	237,296.19	(629.17)	
FNMA	SF 2015AB	5.49	7/3/2007	05/01/37	187,848.18	210,457.60			(1,133.76)		186,714.42	208,804.61	(519.23)	
FNMA	SF 2015AB	5.15	7/17/2007	06/01/37	143,010.04	158,638.18			(877.54)		142,132.50	157,661.90	(98.74)	
FNMA	SF 2015AB	5.70	8/7/2007	07/01/37	170,014.86	191,661.20			(975.70)		169,039.16	190,333.07	(352.43)	
FNMA	SF 2015AB	5.49	8/7/2007	07/01/37	262,851.55	294,661.85			(1,635.60)		261,215.95	292,446.93	(579.32)	
FNMA	SF 2015AB	5.49	8/23/2007	07/01/37	198,191.17	222,061.31			(1,303.56)		196,887.61	220,159.73	(598.02)	
FNMA	SF 2015AB	5.70	8/23/2007	06/01/37	73,137.72	82,467.17			(448.38)		72,689.34	81,855.47	(163.32)	
FNMA	SF 2015AB	5.15	9/11/2007	08/01/37	212,943.03	236,356.13			(1,380.85)		211,562.18	234,876.36	(98.92)	
FNMA	SF 2015AB	5.49	9/11/2007	08/01/37	37,771.69	42,313.35			(802.51)		36,969.18	41,331.90	(178.94)	
FNMA	SF 2015AB	5.49	9/11/2007	08/01/37	135,841.48	152,177.78			(790.58)		135,050.90	150,986.91	(400.29)	
FNMA	SF 2015AB				81,155.99	91,539.08			(81,155.99)				(10,383.09)	
FNMA	SF 2015AB	5.49	9/25/2007	08/01/37	308,595.79	345,874.15			(1,971.68)		306,624.11	343,041.84	(860.63)	
FNMA	SF 2015AB	5.49	9/25/2007	08/01/37	35,422.17	39,691.61			(207.26)		35,214.91	39,380.84	(103.51)	
FNMA	SF 2015AB				37,753.00	41,896.39			(37,753.00)				(4,143.39)	
FNMA	SF 2015AB	5.15	10/25/2007	10/01/37	460,165.32	513,673.31			(2,967.80)		457,197.52	500,960.43	(9,745.08)	
FNMA	SF 2015AB	5.49	10/25/2007	10/01/37	337,784.08	378,051.31			(106,843.14)		230,940.94	242,778.96	(28,429.21)	
FNMA	SF 2015AB	5.70	10/25/2007	10/01/37	125,777.87	139,673.83			(707.22)		125,070.65	133,644.27	(5,322.34)	
FNMA	SF 2015AB	5.49	11/8/2007	10/01/37	229,082.85	256,256.66			(1,353.72)		227,729.13	245,139.02	(9,763.92)	
FNMA	SF 2015AB	5.49	11/8/2007	10/01/37	86,157.69	88,897.50			(507.23)		85,650.46	89,974.95	(1,584.68)	
FNMA	SF 2015AB	5.70	11/21/2007	10/01/37	233,730.82	263,316.47			(1,603.34)		232,127.48	256,962.80	(4,750.33)	
FNMA	SF 2015AB	5.15	12/11/2007	11/01/37	343,570.81	383,720.51			(2,136.73)		341,434.08	371,275.43	(10,308.35)	
FNMA	SF 2015AB	5.49	12/11/2007	11/01/37	354,770.31	394,902.00			(2,133.80)		352,636.51	390,548.53	(2,219.67)	
FNMA	SF 2015AB	5.15	12/11/2007	12/01/37	36,896.26	37,298.80			(352.41)		36,543.85	36,850.82	(95.57)	
FNMA	SF 2015AB	5.70	12/11/2007	11/01/37	247,476.43	277,428.50			(1,358.56)		246,117.87	265,632.56	(10,437.38)	
FNMA	SF 2015AB	5.15	12/28/2007	12/01/37	76,135.53	79,882.16			(451.11)		75,684.42	78,073.78	(1,357.27)	
FNMA	SF 2015AB	5.15	1/16/2008	01/01/38	121,268.21	128,893.56			(714.84)		120,553.37	126,034.93	(2,143.79)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
FNMA	SF 2015AB	5.15	1/30/2008	11/01/37	101,970.11	108,371.79			(605.79)		101,364.32	105,972.34	(1,793.66)	
FNMA	SF 2015AB	5.49	2/13/2008	01/01/38	96,926.88	100,009.15			(572.04)		96,354.84	101,219.80	1,782.69	
FNMA	SF 2015AB	5.49	2/27/2008	12/01/37	102,355.95	109,484.02			(586.66)		101,769.29	107,193.59	(1,703.77)	
FNMA	SF 2015AB	5.49	3/20/2008	12/01/37	70,043.18	71,808.97			(403.89)		69,639.29	72,816.93	1,411.85	
FNMA	SF 2015AB	5.49	4/8/2008	01/01/38	113,694.62	121,613.45			(636.33)		113,058.29	119,091.08	(1,886.04)	
FNMA	SF 2015AB	5.49	4/8/2008	03/01/38	177,749.87	198,711.91			(1,039.53)		176,710.34	193,962.57	(3,709.81)	
FNMA	SF 2015AB	5.49	4/22/2008	02/01/38	85,475.43	88,196.97			(473.92)		85,001.51	89,303.44	1,580.39	
GNMA	SF 2015AB	6.00	8/12/2009	06/20/39	112,461.85	127,332.68			(519.25)		111,942.60	126,864.55	51.12	
GNMA	SF 2015AB	6.00	8/19/2009	07/20/39	138,522.33	156,825.28			(694.47)		137,827.86	156,185.15	54.34	
GNMA	SF 2015AB	5.49	8/19/2009	07/20/39	107,395.88	118,209.57			(539.59)		106,856.29	116,745.84	(924.14)	
GNMA	SF 2015AB				72,438.31	79,160.58			(72,438.31)				(6,722.27)	
FNMA	SF 2015AB	5.15	8/27/2009	07/01/39	57,825.46	59,103.40			(520.81)		57,304.65	59,504.57	921.98	
Freddie Mac	SF 2015AB	5.15	5/28/2008	04/01/38	138,943.23	153,186.30			(830.40)		138,112.83	152,495.90	140.00	
Freddie Mac	SF 2015AB	5.70	6/18/2008	02/01/38	38,806.60	43,192.52			(208.61)		38,597.99	42,997.77	13.86	
Freddie Mac	SF 2015AB	5.70	6/25/2008	04/01/38	79,212.03	88,156.65			(981.24)		78,230.79	87,185.87	10.46	
Freddie Mac	SF 2015AB	5.15	7/16/2008	06/01/38	73,922.95	81,452.74			(438.66)		73,484.29	81,083.30	69.22	
Freddie Mac	SF 2015AB	5.70	7/16/2008	06/01/38	97,141.74	108,112.93			(585.87)		96,555.87	107,539.10	12.04	
Freddie Mac	SF 2015AB	5.49	10/22/2008	08/01/38	94,065.03	103,860.02			(508.73)		93,556.30	103,303.93	(47.36)	
Freddie Mac	SF 2015AB	5.15	1/14/2009	11/01/38	127,090.49	140,046.09			(692.33)		126,398.16	139,499.33	145.57	
Freddie Mac	SF 2015AB	5.15	3/31/2009	12/01/38	86,532.74	95,353.89			(468.34)		86,064.40	94,975.51	89.96	
Repo Agmt	SF 2015AB				2,453.90			(2,453.90)						
Repo Agmt	SF 2015AB				4,166.16	4,166.16		(4,166.16)						
SF 2015AB Total					53,492,871.85	58,340,182.33	457,537.38	(963,444.01)	(1,825,755.29)	0.00	51,161,209.93	55,523,061.42	(485,458.99)	0.00
Repo Agmt	SF 2016AB	0.22	5/31/2016	06/01/16	1.33	1.33	280,984.30				280,985.63	280,985.63		
Repo Agmt	SF 2016AB	0.22	5/31/2016	06/01/16	15.17	15.17	783,463.51				783,478.68	783,478.68		
Repo Agmt	SF 2016AB	0.22	5/31/2016	06/01/16	42,281.60	42,281.60	49,641.78				91,923.38	91,923.38		
Repo Agmt	SF 2016AB	0.22	5/31/2016	06/01/16	483,331.94	483,331.94	1,262,958.29				1,746,290.23	1,746,290.23		
FNMA	SF 2016AB	6.25	4/15/1997	03/01/27	65,760.20	75,025.14			(1,446.66)		64,313.54	73,442.19	(136.29)	
FNMA	SF 2016AB	6.25	5/29/1997	05/01/27	53,848.96	61,417.98			(2,277.64)		51,571.32	58,873.83	(266.51)	
FNMA	SF 2016AB	6.25	6/26/1997	05/01/27	124,061.94	141,552.17			(2,558.90)		121,503.04	138,763.75	(229.52)	
FNMA	SF 2016AB	6.25	8/18/1997	06/01/27	51,050.47	52,737.19			(1,432.46)		49,618.01	50,990.95	(313.78)	
FNMA	SF 2016AB	6.25	9/29/1997	08/01/27	23,944.85	24,194.33			(914.26)		23,030.59	23,189.01	(91.06)	
FNMA	SF 2016AB	6.25	1/29/1998	11/01/27	41,484.56	42,543.28			(1,958.48)		39,526.08	39,997.26	(587.54)	
GNMA	SF 2016AB	6.25	3/18/1997	02/20/27	731,306.99	848,089.45			(51,202.23)		680,104.76	786,214.75	(10,672.47)	
GNMA	SF 2016AB	6.25	4/15/1997	04/20/27	321,804.53	367,902.98			(34,849.79)		286,954.74	324,950.37	(8,102.82)	
GNMA	SF 2016AB	6.45	4/29/1997	04/20/27	98,829.87	113,597.03			(1,748.70)		97,081.17	111,356.95	(491.38)	
GNMA	SF 2016AB	6.25	4/29/1997	04/20/27	217,407.97	248,947.27			(3,854.63)		213,553.34	244,343.37	(749.27)	
GNMA	SF 2016AB	6.25	5/15/1997	05/20/27	170,472.84	194,971.44			(3,004.92)		167,467.92	191,385.64	(580.88)	
GNMA	SF 2016AB	6.45	5/29/1997	05/20/27	42,919.17	49,337.74			(812.10)		42,107.07	48,303.13	(222.51)	
GNMA	SF 2016AB	6.25	6/17/1997	06/20/27	483,702.13	561,679.78			(43,927.84)		439,774.29	503,097.42	(14,654.52)	
GNMA	SF 2016AB	6.25	6/26/1997	06/20/27	130,539.40	149,318.85			(1,989.77)		128,549.63	146,928.43	(400.65)	
GNMA	SF 2016AB	6.45	7/15/1997	05/20/27	140,533.52	161,550.30			(2,962.60)		137,570.92	157,814.49	(773.21)	
GNMA	SF 2016AB	6.25	7/15/1997	06/20/27	120,413.59	137,713.37			(2,843.65)		117,569.94	134,357.72	(512.00)	
GNMA	SF 2016AB	6.25	7/30/1997	07/20/27	197,793.96	226,232.74			(3,457.81)		194,336.15	222,104.80	(670.13)	
GNMA	SF 2016AB	6.25	8/18/1997	07/20/27	266,114.09	302,531.82			(6,256.99)		259,857.10	296,096.79	(178.04)	
GNMA	SF 2016AB	6.25	8/28/1997	08/20/27	375,168.36	432,411.50			(7,343.12)		367,825.24	423,616.92	(1,451.46)	
GNMA	SF 2016AB	6.45	8/28/1997	08/20/27	104,665.10	120,320.94			(1,567.23)		103,097.87	118,273.91	(479.80)	
GNMA	SF 2016AB	6.25	9/29/1997	09/20/27	119,086.58	136,200.45			(23,427.67)		95,658.91	109,148.67	(3,624.11)	
GNMA	SF 2016AB	6.25	10/15/1997	09/20/27	115,586.69	132,206.92			(1,829.04)		113,757.65	130,015.92	(361.96)	
GNMA	SF 2016AB	6.45	10/15/1997	08/20/27	44,734.00	51,425.27			(794.90)		43,939.10	50,406.45	(223.92)	
GNMA	SF 2016AB	6.25	10/30/1997	10/20/27	174,303.59	199,333.55			(4,749.10)		169,554.49	193,753.27	(831.18)	
GNMA	SF 2016AB	6.25	11/17/1997	10/20/27	143,114.34	163,697.00			(2,389.26)		140,725.08	160,838.87	(468.87)	
GNMA	SF 2016AB	6.25	11/25/1997	11/20/27	178,600.67	204,281.62			(2,947.65)		175,653.02	200,753.78	(580.19)	
GNMA	SF 2016AB	6.25	12/17/1997	11/20/27	206,481.41	236,315.95			(43,335.92)		163,145.49	186,118.05	(6,861.98)	
GNMA	SF 2016AB	6.25	1/29/1998	01/20/28	440,612.48	505,514.68			(11,149.47)		429,463.01	495,849.39	1,484.18	
GNMA	SF 2016AB	6.45	2/12/1998	12/20/27	28,373.21	32,594.61			(1,360.73)		27,012.48	30,966.60	(267.28)	
GNMA	SF 2016AB	6.45	4/16/1998	02/20/28	113,825.77	130,835.08			(2,266.07)		111,559.70	127,963.76	(605.25)	
GNMA	SF 2016AB	6.25	4/29/1998	04/20/28	204,041.59	233,641.99			(3,962.25)		200,079.34	228,926.86	(752.88)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	SF 2016AB	6.25	7/6/1998	05/20/28	64,173.32	73,414.64			(868.75)		63,304.57	72,364.44	(181.45)	
GNMA	SF 2016AB	6.45	8/13/1998	06/20/28	81,114.54	93,252.53			(1,391.02)		79,723.52	91,462.02	(399.49)	
GNMA	SF 2016AB	6.25	8/27/1998	07/20/28	106,943.39	122,319.73			(3,397.95)		103,545.44	118,348.31	(573.47)	
GNMA	SF 2016AB	6.25	9/24/1998	08/20/28	47,352.03	54,172.08			(615.11)		46,736.92	53,427.25	(129.72)	
GNMA	SF 2016AB	6.25	10/1/1998	08/20/28	42,171.39	48,219.61			(1,670.93)		40,500.46	46,274.21	(274.47)	
GNMA	SF 2016AB	6.45	12/15/1998	09/20/28	42,848.75	49,233.27			(1,997.46)		40,851.29	46,833.60	(402.21)	
GNMA	SF 2016AB	6.25	12/29/1998	10/20/28	338,881.38	390,638.76			(5,291.79)		333,589.59	384,241.85	(1,105.12)	
GNMA	SF 2016AB	6.45	1/28/1999	11/20/28	27,937.29	32,122.29			(433.57)		27,503.72	31,558.04	(130.68)	
GNMA	SF 2016AB	5.45	3/18/1999	02/20/29	117,260.69	129,283.38			(1,661.47)		115,599.22	126,538.32	(1,083.59)	
GNMA	SF 2016AB	5.45	6/24/1999	05/20/29	256,985.63	283,609.35			(3,443.91)		253,541.72	277,805.68	(2,359.76)	
GNMA	SF 2016AB	5.45	7/29/1999	06/20/29	51,045.86	56,282.68			(645.45)		50,400.41	55,172.34	(464.89)	
GNMA	SF 2016AB	5.45	10/14/1999	08/20/29	83,164.46	91,676.39			(2,257.38)		80,907.08	88,549.62	(869.39)	
GNMA	SF 2016AB	5.45	8/26/1999	07/20/29	124,956.16	137,732.86			(9,406.09)		115,550.07	126,326.21	(2,000.56)	
GNMA	SF 2016AB	6.25	10/20/1999	07/20/29	80,473.41	92,059.97			(1,006.60)		79,466.81	90,838.51	(214.86)	
GNMA	SF 2016AB	6.25	11/23/1999	10/20/29	35,394.35	40,495.03			(408.60)		34,985.75	39,996.41	(90.02)	
GNMA	SF 2016AB	5.45	12/1/1999	10/20/29	46,215.28	50,950.93			(604.24)		45,611.04	49,924.90	(421.79)	
GNMA	SF 2016AB	5.45	1/27/2000	12/20/29	470,208.30	522,627.15			(8,364.98)		461,843.32	509,667.22	(4,594.95)	
GNMA	SF 2016AB	6.25	1/27/2000	12/20/29	120,676.83	138,061.59			(32,540.07)		88,136.76	100,585.25	(4,936.07)	
FNMA	SF 2016AB	5.45	1/28/2000	07/01/29	75,318.76	78,063.34			(1,091.05)		74,227.71	76,776.66	(195.63)	
FNMA	SF 2016AB	6.25	1/28/2000	09/01/29	71,888.97	74,317.38			(1,138.12)		70,750.85	73,622.63	(443.37)	
GNMA	SF 2016AB	5.38	8/16/2006	08/20/36	162,245.38	178,520.21			(1,036.70)		161,208.68	176,180.12	(1,303.39)	
GNMA	SF 2016AB	5.38	8/23/2006	08/20/36	76,049.97	83,683.12			(486.08)		75,563.89	82,581.52	(615.52)	
GNMA	SF 2016AB	5.13	8/23/2006	08/01/36	456,323.71	491,921.50			(3,107.01)		453,216.70	487,226.06	(1,588.43)	
GNMA	SF 2016AB	5.38	9/6/2006	08/20/36	745,506.86	831,568.18			(4,970.05)		740,536.81	820,359.27	(6,238.86)	
GNMA	SF 2016AB	5.63	9/6/2006	09/20/36	172,582.15	190,050.95			(1,126.44)		171,455.71	188,186.40	(738.11)	
GNMA	SF 2016AB	5.13	9/6/2006	08/20/36	676,020.35	744,595.87			(4,437.21)		671,583.14	735,188.79	(4,969.87)	
GNMA	SF 2016AB	5.38	9/12/2006	09/20/36	459,831.17	509,299.80			(3,396.62)		456,434.55	502,078.01	(3,825.17)	
GNMA	SF 2016AB	5.13	9/12/2006	09/20/36	576,566.39	635,987.31			(4,033.08)		572,533.31	627,965.97	(3,988.26)	
GNMA	SF 2016AB	5.38	9/20/2006	09/20/36	789,978.16	877,412.99			(5,615.77)		784,362.39	864,885.08	(6,912.14)	
GNMA	SF 2016AB	5.13	9/20/2006	09/20/36	1,287,352.48	1,447,846.68			(9,098.76)		1,278,253.72	1,429,586.15	(9,161.77)	
GNMA	SF 2016AB	5.63	9/20/2006	09/20/36	153,808.07	171,137.66			(983.52)		152,824.55	169,140.13	(1,014.01)	
GNMA	SF 2016AB	5.13	9/26/2006	09/20/36	475,479.96	522,709.44			(101,922.11)		373,557.85	405,243.09	(15,544.24)	
GNMA	SF 2016AB	5.38	9/26/2006	09/20/36	634,954.39	697,687.89			(10,252.33)		624,702.06	688,121.82	(686.26)	
GNMA	SF 2016AB	5.38	10/5/2006	10/20/36	746,768.63	832,878.50			(62,463.11)		684,305.52	755,712.78	(14,702.61)	
GNMA	SF 2016AB	5.63	10/17/2006	10/20/36	216,566.37	238,441.78			(3,870.68)		212,695.69	233,414.42	(1,156.68)	
GNMA	SF 2016AB	5.13	10/5/2006	10/20/36	448,971.54	471,397.66			(123,802.58)		325,168.96	340,016.17	(7,578.91)	
GNMA	SF 2016AB	5.38	10/17/2006	10/20/36	709,617.55	791,486.11			(5,741.39)		703,876.16	779,746.95	(5,997.77)	
GNMA	SF 2016AB	5.13	10/17/2006	10/20/36	294,550.16	321,242.29			(1,935.51)		292,614.65	317,817.54	(1,489.24)	
GNMA	SF 2016AB	5.63	10/24/2006	10/20/36	329,915.20	367,340.73			(2,259.22)		327,655.98	362,901.88	(2,179.63)	
GNMA	SF 2016AB	5.38	10/24/2006	10/20/36	791,512.28	883,224.80			(5,553.51)		785,958.77	871,054.52	(6,616.77)	
GNMA	SF 2016AB	5.13	10/24/2006	10/20/36	410,811.59	451,617.47			(2,832.92)		407,978.67	445,985.92	(2,798.63)	
GNMA	SF 2016AB	5.38	11/2/2006	11/20/36	518,777.56	576,559.03			(3,367.68)		515,409.88	568,842.45	(4,348.90)	
GNMA	SF 2016AB	5.13	11/2/2006	10/20/36	248,379.42	271,299.90			(1,950.78)		246,428.64	267,646.18	(1,702.94)	
GNMA	SF 2016AB	5.63	11/14/2006	11/20/36	401,710.59	448,626.42			(2,644.70)		399,065.89	443,318.37	(2,663.35)	
GNMA	SF 2016AB	5.38	11/14/2006	10/20/36	335,658.43	368,838.27			(90,972.82)		244,685.61	267,091.48	(10,773.97)	
GNMA	SF 2016AB	5.13	11/14/2006	11/20/36	844,196.42	924,580.78			(5,686.94)		838,509.48	918,855.43	(38.41)	
GNMA	SF 2016AB	5.38	11/21/2006	11/20/36	348,340.67	382,767.19			(2,575.70)		345,764.97	378,550.43	(1,641.06)	
GNMA	SF 2016AB	5.63	11/21/2006	11/20/36	135,481.96	149,157.51			(911.72)		134,570.24	147,665.26	(580.53)	
GNMA	SF 2016AB	5.13	11/21/2006	11/20/36	309,622.52	336,556.61			(4,600.61)		305,021.91	330,262.49	(1,693.51)	
GNMA	SF 2016AB	5.38	11/28/2006	11/20/36	119,561.96	131,380.72			(749.72)		118,812.24	129,845.19	(785.81)	
GNMA	SF 2016AB	5.38	12/12/2006	12/20/36	147,367.27	161,921.28			(3,212.02)		144,155.25	157,532.88	(1,176.38)	
GNMA	SF 2016AB	5.63	12/12/2006	12/20/36	538,612.76	606,310.98			(3,333.74)		535,279.02	599,389.37	(3,587.87)	
GNMA	SF 2016AB	5.13	12/12/2006	11/20/36	744,829.50	834,179.23			(6,707.15)		738,122.35	828,749.00	(1,276.92)	
GNMA	SF 2016AB	5.38	12/27/2006	12/20/36	891,998.94	990,734.29			(5,737.89)		886,261.05	977,519.33	(7,477.07)	
GNMA	SF 2016AB	5.63	12/27/2006	12/20/36	228,193.00	252,338.11			(2,239.26)		225,953.74	248,992.00	(1,106.85)	
GNMA	SF 2016AB	5.13	12/27/2006	12/20/36	432,990.45	474,912.57			(92,938.11)		340,052.34	368,898.96	(13,075.50)	
GNMA	SF 2016AB	5.38	1/10/2007	12/20/36	102,811.33	113,119.19			(650.92)		102,160.41	111,647.02	(821.25)	
GNMA	SF 2016AB	5.63	1/9/2007	12/20/36	35,244.89	35,498.64			(225.41)		35,019.48	35,266.00	(7.23)	
GNMA	SF 2016AB	5.38	1/9/2007	12/01/36	386,115.61	422,939.43			(2,617.70)		383,497.91	417,709.73	(2,612.00)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	SF 2016AB	5.38	1/16/2007	12/20/36	147,895.64	162,725.13			(2,125.73)		145,769.91	159,295.89	(1,303.51)	
GNMA	SF 2016AB	5.63	1/16/2007	01/20/37	193,802.93	215,638.80			(1,215.19)		192,587.74	213,150.42	(1,273.19)	
GNMA	SF 2016AB	5.13	1/30/2007	01/20/37	622,685.51	685,875.60			(4,256.73)		618,428.78	677,006.31	(4,612.56)	
GNMA	SF 2016AB	5.38	1/30/2007	01/20/37	617,399.64	683,270.04			(122,782.92)		494,616.72	539,893.97	(20,593.15)	
GNMA	SF 2016AB	5.63	1/30/2007	01/20/37	156,226.48	173,831.66			(1,051.82)		155,174.66	171,742.68	(1,037.16)	
GNMA	SF 2016AB	5.38	2/13/2007	01/20/37	388,122.20	427,897.00			(2,660.10)		385,462.10	422,034.78	(3,202.12)	
GNMA	SF 2016AB	5.13	2/13/2007	01/20/37	213,669.95	233,017.78			(2,815.59)		210,854.36	228,994.16	(1,208.03)	
GNMA	SF 2016AB	5.63	2/13/2007	02/20/37	96,288.84	107,143.49			(569.53)		95,719.31	105,940.23	(633.73)	
GNMA	SF 2016AB	5.38	2/20/2007	02/20/37	173,575.87	190,987.28			(1,109.47)		172,466.40	188,483.37	(1,394.44)	
GNMA	SF 2016AB	5.13	2/20/2007	02/20/37	228,172.91	249,205.95			(111,094.11)		117,078.80	127,008.32	(11,103.52)	
GNMA	SF 2016AB	5.63	2/20/2007	02/20/37	188,723.22	209,992.40			(1,264.54)		187,458.68	207,475.60	(1,252.26)	
GNMA	SF 2016AB	5.38	3/6/2007	02/20/37	391,451.72	431,571.64			(2,434.40)		389,017.32	425,931.20	(3,206.04)	
GNMA	SF 2016AB	5.63	3/6/2007	02/20/37	41,181.84	45,815.22			(247.65)		40,934.19	45,301.06	(266.51)	
GNMA	SF 2016AB	5.63	3/20/2007	02/20/37	68,656.27	76,395.21			(407.22)		68,249.05	75,536.69	(451.30)	
GNMA	SF 2016AB	5.13	3/20/2007	03/20/37	258,460.19	282,292.87			(2,238.94)		256,221.25	278,284.52	(1,769.41)	
GNMA	SF 2016AB	5.38	3/20/2007	03/20/37	343,522.97	378,716.87			(2,120.62)		341,402.35	373,797.98	(2,798.27)	
GNMA	SF 2016AB	5.13	4/24/2007	04/20/37	498,274.08	544,743.16			(3,138.94)		495,135.14	538,241.64	(3,362.58)	
GNMA	SF 2016AB	5.63	4/24/2007	04/20/37	281,704.47	310,872.21			(52,125.61)		229,578.86	252,031.73	(6,714.87)	
GNMA	SF 2016AB	5.38	4/24/2007	04/20/37	172,142.39	189,422.12			(1,064.91)		171,077.48	186,965.52	(1,391.69)	
GNMA	SF 2016AB	5.13	3/27/2007	03/20/37	239,532.96	261,620.32			(1,654.37)		237,878.59	258,357.58	(1,608.37)	
GNMA	SF 2016AB	5.63	3/27/2007	02/20/37	142,750.06	158,830.84			(852.40)		141,897.66	157,049.48	(928.96)	
GNMA	SF 2016AB	5.38	4/10/2007	03/20/37	436,856.70	481,167.02			(2,736.38)		434,120.32	474,879.82	(3,550.82)	
GNMA	SF 2016AB	5.13	4/10/2007	03/20/37	359,359.16	392,607.11			(2,266.74)		357,092.42	387,970.24	(2,370.13)	
GNMA	SF 2016AB	5.13	5/8/2007	04/20/37	107,962.05	117,883.76			(946.13)		107,015.92	116,217.14	(720.49)	
GNMA	SF 2016AB	5.63	5/8/2007	04/20/37	55,704.00	61,980.18			(324.24)		55,379.76	61,293.22	(362.72)	
GNMA	SF 2016AB	5.38	5/8/2007	05/20/37	258,457.53	284,404.06			(104,825.87)		153,631.66	167,701.23	(11,876.96)	
GNMA	SF 2016AB	5.38	5/22/2007	05/20/37	403,156.66	443,012.73			(2,525.99)		400,630.67	439,660.10	(826.64)	
GNMA	SF 2016AB	5.13	5/22/2007	05/20/37	450,366.36	492,367.47			(2,816.45)		447,549.91	486,513.55	(3,037.47)	
GNMA	SF 2016AB	5.38	6/5/2007	05/20/37	217,190.24	238,980.93			(1,343.75)		215,846.49	235,905.10	(1,732.08)	
GNMA	SF 2016AB	5.63	6/5/2007	05/20/37	130,168.17	144,834.25			(780.42)		129,387.75	143,203.80	(850.03)	
GNMA	SF 2016AB	5.13	6/5/2007	05/20/37	749,718.83	830,036.24			(6,239.11)		743,479.72	818,548.90	(5,248.23)	
GNMA	SF 2016AB	5.13	6/19/2007	06/20/37	296,575.03	323,865.82			(2,875.52)		293,699.50	318,986.97	(2,003.32)	
GNMA	SF 2016AB	5.63	6/19/2007	06/20/37	76,094.39	84,669.46			(438.74)		75,655.65	83,734.16	(496.56)	
GNMA	SF 2016AB	5.38	8/7/2007	07/20/37	52,562.72	57,834.21			(315.00)		52,247.72	57,100.47	(418.74)	
GNMA	SF 2016AB	5.63	8/7/2007	08/20/37	373,496.15	416,422.09			(66,933.55)		306,562.60	337,782.96	(11,705.58)	
GNMA	SF 2016AB	5.13	8/7/2007	07/20/37	463,755.12	509,671.51			(2,953.65)		460,801.47	503,692.86	(3,025.00)	
GNMA	SF 2016AB	5.38	7/3/2007	05/20/37	108,523.98	119,424.13			(653.20)		107,870.78	117,889.82	(881.11)	
GNMA	SF 2016AB	5.13	7/3/2007	06/20/37	84,780.47	86,409.95			(518.37)		84,262.10	86,544.76	653.18	
GNMA	SF 2016AB	5.38	7/17/2007	06/20/37	203,267.56	223,673.64			(1,229.49)		202,038.07	220,813.52	(1,630.63)	
GNMA	SF 2016AB	5.63	11/21/2007	10/20/37	58,009.33	64,545.84			(363.78)		57,645.55	63,799.81	(382.25)	
GNMA	SF 2016AB	5.38	9/25/2007	09/20/37	349,368.33	385,545.45			(2,213.40)		347,154.93	380,499.20	(2,832.85)	
GNMA	SF 2016AB	5.13	9/25/2007	09/20/37	110,333.61	120,494.21			(671.97)		109,661.64	119,096.90	(725.34)	
GNMA	SF 2016AB	5.63	9/25/2007	08/20/37	75,002.54	83,460.54			(445.57)		74,556.97	82,518.88	(496.09)	
GNMA	SF 2016AB	5.38	10/9/2007	09/20/37	416,602.19	461,391.07			(2,522.59)		414,079.60	455,504.10	(3,364.38)	
GNMA	SF 2016AB	5.38	8/23/2007	08/20/37	364,972.12	402,768.63			(2,326.66)		362,645.46	397,477.55	(2,964.42)	
GNMA	SF 2016AB	5.13	8/23/2007	07/20/37	377,909.70	412,737.88			(2,363.14)		375,546.56	407,952.50	(2,422.24)	
GNMA	SF 2016AB	5.38	9/11/2007	09/20/37	150,339.71	165,418.78			(77,105.52)		73,234.19	79,940.97	(8,372.29)	
GNMA	SF 2016AB	5.63	9/11/2007	08/20/37	59,049.91	65,700.63			(345.28)		58,704.63	64,972.46	(382.89)	
GNMA	SF 2016AB	5.13	9/11/2007	08/20/37	126,011.62	131,563.71			(771.03)		125,240.59	130,577.11	(215.57)	
GNMA	SF 2016AB	5.13	12/11/2007	11/20/37	238,333.38	254,099.11			(2,609.25)		235,724.13	250,768.03	(721.83)	
GNMA	SF 2016AB	5.38	10/25/2007	10/20/37	174,942.23	192,497.67			(1,036.14)		173,906.09	190,060.21	(1,401.32)	
GNMA	SF 2016AB	5.13	10/25/2007	10/20/37	426,551.08	456,994.08			(3,338.36)		423,212.72	458,821.89	5,166.17	
GNMA	SF 2016AB	5.38	11/8/2007	10/20/37	183,477.95	201,502.86			(1,070.47)		182,407.48	198,955.52	(1,476.87)	
GNMA	SF 2016AB	5.13	11/8/2007	10/20/37	92,326.28	100,817.50			(550.73)		91,775.55	99,671.89	(594.88)	
GNMA	SF 2016AB	5.63	12/28/2007	12/20/37	59,466.96	66,168.90			(336.50)		59,130.46	65,445.02	(387.38)	
GNMA	SF 2016AB	5.63	12/28/2007	12/20/37	270,433.95	300,222.32			(1,611.56)		268,822.39	296,852.57	(1,758.19)	
GNMA	SF 2016AB	5.38	12/11/2007	11/20/37	103,937.26	114,376.69			(599.27)		103,337.99	112,937.04	(840.38)	
GNMA	SF 2016AB	5.38	12/20/2007	11/20/37	66,959.09	73,676.40			(395.71)		66,563.38	72,745.77	(534.92)	
GNMA	SF 2016AB	5.38	1/16/2008	12/20/37	30,137.37	33,117.61			(1,889.33)		28,248.04	30,832.12	(396.16)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	SF 2016AB	5.63	1/30/2008	12/20/37	164,662.45	183,214.91			(935.95)		163,726.50	181,210.79	(1,068.17)	
GNMA	SF 2016AB	5.63	2/13/2008	01/20/38	100,831.34	112,190.93			(582.80)		100,248.54	110,953.00	(655.13)	
GNMA	SF 2016AB	5.63	2/19/2008	01/20/38	67,462.04	75,060.29			(384.83)		67,077.21	74,239.05	(436.41)	
GNMA	SF 2016AB	5.13	2/27/2008	02/20/38	58,956.59	64,379.44			(342.22)		58,614.37	63,657.57	(379.65)	
GNMA	SF 2016AB	5.38	2/27/2008	02/20/38	99,344.49	109,303.77			(836.07)		98,508.42	107,649.98	(817.72)	
GNMA	SF 2016AB	5.13	3/20/2008	10/20/37	94,924.01	103,649.44			(565.08)		94,358.93	102,472.88	(611.48)	
GNMA	SF 2016AB	5.38	3/27/2008	03/20/38	182,449.20	200,752.52			(1,091.65)		181,357.55	198,203.87	(1,457.00)	
GNMA	SF 2016AB	5.38	4/24/2008	04/20/38	109,904.97	120,931.70			(639.12)		109,265.85	119,415.52	(877.06)	
GNMA	SF 2016AB	5.13	4/24/2008	04/20/38	184,503.45	201,466.70			(1,062.64)		183,440.81	199,218.55	(1,185.51)	
GNMA	SF 2016AB	5.63	4/22/2008	03/20/38	105,207.18	117,056.68			(638.24)		104,568.94	115,732.73	(685.71)	
GNMA	SF 2016AB	5.13	5/7/2008	04/20/38	255,447.44	278,946.04			(1,526.48)		253,920.96	275,775.93	(1,643.63)	
GNMA	SF 2016AB	5.63	5/7/2008	04/20/38	91,625.47	101,946.16			(507.57)		91,117.90	100,846.56	(592.03)	
GNMA	SF 2016AB	5.38	5/14/2008	04/20/38	186,278.96	204,964.61			(1,082.29)		185,196.67	202,397.75	(1,484.57)	
GNMA	SF 2016AB	5.13	5/21/2008	05/20/38	107,039.50	111,759.96			(635.72)		106,403.78	110,941.91	(182.33)	
GNMA	SF 2016AB	5.13	6/11/2008	05/20/38	94,494.59	103,174.84			(689.20)		93,805.39	101,868.88	(616.76)	
GNMA	SF 2016AB	5.63	7/9/2008	06/20/38	86,003.69	95,691.18			(475.54)		85,528.15	94,660.88	(554.76)	
GNMA	SF 2016AB	5.38	7/9/2008	03/20/38	90,609.57	99,698.59			(506.17)		90,103.40	98,473.08	(719.34)	
GNMA	SF 2016AB	5.63	6/18/2008	03/20/38	26,207.19	29,160.19			(151.08)		26,056.11	28,838.62	(170.49)	
GNMA	SF 2016AB				94,238.54	104,860.18			(94,238.54)				(10,621.64)	
GNMA	SF 2016AB	5.38	6/25/2008	05/20/38	110,337.75	121,405.78			(613.56)		109,724.19	119,916.53	(875.69)	
GNMA	SF 2016AB	5.38	7/23/2008	06/20/38	188,299.60	207,193.59			(1,039.57)		187,260.03	204,654.62	(1,499.40)	
GNMA	SF 2016AB	5.13	8/27/2008	08/20/38	80,266.61	87,656.74			(868.17)		79,398.44	86,231.46	(557.11)	
GNMA	SF 2016AB	5.63	8/13/2008	07/20/38	68,771.62	76,518.08			(363.31)		68,408.31	75,714.34	(440.43)	
GNMA	SF 2016AB	5.13	9/24/2008	08/20/38	112,844.86	123,218.72			(641.85)		112,203.01	121,855.87	(721.00)	
GNMA	SF 2016AB	5.38	9/24/2008	09/20/38	99,043.92	108,987.93			(542.49)		98,501.43	107,651.23	(794.21)	
GNMA	SF 2016AB	5.13	11/12/2008	10/20/38	134,511.33	146,878.27			(765.51)		133,745.82	145,251.94	(860.82)	
GNMA	SF 2016AB	5.13	11/25/2008	09/20/38	124,402.28	135,838.56			(780.12)		123,622.16	134,256.12	(802.32)	
GNMA	SF 2016AB	5.38	11/25/2008	11/20/38	121,756.64	133,985.85			(659.50)		121,097.14	132,347.04	(979.31)	
GNMA	SF 2016AB	5.13	12/10/2008	11/20/38	122,295.90	133,538.56			(670.21)		121,625.69	132,086.72	(811.63)	
GNMA	SF 2016AB	5.38	12/17/2008	11/20/38	185,924.10	204,577.85			(1,112.39)		184,811.71	201,977.01	(1,488.45)	
GNMA	SF 2016AB	5.25	12/17/2008	12/20/38	103,591.56	113,552.98			(1,403.81)		102,187.75	111,328.50	(820.67)	
GNMA	SF 2016AB	5.25	12/17/2008	12/20/38	116,282.98	127,463.59			(646.14)		115,636.84	125,982.87	(834.58)	
GNMA	SF 2016AB	5.25	12/23/2008	12/20/38	259,178.70	284,132.40			(1,448.33)		257,730.37	280,817.83	(1,866.24)	
GNMA	SF 2016AB	5.13	12/30/2008	12/20/38	76,034.08	83,023.87			(414.22)		75,619.86	82,124.66	(484.99)	
GNMA	SF 2016AB	5.25	12/30/2008	12/20/38	87,561.53	95,977.07			(483.12)		87,078.41	94,867.57	(626.38)	
FNMA	SF 2016AB	5.38	8/9/2006	08/01/36	151,083.76	168,808.84			(1,232.35)		149,851.41	167,235.60	(340.89)	
FNMA	SF 2016AB	5.13	8/10/2006	07/01/36	99,945.77	110,907.81			(664.48)		99,281.29	110,194.27	(49.06)	
FNMA	SF 2016AB	5.38	8/23/2006	08/01/36	170,990.17	191,108.84			(1,245.83)		169,744.34	189,495.75	(367.26)	
FNMA	SF 2016AB	5.38	9/6/2006	09/01/36	148,066.29	165,428.54			(1,059.40)		147,006.89	164,031.76	(337.38)	
FNMA	SF 2016AB	5.63	9/6/2006	08/01/36	53,097.16	59,727.41			(348.20)		52,748.96	59,241.85	(137.36)	
FNMA	SF 2016AB	5.13	9/12/2006	09/01/36	148,514.82	164,907.79			(2,027.42)		146,487.40	162,726.91	(153.46)	
FNMA	SF 2016AB	5.38	9/12/2006	09/01/36	273,415.11	305,683.60			(3,580.98)		269,834.13	301,296.83	(805.79)	
FNMA	SF 2016AB	5.63	9/20/2006	09/01/36	99,995.87	112,523.40			(622.32)		99,373.55	111,660.15	(240.93)	
FNMA	SF 2016AB	5.38	9/20/2006	09/01/36	297,695.87	332,603.72			(2,000.47)		295,695.40	329,948.78	(654.47)	
FNMA	SF 2016AB	5.13	9/20/2006	09/01/36	39,957.82	44,328.83			(280.45)		39,677.37	43,999.85	(48.53)	
FNMA	SF 2016AB	5.38	9/26/2006	09/01/36	88,206.48	98,546.97			(582.87)		87,623.61	97,766.09	(198.01)	
FNMA	SF 2016AB	5.38	10/5/2006	09/01/36	136,108.14	152,016.45			(891.58)		135,216.56	150,819.19	(305.68)	
FNMA	SF 2016AB	5.63	10/17/2006	09/01/36	60,826.61	68,437.22			(372.68)		60,453.93	67,921.78	(142.76)	
FNMA	SF 2016AB	5.13	10/17/2006	10/01/36	330,327.05	367,881.90			(6,914.02)		323,413.03	360,188.30	(779.58)	
FNMA	SF 2016AB	5.38	10/17/2006	10/01/36	239,091.95	267,197.23			(3,109.34)		235,982.61	263,387.29	(700.60)	
FNMA	SF 2016AB	5.38	10/24/2006	11/01/36	276,269.13	308,573.25			(3,147.41)		273,121.72	304,648.13	(777.71)	
FNMA	SF 2016AB	5.38	11/2/2006	11/01/36	302,073.01	337,599.81			(97,895.85)		204,177.16	227,971.97	(11,731.99)	
FNMA	SF 2016AB	5.63	11/2/2006	10/01/36	68,675.40	77,279.79			(1,431.10)		67,244.30	75,562.48	(286.21)	
FNMA	SF 2016AB	5.13	11/2/2006	10/01/36	44,951.80	49,893.82			(291.30)		44,660.50	49,590.59	(11.93)	
FNMA	SF 2016AB	5.38	11/14/2006	11/01/36	213,792.48	238,797.59			(1,503.05)		212,289.43	236,796.05	(498.49)	
FNMA	SF 2016AB	5.63	11/14/2006	11/01/36	156,370.18	175,910.14			(1,135.25)		155,234.93	174,375.34	(399.55)	
FNMA	SF 2016AB	5.13	11/14/2006	11/01/36	79,733.21	88,461.61			(518.11)		79,215.10	87,916.10	(27.40)	
FNMA	SF 2016AB	5.38	11/21/2006	10/01/36	361,993.46	405,012.76			(2,528.89)		359,464.57	401,734.01	(749.86)	
FNMA	SF 2016AB	5.63	11/21/2006	11/01/36	62,519.20	70,318.43			(382.50)		62,136.70	69,776.37	(159.56)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
FNMA	SF 2016AB	5.13	11/21/2006	11/01/36	39,560.52	43,907.06			(640.48)		38,920.04	43,211.39	(55.19)	
FNMA	SF 2016AB	5.38	11/28/2006	11/01/36	121,929.27	136,193.77			(800.63)		121,128.64	135,128.67	(264.47)	
FNMA	SF 2016AB	5.13	11/28/2006	11/01/36	97,528.29	108,304.15			(641.49)		96,886.80	107,639.26	(23.40)	
FNMA	SF 2016AB	5.38	12/12/2006	11/01/36	280,150.48	313,292.27			(1,994.11)		278,156.37	310,683.96	(614.20)	
FNMA	SF 2016AB	5.63	12/12/2006	11/01/36	30,347.87	34,135.66			(366.37)		29,981.50	33,671.38	(97.91)	
FNMA	SF 2016AB	5.13	12/12/2006	11/01/36	71,496.11	79,363.52			(1,080.82)		70,415.29	78,191.93	(90.77)	
FNMA	SF 2016AB	5.38	12/27/2006	11/01/36	160,875.82	179,806.09			(1,168.22)		159,707.60	178,308.75	(329.12)	
FNMA	SF 2016AB	5.63	12/27/2006	12/01/36	157,060.76	176,635.22			(40,441.15)		116,619.61	130,950.98	(5,243.09)	
FNMA	SF 2016AB	5.13	12/27/2006	10/01/36	46,971.94	52,114.87			(356.25)		46,615.69	51,733.14	(25.48)	
FNMA	SF 2016AB	5.38	1/9/2007	12/01/36	409,535.38	459,244.79			(11,942.88)		397,592.50	445,251.92	(2,049.99)	
FNMA	SF 2016AB	5.63	1/9/2007	12/01/36	168,501.84	189,551.12			(1,127.02)		167,374.82	187,990.40	(433.70)	
FNMA	SF 2016AB	5.13	1/9/2007	12/01/36	215,558.87	239,171.16			(1,397.10)		214,161.77	237,668.14	(105.92)	
FNMA	SF 2016AB	5.38	1/30/2007	12/01/36	473,836.34	532,611.05			(118,457.22)		355,379.12	396,521.41	(17,632.42)	
FNMA	SF 2016AB	5.63	1/30/2007	12/01/36	100,563.18	113,113.48			(666.54)		99,896.64	112,176.95	(269.99)	
FNMA	SF 2016AB	5.13	1/30/2007	01/01/37	52,742.29	58,563.40			(342.77)		52,399.52	58,219.48	(1.15)	
FNMA	SF 2016AB	5.38	2/13/2007	01/01/37	49,235.08	54,979.87			(2,082.25)		47,152.83	52,583.46	(314.16)	
FNMA	SF 2016AB	5.63	2/13/2007	01/01/37	92,587.85	104,144.68			(3,028.85)		89,559.00	100,580.15	(535.68)	
FNMA	SF 2016AB	5.13	2/13/2007	01/01/37	121,644.50	135,035.05			(834.43)		120,810.07	134,154.67	(45.95)	
FNMA	SF 2016AB	5.38	2/20/2007	01/01/37	132,769.95	148,291.21			(936.14)		131,833.81	147,057.11	(297.96)	
FNMA	SF 2016AB	5.63	2/20/2007	01/01/37	96,614.19	108,742.17			(596.50)		96,017.69	107,987.25	(158.42)	
FNMA	SF 2016AB	5.13	2/20/2007	01/01/37	77,800.40	86,352.92			(551.07)		77,249.33	85,770.62	(31.23)	
FNMA	SF 2016AB	5.38	3/6/2007	02/01/37	72,456.60	80,949.22			(453.15)		72,003.45	80,345.03	(151.04)	
FNMA	SF 2016AB	5.63	3/6/2007	02/01/37	79,776.92	89,726.69			(474.25)		79,302.67	89,056.09	(196.35)	
FNMA	SF 2016AB	5.13	3/27/2007	03/01/37	138,443.80	153,597.85			(1,175.37)		137,268.43	152,335.00	(87.48)	
FNMA	SF 2016AB	5.38	4/10/2007	03/01/37	195,576.99	218,516.27			(2,812.65)		192,764.34	215,179.03	(524.59)	
FNMA	SF 2016AB	5.63	4/10/2007	03/01/37	24,642.51	27,716.44			(243.67)		24,398.84	27,397.96	(74.81)	
FNMA	SF 2016AB	5.13	4/10/2007	03/01/37	195,939.65	217,524.38			(1,285.60)		194,654.05	216,210.06	(28.72)	
FNMA	SF 2016AB	5.38	4/24/2007	04/01/37	352,362.65	394,230.33			(78,813.70)		273,548.95	305,130.14	(10,286.49)	
FNMA	SF 2016AB	5.13	4/24/2007	04/01/37	47,930.72	53,192.04			(412.20)		47,518.52	52,756.45	(23.39)	
FNMA	SF 2016AB	5.63	4/24/2007	04/01/37	103,192.01	116,064.19			(653.56)		102,538.45	115,147.61	(263.02)	
FNMA	SF 2016AB	5.38	5/22/2007	04/01/37	72,606.33	81,091.07			(546.57)		72,059.76	80,371.82	(172.68)	
FNMA	SF 2016AB	5.38	6/5/2007	05/01/37	187,226.16	209,167.18			(1,200.03)		186,026.13	207,538.18	(428.97)	
FNMA	SF 2016AB	5.63	6/5/2007	05/01/37	41,692.26	46,898.78			(292.70)		41,399.56	46,501.63	(104.45)	
FNMA	SF 2016AB	5.13	6/5/2007	04/01/37	97,492.85	108,175.16			(612.10)		96,880.75	107,525.06	(38.00)	
FNMA	SF 2016AB	5.38	6/19/2007	05/01/37	156,176.93	174,449.65			(2,508.32)		153,668.61	171,423.50	(517.83)	
FNMA	SF 2016AB	5.13	7/3/2007	06/01/37	12,115.80	13,408.23			(890.59)		3,135.21	3,475.19	(952.45)	
FNMA	SF 2016AB	5.38	8/7/2007	07/01/37	311,420.90	348,841.25			(2,799.08)		308,621.82	345,242.90	(799.27)	
FNMA	SF 2016AB	5.63	8/7/2007	07/01/37	69,491.77	78,213.69			(483.06)		69,008.71	77,596.17	(134.46)	
FNMA	SF 2016AB	5.13	8/7/2007	08/01/37	554,054.29	620,136.36			(118,123.31)		435,930.98	483,530.30	(18,482.75)	
FNMA	SF 2016AB	5.13	8/29/2007	08/01/37	191,075.77	211,975.67			(1,209.36)		189,866.41	210,698.59	(67.72)	
FNMA	SF 2016AB	5.38	8/23/2007	07/01/37	260,378.25	291,253.93			(1,644.43)		258,733.82	289,065.21	(544.29)	
FNMA	SF 2016AB	5.38	9/11/2007	08/01/37	247,716.38	275,539.90			(1,662.57)		246,053.81	273,351.04	(526.29)	
FNMA	SF 2016AB	5.13	9/11/2007	09/01/37	75,487.09	83,694.04			(459.23)		75,027.86	83,201.38	(33.43)	
FNMA	SF 2016AB	5.38	9/25/2007	09/01/37	515,962.18	581,644.17			(4,845.08)		511,117.10	574,751.18	(2,047.91)	
FNMA	SF 2016AB	5.63	9/25/2007	07/01/37	54,163.01	60,942.01			(493.24)		53,669.77	60,300.63	(148.14)	
FNMA	SF 2016AB	5.13	9/25/2007	09/01/37	264,204.38	293,110.96			(7,559.27)		256,645.11	284,845.25	(706.44)	
FNMA	SF 2016AB	5.13	10/9/2007	09/01/37	180,901.70	196,198.75			(1,086.95)		179,814.75	189,483.39	(5,628.41)	
FNMA	SF 2016AB	5.38	10/25/2007	10/01/37	234,986.73	252,046.83			(78,923.67)		156,063.06	163,187.39	(9,935.77)	
FNMA	SF 2016AB	5.13	10/25/2007	10/01/37	372,324.62	412,747.92			(2,309.89)		370,014.73	402,021.02	(8,417.01)	
FNMA	SF 2016AB	5.38	11/8/2007	09/01/37	162,817.93	176,873.98			(1,038.57)		161,779.36	171,924.52	(3,910.89)	
FNMA	SF 2016AB	5.38	11/21/2007	10/01/37	100,984.48	107,771.66			(586.27)		100,398.21	105,479.39	(1,706.00)	
FNMA	SF 2016AB	5.13	11/21/2007	09/01/37	247,660.37	275,472.61			(1,539.98)		246,120.39	262,470.14	(11,462.49)	
FNMA	SF 2016AB	5.38	11/21/2007	11/01/37	257,454.19	275,097.53			(1,536.17)		255,918.02	274,617.95	1,056.59	
FNMA	SF 2016AB	5.38	12/11/2007	10/01/37	313,982.49	351,139.19			(1,866.91)		312,115.58	344,388.34	(4,883.94)	
FNMA	SF 2016AB	5.13	12/11/2007	11/01/37	104,106.67	110,605.01			(636.94)		103,469.73	108,110.35	(1,857.72)	
FNMA	SF 2016AB	5.38	12/11/2007	11/01/37	78,332.00	80,726.59			(458.10)		77,873.90	81,567.44	1,298.95	
FNMA	SF 2016AB	5.13	12/11/2007	12/01/37	173,651.20	187,477.35			(1,168.44)		172,482.76	181,986.60	(4,322.31)	
FNMA	SF 2016AB	5.13	12/20/2007	11/01/37	116,834.98	124,028.48			(729.10)		116,105.88	121,309.72	(1,989.66)	
FNMA	SF 2016AB	5.38	12/20/2007	10/01/37	63,595.61	65,133.98			(457.48)		63,138.13	65,855.58	1,179.08	

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FNMA	SF 2016AB	5.63	12/28/2007	10/01/37	364,573.22	410,589.63			(2,138.78)		362,434.44	403,918.66	(4,532.19)	
FNMA	SF 2016AB	5.13	1/16/2008	12/01/37	124,158.69	131,827.94			(729.42)		123,429.27	128,973.69	(2,124.83)	
FNMA	SF 2016AB	5.13	1/30/2008	12/01/37	154,027.78	166,231.42			(1,455.34)		152,572.44	160,945.64	(3,830.44)	
FNMA	SF 2016AB	5.38	1/30/2008	11/01/37	57,925.73	59,331.57			(331.74)		57,593.99	60,092.97	1,093.14	
FNMA	SF 2016AB	5.38	2/19/2008	12/01/37	93,807.83	96,677.44			(535.40)		93,272.43	97,701.04	1,559.00	
FNMA	SF 2016AB	5.13	2/19/2008	01/01/38	92,361.94	94,917.61			(854.26)		91,507.68	95,207.35	1,144.00	
FNMA	SF 2016AB	5.13	2/27/2008	02/01/38	66,089.87	67,557.07			(387.63)		65,702.24	68,238.35	1,068.91	
FNMA	SF 2016AB	5.13	4/8/2008	03/01/38	67,484.18	68,954.64			(1,036.16)		66,448.02	68,892.62	974.14	
FNMA	SF 2016AB	5.63	4/15/2008	12/01/37	65,734.76	67,478.66			(362.41)		65,372.35	68,431.73	1,315.48	
FNMA	SF 2016AB	5.38	4/15/2008	01/01/38	115,321.29	123,083.55			(652.08)		114,669.21	120,478.34	(1,953.13)	
FNMA	SF 2016AB	5.13	4/15/2008	04/01/38	104,357.23	110,861.80			(640.65)		103,716.58	108,368.26	(1,852.89)	
FNMA	SF 2016AB	5.38	4/29/2008	04/01/38	78,334.56	80,725.32			(502.30)		77,832.26	81,511.38	1,288.36	
GNMA	SF 2016AB	4.00	2/24/2016	09/20/45	403,631.35	431,586.86			(1,666.29)		401,965.06	429,242.41	(678.16)	
GNMA	SF 2016AB	4.13	2/24/2016	11/20/45	5,598,456.29	6,032,560.59			(24,038.18)		5,574,418.11	5,979,734.05	(28,788.36)	
GNMA	SF 2016AB	3.75	2/24/2016	11/20/45	1,826,373.97	1,945,380.49			(8,172.20)		1,818,201.77	1,935,603.06	(1,605.23)	
GNMA	SF 2016AB	4.50	2/24/2016	11/20/45	869,038.57	950,684.75			(4,402.08)		864,636.49	945,307.07	(975.60)	
GNMA	SF 2016AB	4.63	2/24/2016	10/20/45	237,311.64	256,170.79			(1,167.78)		236,143.86	254,350.55	(652.46)	
FNMA	SF 2016AB	4.13	2/24/2016	11/20/45	5,550,360.25	5,980,790.69			(22,808.13)		5,527,552.12	5,929,460.43	(28,522.13)	
GNMA	SF 2016AB	3.75	2/24/2016	11/20/45	1,269,431.27	1,352,160.11			(5,659.94)		1,263,771.33	1,345,373.04	(1,127.13)	
GNMA	SF 2016AB	4.50	2/24/2016	11/20/45	675,932.36	738,111.38			(3,287.88)		672,644.48	734,023.29	(800.21)	
GNMA	SF 2016AB	3.50	2/24/2016	12/20/45	281,641.13	297,525.69			(1,353.95)		280,287.18	296,165.45	(6.29)	
GNMA	SF 2016AB	3.75	2/24/2016	12/20/45	1,066,045.23	1,135,530.05			(4,858.51)		1,061,186.72	1,129,707.55	(963.99)	
GNMA	SF 2016AB	4.00	2/24/2016	09/20/45	198,877.88	212,636.25			(808.89)		198,068.99	211,476.28	(351.08)	
GNMA	SF 2016AB	4.13	2/24/2016	12/20/45	8,571,556.96	9,236,709.78			(35,181.44)		8,536,375.52	9,157,055.38	(44,472.96)	
GNMA	SF 2016AB	4.38	2/24/2016	11/20/45	149,454.39	160,630.59			(562.58)		148,891.81	159,811.54	(256.47)	
GNMA	SF 2016AB	4.50	2/24/2016	12/20/45	1,478,996.10	1,618,864.76			(6,292.49)		1,472,703.61	1,610,916.84	(1,655.43)	
GNMA	SF 2016AB	4.50	2/24/2016	12/20/45	535,499.09	583,067.47			(2,194.38)		533,304.71	580,176.86	(696.23)	
GNMA	SF 2016AB	3.75	2/24/2016	11/20/45	338,943.42	360,371.42			(1,824.10)		337,119.32	358,229.73	(317.59)	
GNMA	SF 2016AB	4.13	2/24/2016	01/20/46	1,322,417.82	1,425,037.44			(5,828.84)		1,316,588.98	1,416,320.58	(2,888.02)	
GNMA	SF 2016AB	4.38	2/24/2016	12/20/45	270,232.20	290,445.57			(1,402.43)		268,829.77	288,553.81	(489.33)	
GNMA	SF 2016AB	4.50	2/24/2016	01/20/46	274,323.86	295,367.24			(1,001.75)		273,322.11	293,895.07	(470.42)	
GNMA	SF 2016AB	4.50	2/24/2016	01/20/46	549,194.62	597,979.58			(2,129.94)		547,064.68	595,146.20	(703.44)	
Freddie Mac	SF 2016AB	5.38	6/18/2008	04/01/38	106,722.58	118,311.59			(590.83)		106,131.75	117,730.90	10.14	
Freddie Mac	SF 2016AB	5.63	6/18/2008	03/01/38	58,825.36	65,676.16			(395.10)		58,430.26	65,286.47	5.41	
Freddie Mac	SF 2016AB	5.13	6/25/2008	12/01/37	115,365.26	127,153.31			(677.71)		114,687.55	126,694.22	218.62	
Freddie Mac	SF 2016AB	5.13	7/16/2008	06/01/38	102,005.78	112,426.73			(678.11)		101,327.67	111,906.32	157.70	
Freddie Mac	SF 2016AB	5.38	8/13/2008	07/01/38	114,083.72	126,459.54			(622.13)		113,461.59	125,841.41	4.00	
Freddie Mac	SF 2016AB	5.63	9/24/2008	07/01/38	109,641.20	122,386.99			(575.24)		109,065.96	121,793.96	(17.79)	
Freddie Mac	SF 2016AB	5.25	12/18/2008	09/01/38	54,516.77	60,226.86			(298.82)		54,217.95	59,958.54	30.50	
Repo Agmt	SF 2016AB	0.22	5/31/2016	06/01/16	113,096.62	113,096.62		(106,999.32)			6,097.30	6,097.30		
Repo Agmt	SF 2016AB	0.22	5/31/2016	06/01/16	196,487.64	196,487.64		(184,931.22)			11,556.42	11,556.42		
SF 2016AB Total					91,397,094.55	100,245,386.70	2,377,047.88	(291,930.54)	(2,486,172.59)	0.00	90,996,039.30	99,176,340.45	(667,991.00)	0.00
Repo Agmt	2002 A-D SF MRB				0.61	0.61		(0.61)						
Repo Agmt	2002 A-D SF MRB	0.22	5/31/2016	06/01/16	133,524.29	133,524.29		(103,867.15)			29,657.14	29,657.14		
GNMA	2002 A-D SF MRB	4.49	9/15/2005	09/20/35	98,178.20	101,026.14			(736.63)		97,441.57	100,176.52	(112.99)	
FNMA	2002 A-D SF MRB	6.15	8/14/2003	12/01/31	17,718.45	20,222.06			(4,450.79)		13,267.66	15,152.25	(619.02)	
FNMA	2002 A-D SF MRB	6.15	4/1/2004	02/01/34	86,026.94	98,398.01			(621.93)		85,405.01	97,740.01	(36.07)	
FNMA	2002 A-D SF MRB	5.40	10/28/2004	10/01/34	126,286.83	141,600.11			(1,125.00)		125,161.83	140,129.72	(345.39)	
FNMA	2002 A-D SF MRB	4.49	12/23/2004	12/01/34	67,257.64	73,190.34			(693.58)		66,564.06	72,578.20	81.44	
FNMA	2002 A-D SF MRB	4.49	1/27/2005	01/01/35	89,045.52	96,940.77			(709.19)		88,336.33	96,366.84	135.26	
FNMA	2002 A-D SF MRB	4.49	3/14/2005	12/01/34	98,361.14	107,067.40			(915.69)		97,445.45	106,286.19	134.48	
FNMA	2002 A-D SF MRB	5.40	3/24/2005	02/01/35	68,985.54	77,368.44			(671.55)		68,313.99	76,506.00	(190.89)	
FNMA	2002 A-D SF MRB	4.49	7/28/2005	07/01/35	180,439.73	196,410.57			(1,718.77)		178,720.96	194,940.59	248.79	
FNMA	2002 A-D SF MRB	4.49	9/8/2005	08/01/35	189,436.06	206,119.32			(1,544.07)		187,891.99	204,817.42	242.17	
FNMA	2002 A-D SF MRB				78,174.28	85,062.65			(78,174.28)				(6,888.37)	
FNMA	2002 A-D SF MRB	4.49	11/1/2005	10/01/35	140,883.06	153,301.09			(4,712.50)		136,170.56	148,450.01	(138.58)	
2002 A-D SF MRB Total					1,374,318.29	1,490,231.80	0.00	(103,867.76)	(96,073.98)	0.00	1,174,376.55	1,282,800.89	(7,489.17)	0.00

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Single Family Investment Summary
For Period Ending May 31, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Repo Agmt	2004A	0.22	5/31/2016	06/01/16	48.08	48.08		(14.41)			33.67	33.67		
Repo Agmt	2004A	0.22	5/31/2016	06/01/16	115,650.00	115,650.00					115,650.00	115,650.00		
	2004A Total				115,698.08	115,698.08	0.00	(14.41)	0.00	0.00	115,683.67	115,683.67	0.00	0.00
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/1996	09/30/29	2,098,486.19	2,098,486.19	130,976.83				2,229,463.02	2,229,463.02		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.22	5/31/2016	06/01/16	29,001.78	29,001.78		(22,283.64)			6,718.14	6,718.14		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.22	5/31/2016	06/01/16	737,215.62	737,215.62	409.34				737,624.96	737,624.96		
	1991 A S/F (1980 A Refunding) Total				2,864,703.59	2,864,703.59	131,386.17	(22,283.64)	0.00	0.00	2,973,806.12	2,973,806.12	0.00	0.00
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/1996	09/30/29	12,688.80	12,688.80		(9,600.40)			3,088.40	3,088.40		
Repo Agmt	1994 A&B SF (1983 Refunding)	0.22	5/31/2016	06/01/16	20,150.96	20,150.96		(18,490.80)			1,660.16	1,660.16		
FNMA	1994 A&B SF (1983 Refunding)	6.15	5/30/1996	04/01/26	4,716.67	5,338.13			(124.21)		4,592.46	4,975.70	(238.22)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	6/27/1996	05/01/26	4,611.24	5,326.63			(83.20)		4,528.04	4,924.09	(319.34)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	7/15/1996	06/01/26	2,659.76	2,757.84			(62.92)		2,596.84	2,704.38	9.46	
FNMA	1994 A&B SF (1983 Refunding)	6.15	7/1/1996	06/01/26	1,439.46	1,467.14			(27.02)		1,412.44	1,435.35	(4.77)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	8/15/1996	07/01/26	1,918.42	1,974.90			(130.27)		1,788.15	1,814.74	(29.89)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	8/29/1996	08/01/26	2,504.26	2,856.93			(49.84)		2,454.42	2,801.61	(5.48)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	9/16/1996	08/01/26	571.35	650.47			(69.11)		502.24	572.22	(9.14)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/1996	10/01/26	2,440.19	2,782.06			(71.18)		2,369.01	2,702.10	(8.78)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/1996	11/01/26	3,015.12	3,438.26			(62.67)		2,952.45	3,369.02	(6.57)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	3/27/1997	01/01/27	1,690.94	1,927.19			(28.35)		1,662.59	1,895.93	(2.91)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	7/30/1996	07/20/26	17,449.31	19,835.60			(390.46)		17,058.85	19,448.86	3.72	
GNMA	1994 A&B SF (1983 Refunding)	6.15	3/28/1996	03/20/26	3,598.45	4,119.07			(66.04)		3,532.41	4,042.69	(10.34)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	8/15/1996	07/20/26	12,378.52	14,198.66			(306.52)		12,072.00	13,844.17	(47.97)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	4/29/1996	04/20/26	4,136.39	4,735.28			(81.74)		4,054.65	4,640.74	(12.80)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	5/15/1996	05/20/26	10,999.62	12,570.59			(381.86)		10,617.76	12,154.75	(33.98)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	5/30/1996	05/20/26	5,086.82	5,821.16			(177.16)		4,909.66	5,617.13	(26.87)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	6/17/1996	06/20/26	19,489.76	22,640.30			(454.09)		19,035.67	22,107.98	(78.23)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	6/29/1996	06/20/26	7,686.65	8,796.69			(156.76)		7,529.89	8,615.58	(24.35)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	7/15/1996	06/20/26	21,109.18	24,437.07			(3,443.97)		17,665.21	20,189.72	(803.38)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	8/29/1996	08/20/26	13,075.97	14,844.50			(1,505.01)		11,570.96	13,092.28	(247.21)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	9/16/1996	09/20/26	6,198.85	7,075.24			(159.21)		6,039.64	6,892.57	(23.46)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	9/26/1996	09/20/26	2,175.70	2,481.65			(134.10)		2,041.60	2,328.16	(19.39)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/1996	10/20/26	16,390.02	18,642.62			(384.97)		16,005.05	18,260.30	2.65	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/1996	11/20/26	6,932.99	7,917.75			(1,724.98)		5,208.01	5,937.21	(255.56)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/1996	12/20/26	1,572.28	1,794.85			(28.47)		1,543.81	1,762.11	(4.27)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	1/16/1997	12/20/26	15,327.03	17,613.02			(319.80)		15,007.23	17,243.04	(50.18)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	1/30/1997	01/20/27	4,785.76	5,465.76			(170.34)		4,615.42	5,271.66	(23.76)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	2/13/1997	02/20/27	6,431.20	7,346.58			(128.31)		6,302.89	7,198.91	(19.36)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	3/27/1997	03/20/27	8,188.10	9,345.07			(151.74)		8,036.36	9,170.61	(22.72)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	4/29/1997	04/20/27	4,380.76	4,997.66			(77.63)		4,303.13	4,908.50	(11.53)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	5/29/1997	05/20/27	1,555.11	1,774.33			(26.13)		1,528.98	1,744.31	(3.89)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	6/26/1997	06/20/27	2,821.87	3,220.24			(51.19)		2,770.68	3,161.40	(7.65)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	8/18/1997	07/20/27	3,156.29	3,613.62			(71.27)		3,085.02	3,531.30	(11.05)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	9/29/1997	08/20/27	4,691.48	5,352.35			(156.40)		4,535.08	5,173.24	(22.71)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	2/26/1998	02/20/28	3,189.23	3,639.17			(44.42)		3,144.81	3,588.04	(6.71)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	3/26/1998	01/20/28	1,792.66	2,044.80			(60.99)		1,731.67	1,974.93	(8.88)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	4/29/1998	04/20/28	1,410.87	1,609.35			(30.98)		1,379.89	1,573.81	(4.56)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	9/10/1998	07/20/28	4,146.58	4,731.20			(75.77)		4,070.81	4,644.18	(11.25)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/1998	10/20/28	6,873.00	7,842.00			(119.76)		6,753.24	7,704.47	(17.77)	
Repo Agmt	1994 A&B SF (1983 Refunding)	0.22	5/31/2016	06/01/16	115,835.16	115,835.16		(69,601.85)			46,233.31	46,233.31		
FNMA	1994 A&B SF (1983 Refunding)	6.25	3/27/1998	03/01/28	1,240.65	1,415.71			(17.97)		1,222.68	1,396.48	(1.26)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	6/29/1998	05/01/28	340.29	388.27			(24.37)		315.92	360.78	(3.12)	
GNMA	1994 A&B SF (1983 Refunding)	6.75	2/20/1998	01/20/28	6,519.72	7,586.53			(162.35)		6,357.37	7,321.83	(102.35)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/1998	09/01/28	1,446.16	1,650.36			(19.79)		1,426.37	1,629.29	(1.28)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	3/27/1998	03/20/28	16,630.10	19,756.61			(1,034.71)		15,595.39	18,264.27	(457.63)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	5/19/1998	05/20/28	8,932.84	10,480.36			(147.02)		8,785.82	10,305.50	(27.84)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	7/28/2000	06/20/30	9,399.63	10,502.80			(135.76)		9,263.87	10,285.53	(81.51)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	8/14/1998	07/20/28	5,301.03	6,086.62			(247.27)		5,053.76	5,778.26	(61.09)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	6.25	6/29/1998	06/20/28	5,377.24	6,198.44			(97.26)		5,279.98	6,081.62	(19.56)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	9/18/1998	09/20/28	5,905.82	6,781.55			(103.28)		5,802.54	6,657.73	(20.54)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	3/31/1999	11/01/28	382.95	436.69			(13.98)		368.97	421.12	(1.59)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/1998	11/20/28	3,519.76	4,030.27			(46.86)		3,472.90	3,973.56	(9.85)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/1998	11/20/28	3,555.16	4,071.48			(59.13)		3,496.03	4,000.64	(11.71)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/1998	10/20/28	1,935.59	2,214.12			(28.39)		1,907.20	2,179.96	(5.77)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	2/16/1999	02/20/29	8,394.99	9,683.74			(202.31)		8,192.68	9,508.86	27.43	
GNMA	1994 A&B SF (1983 Refunding)	6.25	3/31/1999	02/20/29	368.54	420.67			(29.83)		338.71	386.23	(4.61)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	5/27/1999	05/20/29	2,083.69	2,379.08			(51.67)		2,032.02	2,322.34	(5.07)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	7/30/1999	07/20/29	3,903.23	4,304.32			(207.13)		3,696.10	4,046.31	(50.88)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	8/26/1999	08/20/29	4,593.34	5,082.68			(527.99)		4,065.35	4,446.65	(108.04)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	9/20/1999	08/01/29	1,301.39	1,457.02			(16.04)		1,285.35	1,436.77	(4.21)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	9/20/1999	09/20/29	423.83	467.32			(5.19)		418.64	458.30	(3.83)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/1999	12/01/29	1,452.57	1,626.77			(39.81)		1,412.76	1,579.92	(7.04)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	1/19/2000	12/01/29	958.63	1,073.64			(11.28)		947.35	1,059.37	(2.99)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/1999	10/20/29	6,171.14	6,848.31			(90.58)		6,080.56	6,698.85	(58.88)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/1999	11/20/29	724.53	798.64			(16.89)		707.64	774.45	(7.30)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/1999	12/20/29	15,236.61	17,079.61			(239.60)		14,997.01	16,689.10	(150.91)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	1/28/2000	01/20/30	6,770.64	7,526.92			(84.78)		6,685.86	7,378.84	(63.30)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	2/22/2000	01/20/30	2,018.72	2,221.86			(25.20)		1,993.52	2,178.38	(18.28)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	3/27/2000	02/20/30	2,619.39	2,887.79			(44.91)		2,574.48	2,817.94	(24.94)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	4/27/2000	03/01/30	1,637.41	1,833.92			(32.71)		1,604.70	1,794.42	(6.79)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	4/27/2000	04/20/30	4,555.52	5,041.05			(73.32)		4,482.20	4,924.25	(43.48)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	5/30/2000	04/20/30	1,196.28	1,318.90			(14.39)		1,181.89	1,293.71	(10.80)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	6/21/2000	05/20/30	4,029.90	4,446.87			(51.47)		3,978.43	4,358.65	(36.75)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	9/18/2000	09/20/30	5,919.36	6,580.60			(80.63)		5,838.73	6,443.71	(56.26)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	7/24/2000	06/01/30	280.24	313.68			(5.58)		274.66	306.95	(1.15)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	7/30/1999	07/20/29	32,396.37	35,724.67			(1,719.09)		30,677.28	33,583.24	(422.34)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	8/26/1999	08/20/29	38,123.14	42,184.82			(4,382.16)		33,740.98	36,905.93	(896.73)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	9/20/1999	08/01/29	10,799.19	12,093.78			(133.17)		10,666.02	11,925.78	(34.83)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	9/20/1999	09/20/29	3,517.79	3,878.66			(43.03)		3,474.76	3,803.77	(31.86)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/1999	12/01/29	12,055.67	13,501.78			(330.38)		11,725.29	13,112.89	(58.51)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	1/19/2000	12/01/29	7,956.55	8,910.89			(93.61)		7,862.94	8,792.44	(24.84)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/1999	10/20/29	51,218.78	56,839.04			(751.70)		50,467.08	55,598.60	(488.74)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/1999	11/20/29	6,013.22	6,628.46			(140.14)		5,873.08	6,427.75	(60.57)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/1999	12/30/29	126,459.53	141,755.99			(1,988.65)		124,470.88	138,514.84	(1,252.50)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	1/28/2000	01/20/30	56,195.38	62,471.34			(703.74)		55,491.64	61,242.30	(525.30)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	2/22/2000	01/20/30	16,754.92	18,440.84			(209.16)		16,545.76	18,079.92	(151.76)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	3/27/2000	02/20/30	5,891.61	6,495.28			(101.01)		5,790.60	6,338.18	(56.09)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/1999	11/01/29	6,182.03	6,921.96			(214.97)		5,967.06	6,671.11	(35.88)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/1999	12/20/29	72,451.79	81,024.30			(1,055.74)		71,396.05	79,269.63	(698.93)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	1/28/2000	01/20/30	108,181.01	121,448.38			(1,573.67)		106,607.34	118,761.70	(1,113.01)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	2/22/2000	01/20/30	48,731.50	53,838.07			(7,259.83)		41,471.67	45,345.12	(1,233.12)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	3/27/2000	02/20/30	11,711.90	12,911.62			(273.43)		11,438.47	12,519.93	(118.26)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	2/23/2000	01/01/30	6,514.99	7,297.36			(77.68)		6,437.31	7,198.82	(20.86)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	7/28/2000	06/20/30	78,013.85	87,170.35			(1,126.72)		76,887.13	85,367.03	(676.60)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	3/27/2000	02/20/30	15,848.53	17,472.56			(271.73)		15,576.80	17,049.93	(150.90)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	4/27/2000	03/01/30	13,590.41	15,221.00			(271.50)		13,318.91	14,893.21	(56.29)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	4/27/2000	04/20/30	37,809.24	41,839.34			(608.47)		37,200.77	40,869.89	(360.98)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	5/30/2000	04/20/30	9,928.76	10,946.53			(119.47)		9,809.29	10,737.42	(89.64)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	6/21/2000	05/20/30	33,447.12	36,907.80			(427.19)		33,019.93	36,175.55	(305.06)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	9/18/2000	09/20/30	49,128.47	54,617.11			(669.26)		48,459.21	53,481.04	(466.81)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	7/24/2000	06/01/30	2,325.13	2,603.49			(46.22)		2,278.91	2,547.59	(9.68)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	3/27/2000	02/20/30	1,763.27	1,944.17			(41.17)		1,722.10	1,885.19	(17.81)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	4/27/2000	03/20/30	15,438.52	17,020.77			(218.95)		15,219.57	16,659.29	(142.53)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	6/21/2000	06/20/30	88,626.11	99,244.42			(8,691.78)		79,934.33	88,268.29	(2,284.35)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	5/31/2000	05/01/30	10,459.04	11,712.93			(162.85)		10,296.19	11,511.92	(38.16)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/2000	10/20/30	20,092.59	22,151.73			(421.14)		19,671.45	21,532.01	(198.58)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	7/24/2000	06/01/30	12,761.05	14,290.47			(169.95)		12,591.10	14,078.76	(41.76)	

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/2000	05/20/30	6,788.09	7,484.44			(83.04)		6,705.05	7,339.84	(61.56)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/6/2000	09/01/30	14,539.77	16,286.90			(224.37)		14,315.40	16,010.23	(52.30)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/2000	08/01/30	13,613.51	15,249.66			(473.22)		13,140.29	14,697.09	(79.35)	
1994 A&B SF (1983 Refunding) Total					1,581,728.50	1,755,224.76	0.00	(97,693.05)	(50,656.48)	0.00	1,433,378.97	1,590,756.46	(16,118.77)	0.00
GIC's	2005A Single Family	3.37	9/22/2005	09/01/36	435,008.61	435,008.61	1,036,956.70				1,471,965.31	1,471,965.31		
Repo Agmt	2005A Single Family	0.22	5/31/2016	06/01/16	3,635,695.82	3,635,695.82		(2,551,599.43)			1,084,096.39	1,084,096.39		
GNMA	2005A Single Family	4.49	8/11/2005	07/20/35	564,034.69	608,090.68			(4,900.16)		559,134.53	600,642.22	(2,548.30)	
GNMA	2005A Single Family	4.49	8/30/2005	08/20/35	369,131.14	396,868.53			(2,872.83)		366,258.31	392,465.08	(1,530.62)	
GNMA	2005A Single Family	4.49	10/27/2005	10/20/35	393,435.69	412,952.76			(110,031.80)		283,403.89	298,227.64	(4,693.32)	
GNMA	2005A Single Family	4.49	10/27/2005	10/20/35	305,826.52	322,230.22			(41,402.00)		264,424.52	281,830.74	(1,002.52)	
GNMA	2005A Single Family	4.49	9/29/2005	09/20/35	1,551,617.84	1,701,516.34			(111,727.93)		1,439,889.91	1,570,297.68	(19,490.73)	
GNMA	2005A Single Family	4.49	10/6/2005	09/20/35	471,161.21	502,264.27			(88,166.72)		382,994.49	406,319.76	(7,777.79)	
GNMA	2005A Single Family	4.49	10/20/2005	10/20/35	437,988.98	471,563.07			(3,407.82)		434,581.16	466,294.45	(1,860.80)	
GNMA	2005A Single Family	4.49	12/8/2005	12/20/35	297,051.73	313,371.96			(2,270.29)		294,781.44	310,385.52	(716.15)	
GNMA	2005A Single Family	4.49	12/15/2005	12/20/35	375,767.49	405,683.53			(3,166.78)		372,600.71	401,655.09	(861.66)	
GNMA	2005A Single Family	4.49	11/10/2005	11/20/35	622,483.43	667,752.49			(125,699.69)		496,783.74	528,685.64	(13,367.16)	
GNMA	2005A Single Family	4.49	11/17/2005	11/20/35	724,463.17	781,481.21			(109,675.30)		614,787.87	656,537.28	(15,268.63)	
GNMA	2005A Single Family	4.49	11/22/2005	11/20/35	146,360.59	153,917.58			(1,492.01)		144,868.58	152,075.44	(350.13)	
GNMA	2005A Single Family	4.49	11/29/2005	11/20/35	359,945.42	388,861.61			(3,012.18)		356,933.24	385,073.87	(775.56)	
GNMA	2005A Single Family	4.49	12/22/2005	12/20/35	411,911.68	438,892.49			(3,435.88)		408,475.80	436,991.66	(1,535.05)	
GNMA	2005A Single Family	4.49	12/29/2005	12/20/35	631,259.09	681,000.97			(5,341.64)		625,917.45	672,839.02	(2,820.31)	
GNMA	2005A Single Family	4.49	1/5/2006	01/20/36	336,136.10	359,793.66			(2,846.18)		333,289.92	355,684.70	(1,262.78)	
GNMA	2005A Single Family	4.49	1/12/2006	01/20/36	448,819.36	480,115.62			(3,509.22)		445,310.14	475,700.95	(905.45)	
GNMA	2005A Single Family	4.49	3/9/2006	02/20/36	592,227.49	639,177.45			(4,424.72)		587,802.77	632,131.35	(2,621.38)	
GNMA	2005A Single Family	4.49	3/2/2006	02/20/36	708,207.43	764,370.25			(5,867.45)		702,339.98	755,330.78	(3,172.02)	
GNMA	2005A Single Family	4.49	1/19/2006	01/20/36	400,972.97	431,052.34			(3,350.37)		397,622.60	426,027.09	(1,674.88)	
GNMA	2005A Single Family	4.49	1/26/2006	01/20/36	189,345.60	199,127.78			(1,636.25)		187,709.35	197,056.92	(434.61)	
GNMA	2005A Single Family	4.49	2/2/2006	02/20/36	1,186,971.05	1,303,442.82			(205,149.85)		981,821.20	1,061,329.42	(36,963.55)	
GNMA	2005A Single Family	4.49	2/9/2006	02/20/36	561,419.18	605,722.82			(4,503.14)		556,916.04	598,729.31	(2,490.37)	
GNMA	2005A Single Family	4.49	2/16/2006	02/20/36	514,776.89	555,210.67			(4,132.75)		510,644.14	548,800.86	(2,277.06)	
GNMA	2005A Single Family	4.49	2/23/2006	02/20/36	931,282.48	1,016,242.30			(6,877.56)		924,404.92	1,004,177.08	(5,187.66)	
GNMA	2005A Single Family	4.49	5/11/2006	04/20/36	581,427.09	627,351.63			(7,627.24)		573,799.85	616,887.33	(2,837.06)	
GNMA	2005A Single Family	4.49	5/11/2006	05/20/36	128,797.49	138,178.95			(916.83)		127,880.66	137,015.68	(246.44)	
GNMA	2005A Single Family	4.49	5/18/2006	05/20/36	285,992.44	307,594.97			(2,296.00)		283,696.44	304,106.55	(1,192.42)	
GNMA	2005A Single Family	4.49	5/18/2006	05/20/36	114,270.16	121,869.76			(1,953.03)		112,317.13	119,638.19	(278.54)	
GNMA	2005A Single Family	4.49	3/16/2006	03/20/36	438,365.58	468,893.46			(3,299.36)		435,066.22	464,788.40	(805.70)	
GNMA	2005A Single Family	4.49	3/23/2006	03/20/36	818,292.90	892,665.84			(6,779.72)		811,513.18	881,283.76	(4,602.36)	
GNMA	2005A Single Family	4.49	3/30/2006	03/20/36	531,368.91	573,562.24			(4,011.07)		527,357.84	567,195.50	(2,355.67)	
GNMA	2005A Single Family	4.49	4/6/2006	03/20/36	435,381.80	468,582.27			(93,034.81)		342,346.99	362,166.50	(13,380.96)	
GNMA	2005A Single Family	4.49	4/13/2006	03/20/36	124,615.28	129,961.92			(934.66)		123,680.62	128,798.83	(228.43)	
GNMA	2005A Single Family	4.49	4/20/2006	04/20/36	594,792.25	641,846.67			(6,969.47)		587,822.78	632,072.20	(2,805.00)	
GNMA	2005A Single Family	4.49	4/27/2006	04/20/36	258,305.93	277,188.02			(3,228.41)		255,077.52	272,838.35	(1,121.26)	
GNMA	2005A Single Family	4.49	5/5/2006	04/20/36	548,023.12	584,004.98			(4,226.35)		543,796.77	583,149.42	(3,370.79)	
GNMA	2005A Single Family	4.49	5/25/2006	05/20/36	99,507.18	103,401.68			(729.52)		98,777.66	102,509.16	(163.00)	
GNMA	2005A Single Family	4.49	6/1/2006	06/20/36	494,059.74	529,412.65			(3,552.06)		490,507.68	524,957.47	(903.12)	
GNMA	2005A Single Family	4.49	6/8/2006	06/20/36	628,297.05	677,805.42			(5,684.26)		622,612.79	669,506.39	(2,614.77)	
GNMA	2005A Single Family	4.49	6/15/2006	06/20/36	404,816.02	433,163.17			(2,897.79)		401,918.23	429,421.41	(843.97)	
GNMA	2005A Single Family	4.49	6/27/2006	06/20/36	711,219.59	760,327.00			(6,032.59)		705,187.00	753,640.73	(653.68)	
GNMA	2005A Single Family	4.49	7/6/2006	07/20/36	509,435.33	547,519.94			(7,181.50)		502,253.83	538,737.02	(1,601.42)	
GNMA	2005A Single Family	4.49	7/13/2006	06/20/36	485,994.46	519,517.39			(88,718.15)		397,276.31	421,687.46	(9,111.78)	
GNMA	2005A Single Family	4.49	7/19/2006	06/20/36	569,420.47	608,517.43			(4,449.06)		564,971.41	607,598.29	(3,529.92)	
GNMA	2005A Single Family	4.49	7/27/2006	07/20/36	522,370.58	561,841.33			(3,809.32)		518,561.26	556,786.12	(1,245.89)	
GNMA	2005A Single Family	4.49	8/2/2006	08/20/36	356,601.99	381,302.96			(2,558.10)		354,043.89	378,049.34	(695.52)	
GNMA	2005A Single Family	4.49	8/9/2006	08/20/36	908,904.50	991,956.88			(6,733.21)		902,171.29	982,958.40	(2,265.27)	
GNMA	2005A Single Family	4.49	8/16/2006	07/20/36	101,362.50	106,659.15			(750.46)		100,612.04	105,681.68	(227.01)	
GNMA	2005A Single Family				96,140.36	102,932.12			(96,140.36)				(6,791.76)	
GNMA	2005A Single Family	4.49	9/12/2006	08/20/36	157,058.98	167,914.53			(1,242.95)		155,816.03	166,522.44	(149.14)	
GNMA	2005A Single Family	4.49	9/26/2006	09/20/36	125,361.34	133,733.16			(54,363.25)		70,998.09	75,583.21	(3,786.70)	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2005A Single Family	4.49	10/17/2006	10/20/36	376,706.78	402,766.34			(4,108.00)		372,598.78	397,775.66	(882.68)	
GNMA	2005A Single Family	4.49	11/14/2006	10/20/36	340,361.33	363,996.24			(133,051.77)		207,309.56	220,939.73	(10,004.74)	
GNMA	2005A Single Family	4.49	1/30/2007	12/20/36	110,029.35	116,572.38			(758.80)		109,270.55	115,628.14	(185.44)	
GNMA	2005A Single Family	4.49	2/13/2007	01/20/37	169,610.72	183,392.70			(1,331.44)		168,279.28	181,765.18	(296.08)	
GNMA	2005A Single Family	4.49	2/20/2007	02/20/37	190,816.80	204,785.14			(1,375.58)		189,441.22	203,085.30	(324.26)	
GNMA	2005A Single Family	4.49	4/24/2007	03/20/37	229,940.05	245,345.66			(2,275.81)		227,664.24	242,604.46	(465.39)	
GNMA	2005A Single Family	4.49	4/10/2007	02/20/37	110,076.29	117,448.94			(741.29)		109,335.00	116,506.63	(201.02)	
GNMA	2005A Single Family	4.49	5/22/2007	04/20/37	119,984.44	125,206.26			(792.48)		119,191.96	124,196.51	(217.27)	
GNMA	2005A Single Family	4.49	6/5/2007	05/20/37	275,117.94	293,570.77			(1,826.29)		273,291.65	291,243.88	(500.60)	
GNMA	2005A Single Family	4.49	11/21/2007	09/20/37	96,106.92	102,589.03			(614.17)		95,492.75	101,804.46	(170.40)	
GNMA	2005A Single Family	4.49	9/25/2007	04/20/37	81,153.06	87,279.04			(1,835.26)		79,317.80	85,198.87	(244.91)	
GNMA	2005A Single Family	4.49	1/30/2008	01/20/38	98,064.50	104,680.45			(611.14)		97,453.36	103,892.75	(176.56)	
GNMA	2005A Single Family	4.49	3/26/2008	03/20/38	228,694.73	244,157.63			(1,427.03)		227,267.70	242,327.41	(403.19)	
FNMA	2005A Single Family	4.49	10/20/2005	10/01/35	57,784.32	62,886.62			(527.52)		57,256.80	62,427.65	68.55	
FNMA	2005A Single Family	4.49	1/5/2006	12/01/35	168,404.56	183,309.24			(1,280.39)		167,124.17	182,264.99	236.14	
FNMA	2005A Single Family	4.49	2/9/2006	02/01/36	69,435.79	75,619.62			(952.87)		68,482.92	74,738.85	72.10	
FNMA	2005A Single Family	4.49	2/23/2006	01/01/36	113,802.17	123,936.21			(889.05)		112,913.12	123,220.98	173.82	
FNMA	2005A Single Family	4.49	3/16/2006	03/01/36	143,875.00	156,657.48			(1,759.79)		142,115.21	155,058.49	160.80	
FNMA	2005A Single Family	4.49	4/6/2006	03/01/36	56,771.81	61,821.79			(430.05)		56,341.76	61,478.10	86.36	
FNMA	2005A Single Family	4.49	4/20/2006	04/01/36	231,290.23	251,812.96			(31,331.06)		199,959.17	218,113.98	(2,367.92)	
FNMA	2005A Single Family	4.49	5/11/2006	04/01/36	37,499.56	40,835.53			(1,015.38)		36,484.18	39,814.54	(5.61)	
FNMA	2005A Single Family	4.49	6/8/2006	04/01/36	112,631.98	122,650.45			(847.61)		111,784.37	121,977.92	175.08	
FNMA	2005A Single Family	4.49	7/13/2006	06/01/36	132,010.42	143,681.26			(979.76)		131,030.66	142,879.56	178.06	
FNMA	2005A Single Family	4.49	7/19/2006	07/01/36	261,187.01	284,266.78			(2,017.46)		259,169.55	282,592.23	342.91	
FNMA	2005A Single Family				94,054.96	102,374.09			(94,054.96)				(8,319.13)	
FNMA	2005A Single Family	4.49	8/9/2006	07/01/36	103,317.36	112,524.47			(788.19)		102,529.17	111,901.02	164.74	
FNMA	2005A Single Family	4.49	9/12/2006	08/01/36	41,261.63	44,910.36			(289.37)		40,972.26	44,677.33	56.34	
FNMA	2005A Single Family				102,836.76	111,998.25			(102,836.76)				(9,161.49)	
FNMA	2005A Single Family	4.49	11/14/2006	10/01/36	202,777.68	220,758.08			(1,504.39)		201,273.29	219,490.76	237.07	
FNMA	2005A Single Family	4.49	12/12/2006	11/01/36	49,224.28	53,579.37			(365.69)		48,858.59	53,282.04	68.36	
FNMA	2005A Single Family	4.49	1/30/2007	11/01/36	39,641.83	43,176.05			(407.93)		39,233.90	42,821.68	53.56	
FNMA	2005A Single Family	4.49	2/13/2007	01/01/37	48,689.76	53,130.52			(335.33)		48,354.43	52,868.00	72.81	
FNMA	2005A Single Family	4.49	3/20/2007	02/01/37	136,545.02	148,680.24			(945.47)		135,599.55	147,937.06	202.29	
FNMA	2005A Single Family	4.49	4/10/2007	01/01/37	176,574.89	192,223.99			(1,399.26)		175,175.63	191,060.08	235.35	
FNMA	2005A Single Family	4.49	4/24/2007	04/01/37	236,512.65	257,449.57			(1,630.73)		234,881.92	256,142.18	323.34	
FNMA	2005A Single Family	4.49	5/22/2007	04/01/37	189,876.66	206,685.25			(1,279.91)		188,596.75	205,665.68	260.34	
FNMA	2005A Single Family	4.49	6/5/2007	05/01/37	102,452.02	111,610.74			(901.10)		101,550.92	110,863.90	154.26	
FNMA	2005A Single Family	4.49	7/3/2007	06/01/37	378,810.28	412,550.72			(2,704.89)		376,105.39	410,447.78	601.95	
FNMA	2005A Single Family	4.49	9/25/2007	09/01/37	306,606.09	335,235.37			(1,992.52)		304,613.57	333,838.55	595.70	
FNMA	2005A Single Family	4.49	11/8/2007	09/01/37	143,748.48	155,023.96			(941.63)		142,806.85	151,032.49	(3,049.84)	
FNMA	2005A Single Family	4.49	11/21/2007	09/01/37	123,661.50	129,827.55			(792.41)		122,869.09	128,782.87	(252.27)	
FNMA	2005A Single Family	4.49	12/11/2007	11/01/37	78,969.14	82,166.89			(705.33)		78,263.81	81,109.21	(352.35)	
FNMA	2005A Single Family	4.49	3/26/2008	02/01/38	172,973.71	182,134.91			(2,925.95)		170,047.76	179,665.77	456.81	
2005A Single Family Total					35,173,375.15	37,584,422.27	1,036,956.70	(2,551,599.43)	(1,688,601.87)	0.00	31,970,130.55	34,168,053.75	(213,123.92)	0.00
Total Single Family Investment Summary					411,612,891.43	445,210,284.08	13,303,643.02	(14,880,401.30)	(14,566,197.67)	(0.00)	395,469,935.48	426,110,570.23	(2,956,757.90)	0.00

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.22	5/31/2016	06/01/16	2,515,691.88	2,515,691.88	481,318.50				2,997,010.38	2,997,010.38		
Repo Agmt	1998 A/B RMRB	0.22	5/31/2016	06/01/16	8,175,457.62	8,175,457.62	143,698.54				8,319,156.16	8,319,156.16		
GNMA	1998 A/B RMRB	3.70	8/29/2012	08/15/42	629,555.04	666,472.14			(3,289.60)		626,265.44	665,876.72	2,694.18	
GNMA	1998 A/B RMRB	2.65	12/28/2012	11/15/42	255,931.59	258,956.70			(1,535.49)		254,396.10	256,683.12	(738.09)	
GNMA	1998 A/B RMRB	3.20	12/28/2012	11/15/42	1,647,604.17	1,717,166.03			(134,529.35)		1,513,074.82	1,577,471.30	(5,165.38)	
GNMA	1998 A/B RMRB	3.25	12/28/2012	12/15/42	3,437,142.30	3,602,709.42			(182,659.41)		3,254,482.89	3,402,301.48	(17,748.53)	
GNMA	1998 A/B RMRB	3.45	12/28/2012	11/15/42	339,237.45	356,820.13			(1,812.59)		337,424.86	355,412.98	405.44	
GNMA	1998 A/B RMRB	3.20	12/28/2012	12/15/42	1,465,496.20	1,527,369.48			(9,314.95)		1,456,181.25	1,519,787.27	1,732.74	
GNMA	1998 A/B RMRB	3.25	1/29/2013	01/15/43	3,568,597.00	3,740,424.94			(20,852.91)		3,547,744.09	3,709,663.13	(9,908.90)	
GNMA	1998 A/B RMRB	3.25	8/15/2013	10/15/42	94,090.67	98,273.00			(524.65)		93,566.02	97,777.43	29.08	
GNMA	1998 A/B RMRB	3.25	8/15/2013	01/15/43	133,157.21	139,072.05			(719.85)		132,437.36	138,398.37	46.17	
GNMA	1998 A/B RMRB	3.25	8/15/2013	02/15/43	1,897,118.60	1,987,971.59			(10,708.32)		1,886,410.28	1,973,071.94	(4,191.33)	
GNMA	1998 A/B RMRB	3.25	3/22/2013	11/15/42	36,497.14	38,118.71			(352.57)		36,144.57	37,771.07	4.93	
Repo Agmt	1998 A/B RMRB	0.22	5/31/2016	06/01/16	46,191.17	46,191.17	19,439.61				65,630.78	65,630.78		
Repo Agmt	1998 A/B RMRB	0.22	5/31/2016	06/01/16	1,869.00	1,869.00					1,869.00	1,869.00		
GNMA	1998 A/B RMRB	5.75	10/29/2009	09/20/39	1,292.43	1,460.66			(6.01)		1,286.42	1,449.06	(5.59)	
GNMA	1998 A/B RMRB	5.75	11/24/2009	11/20/39	10,853.19	12,479.94			(2,085.72)		8,767.47	9,864.16	(530.06)	
GNMA	1998 A/B RMRB	5.75	11/24/2009	09/20/39	2,071.20	2,341.12			(9.88)		2,061.32	2,322.26	(8.98)	
GNMA	1998 A/B RMRB	5.75	5/25/2010	04/20/40	3,934.60	4,418.87			(19.43)		3,915.17	4,387.55	(11.89)	
GNMA	1998 A/B RMRB	5.75	5/25/2010	04/20/40	4,555.22	5,148.78			(20.02)		4,535.20	5,109.04	(19.72)	
GNMA	1998 A/B RMRB	5.75	12/17/2009	11/20/39	8,019.06	9,146.52			(37.35)		7,981.71	9,073.79	(35.38)	
GNMA	1998 A/B RMRB	5.75	12/29/2009	12/20/39	25,013.26	29,342.54			(3,383.32)		21,629.94	24,763.83	(1,195.39)	
GNMA	1998 A/B RMRB	5.75	12/29/2009	12/20/39	7,780.70	8,829.11			(36.04)		7,744.66	8,759.06	(34.01)	
GNMA	1998 A/B RMRB	5.75	12/29/2009	11/20/39	1,483.08	1,673.80			(8.48)		1,474.60	1,658.68	(6.64)	
GNMA	1998 A/B RMRB	5.75	1/20/2010	12/20/39	7,633.42	8,634.68			(44.94)		7,588.48	8,555.21	(34.53)	
GNMA	1998 A/B RMRB	5.75	1/27/2010	01/20/40	27,736.12	32,465.18			(1,410.04)		26,326.08	30,672.83	(382.31)	
GNMA	1998 A/B RMRB	5.75	1/27/2010	12/20/39	1,800.84	2,032.58			(8.47)		1,792.37	2,016.33	(7.78)	
GNMA	1998 A/B RMRB	5.75	2/17/2010	01/20/40	8,605.42	9,876.36			(839.95)		7,765.47	8,777.08	(259.33)	
GNMA	1998 A/B RMRB	5.75	2/17/2010	12/20/39	8,863.88	9,954.81			(40.95)		8,822.93	9,875.54	(38.32)	
GNMA	1998 A/B RMRB	5.75	2/17/2010	12/20/39	939.52	1,061.79			(4.62)		934.90	1,053.03	(4.14)	
GNMA	1998 A/B RMRB	5.75	2/23/2010	02/20/40	15,475.92	18,112.42			(79.42)		15,396.50	17,960.38	(72.62)	
GNMA	1998 A/B RMRB	5.75	2/23/2010	01/20/40	3,995.44	4,515.87			(18.41)		3,977.03	4,480.05	(17.41)	
GNMA	1998 A/B RMRB	5.75	3/16/2010	02/20/40	17,632.53	20,611.84			(81.20)		17,551.33	20,449.56	(81.08)	
GNMA	1998 A/B RMRB	5.75	3/16/2010	02/20/40	1,798.13	2,032.35			(8.02)		1,790.11	2,016.53	(7.80)	
GNMA	1998 A/B RMRB	5.75	3/16/2010	12/20/39	1,932.00	2,183.46			(8.70)		1,923.30	2,166.32	(8.44)	
GNMA	1998 A/B RMRB	5.75	3/30/2010	01/20/40	5,546.72	6,261.20			(26.90)		5,519.82	6,218.36	(15.94)	
GNMA	1998 A/B RMRB	5.75	3/30/2010	02/20/40	2,073.24	2,343.40			(9.28)		2,063.96	2,325.15	(8.97)	
GNMA	1998 A/B RMRB	5.75	4/22/2010	03/20/40	6,947.34	7,882.72			(32.08)		6,915.26	7,820.14	(30.50)	
GNMA	1998 A/B RMRB	5.75	4/22/2010	04/20/40	3,015.28	3,408.03			(15.06)		3,000.22	3,379.64	(13.33)	
GNMA	1998 A/B RMRB	5.75	6/15/2010	04/20/40	6,105.96	6,903.40			(26.77)		6,079.19	6,850.13	(26.50)	
GNMA	1998 A/B RMRB	5.75	6/15/2010	03/20/40	2,824.27	3,192.08			(12.46)		2,811.81	3,167.41	(12.21)	
GNMA	1998 A/B RMRB	5.75	7/20/2010	07/20/40	10,239.98	11,739.24			(47.13)		10,192.85	11,647.45	(44.66)	
GNMA	1998 A/B RMRB				1,713.55	1,936.79			(1,713.55)				(223.24)	
GNMA	1998 A/B RMRB	5.75	7/28/2010	06/20/40	998.57	1,128.68					993.10	1,118.82	(4.39)	
GNMA	1998 A/B RMRB	5.75	7/28/2010	07/20/40	13,057.88	14,961.67			(57.86)		13,000.02	14,958.68	54.87	
GNMA	1998 A/B RMRB	5.75	8/17/2010	08/20/40	27,462.27	32,213.68			(1,994.46)		25,467.81	29,568.03	(651.19)	
GNMA	1998 A/B RMRB	5.75	8/17/2010	06/20/40	1,524.91	1,723.59			(6.66)		1,518.25	1,710.40	(6.53)	
GNMA	1998 A/B RMRB	5.75	8/24/2010	08/20/40	23,063.56	26,298.61			(104.99)		22,958.57	26,211.49	17.87	
GNMA	1998 A/B RMRB	5.75	9/14/2010	08/20/40	34,204.65	39,132.79			(154.18)		34,050.47	38,869.05	(109.56)	
GNMA	1998 A/B RMRB	5.75	9/14/2010	05/20/40	1,560.89	1,764.31			(6.85)		1,554.04	1,750.76	(6.70)	
GNMA	1998 A/B RMRB	5.75	6/22/2010	06/20/40	9,488.51	10,765.54			(45.53)		9,442.98	10,678.54	(41.47)	
GNMA	1998 A/B RMRB				2,009.32	2,268.57			(2,009.32)				(259.25)	
GNMA	1998 A/B RMRB	5.75	6/22/2010	05/20/40	1,900.91	2,148.49			(9.42)		1,891.49	2,130.74	(8.33)	
GNMA	1998 A/B RMRB	5.75	6/29/2010	06/20/40	12,231.64	14,086.51			(55.80)		12,175.84	13,976.38	(54.33)	
GNMA	1998 A/B RMRB	5.75	6/29/2010	06/20/40	1,805.65	2,041.02			(9.31)		1,796.34	2,023.76	(7.95)	
GNMA	1998 A/B RMRB	5.75	6/29/2010	06/20/40	2,878.27	3,253.12			(12.47)		2,865.80	3,228.28	(12.37)	
GNMA	1998 A/B RMRB	5.75	6/29/2010	05/20/40	2,513.17	2,834.96			(19.66)		2,493.51	2,803.54	(11.76)	
GNMA	1998 A/B RMRB	5.75	6/29/2010	06/20/40	4,392.29	4,939.02			(1,373.28)		3,019.01	3,379.88	(185.86)	
GNMA	1998 A/B RMRB	5.75	7/20/2010	06/20/40	18,995.05	22,280.97			(85.74)		18,909.31	22,108.58	(86.65)	
GNMA	1998 A/B RMRB	5.75	9/21/2010	09/20/40	21,631.17	24,778.00			(150.85)		21,480.32	24,524.09	(103.06)	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	9/21/2010	09/20/40	8,729.34	9,951.00			(1,972.94)		6,756.40	7,564.61	(413.45)	
GNMA	1998 A/B RMRB	5.75	9/29/2010	09/20/40	5,089.17	5,778.56			(24.06)		5,065.11	5,732.22	(22.28)	
FNMA	1998 A/B RMRB	5.75	8/17/2010	05/01/40	1,024.32	1,056.31			(4.52)		1,019.80	1,072.27	20.48	
GNMA	1998 A/B RMRB	5.75	10/28/2010	09/20/40	185,201.99	210,355.65			(908.14)		184,293.85	208,653.35	(794.16)	
GNMA	1998 A/B RMRB	5.75	12/21/2010	09/15/40	44,847.96	50,416.02			(201.81)		44,646.15	50,252.10	37.89	
1998 A/B RMRB Total					24,868,130.83	25,586,730.47	644,456.65	0.00	(385,547.21)	0.00	25,127,040.27	25,807,015.27	(38,624.64)	0.00
Repo Agmt	2009 AB RMRB	0.22	5/31/2016	06/01/16	762,533.91	762,533.91	760,160.98				1,522,694.89	1,522,694.89		
GNMA	2009 AB RMRB	8.18	8/1/1990	06/20/20	32,946.77	33,825.40			(2,963.88)		29,982.89	30,419.61	(441.91)	
GNMA	2009 AB RMRB	8.18	11/1/1990	09/20/20	33,970.91	34,652.58			(1,580.39)		32,390.52	32,999.23	(72.96)	
GNMA	2009 AB RMRB	8.18	9/4/1990	08/20/20	39,345.85	41,488.94			(2,900.08)		36,445.77	37,908.83	(680.03)	
GNMA	2009 AB RMRB	8.18	9/4/1990	07/20/20	36,404.35	37,982.74			(1,832.79)		34,571.56	35,772.11	(377.84)	
GNMA	2009 AB RMRB	8.18	11/1/1990	08/20/20	22,212.29	22,469.72			(1,086.52)		21,125.77	21,377.72	(5.48)	
GNMA	2009 AB RMRB	8.18	11/1/1990	09/20/20	14,224.46	14,303.37			(769.54)		13,454.92	13,526.69	(7.14)	
GNMA	2009 AB RMRB	7.18	11/1/1990	09/20/20	21,671.03	21,699.65			(1,164.12)		20,506.91	20,529.23	(6.30)	
GNMA	2009 AB RMRB	8.75	12/28/1989	09/20/18	133,730.44	140,788.48			(17,945.99)		115,784.45	121,409.27	(1,433.22)	
GNMA	2009 AB RMRB	8.75	11/30/1989	10/20/18	9,169.59	9,221.06			(824.37)		8,345.22	8,389.93	(6.76)	
GNMA	2009 AB RMRB	8.75	11/30/1989	09/20/18	11,050.34	11,205.53			(9,627.01)		1,423.33	1,427.68	(150.84)	
GNMA	2009 AB RMRB	8.75	1/1/1990	11/20/18	32,316.69	33,147.42			(2,795.81)		29,520.88	29,968.60	(383.01)	
GNMA	2009 AB RMRB	8.75	2/27/1990	01/20/19	17,775.61	18,043.28			(2,631.22)		15,144.39	15,363.74	(48.32)	
GNMA	2009 AB RMRB	8.75	5/29/1990	04/20/19	16,918.32	17,015.24			(1,586.46)		15,331.86	15,415.79	(12.99)	
GNMA	2009 AB RMRB	8.75	6/28/1990	05/20/19	7,091.81	7,132.34			(764.80)		6,327.01	6,361.50	(6.04)	
GNMA	2009 AB RMRB	7.18	2/1/1991	11/20/20	30,184.13	30,594.17			(2,515.79)		27,668.34	28,003.98	(74.40)	
GNMA	2009 AB RMRB	8.18	2/25/1991	11/20/20	27,674.04	28,082.11			(1,636.89)		26,037.15	26,408.74	(36.48)	
GNMA	2009 AB RMRB	7.18	5/2/1991	02/20/21	30,575.53	31,023.15			(1,423.36)		29,152.17	29,561.66	(38.13)	
GNMA	2009 AB RMRB	8.75	9/28/1990	08/20/19	11,441.39	11,508.18			(701.11)		10,740.28	10,800.45	(6.62)	
GNMA	2009 AB RMRB	8.75	10/23/1990	09/20/19	7,678.13	7,723.02			(470.00)		7,208.13	7,248.59	(4.43)	
GNMA	2009 AB RMRB	8.75	11/28/1990	09/20/19	22,690.79	23,071.68			(1,460.73)		21,230.06	21,576.37	(34.58)	
GNMA	2009 AB RMRB	8.75	1/25/1991	12/20/19	33,043.24	33,720.77			(2,129.58)		30,913.66	31,488.32	(102.87)	
GNMA	2009 AB RMRB	8.75	3/28/1991	02/20/20	10,471.65	10,533.75			(611.13)		9,860.52	9,916.69	(5.93)	
GNMA	2009 AB RMRB	8.75	3/28/1991	12/20/19	23,194.13	23,587.81			(1,381.41)		21,812.72	22,172.81	(33.59)	
GNMA	2009 AB RMRB	8.18	5/2/1991	03/20/21	55,895.00	60,453.54			(2,863.52)		53,031.48	57,105.62	(484.40)	
GNMA	2009 AB RMRB	6.10	7/28/2000	07/20/30	400,735.28	455,928.59			(13,223.43)		387,511.85	443,658.48	953.32	
FNMA	2009 AB RMRB	6.10	4/28/2000	04/01/30	42,943.77	48,935.28			(560.37)		42,383.40	48,318.77	(56.14)	
GNMA	2009 AB RMRB	6.10	4/20/2000	04/20/30	150,657.53	171,671.22			(2,371.25)		148,286.28	169,006.29	(293.68)	
GNMA	2009 AB RMRB	6.10	4/27/2000	04/20/30	331,844.26	379,002.58			(10,258.74)		321,585.52	367,359.94	(1,383.90)	
GNMA	2009 AB RMRB	6.10	6/26/2000	06/20/30	609,619.49	717,924.49			(32,988.14)		576,631.35	668,269.61	(16,666.74)	
GNMA	2009 AB RMRB	6.10	5/30/2000	03/20/30	637,296.05	750,486.25			(10,208.09)		627,087.96	738,596.79	(1,681.37)	
FNMA	2009 AB RMRB	6.10	6/26/2000	06/01/30	4,007.95	4,561.89			(1,400.32)		2,607.63	2,970.27	(191.30)	
GNMA	2009 AB RMRB	6.10	9/14/2000	08/20/30	742,344.44	884,533.10			(14,168.93)		728,175.51	867,919.67	(2,444.50)	
GNMA	2009 AB RMRB	6.10	10/19/2000	09/20/30	332,820.98	382,274.88			(4,567.75)		328,253.23	377,110.48	(596.65)	
GNMA	2009 AB RMRB	6.10	10/23/2000	10/20/30	53,188.22	60,613.80			(668.82)		52,519.40	59,865.26	(79.72)	
GNMA	2009 AB RMRB	6.10	10/27/2000	10/20/30	39,629.66	45,165.52			(536.05)		39,093.61	44,563.59	(65.88)	
GNMA	2009 AB RMRB	6.10	10/30/2000	10/20/30	111,680.54	127,296.79			(1,162.00)		110,518.54	125,998.84	(135.95)	
GNMA	2009 AB RMRB	6.10	1/16/2001	12/20/30	35,683.06	40,671.19			(399.85)		35,283.21	40,223.92	(47.42)	
GNMA	2009 AB RMRB	6.10	1/29/2001	12/20/30	38,383.72	43,734.41			(686.66)		37,697.06	42,961.08	(86.67)	
GNMA	2009 AB RMRB	6.10	12/21/2000	11/20/30	137,072.19	155,962.09			(1,510.97)		135,561.22	154,537.05	(85.93)	
GNMA	2009 AB RMRB	6.10	12/27/2000	12/20/30	92,114.24	104,961.41			(2,414.50)		89,699.74	102,231.69	(315.22)	
GNMA	2009 AB RMRB	6.10	3/15/2001	03/20/31	108,224.34	123,350.85			(1,092.03)		107,132.31	122,134.03	(124.79)	
GNMA	2009 AB RMRB	6.10	5/10/2001	04/20/31	91,825.31	104,484.36			(919.12)		90,906.19	103,624.89	59.65	
FNMA	2009 AB RMRB	6.10	9/11/2000	08/01/30	114,590.15	130,446.07			(1,696.36)		112,893.79	128,594.01	(155.70)	
FNMA	2009 AB RMRB	6.10	10/6/2000	10/01/30	71,782.71	81,760.50			(1,112.62)		70,670.09	80,515.13	(132.75)	
GNMA	2009 AB RMRB	6.10	5/30/2001	05/20/31	139,998.41	159,561.79			(2,447.71)		137,550.70	156,805.05	(309.03)	
GNMA	2009 AB RMRB	6.10	6/18/2001	04/20/31	26,978.49	30,754.40			(275.92)		26,702.57	30,444.93	(33.55)	
GNMA	2009 AB RMRB	6.10	7/25/2001	06/20/31	183,780.97	209,460.72			(2,249.12)		181,531.85	206,942.72	(268.88)	
GNMA	2009 AB RMRB	6.10	8/31/2001	08/20/31	57,844.66	65,817.43			(605.80)		57,238.86	65,260.36	48.73	
FNMA	2009 AB RMRB	6.10	12/27/2000	11/01/30	40,635.00	46,251.16			(1,764.76)		38,870.24	44,275.93	(210.47)	
FNMA	2009 AB RMRB	6.10	1/12/2001	12/01/30	8,054.06	9,167.21			(1,234.12)		6,819.94	7,768.39	(164.70)	
FNMA	2009 AB RMRB	6.10	2/5/2001	01/01/31	88,801.52	101,165.35			(11,473.45)		77,328.07	88,130.03	(1,561.87)	
GNMA	2009 AB RMRB	6.10	9/20/2001	08/20/31	136,043.79	155,059.99			(1,346.11)		134,697.68	153,559.39	(154.49)	

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Residential Mortgage Revenue Bonds Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	6.10	10/17/2001	09/20/31	85,626.15	97,612.10			(836.32)		84,789.83	96,675.67	(100.11)	
GNMA	2009 AB RMRB	6.10	10/30/2001	05/20/31	30,846.41	35,162.13			(397.50)		30,448.91	34,712.67	(51.96)	
FNMA	2009 AB RMRB	6.10	3/15/2001	02/01/31	63,096.04	71,816.55			(682.08)		62,413.96	71,093.87	(40.60)	
GNMA	2009 AB RMRB	6.10	2/25/2002	02/20/32	466,057.85	543,456.11			(4,834.70)		461,223.15	537,860.02	(761.39)	
GNMA	2009 AB RMRB	6.10	3/21/2002	03/20/32	89,973.02	102,565.68			(1,007.49)		88,965.53	101,434.98	(123.21)	
GNMA	2009 AB RMRB	6.10	4/17/2002	03/20/32	203,142.19	231,803.45			(2,133.19)		201,009.00	229,403.46	(266.80)	
GNMA	2009 AB RMRB	6.10	4/29/2002	04/20/32	185,233.66	211,164.51			(1,858.43)		183,375.23	209,080.77	(225.31)	
GNMA	2009 AB RMRB	6.10	6/19/2002	04/20/32	70,015.38	79,805.63			(940.21)		69,075.17	78,751.22	(114.20)	
GNMA	2009 AB RMRB	6.10	6/28/2002	06/20/32	49,125.05	55,994.70			(426.66)		48,698.39	55,526.39	(41.65)	
GNMA	2009 AB RMRB	6.10	1/30/2003	01/20/33	87,835.03	100,138.96			(716.51)		87,118.52	99,336.89	(85.56)	
FNMA	2009 AB RMRB	6.10	1/28/2002	11/01/31	109,059.92	124,146.18			(1,096.39)		107,963.53	122,978.02	(71.77)	
FNMA	2009 AB RMRB	6.10	4/17/2002	02/01/32	28,292.04	32,260.28			(257.05)		28,034.99	31,972.78	(30.45)	
GNMA	2009 AB RMRB	5.75	10/29/2009	09/20/39	76,569.93	86,536.22			(356.66)		76,213.27	85,849.42	(330.14)	
GNMA	2009 AB RMRB	5.75	11/24/2009	11/20/39	642,995.74	739,370.45			(123,567.96)		519,427.78	584,399.22	(31,403.27)	
GNMA	2009 AB RMRB	5.75	11/24/2009	09/20/39	122,707.15	138,698.76			(585.09)		122,122.06	137,581.55	(532.12)	
GNMA	2009 AB RMRB	5.75	5/25/2010	04/20/40	233,104.20	261,794.66			(1,150.07)		231,954.13	259,938.96	(705.63)	
GNMA	2009 AB RMRB	5.75	5/25/2010	04/20/40	269,872.87	305,037.95			(1,186.06)		268,686.81	302,683.33	(1,168.56)	
GNMA	2009 AB RMRB	5.75	12/17/2009	11/20/39	475,087.61	541,882.91			(2,213.03)		472,874.58	537,573.95	(2,095.93)	
GNMA	2009 AB RMRB	5.75	12/29/2009	12/20/39	1,481,903.60	1,738,389.76			(200,443.81)		1,281,459.79	1,467,125.65	(70,820.30)	
GNMA	2009 AB RMRB	5.75	12/29/2009	12/20/39	460,966.03	523,078.04			(2,135.32)		458,830.71	518,928.07	(2,014.65)	
GNMA	2009 AB RMRB	5.75	12/29/2009	11/20/39	87,866.37	99,163.68			(502.92)		87,363.45	98,268.21	(392.55)	
GNMA	2009 AB RMRB	5.75	1/20/2010	12/20/39	452,238.06	511,558.98			(2,662.12)		449,575.94	506,851.14	(2,045.72)	
GNMA	2009 AB RMRB	5.75	1/27/2010	01/20/40	1,643,219.64	1,923,389.99			(83,536.40)		1,559,683.24	1,817,202.57	(22,651.02)	
GNMA	2009 AB RMRB	5.75	1/27/2010	12/20/39	106,690.60	120,419.28			(501.64)		106,188.96	119,456.55	(461.09)	
GNMA	2009 AB RMRB	5.75	2/17/2010	01/20/40	509,828.25	585,122.07			(49,762.61)		460,065.64	519,995.68	(15,363.78)	
GNMA	2009 AB RMRB	5.75	2/17/2010	12/20/39	525,137.14	589,769.83			(2,425.87)		522,711.27	585,073.23	(2,270.73)	
GNMA	2009 AB RMRB	5.75	2/17/2010	12/20/39	55,660.86	62,905.58			(273.40)		55,387.46	62,386.47	(245.71)	
GNMA	2009 AB RMRB	5.75	2/23/2010	02/20/40	916,866.66	1,073,065.21			(4,705.25)		912,161.41	1,064,057.66	(4,302.30)	
GNMA	2009 AB RMRB	5.75	2/23/2010	01/20/40	236,711.48	267,541.01			(1,090.59)		235,620.89	265,419.24	(1,031.18)	
GNMA	2009 AB RMRB	5.75	3/16/2010	02/20/40	1,044,632.53	1,221,142.07			(4,810.64)		1,039,821.89	1,211,528.01	(4,803.42)	
GNMA	2009 AB RMRB	5.75	3/16/2010	02/20/40	106,530.42	120,405.63			(475.07)		106,055.35	119,468.47	(462.09)	
GNMA	2009 AB RMRB	5.75	3/16/2010	12/20/39	114,458.73	129,358.05			(515.62)		113,943.11	128,343.03	(499.40)	
GNMA	2009 AB RMRB	5.75	3/30/2010	01/20/40	328,614.52	370,943.22			(1,593.51)		327,021.01	368,405.12	(944.59)	
GNMA	2009 AB RMRB	5.75	3/30/2010	02/20/40	122,828.53	138,834.19			(549.52)		122,279.01	137,752.84	(531.83)	
GNMA	2009 AB RMRB	5.75	4/22/2010	03/20/40	411,594.80	467,009.26			(1,901.27)		409,693.53	463,301.61	(1,806.38)	
GNMA	2009 AB RMRB	5.75	4/22/2010	04/20/40	178,639.30	201,907.53			(892.81)		177,746.49	200,225.85	(788.87)	
GNMA	2009 AB RMRB	5.75	6/15/2010	04/20/40	361,747.60	408,989.76			(1,585.79)		360,161.81	405,833.56	(1,570.41)	
GNMA	2009 AB RMRB	5.75	6/15/2010	03/20/40	167,324.13	189,113.76			(738.27)		166,585.86	187,652.13	(723.36)	
GNMA	2009 AB RMRB	5.75	7/20/2010	07/20/40	606,664.85	695,487.53			(2,791.86)		603,872.99	690,049.51	(2,646.16)	
GNMA	2009 AB RMRB				51,519.98	114,744.88			(101,519.98)				(13,224.90)	
GNMA	2009 AB RMRB	5.75	7/28/2010	06/20/40	59,162.90	66,868.38			(324.79)		58,838.11	66,283.97	(259.62)	
GNMA	2009 AB RMRB	5.75	7/28/2010	07/20/40	773,611.72	886,399.76			(3,427.67)		770,184.05	886,222.25	(3,250.16)	
GNMA	2009 AB RMRB	5.75	8/17/2010	08/20/40	1,626,994.15	1,908,489.73			(118,161.22)		1,508,832.93	1,751,749.54	(38,578.97)	
GNMA	2009 AB RMRB	5.75	8/17/2010	06/20/40	90,343.06	102,113.90			(394.52)		89,948.54	101,332.11	(387.27)	
GNMA	2009 AB RMRB	5.75	8/24/2010	08/20/40	1,366,393.45	1,558,053.05			(6,219.98)		1,360,173.47	1,552,891.57	(1,058.50)	
GNMA	2009 AB RMRB	5.75	9/14/2010	08/20/40	2,026,443.76	2,318,410.51			(9,134.02)		2,017,309.74	2,302,785.71	(6,490.78)	
GNMA	2009 AB RMRB	5.75	9/14/2010	05/20/40	92,476.62	104,526.28			(405.16)		92,071.46	103,723.50	(397.62)	
GNMA	2009 AB RMRB	5.75	6/22/2010	06/20/40	562,143.63	637,801.44			(2,696.87)		559,446.76	632,646.91	(2,457.66)	
GNMA	2009 AB RMRB				119,043.81	134,400.78			(119,043.81)				(15,356.97)	
GNMA	2009 AB RMRB	5.75	6/22/2010	05/20/40	112,621.65	127,286.46			(558.12)		112,063.53	126,235.00	(493.34)	
GNMA	2009 AB RMRB	5.75	6/29/2010	06/20/40	724,661.96	834,550.88			(3,306.11)		721,355.85	828,026.81	(3,217.96)	
GNMA	2009 AB RMRB	5.75	6/29/2010	06/20/40	106,975.93	120,919.94			(552.24)		106,423.69	119,897.28	(470.42)	
GNMA	2009 AB RMRB	5.75	6/29/2010	06/20/40	170,521.95	192,730.02			(739.30)		169,782.65	191,258.79	(731.93)	
GNMA	2009 AB RMRB	5.75	6/29/2010	05/20/40	148,891.98	167,956.12			(1,165.18)		147,726.80	166,094.68	(696.26)	
GNMA	2009 AB RMRB	5.75	6/29/2010	06/20/40	260,219.76	292,610.86			(81,359.51)		178,860.25	200,239.83	(11,011.52)	
GNMA	2009 AB RMRB	5.75	7/20/2010	06/20/40	1,125,357.48	1,320,029.44			(5,079.61)		1,120,277.87	1,309,816.04	(5,133.79)	
GNMA	2009 AB RMRB	5.75	9/21/2010	09/20/40	1,281,534.61	1,467,965.02			(8,937.45)		1,272,597.16	1,452,922.30	(6,105.27)	
GNMA	2009 AB RMRB	5.75	9/21/2010	09/20/40	517,168.67	589,544.32			(116,886.39)		400,282.28	448,162.87	(24,495.06)	
GNMA	2009 AB RMRB	5.75	9/29/2010	09/20/40	301,505.90	342,348.91			(1,425.38)		300,080.52	339,603.71	(1,319.82)	
FNMA	2009 AB RMRB	5.75	8/17/2010	05/01/40	60,684.80	62,580.61			(267.69)		60,417.11	63,526.23	(1,213.31)	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Repo Agmt	2009 AB RMRB	0.22	5/31/2016	06/01/16	1.00	1.00					1.00	1.00		
FNMA	2009 AB RMRB	5.35	3/15/2001	10/01/30	90,138.99	100,597.82			(2,769.41)		87,369.58	97,517.56	(310.85)	
GNMA	2009 AB RMRB	5.35	6/18/2001	03/01/31	19,036.22	21,216.44			(1,143.00)		17,893.22	19,940.38	(133.06)	
GNMA	2009 AB RMRB	5.35	3/18/2002	02/20/32	30,286.38	33,289.58			(312.48)		29,973.90	32,734.50	(242.60)	
GNMA	2009 AB RMRB	5.49	4/16/2004	04/20/34	40,502.93	44,703.49			(398.47)		40,104.46	43,941.25	(363.77)	
GNMA	2009 AB RMRB	4.85	10/18/2011	07/15/41	71,900.53	78,883.51			(360.57)		71,539.96	79,106.03	583.09	
Repo Agmt	2009 AB RMRB	0.22	5/31/2016	06/01/16	1,915,547.35	1,915,547.35	38,605.98				1,954,153.33	1,954,153.33		
GNMA	2009 AB RMRB	4.25	6/28/2011	05/15/41	75,040.90	80,756.01			(391.64)		74,649.26	80,912.33	547.96	
GNMA	2009 AB RMRB	5.00	7/14/2011	04/15/41	94,915.37	104,671.72			(440.10)		94,475.27	104,933.68	702.06	
GNMA	2009 AB RMRB	3.85	10/27/2011	09/15/41	116,527.57	123,948.05			(628.45)		115,899.12	123,484.72	165.12	
GNMA	2009 AB RMRB	3.10	8/15/2012	06/15/42	145,692.67	151,483.95			(886.50)		144,806.17	150,462.30	(135.15)	
GNMA	2009 AB RMRB	3.10	9/17/2012	09/15/42	85,531.59	88,930.62			(554.00)		84,977.59	88,296.81	(79.81)	
GNMA	2009 AB RMRB	2.60	11/15/2012	10/15/42	181,106.56	182,566.28			(1,397.36)		179,709.20	180,512.50	(656.42)	
GNMA	2009 AB RMRB	3.70	11/28/2012	07/15/42	123,156.57	130,544.73			(640.19)		122,516.38	130,059.71	155.17	
GNMA	2009 AB RMRB	3.70	11/28/2012	11/15/42	120,105.03	127,301.72			(611.62)		119,493.41	126,844.64	154.54	
GNMA	2009 AB RMRB	3.45	12/28/2012	09/15/42	79,542.70	83,753.69			(432.04)		79,110.66	83,371.56	49.91	
GNMA	2009 AB RMRB	3.45	12/28/2012	11/15/42	105,164.82	110,717.52			(577.15)		104,587.67	110,199.84	59.47	
GNMA	2009 AB RMRB	3.45	12/28/2012	10/15/42	140,472.29	147,910.30			(752.57)		139,719.72	147,246.42	88.69	
GNMA	2009 AB RMRB	3.45	12/28/2012	11/15/42	213,144.61	224,419.96			(1,233.51)		211,911.10	223,311.92	125.47	
GNMA	2009 AB RMRB	3.25	1/29/2013	01/15/43	567,290.73	593,000.35			(3,188.74)		564,101.99	590,225.55	413.94	
2009 AB RMRB Total					35,324,938.11	39,948,228.20	798,766.96	0.00	(1,293,471.98)	0.00	34,830,233.09	39,124,347.54	(329,175.64)	0.00
Repo Agmt	2009C-1 RMRB	0.22	5/31/2016	06/01/16	3,459,815.18	3,459,815.18	2,876,312.14				6,336,127.32	6,336,127.32		
GNMA	2009C-1 RMRB	5.10	8/11/2011	07/15/41	402,431.48	445,000.65			(1,886.99)		400,544.49	445,165.12	2,051.46	
GNMA	2009C-1 RMRB	5.10	8/30/2011	06/15/41	71,607.32	79,175.50			(323.35)		71,283.97	79,219.30	367.15	
GNMA	2009C-1 RMRB	5.24	8/24/2010	08/20/40	1,485,149.68	1,636,100.25			(142,508.19)		1,342,641.49	1,461,586.06	(32,006.00)	
GNMA	2009C-1 RMRB	5.24	9/14/2010	08/20/40	688,637.29	764,056.82			(3,535.00)		685,102.29	755,407.47	(5,114.35)	
GNMA	2009C-1 RMRB	5.24	9/21/2010	09/20/40	931,200.70	1,030,932.21			(4,435.78)		926,764.92	1,019,432.06	(7,064.37)	
GNMA	2009C-1 RMRB	5.00	9/21/2010	09/15/40	1,382,702.04	1,537,288.11			(113,781.66)		1,268,920.38	1,414,732.00	(8,774.45)	
GNMA	2009C-1 RMRB	5.00	9/28/2010	09/15/40	220,873.42	243,521.80			(1,233.37)		219,640.05	244,090.40	1,801.97	
GNMA	2009C-1 RMRB	5.00	10/19/2010	09/15/40	1,313,331.59	1,464,995.13			(8,007.90)		1,305,323.69	1,466,478.97	9,491.74	
GNMA	2009C-1 RMRB	5.24	10/19/2010	10/20/40	1,356,342.83	1,528,381.42			(6,785.12)		1,349,557.71	1,511,369.75	(10,226.55)	
GNMA	2009C-1 RMRB	5.00	10/28/2010	10/15/40	1,382,268.87	1,537,055.32			(7,289.76)		1,374,979.11	1,536,085.40	6,319.84	
GNMA	2009C-1 RMRB	5.75	10/28/2010	09/20/40	588,282.47	668,183.50			(2,884.64)		585,397.83	662,776.21	(2,522.65)	
GNMA	2009C-1 RMRB	4.90	10/28/2010	10/20/40	2,444,551.41	2,638,159.88			(12,411.76)		2,432,139.65	2,619,073.90	(6,674.22)	
GNMA	2009C-1 RMRB	5.24	10/28/2010	10/20/40	357,406.17	389,247.48			(1,747.07)		355,659.10	386,676.11	(824.30)	
GNMA	2009C-1 RMRB	4.90	11/18/2010	11/20/40	1,117,015.73	1,215,447.12			(137,438.50)		979,577.23	1,057,394.81	(20,613.81)	
GNMA	2009C-1 RMRB	4.85	11/18/2010	11/20/40	969,463.37	1,056,143.07			(103,712.26)		865,751.11	937,192.87	(15,237.94)	
GNMA	2009C-1 RMRB	4.90	11/18/2010	11/20/40	1,322,128.62	1,424,501.05			(6,943.57)		1,315,185.05	1,415,967.70	(1,589.78)	
GNMA	2009C-1 RMRB	4.85	11/18/2010	11/20/40	1,773,144.75	1,913,790.60			(153,681.38)		1,619,463.37	1,741,991.97	(18,117.25)	
GNMA	2009C-1 RMRB	5.00	12/7/2010	11/15/40	428,230.63	475,999.77			(118,426.08)		309,804.55	344,292.00	(13,281.69)	
GNMA	2009C-1 RMRB	4.25	12/21/2010	09/15/40	62,586.19	67,374.66			(458.78)		62,127.41	67,412.59	496.71	
GNMA	2009C-1 RMRB	4.90	12/21/2010	12/15/40	964,541.27	1,065,065.75			(5,035.63)		959,505.64	1,069,963.92	9,933.80	
GNMA	2009C-1 RMRB	4.85	12/21/2010	11/15/40	1,683,418.14	1,855,917.97			(8,513.91)		1,674,904.23	1,865,893.53	18,489.47	
GNMA	2009C-1 RMRB	4.90	12/21/2010	12/15/40	1,219,761.56	1,339,993.43			(6,265.38)		1,213,496.18	1,353,521.47	19,793.42	
GNMA	2009C-1 RMRB	4.85	12/21/2010	11/15/40	1,296,992.29	1,439,518.74			(6,587.32)		1,290,404.97	1,439,098.30	6,166.88	
GNMA	2009C-1 RMRB	4.49	12/21/2010	10/15/40	50,821.72	55,150.20			(266.80)		50,554.92	55,577.05	693.65	
GNMA	2009C-1 RMRB	4.15	12/21/2010	09/15/40	26,337.15	28,256.86			(158.51)		26,178.64	28,248.59	150.24	
GNMA	2009C-1 RMRB	5.75	12/21/2010	09/15/40	142,456.17	160,143.80			(641.06)		141,815.11	159,623.11	120.37	
GNMA	2009C-1 RMRB	5.00	12/29/2010	10/15/40	379,047.65	417,941.69			(2,160.12)		376,887.53	418,842.62	3,061.05	
GNMA	2009C-1 RMRB	4.80	2/15/2011	01/15/41	391,467.34	430,167.81			(3,282.42)		388,184.92	430,380.62	3,495.23	
GNMA	2009C-1 RMRB	4.80	2/15/2011	02/15/41	910,165.92	1,008,600.36			(213,577.21)		696,588.71	770,280.82	(24,742.33)	
GNMA	2009C-1 RMRB	4.45	2/15/2011	01/15/41	1,801,932.95	1,972,630.06			(229,543.82)		1,572,389.13	1,724,156.14	(18,930.10)	
GNMA	2009C-1 RMRB	4.85	2/24/2011	12/15/40	289,522.58	317,056.18			(1,428.57)		288,094.01	318,217.12	2,589.51	
GNMA	2009C-1 RMRB	4.85	2/24/2011	01/15/41	588,034.47	650,301.42			(2,910.75)		585,123.72	650,950.12	3,559.45	
GNMA	2009C-1 RMRB	3.70	2/24/2011	01/15/41	61,023.36	64,659.74			(360.04)		60,663.32	64,414.74	115.04	
GNMA	2009C-1 RMRB	4.80	2/24/2011	01/15/41	387,235.00	424,305.03			(1,890.48)		385,344.52	426,094.73	3,680.18	
GNMA	2009C-1 RMRB	4.45	2/24/2011	02/15/41	1,848,670.40	2,015,438.98			(9,950.24)		1,838,720.16	2,026,784.49	21,295.75	
GNMA	2009C-1 RMRB	4.85	1/20/2011	12/15/40	755,585.84	837,952.27			(3,952.57)		751,633.27	837,687.78	3,688.08	
GNMA	2009C-1 RMRB	4.85	1/20/2011	12/15/40	2,113,424.57	2,333,622.25			(96,267.41)		2,017,157.16	2,247,839.23	10,484.39	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2009C-1 RMRB	4.80	1/20/2011	12/15/40	1,084,358.43	1,187,491.74			(7,290.10)		1,077,068.33	1,199,207.86	19,006.22	
GNMA	2009C-1 RMRB	4.90	1/26/2011	01/15/41	136,411.65	149,942.31			(672.04)		135,739.61	150,384.55	1,114.28	
GNMA	2009C-1 RMRB	4.90	1/26/2011	12/15/40	562,760.61	619,515.00			(2,775.88)		559,984.73	622,115.02	5,375.90	
GNMA	2009C-1 RMRB	4.05	1/26/2011	12/15/40	164,217.39	175,584.52			(914.74)		163,302.65	175,213.95	544.17	
GNMA	2009C-1 RMRB	4.80	1/26/2011	01/15/41	3,038,356.01	3,366,802.32			(396,074.89)		2,642,281.12	2,921,808.06	(48,919.37)	
GNMA	2009C-1 RMRB	4.45	1/26/2011	01/15/41	1,476,208.80	1,610,883.37			(7,997.09)		1,468,211.71	1,621,052.59	18,166.31	
GNMA	2009C-1 RMRB	4.10	1/26/2011	11/15/40	150,394.78	161,083.34			(826.13)		149,568.65	160,943.35	686.14	
GNMA	2009C-1 RMRB	4.45	2/24/2011	02/20/41	252,048.05	265,217.56			(1,296.09)		250,751.96	263,274.51	(646.96)	
GNMA	2009C-1 RMRB	4.80	3/16/2011	02/15/41	221,465.74	242,706.52			(1,105.26)		220,360.48	243,736.32	2,135.06	
GNMA	2009C-1 RMRB	4.45	3/16/2011	02/15/41	900,880.14	975,599.17			(133,483.04)		767,397.10	841,473.96	(642.17)	
GNMA	2009C-1 RMRB	5.00	3/29/2011	03/15/41	2,895,829.18	3,219,814.55			(156,258.14)		2,739,571.04	3,060,374.82	(3,181.59)	
GNMA	2009C-1 RMRB	3.70	3/29/2011	02/15/41	347,562.18	368,273.41			(3,594.51)		343,967.67	365,245.51	566.61	
GNMA	2009C-1 RMRB	4.45	3/29/2011	03/15/41	282,281.43	305,411.54			(1,450.70)		280,830.73	307,605.10	3,644.26	
GNMA	2009C-1 RMRB	3.70	3/29/2011	02/15/41	75,016.37	79,487.34			(430.33)		74,586.04	79,199.93	142.92	
GNMA	2009C-1 RMRB	4.45	4/14/2011	03/15/41	883,825.90	968,443.36			(4,730.29)		879,095.61	972,991.77	9,278.70	
GNMA	2009C-1 RMRB	5.00	4/14/2011	04/15/41	1,554,198.04	1,744,416.37			(7,543.22)		1,546,654.82	1,747,194.11	10,320.96	
GNMA	2009C-1 RMRB	5.10	4/14/2011	04/15/41	1,473,873.58	1,650,340.49			(7,004.12)		1,466,869.46	1,650,624.23	7,287.86	
GNMA	2009C-1 RMRB	4.80	4/14/2011	03/15/41	177,789.74	194,820.22			(873.89)		176,915.85	195,647.70	1,701.37	
GNMA	2009C-1 RMRB	5.00	4/28/2011	04/15/41	972,946.09	1,092,034.67			(5,041.56)		967,904.53	1,093,393.32	6,400.21	
GNMA	2009C-1 RMRB	5.00	4/28/2011	03/20/41	175,853.70	183,392.55			(820.45)		175,033.25	182,284.88	(287.22)	
GNMA	2009C-1 RMRB	4.85	4/28/2011	01/15/41	93,024.13	102,102.35			(477.49)		92,546.64	102,454.68	829.82	
GNMA	2009C-1 RMRB	4.45	4/28/2011	03/15/41	463,383.96	503,063.53			(2,362.64)		461,021.32	506,127.65	5,426.76	
GNMA	2009C-1 RMRB	5.10	4/28/2011	04/15/41	2,896,338.48	3,230,749.75			(340,817.77)		2,555,520.71	2,844,856.79	(45,075.19)	
GNMA	2009C-1 RMRB	4.45	4/28/2011	04/15/41	677,932.16	738,295.23			(3,688.37)		674,243.79	743,030.13	8,423.27	
GNMA	2009C-1 RMRB				115,832.72	127,725.27			(115,832.72)				(11,892.55)	
GNMA	2009C-1 RMRB	4.80	5/17/2011	01/15/41	60,814.73	66,643.21			(297.99)		60,516.74	66,929.70	584.48	
GNMA	2009C-1 RMRB	3.70	5/17/2011	02/15/41	268,344.18	284,337.49			(1,539.66)		266,804.52	283,306.38	508.55	
GNMA	2009C-1 RMRB	4.45	5/17/2011	02/15/41	544,355.28	592,106.11			(2,869.17)		541,486.11	594,990.34	5,753.40	
GNMA	2009C-1 RMRB	5.00	5/17/2011	05/15/41	1,050,250.06	1,178,758.60			(5,262.12)		1,044,987.94	1,180,418.31	6,921.83	
GNMA	2009C-1 RMRB	4.25	5/17/2011	02/15/41	106,253.93	114,384.48			(664.82)		105,589.11	114,575.80	856.14	
GNMA	2009C-1 RMRB	4.85	5/17/2011	05/15/41	1,959,488.50	2,174,777.50			(9,842.82)		1,949,645.68	2,174,225.37	9,290.69	
GNMA	2009C-1 RMRB	4.35	5/17/2011	04/15/41	339,452.55	366,469.57			(5,114.75)		334,337.80	364,668.92	3,314.10	
GNMA	2009C-1 RMRB	5.10	5/17/2011	05/15/41	937,724.94	1,036,739.33			(73,468.53)		864,256.41	971,623.00	8,352.20	
GNMA	2009C-1 RMRB	4.45	6/14/2011	02/15/41	70,713.25	76,578.21			(379.65)		70,333.60	77,163.69	965.13	
GNMA	2009C-1 RMRB	5.00	6/14/2011	05/15/41	1,125,306.48	1,251,228.30			(213,690.58)		911,615.90	1,013,097.01	(24,440.71)	
GNMA	2009C-1 RMRB	4.85	6/14/2011	05/15/41	2,854,372.36	3,166,926.14			(353,413.07)		2,500,959.29	2,776,014.80	(37,498.27)	
GNMA	2009C-1 RMRB	5.10	6/14/2011	04/20/41	170,560.29	178,093.94			(778.95)		169,781.34	177,032.70	(282.29)	
GNMA	2009C-1 RMRB	5.10	6/14/2011	05/15/41	2,086,696.61	2,327,751.74			(118,528.49)		1,968,168.12	2,202,261.97	(6,961.28)	
GNMA	2009C-1 RMRB	5.00	6/28/2011	05/15/41	461,087.27	510,995.35			(2,141.53)		458,945.74	511,944.80	3,090.98	
GNMA	2009C-1 RMRB	4.85	6/21/2011	05/15/41	1,228,841.25	1,363,350.27			(100,973.95)		1,127,867.30	1,256,218.66	(6,157.66)	
GNMA	2009C-1 RMRB	4.70	6/21/2011	05/15/41	168,572.80	184,044.41			(896.28)		167,676.52	184,965.63	1,817.50	
GNMA	2009C-1 RMRB	5.10	6/28/2011	06/15/41	776,523.38	873,130.70			(3,566.71)		772,956.67	873,410.16	3,846.17	
GNMA	2009C-1 RMRB	4.85	6/28/2011	06/15/41	1,318,366.29	1,465,205.96			(139,534.52)		1,178,831.77	1,313,419.02	(12,252.42)	
GNMA	2009C-1 RMRB	4.45	11/30/2011	11/15/41	716,808.83	783,816.12			(34,004.20)		682,804.63	753,276.90	3,464.98	
GNMA	2009C-1 RMRB	4.45	11/14/2011	10/15/41	2,011,230.45	2,193,226.65			(275,344.07)		1,735,886.38	1,902,809.18	(15,073.40)	
GNMA	2009C-1 RMRB	4.45	11/30/2011	10/15/41	1,629,842.35	1,775,892.55			(157,956.45)		1,471,885.90	1,614,761.89	(3,174.21)	
GNMA	2009C-1 RMRB	4.60	11/14/2011	09/15/41	193,831.58	210,964.35			(929.95)		192,901.63	212,421.35	2,386.95	
GNMA	2009C-1 RMRB	4.45	11/28/2011	10/15/41	1,157,527.98	1,266,578.71			(6,029.59)		1,151,498.39	1,273,511.18	12,962.06	
GNMA	2009C-1 RMRB	4.45	11/28/2011	10/15/41	90,669.23	98,195.68			(453.09)		90,216.14	98,872.38	1,129.79	
GNMA	2009C-1 RMRB	3.85	11/28/2011	10/15/41	61,734.12	65,603.61			(363.42)		61,370.70	65,345.07	104.88	
GNMA	2009C-1 RMRB	4.45	11/28/2011	10/15/41	548,177.27	595,342.46			(3,233.82)		544,943.45	599,165.34	7,056.70	
FNMA	2009C-1 RMRB	4.85	1/11/2011	10/01/40	81,138.58	85,136.28			(399.13)		80,739.45	83,764.76	(972.39)	
FNMA	2009C-1 RMRB	4.35	6/14/2011	02/01/41	79,938.60	83,399.14			(1,817.69)		78,120.91	80,654.37	(927.08)	
Repo Agmt	2009C-1 RMRB	0.22	5/31/2016	06/01/16	0.20	0.20					0.20	0.20	0.00	
	2009C-1 RMRB Total				79,839,020.72	87,624,765.60	2,876,312.14	0.00	(4,137,139.86)	0.00	78,578,193.00	86,261,136.06	(102,801.82)	0.00
Repo Agmt	1999 B-D RMRB	0.22	5/31/2016	06/01/16	1,027,433.86	1,027,433.86	379,711.28				1,407,145.14	1,407,145.14		
	1999 B-D RMRB Total				1,027,433.86	1,027,433.86	379,711.28	0.00	0.00	0.00	1,407,145.14	1,407,145.14	0.00	0.00
Repo Agmt	1999 A RMRB	0.22	5/31/2016	06/01/16	16,199.23	16,199.23					16,199.23	16,199.23		

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
	1999 A RMRB Total				16,199.23	16,199.23	0.00	0.00	0.00	0.00	16,199.23	16,199.23	0.00	0.00
Repo Agmt	2009 C-2 2011B RMRB	0.22	5/31/2016	06/01/16	3,800,036.73	3,800,036.73		(181,645.39)			3,618,391.34	3,618,391.34		
GNMA	2009 C-2 2011B RMRB	4.10	12/22/2011	12/15/41	4,294,749.57	4,628,150.97			(557,748.10)		3,737,001.47	4,017,650.27	(280,648.80)	(52,752.60)
GNMA	2009 C-2 2011B RMRB	4.45	8/11/2011	07/15/41	965,881.34	1,046,001.20			(4,802.49)		961,078.85	1,063,068.54	101,989.69	21,869.83
GNMA	2009 C-2 2011B RMRB	4.45	8/30/2011	08/15/41	1,500,606.24	1,636,651.19			(8,315.64)		1,492,290.60	1,646,250.20	153,959.60	17,914.65
GNMA	2009 C-2 2011B RMRB	4.45	8/30/2011	08/15/41	972,288.87	1,057,014.11			(5,250.50)		967,038.37	1,063,345.72	96,307.35	11,582.11
GNMA	2009 C-2 2011B RMRB	4.45	9/22/2011	09/15/41	1,032,283.82	1,129,628.20			(110,089.43)		922,194.39	1,010,983.28	88,788.89	(8,555.49)
GNMA	2009 C-2 2011B RMRB	4.45	9/22/2011	09/15/41	2,030,488.53	2,221,659.00			(11,144.30)		2,019,344.23	2,233,334.11	213,989.88	22,819.41
GNMA	2009 C-2 2011B RMRB	3.85	9/22/2011	09/15/41	200,309.18	212,862.56			(1,123.30)		199,185.88	212,075.20	118,886.32	335.94
GNMA	2009 C-2 2011B RMRB	4.45	10/18/2011	09/15/41	1,426,219.01	1,553,694.47			(7,701.12)		1,418,517.89	1,563,178.33	144,660.44	17,184.98
GNMA	2009 C-2 2011B RMRB	4.45	10/18/2011	09/15/41	3,238,550.72	3,532,060.61			(91,018.75)		3,047,531.97	3,365,237.22	317,686.25	24,195.36
GNMA	2009 C-2 2011B RMRB	4.45	10/18/2011	10/15/41	2,202,775.21	2,400,386.16			(259,957.75)		1,942,817.46	2,129,949.62	187,132.16	(10,478.79)
GNMA	2009 C-2 2011B RMRB	4.45	12/22/2011	11/15/41	398,881.74	431,653.86			(1,990.54)		396,891.20	434,560.14	37,668.94	4,896.82
GNMA	2009 C-2 2011B RMRB	4.45	12/22/2011	11/15/41	627,423.84	685,479.39			(3,062.08)		624,361.76	689,532.66	65,170.90	7,115.35
GNMA	2009 C-2 2011B RMRB	4.45	2/15/2011	01/15/41	1,765,126.05	1,924,746.36			(9,608.14)		1,755,517.91	1,937,968.86	182,450.95	22,830.64
GNMA	2009 C-2 2011B RMRB	4.45	2/24/2011	02/15/41	2,661,386.61	2,902,827.59			(14,038.30)		2,647,348.31	2,922,884.32	275,536.01	34,095.03
GNMA	2009 C-2 2011B RMRB	4.45	1/26/2011	01/15/41	1,632,924.79	1,780,410.57			(8,479.78)		1,624,445.01	1,791,876.57	167,431.56	19,945.78
GNMA	2009 C-2 2011B RMRB	4.45	3/16/2011	02/15/41	2,010,922.31	2,192,508.55			(147,532.10)		1,863,390.21	2,050,903.12	187,512.91	5,926.67
GNMA	2009 C-2 2011B RMRB	4.45	3/29/2011	03/15/41	965,966.75	1,047,146.64			(5,184.28)		960,782.47	1,060,617.42	99,834.95	18,655.06
GNMA	2009 C-2 2011B RMRB	4.45	9/15/2011	09/15/41	2,448,080.82	2,651,149.12			(130,902.28)		2,317,178.54	2,556,195.51	239,016.97	35,948.67
GNMA	2009 C-2 2011B RMRB	2.50	1/17/2012	12/15/41	720,516.20	722,115.73			(4,847.18)		715,669.02	714,659.91	(1,009.11)	(2,608.64)
GNMA	2009 C-2 2011B RMRB	4.10	12/7/2011	11/15/41	2,382,055.19	2,559,970.86			(15,049.35)		2,367,005.84	2,560,603.21	193,597.37	15,681.70
GNMA	2009 C-2 2011B RMRB	4.45	12/7/2011	11/15/41	528,313.24	576,215.39			(3,373.53)		524,939.71	578,425.81	53,486.10	5,583.95
GNMA	2009 C-2 2011B RMRB	4.45	12/7/2011	11/15/41	550,158.27	596,954.73			(123,802.04)		426,356.23	465,005.42	38,649.19	(8,147.27)
GNMA	2009 C-2 2011B RMRB	4.45	12/7/2011	10/15/41	152,771.15	165,464.91			(746.41)		152,024.74	166,629.76	14,605.02	1,911.26
GNMA	2009 C-2 2011B RMRB	3.85	12/7/2011	10/15/41	64,070.85	68,092.58			(341.47)		63,729.38	67,864.78	3,885.40	113.67
GNMA	2009 C-2 2011B RMRB	4.45	1/17/2012	12/15/41	243,286.38	262,686.04			(78,838.33)		164,448.05	179,695.67	15,247.62	(4,152.04)
GNMA	2009 C-2 2011B RMRB	4.45	1/17/2012	12/15/41	316,062.22	340,813.05			(1,575.45)		314,486.77	343,309.48	28,822.71	4,071.88
GNMA	2009 C-2 2011B RMRB	4.60	1/17/2012	09/15/41	58,138.83	63,270.74			(419.10)		57,719.73	63,550.58	5,830.85	698.94
GNMA	2009 C-2 2011B RMRB	4.10	1/17/2012	01/15/42	6,703,175.64	7,217,979.52			(153,893.10)		6,549,282.54	7,080,822.30	531,539.76	16,735.88
GNMA	2009 C-2 2011B RMRB	4.45	10/27/2011	10/15/41	2,735,948.17	2,981,225.95			(13,739.37)		2,722,208.80	3,000,690.79	278,481.99	33,204.21
GNMA	2009 C-2 2011B RMRB	3.85	10/27/2011	09/15/41	49,362.41	52,457.93			(283.03)		49,079.38	52,259.23	2,879.85	84.33
GNMA	2009 C-2 2011B RMRB	4.45	10/27/2011	10/15/41	1,613,375.27	1,765,468.18			(16,478.62)		1,596,896.65	1,763,979.97	167,083.32	14,990.41
GNMA	2009 C-2 2011B RMRB	3.45	2/10/2012	02/15/42	832,414.27	875,666.51			(94,859.23)		737,555.04	777,206.00	39,650.96	(3,601.28)
GNMA	2009 C-2 2011B RMRB	4.45	1/26/2012	12/15/41	158,927.08	172,124.38			(766.92)		158,160.16	173,346.70	15,186.54	1,989.24
GNMA	2009 C-2 2011B RMRB	4.10	1/26/2012	01/15/42	2,830,630.96	3,047,966.81			(133,510.30)		2,697,120.66	2,917,637.25	220,516.59	3,180.74
GNMA	2009 C-2 2011B RMRB	2.50	1/26/2012	01/15/42	363,275.15	364,085.25			(2,952.83)		360,322.32	359,814.26	(508.06)	(1,318.16)
GNMA	2009 C-2 2011B RMRB	4.45	1/26/2012	11/15/41	127,534.87	138,121.54			(618.11)		126,916.76	139,094.42	12,177.66	1,590.99
GNMA	2009 C-2 2011B RMRB	4.10	2/14/2012	01/15/42	919,199.59	990,630.51			(5,122.03)		914,077.56	989,936.78	75,859.22	4,428.30
GNMA	2009 C-2 2011B RMRB	4.10	2/23/2012	01/15/42	794,678.43	858,880.50			(4,188.63)		790,489.80	857,159.72	66,669.92	2,467.85
GNMA	2009 C-2 2011B RMRB	2.50	2/23/2012	01/15/42	615,404.56	617,915.41			(3,984.29)		611,420.27	611,689.29	284.02	(2,241.83)
GNMA	2009 C-2 2011B RMRB	3.70	5/15/2012	05/15/42	2,993,696.50	3,178,018.36			(18,175.00)		2,975,521.50	3,164,883.66	189,362.16	5,040.30
GNMA	2009 C-2 2011B RMRB	3.45	5/25/2012	05/15/42	120,177.00	126,420.20			(655.78)		119,521.22	125,912.02	6,390.80	147.60
GNMA	2009 C-2 2011B RMRB	3.45	5/25/2012	05/15/42	777,971.58	821,281.27			(4,494.99)		773,476.59	815,762.57	41,285.98	(1,023.71)
GNMA	2009 C-2 2011B RMRB	3.45	5/25/2012	05/15/42	1,903,224.61	2,009,576.84			(11,442.17)		1,891,782.44	1,994,695.45	102,913.01	(3,439.22)
GNMA	2009 C-2 2011B RMRB	3.70	5/25/2012	05/15/42	959,423.51	1,018,456.81			(123,765.80)		835,657.71	886,574.30	50,916.59	(8,116.71)
GNMA	2009 C-2 2011B RMRB	3.70	5/25/2012	05/15/42	1,212,802.66	1,284,455.02			(6,627.19)		1,206,175.47	1,283,020.89	76,845.42	5,193.06
GNMA	2009 C-2 2011B RMRB	3.10	6/15/2012	05/15/42	96,539.32	100,257.05			(558.60)		95,980.72	99,648.14	3,667.42	(50.31)
GNMA	2009 C-2 2011B RMRB	3.45	6/15/2012	03/15/42	116,353.26	122,424.57			(643.58)		115,709.68	121,934.86	6,225.18	153.87
GNMA	2009 C-2 2011B RMRB	3.45	6/15/2012	06/15/42	2,949,705.14	3,103,148.81			(40,256.47)		2,909,448.67	3,067,664.49	158,215.82	4,772.15
GNMA	2009 C-2 2011B RMRB	3.70	6/15/2012	06/15/42	2,502,514.54	2,656,519.30			(13,705.99)		2,488,808.55	2,647,246.11	158,437.56	4,432.80
GNMA	2009 C-2 2011B RMRB	3.70	6/15/2012	06/15/42	3,817,995.47	4,052,878.56			(118,039.28)		3,699,956.19	3,935,643.40	235,687.21	804.12
GNMA	2009 C-2 2011B RMRB	3.45	6/29/2012	05/15/42	622,896.61	657,380.15			(3,505.78)		619,390.83	653,029.92	33,639.09	(844.45)
GNMA	2009 C-2 2011B RMRB	3.70	6/29/2012	06/15/42	1,656,832.84	1,758,893.71			(9,024.25)		1,647,808.59	1,752,757.49	104,948.90	2,888.03
GNMA	2009 C-2 2011B RMRB	3.70	6/29/2012	06/15/42	1,503,099.91	1,595,675.83			(8,670.16)		1,494,429.75	1,589,565.14	85,135.39	2,559.47
GNMA	2009 C-2 2011B RMRB	2.85	7/16/2012	04/15/42	164,655.41	168,748.74			(1,002.99)		163,652.42	167,439.34	3,786.92	(306.41)
GNMA	2009 C-2 2011B RMRB	3.45	7/16/2012	05/15/42	283,593.66	298,374.56			(1,559.91)		282,033.75	297,181.78	15,148.03	367.13
GNMA	2009 C-2 2011B RMRB	3.45	7/16/2012	06/15/42	757,305.40	796,700.42			(4,184.73)		753,120.67	794,248.58	41,127.91	1,732.89
GNMA	2009 C-2 2011B RMRB	3.70	7/16/2012	07/15/42	1,787,834.73	1,893,460.00			(64,882.45)		1,722,952.28	1,832,687.10	109,734.82	4,109.55

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	3.70	7/16/2012	07/15/42	3,173,062.28	3,368,649.84			(17,670.68)		3,155,391.60	3,362,353.74	11,374.58	
GNMA	2009 C-2 2011B RMRB	3.70	7/16/2012	07/15/42	3,666,271.75	3,892,040.74			(132,992.23)		3,533,279.52	3,758,208.07	(840.44)	
GNMA	2009 C-2 2011B RMRB	3.70	7/16/2012	07/15/42	227,453.45	240,891.40			(1,182.54)		226,270.91	240,105.11	396.25	
GNMA	2009 C-2 2011B RMRB	3.45	7/27/2012	04/15/42	61,499.60	64,709.26			(496.96)		61,002.64	64,285.80	73.50	
GNMA	2009 C-2 2011B RMRB	3.70	7/27/2012	04/15/42	114,678.98	121,490.91			(1,960.66)		112,718.32	119,662.89	132.64	
GNMA	2009 C-2 2011B RMRB	3.70	7/27/2012	07/15/42	1,452,428.13	1,541,854.07			(8,483.67)		1,443,944.46	1,535,851.46	2,481.06	
GNMA	2009 C-2 2011B RMRB	3.70	7/27/2012	07/15/42	1,506,324.30	1,599,053.63			(8,425.35)		1,497,898.95	1,593,210.27	2,581.99	
Repo Agmt	2009 C-2 2011B RMRB	0.22	5/31/2016	06/01/16	0.20	0.20					0.20	0.20	0.00	
2009 C-2 2011B RMRB Total					91,362,541.70	97,743,534.05	0.00	(181,645.39)	(2,739,745.41)	0.00	88,441,150.90	95,134,956.54	312,813.29	0.00
GNMA	2009 C-3 RMRB	2.85	3/16/2012	03/15/42	898,776.45	920,257.24			(158,805.78)		739,970.67	755,672.87	(5,778.59)	
GNMA	2009 C-3 RMRB	2.85	3/28/2012	02/15/42	46,518.32	47,674.77			(288.25)		46,230.07	47,299.83	(86.69)	
GNMA	2009 C-3 RMRB	2.85	3/28/2012	03/15/42	122,709.68	125,760.24			(739.78)		121,969.90	124,792.28	(228.18)	
GNMA	2009 C-3 RMRB	2.85	3/28/2012	03/15/42	162,655.05	166,698.65			(980.61)		161,674.44	165,415.59	(302.45)	
GNMA	2009 C-3 RMRB	2.85	4/12/2012	03/15/42	93,151.28	95,467.02			(561.58)		92,589.70	94,732.22	(173.22)	
Repo Agmt	2009 C-3 RMRB	0.22	5/31/2016	06/01/16	188,338.10	188,338.10	324,422.39				512,760.49	512,760.49		
GNMA	2009 C-3 RMRB				138,971.05	142,425.87			(138,971.05)				(3,454.82)	
GNMA	2009 C-3 RMRB	3.45	4/27/2012	04/15/42	556,175.80	586,593.05			(3,374.99)		552,800.81	583,083.24	(134.82)	
GNMA	2009 C-3 RMRB	2.85	5/15/2012	04/15/42	233,995.44	239,812.57			(1,404.74)		232,590.70	237,972.85	(434.98)	
GNMA	2009 C-3 RMRB	3.45	5/15/2012	04/15/42	132,295.88	139,195.11			(725.62)		131,570.26	138,644.79	175.30	
GNMA	2009 C-3 RMRB	3.70	5/15/2012	05/15/42	169,817.33	179,870.51			(893.85)		168,923.48	179,278.49	301.83	
2009 C-3 RMRB Total					2,743,404.38	2,832,093.13	324,422.39	0.00	(306,746.25)	0.00	2,761,080.52	2,839,652.65	(10,116.62)	0.00
Total Residential Mortgage Revenue Bonds Investment Summary					235,181,668.83	254,778,984.54	5,023,669.42	(181,645.39)	(8,862,650.71)	0.00	231,161,042.15	250,590,452.43	(167,905.43)	0.00

**Texas Department of Housing and Community Affairs
Collateralized Home Mortgage Revenue Bonds Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
GIC's	1992 A-C CHMRB	6.09	6/29/1992	07/02/24	155,603.39	155,603.39	159,522.62				315,126.01	315,126.01		
Repo Agmt	1992 A-C CHMRB	0.22	5/31/2016	06/01/16	56,465.06	56,465.06	33,762.90				90,227.96	90,227.96		
FNMA	1992 A-C CHMRB	6.91	6/30/1995	05/01/23	13,244.69	13,348.70			(381.91)		12,862.78	12,945.87	(20.92)	
FNMA	1992 A-C CHMRB	6.91	6/30/1995	06/01/23	25,222.20	25,745.40			(983.05)		24,239.15	24,626.85	(135.50)	
FNMA	1992 A-C CHMRB	6.91	6/30/1995	02/01/25	364,147.49	405,204.94			(10,331.54)		353,815.95	392,378.32	(2,495.08)	
FNMA	1992 A-C CHMRB	6.91	6/30/1995	03/01/25	130,927.31	144,401.52			(5,007.76)		125,919.55	138,417.78	(975.98)	
FNMA	1992 A-C CHMRB	6.91	6/30/1995	03/01/25	30,352.89	33,335.60			(1,783.03)		28,569.86	31,188.72	(363.85)	
FNMA	1992 A-C CHMRB	6.91	6/30/1995	05/01/25	156,659.83	172,514.66			(6,021.18)		150,638.65	165,210.87	(1,282.61)	
FNMA	1992 A-C CHMRB	6.91	6/30/1995	05/01/25	328,785.66	365,857.94			(8,482.80)		320,302.86	356,032.93	(1,342.21)	
GNMA	1992 A-C CHMRB	6.91	6/30/1996	12/20/22	28,910.57	29,085.95			(835.80)		28,074.77	28,238.77	(11.38)	
GNMA	1992 A-C CHMRB	6.91	6/30/1995	01/20/23	75,527.37	78,667.74			(2,314.80)		73,212.57	76,089.91	(263.03)	
GNMA	1992 A-C CHMRB	6.91	6/30/1995	04/20/23	32,246.08	32,914.93			(2,428.61)		29,817.47	30,195.38	(290.94)	
GNMA	1992 A-C CHMRB	6.91	6/30/1995	07/20/23	160,180.30	171,562.39			(5,370.23)		154,810.07	165,159.76	(1,032.40)	
GNMA	1992 A-C CHMRB	6.91	6/30/1995	08/20/23	44,456.41	45,634.77			(1,402.34)		43,054.07	44,116.73	(115.70)	
GNMA	1992 A-C CHMRB	6.91	6/30/1995	12/20/23	50,630.19	52,232.35			(1,455.98)		49,174.21	50,650.43	(125.94)	
GNMA	1992 A-C CHMRB	6.91	6/30/1995	05/20/23	23,460.52	23,603.13			(643.19)		22,817.33	22,951.02	(8.92)	
GNMA	1992 A-C CHMRB	6.91	6/30/1995	04/20/25	133,958.02	145,615.84			(5,360.91)		128,597.11	139,254.54	(1,000.39)	
GNMA	1992 A-C CHMRB	6.91	6/30/1995	05/20/25	77,952.55	83,946.11			(1,815.46)		76,137.09	81,706.43	(424.22)	
GNMA	1992 A-C CHMRB	6.91	6/30/1995	06/20/25	90,302.63	98,143.93			(2,374.59)		87,928.04	95,251.88	(517.46)	
FNMA	1992 A-C CHMRB	6.91	4/28/1995	06/01/23	54,060.68	56,682.46			(1,469.33)		52,591.35	54,775.14	(437.99)	
GNMA	1992 A-C CHMRB	6.91	4/28/1995	03/20/23	183,825.73	197,206.97			(29,136.50)		154,689.23	165,434.13	(2,636.34)	
GNMA	1992 A-C CHMRB	6.91	4/28/1995	01/20/25	496,147.55	545,895.96			(63,613.63)		432,533.92	472,455.81	(9,826.52)	
GNMA	1992 A-C CHMRB	6.91	4/28/1995	02/20/25	395,459.02	433,294.91			(12,889.19)		382,569.83	420,104.15	(301.57)	
GNMA	1992 A-C CHMRB	6.91	4/28/1995	03/20/25	451,970.41	503,459.76			(10,568.80)		441,401.61	489,212.05	(3,678.91)	
Repo Agmt	1992 A-C CHMRB	0.22	5/31/2016	06/01/16	13,111.02	13,111.02	7.27				13,118.29	13,118.29		
1992 A-C CHMRB Total					3,573,607.57	3,883,535.43	193,292.79	0.00	(174,670.63)	0.00	3,592,229.73	3,874,869.73	(27,287.86)	0.00
Total Collateralized Home Mortgage Revenue Bonds Investment Summary					3,573,607.57	3,883,535.43	193,292.79	0.00	(174,670.63)	0.00	3,592,229.73	3,874,869.73	(27,287.86)	0.00

**Texas Department of Housing and Community Affairs
Taxable Mortgage Program Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.22	5/31/2016	06/01/16	778,845.85	778,845.85	398,884.37				1,177,730.22	1,177,730.22		
GNMA	PROGRAM 79-TMP	3.25	12/28/2012	12/15/42	1,829,944.64	1,920,142.61			(10,334.91)		1,819,609.73	1,903,857.66	(5,950.04)	
GNMA	PROGRAM 79-TMP	8.75	10/31/1989	09/20/18	9,198.59	9,239.80			(868.36)		8,330.23	8,363.97	(7.47)	
GNMA	PROGRAM 79-TMP	7.50	11/30/1989	10/20/18	86,052.10	89,913.26			(15,541.60)		70,510.50	73,336.56	(1,035.10)	
GNMA	PROGRAM 79-TMP	8.75	11/30/1989	09/20/18	8,754.13	8,793.35			(818.50)		7,935.63	7,967.77	(7.08)	
GNMA	PROGRAM 79-TMP	8.75	1/1/1990	11/20/18	26,106.18	26,457.57			(2,804.71)		23,301.47	23,590.41	(62.45)	
GNMA	PROGRAM 79-TMP	8.75	5/29/1990	02/20/19	5,121.82	5,144.87			(443.89)		4,677.93	4,696.97	(4.01)	
GNMA	PROGRAM 79-TMP	8.75	4/26/1990	03/20/19	31,092.76	31,672.02			(3,934.03)		27,158.73	27,503.10	(234.89)	
GNMA	PROGRAM 79-TMP	7.50	10/31/1990	07/20/19	13,271.79	13,319.97			(855.79)		12,416.00	12,456.85	(7.33)	
GNMA	PROGRAM 79-TMP	7.50	12/21/1990	08/20/19	9,336.84	9,370.64			(620.97)		8,715.87	8,744.55	(5.12)	
GNMA	PROGRAM 79-TMP	7.50	3/28/1991	11/20/19	6,669.68	6,693.82			(456.80)		6,212.88	6,233.26	(3.76)	
GNMA	PROGRAM 79-TMP	8.75	4/29/1991	02/20/20	10,078.81	10,124.77			(635.05)		9,443.76	9,482.95	(6.77)	
GNMA	PROGRAM 79-TMP	8.75	4/26/1991	01/20/20	31,212.92	31,886.49			(1,832.38)		29,380.54	29,808.91	(245.20)	
GNMA	PROGRAM 79-TMP	6.19	10/23/1992	09/20/17	9,498.04	10,307.27			(3,198.12)		6,299.92	6,419.24	(689.91)	
GNMA	PROGRAM 79-TMP	7.19	10/30/1992	08/20/17	15,291.40	15,401.80			(4,099.50)		11,191.90	11,259.16	(43.14)	
GNMA	PROGRAM 79-TMP	6.00	10/30/1992	09/20/17	14,502.09	15,323.92			(2,776.13)		11,725.96	12,321.17	(226.62)	
GNMA	PROGRAM 79-TMP	4.00	8/30/2011	07/15/41	297,085.06	317,135.33			(1,618.78)		295,466.28	316,246.42	729.87	
FNMA	PROGRAM 79-TMP	5.49	5/29/2003	04/01/33	40,944.42	45,879.04			(344.43)		40,599.99	45,486.20	(48.41)	
FNMA	PROGRAM 79-TMP	4.80	9/18/2003	07/01/33	62,733.21	68,896.75			(573.18)		62,160.03	68,357.38	33.81	
FNMA	PROGRAM 79-TMP	5.49	12/4/2003	11/01/33	44,579.41	49,933.40			(1,081.88)		43,497.53	48,701.57	(149.95)	
FNMA	PROGRAM 79-TMP	4.80	1/15/2004	11/01/33	62,847.53	69,031.10			(641.20)		62,206.33	68,419.50	29.60	
FNMA	PROGRAM 79-TMP	5.49	4/8/2004	06/01/33	52,578.32	58,895.08			(698.51)		51,879.81	58,089.30	(107.27)	
GNMA	PROGRAM 79-TMP	4.60	12/7/2011	06/15/41	42,620.37	46,400.37			(217.59)		42,402.78	46,686.31	503.53	
GNMA	PROGRAM 79-TMP	3.50	11/28/2011	10/15/41	107,585.67	113,513.64			(605.34)		106,980.33	113,007.60	99.30	
FNMA	PROGRAM 79-TMP	5.49	9/2/2004	08/01/34	115,685.59	129,500.76			(57,809.04)		57,876.55	64,749.39	(6,942.33)	
FNMA	PROGRAM 79-TMP				32,946.70	36,898.00			(32,946.70)				(3,951.30)	
FNMA	PROGRAM 79-TMP	5.49	11/3/2005	10/01/35	35,867.32	40,160.28			(581.47)		35,285.85	39,491.92	(86.89)	
FNMA	PROGRAM 79-TMP	5.49	4/27/2006	03/01/36	59,105.66	66,186.52			(385.74)		58,719.92	65,729.32	(71.46)	
Repo Agmt	PROGRAM 79-TMP	0.22	5/31/2016	06/01/16	828,640.36	828,640.36	153,822.88				982,463.24	982,463.24		
Repo Agmt	PROGRAM 79-TMP	0.22	5/31/2016	06/01/16	726,499.05	726,499.05	140,332.65				866,831.70	866,831.70		
GNMA	PROGRAM 79-TMP	3.10	9/17/2012	08/15/42	233,357.18	242,630.79			(1,355.77)		232,001.41	241,063.39	(211.63)	
GNMA	PROGRAM 79-TMP	3.70	9/17/2012	09/15/42	1,203,256.45	1,278,387.78			(125,212.92)		1,078,043.53	1,144,440.23	(8,734.63)	
GNMA	PROGRAM 79-TMP	3.70	9/26/2012	09/15/42	117,035.81	123,750.15			(602.08)		116,433.73	123,596.73	448.66	
PROGRAM 79-TMP Total					6,948,345.75	7,224,976.41	693,039.90	0.00	(273,895.37)	0.00	7,367,490.28	7,617,132.95	(26,987.99)	0.00
Total Taxable Mortgage Program Investment Summary					6,948,345.75	7,224,976.41	693,039.90	0.00	(273,895.37)	0.00	7,367,490.28	7,617,132.95	(26,987.99)	0.00

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	5/1/2016	06/01/16	114.03	114.03					114.03	114.03		
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.17	5/1/2016	06/01/16	71,301.25	71,301.25	6,287.70				77,588.95	77,588.95		
	1996 A&B MF (Brighton/LasColi) Total				71,415.28	71,415.28	6,287.70	0.00	0.00	0.00	77,702.98	77,702.98	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	5/1/2016	06/01/16	62,342.97	62,342.97		(407.84)			61,935.13	61,935.13		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	5/1/2016	06/01/16	372,978.46	372,978.46	18,549.99				391,528.45	391,528.45		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	5/1/2016	06/01/16	2,188.95	2,188.95		(1,647.79)			541.16	541.16		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	5/1/2016	06/01/16	100,667.71	100,667.71		(75,166.65)			25,501.06	25,501.06		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	5/1/2016	06/01/16	50,884.28	50,884.28		(38,508.06)			12,376.22	12,376.22		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	5/1/2016	06/01/16	23,823.53	23,823.53	10,200.00				34,023.53	34,023.53		
	1998 M/F (Residence Oaks Proj) Total				612,885.90	612,885.90	28,749.99	(115,730.34)	0.00	0.00	525,905.55	525,905.55	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)				36,133.83	36,133.83		(36,133.83)						
Mutual Fund	1999 M/F (Mayfield Apartments)				16,500.22	16,500.22		(16,500.22)						
Mutual Fund	1999 M/F (Mayfield Apartments)				250,248.42	250,248.42		(250,248.42)						
Mutual Fund	1999 M/F (Mayfield Apartments)				111,333.84	111,333.84		(111,333.84)						
Mutual Fund	1999 M/F (Mayfield Apartments)				155,480.49	155,480.49		(155,480.49)						
	1999 M/F (Mayfield Apartments) Total				569,696.80	569,696.80	0.00	(569,696.80)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	5/1/2016	06/01/16	19,315.21	19,315.21		(13,942.78)			5,372.43	5,372.43		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	5/1/2016	06/01/16	14,030.01	14,030.01					14,030.01	14,030.01		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	5/1/2016	06/01/16	66,348.56	66,348.56	51,555.00				117,903.56	117,903.56		
	2000 M/F (Timber Point Apts) Total				99,693.78	99,693.78	51,555.00	(13,942.78)	0.00	0.00	137,306.00	137,306.00	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	5/1/2016	06/01/16	124,996.89	124,996.89	3,981.43				128,978.32	128,978.32		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	5/1/2016	06/01/16	200,626.26	200,626.26	1,747.74				202,374.00	202,374.00		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	5/1/2016	06/01/16	93,998.63	93,998.63	25.52				94,024.15	94,024.15		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	5/1/2016	06/01/16	5,331.95	5,331.95					5,331.95	5,331.95		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	5/1/2016	06/01/16	17,254.93	17,254.93		(13,990.42)			3,264.51	3,264.51		
	2000 A&B M/F (Oaks at Hampton) Total				442,208.66	442,208.66	5,754.69	(13,990.42)	0.00	0.00	433,972.93	433,972.93	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	5/1/2016	06/01/16	78,337.18	78,337.18		(8,113.00)			70,224.18	70,224.18		
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	5/23/2000	06/01/32	187,571.34	187,571.34		(110,071.40)			77,499.94	77,499.94		
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	5/1/2016	06/01/16			236,510.00				236,510.00	236,510.00		
	2000 M/F (Deerwood Apts) Total				265,908.52	265,908.52	236,510.00	(118,184.40)	0.00	0.00	384,234.12	384,234.12	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	5/1/2016	06/01/16	10,505.46	10,505.46		(10,505.39)			0.07	0.07		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	5/1/2016	06/01/16	11,892.58	11,892.58		(1,534.19)			10,358.39	10,358.39		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	5/1/2016	06/01/16	128,711.65	128,711.65		(54,864.00)			73,847.65	73,847.65		
	2000 M/F (Creek Point Apts) Total				151,109.69	151,109.69	0.00	(66,903.58)	0.00	0.00	84,206.11	84,206.11	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	5/1/2016	06/01/16	25,494.48	25,494.48	4,648.52				30,143.00	30,143.00		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	5/1/2016	06/01/16	319,751.00	319,751.00	15,255.75				335,006.75	335,006.75		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	5/1/2016	06/01/16	96,662.52	96,662.52	29.98				96,692.50	96,692.50		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	5/1/2016	06/01/16	57,041.80	57,041.80					57,041.80	57,041.80		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	5/1/2016	06/01/16	127,907.45	127,907.45	11,791.29				139,698.74	139,698.74		
	2000 M/F (Parks @ Westmoreld) Total				626,857.25	626,857.25	31,725.54	0.00	0.00	0.00	658,582.79	658,582.79	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.23	5/1/2016	06/01/16	58,460.69	58,460.69	16,364.52				74,825.21	74,825.21		
Mutual Fund	2000 A-C MF Highland Meadows	0.23	5/1/2016	06/01/16	35,269.12	35,269.12	7,036.83				42,305.95	42,305.95		
Mutual Fund	2000 A-C MF Highland Meadows	0.23	5/1/2016	06/01/16	157,837.19	157,837.19	16,648.59				174,485.78	174,485.78		
Mutual Fund	2000 A-C MF Highland Meadows	0.23	5/1/2016	06/01/16	70,012.57	70,012.57		(51,794.06)			18,218.51	18,218.51		
Mutual Fund	2000 A-C MF Highland Meadows	0.23	5/1/2016	06/01/16	162,457.49	162,457.49		(122,320.08)			40,137.41	40,137.41		
	2000 A-C MF Highland Meadows Total				484,037.06	484,037.06	40,049.94	(174,114.14)	0.00	0.00	349,972.86	349,972.86	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	5/1/2016	06/01/16	52,931.48	52,931.48		(29,774.87)			23,156.61	23,156.61		
Mutual Fund	2000 A/B MF Greenbridge	0.00	5/1/2016	06/01/16	32,274.27	32,274.27					32,274.27	32,274.27		
Mutual Fund	2000 A/B MF Greenbridge	0.00	5/1/2016	06/01/16	21.15	21.15	0.02				21.17	21.17		
Mutual Fund	2000 A/B MF Greenbridge	0.00	5/1/2016	06/01/16	11,775.75	11,775.75					11,775.75	11,775.75		
Mutual Fund	2000 A/B MF Greenbridge	0.00	5/1/2016	06/01/16	1,128.51	1,128.51	1,125.00				2,253.51	2,253.51		

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
	2000 A/B MF Greenbridge Total				98,131.16	98,131.16	1,125.02	(29,774.87)	0.00	0.00	69,481.31	69,481.31	0.00	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.23	5/1/2016	06/01/16	59,502.00	59,502.00	17,942.40				77,444.40	77,444.40		
Mutual Fund	2000 A-C MF Collingham Park	0.23	5/1/2016	06/01/16	15,701.67	15,701.67	16,577.28				32,278.95	32,278.95		
Mutual Fund	2000 A-C MF Collingham Park	0.23	5/1/2016	06/01/16	44,856.20	44,856.20	8,188.44				53,044.64	53,044.64		
Mutual Fund	2000 A-C MF Collingham Park	0.23	5/1/2016	06/01/16	110,687.19	110,687.19		(82,104.49)			28,582.70	28,582.70		
Mutual Fund	2000 A-C MF Collingham Park	0.23	5/1/2016	06/01/16	253,184.34	253,184.34		(181,992.56)			71,191.78	71,191.78		
	2000 A-C MF Collingham Park Total				483,931.40	483,931.40	42,708.12	(264,097.05)	0.00	0.00	262,542.47	262,542.47	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	5/1/2016	06/01/16	29,743.76	29,743.76		(10,950.95)			18,792.81	18,792.81		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	5/1/2016	06/01/16	198,071.05	198,071.05	0.02				198,071.07	198,071.07		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	5/1/2016	06/01/16	126,677.61	126,677.61	16,512.70				143,190.31	143,190.31		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	5/1/2016	06/01/16	306,275.31	306,275.31	15,274.71				321,550.02	321,550.02		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	5/1/2016	06/01/16	104,365.51	104,365.51		(2.29)			104,363.22	104,363.22		
	2001A MF Bluffview Sr. Apts. Total				765,133.24	765,133.24	31,787.43	(10,953.24)	0.00	0.00	785,967.43	785,967.43	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	5/1/2016	06/01/16	31,728.60	31,728.60		(13,363.35)			18,365.25	18,365.25		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	5/1/2016	06/01/16	139,843.53	139,843.53	16,688.85				156,532.38	156,532.38		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	5/1/2016	06/01/16	211,276.68	211,276.68	15,919.20				227,195.88	227,195.88		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	5/1/2016	06/01/16	128,471.99	128,471.99	66.07				128,538.06	128,538.06		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	5/1/2016	06/01/16	0.34	0.34					0.34	0.34		
	2001A MF Knollwood Villas Apts Total				511,321.14	511,321.14	32,674.12	(13,363.35)	0.00	0.00	530,631.91	530,631.91	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	5/1/2016	06/01/16	65,427.40	65,427.40	9,849.75				75,277.15	75,277.15		
Mutual Fund	2001A MF Skyway Villas	0.00	5/1/2016	06/01/16	201,928.45	201,928.45	14,499.99				216,428.44	216,428.44		
Mutual Fund	2001A MF Skyway Villas	0.00	5/1/2016	06/01/16	400.34	400.34	0.04				400.38	400.38		
Mutual Fund	2001A MF Skyway Villas	0.00	5/1/2016	06/01/16	79,533.08	79,533.08	53,910.00				133,443.08	133,443.08		
Mutual Fund	2001A MF Skyway Villas	0.00	5/1/2016	06/01/16	62,877.65	62,877.65		(25,887.66)			36,989.99	36,989.99		
Mutual Fund	2001A MF Skyway Villas	0.00	5/1/2016	06/01/16	40,833.38	40,833.38	37,500.00				78,333.38	78,333.38		
Mutual Fund	2001A MF Skyway Villas	0.00	5/1/2016	06/01/16	133,210.36	133,210.36	69,823.14				203,033.50	203,033.50		
	2001A MF Skyway Villas Total				584,210.66	584,210.66	185,582.92	(25,887.66)	0.00	0.00	743,905.92	743,905.92	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.23	5/1/2016	06/01/16	77,490.57	77,490.57	4,797.48				82,288.05	82,288.05		
Mutual Fund	2001AB MF Meridian Apartments	0.23	5/1/2016	06/01/16	445,150.24	445,150.24	17,741.48				462,891.72	462,891.72		
Mutual Fund	2001AB MF Meridian Apartments	0.23	5/1/2016	06/01/16	113,470.88	113,470.88	92,437.10				205,907.98	205,907.98		
Mutual Fund	2001AB MF Meridian Apartments	0.23	5/1/2016	06/01/16	41,412.35	41,412.35	30.04				41,442.39	41,442.39		
Mutual Fund	2001AB MF Meridian Apartments	0.23	5/1/2016	06/01/16	1,955.35	1,955.35	0.43				1,955.78	1,955.78		
Mutual Fund	2001AB MF Meridian Apartments	0.23	5/1/2016	06/01/16	9,001.97	9,001.97	2.09				9,004.06	9,004.06		
Mutual Fund	2001AB MF Meridian Apartments	0.23	5/1/2016	06/01/16	37,698.04	37,698.04		(126.15)			37,571.89	37,571.89		
Mutual Fund	2001AB MF Meridian Apartments	0.23	5/1/2016	06/01/16	52,284.29	52,284.29	28.18				52,312.47	52,312.47		
	2001AB MF Meridian Apartments Total				778,463.69	778,463.69	115,036.80	(126.15)	0.00	0.00	893,374.34	893,374.34	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.23	5/1/2016	06/01/16	21,738.51	21,738.51	4,154.89				25,893.40	25,893.40		
Mutual Fund	2001AB MF Wildwood Branch	0.23	5/1/2016	06/01/16	81,677.46	81,677.46	74,776.26				156,453.72	156,453.72		
Mutual Fund	2001AB MF Wildwood Branch	0.23	5/1/2016	06/01/16	2.02	2.02	0.42				2.44	2.44		
Mutual Fund	2001AB MF Wildwood Branch	0.23	5/1/2016	06/01/16	419,795.74	419,795.74	17,726.88				437,522.62	437,522.62		
Mutual Fund	2001AB MF Wildwood Branch	0.23	5/1/2016	06/01/16	7,000.66	7,000.66	0.55				7,001.21	7,001.21		
Mutual Fund	2001AB MF Wildwood Branch	0.23	5/1/2016	06/01/16	30,622.79	30,622.79		(102.54)			30,520.25	30,520.25		
	2001AB MF Wildwood Branch Total				560,837.18	560,837.18	96,659.00	(102.54)	0.00	0.00	657,393.64	657,393.64	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	5/1/2016	06/01/16	31,420.70	31,420.70	3,563.18				34,983.88	34,983.88		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	5/1/2016	06/01/16	0.35	0.35					0.35	0.35		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	5/1/2016	06/01/16	91,134.02	91,134.02	9,347.40				100,481.42	100,481.42		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	5/1/2016	06/01/16	57,301.33	57,301.33		(1.46)			57,299.87	57,299.87		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	5/1/2016	06/01/16	77,017.94	77,017.94		(4,305.12)			72,712.82	72,712.82		
	2001 MF Oak Hollow Apts Total				256,874.34	256,874.34	12,910.58	(4,306.58)	0.00	0.00	265,478.34	265,478.34	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	5/1/2016	06/01/16	8,220.51	8,220.51	5,673.00				13,893.51	13,893.51		
Mutual Fund	2001AB MF Hillside Apts	0.00	5/1/2016	06/01/16	54,754.59	54,754.59	13,929.51				68,684.10	68,684.10		
Mutual Fund	2001AB MF Hillside Apts	0.00	5/1/2016	06/01/16	103,418.33	103,418.33	29.68				103,448.01	103,448.01		

**Texas Department of Housing and Community Affairs
Multifamily Investment Summary
For Period Ending May 31, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2001AB MF Hillside Apts	0.00	5/1/2016	06/01/16	107,909.28	107,909.28		(5,432.49)			102,476.79	102,476.79		
Mutual Fund	2001AB MF Hillside Apts	0.00	5/1/2016	06/01/16	6,943.00	6,943.00					6,943.00	6,943.00		
	2001AB MF Hillside Apts Total				281,245.71	281,245.71	19,632.19	(5,432.49)	0.00	0.00	295,445.41	295,445.41	0.00	0.00
Mutual Fund	2002 MF Park Meadows Apts	0.00	5/1/2016	06/01/16	100,868.07	100,868.07	91,272.99				192,141.06	192,141.06		
	2002 MF Park Meadows Apts Total				100,868.07	100,868.07	91,272.99	0.00	0.00	0.00	192,141.06	192,141.06	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	5/1/2016	06/01/16	22,275.20	22,275.20	5,942.73				28,217.93	28,217.93		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	5/1/2016	06/01/16	242,671.30	242,671.30	15,231.66				257,902.96	257,902.96		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	5/1/2016	06/01/16	121,699.58	121,699.58		(2.98)			121,696.60	121,696.60		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	5/1/2016	06/01/16	21,196.33	21,196.33	180,589.29				201,785.62	201,785.62		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	5/1/2016	06/01/16	121,627.47	121,627.47	12,320.77				133,948.24	133,948.24		
	2002 MF Clarkridge Villas Apts Total				529,469.88	529,469.88	214,084.45	(2.98)	0.00	0.00	743,551.35	743,551.35	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	5/1/2016	06/01/16	8,786.58	8,786.58	4,987.50				13,774.08	13,774.08		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	5/1/2016	06/01/16	27,229.01	27,229.01	10,755.12				37,984.13	37,984.13		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	5/1/2016	06/01/16	97,883.51	97,883.51					97,883.51	97,883.51		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	5/1/2016	06/01/16	5,488.66	5,488.66					5,488.66	5,488.66		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	5/1/2016	06/01/16	97,326.44	97,326.44	3,661.06				100,987.50	100,987.50		
	2002 MF Hickory Trace Apts Total				236,714.20	236,714.20	19,403.68	0.00	0.00	0.00	256,117.88	256,117.88	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	5/1/2016	06/01/16	99,959.44	99,959.44	72,766.92				172,726.36	172,726.36		
Mutual Fund	2002 MF Green Crest Apts	0.00	5/1/2016	06/01/16	143,978.94	143,978.94	11,146.93				155,125.87	155,125.87		
Mutual Fund	2002 MF Green Crest Apts	0.00	5/1/2016	06/01/16	412.27	412.27					412.27	412.27		
Mutual Fund	2002 MF Green Crest Apts	0.00	5/1/2016	06/01/16	19,391.16	19,391.16	4,912.53				24,303.69	24,303.69		
	2002 MF Green Crest Apts Total				263,741.81	263,741.81	88,826.38	0.00	0.00	0.00	352,568.19	352,568.19	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	5/1/2016	06/01/16	60,282.53	60,282.53	90,421.38				150,703.91	150,703.91		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	5/1/2016	06/01/16	23,899.85	23,899.85	8,844.00				32,743.85	32,743.85		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	5/1/2016	06/01/16	135,775.45	135,775.45	15,027.18				150,802.63	150,802.63		
	2002 MF Ironwood Crossing Apts Total				219,957.83	219,957.83	114,292.56	0.00	0.00	0.00	334,250.39	334,250.39	0.00	0.00
Mutual Fund	2003 AB MF Reading Road	0.17	5/1/2016	06/01/16	0.08	0.08					0.08	0.08		
Mutual Fund	2003 AB MF Reading Road	0.17	5/1/2016	06/01/16	243.26	243.26					243.26	243.26		
Mutual Fund	2003 AB MF Reading Road	0.17	5/1/2016	06/01/16	25,251.83	25,251.83	37,887.88				63,139.71	63,139.71		
Mutual Fund	2003 AB MF Reading Road	0.17	5/1/2016	06/01/16	12,651.19	12,651.19	6,460.81				19,112.00	19,112.00		
Mutual Fund	2003 AB MF Reading Road	0.17	5/1/2016	06/01/16	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.17	5/1/2016	06/01/16	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.17	5/1/2016	06/01/16	68,872.66	68,872.66		(43,100.37)			25,772.29	25,772.29		
	2003 AB MF Reading Road Total				107,034.94	107,034.94	44,348.69	(43,100.37)	0.00	0.00	108,283.26	108,283.26	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.23	5/1/2016	06/01/16	57,418.34	57,418.34	90,135.89				147,554.23	147,554.23		
Mutual Fund	2003 AB MF North Vista Apts	0.23	5/1/2016	06/01/16	398.74	398.74	0.12				398.86	398.86		
Mutual Fund	2003 AB MF North Vista Apts	0.23	5/1/2016	06/01/16	751.32	751.32	147.85				899.17	899.17		
Mutual Fund	2003 AB MF North Vista Apts	0.23	5/1/2016	06/01/16	260,400.92	260,400.92	15,892.01				276,292.93	276,292.93		
Mutual Fund	2003 AB MF North Vista Apts	0.23	5/1/2016	06/01/16	63,149.26	63,149.26		(44,513.62)			18,635.64	18,635.64		
Mutual Fund	2003 AB MF North Vista Apts	0.23	5/1/2016	06/01/16	58,802.45	58,802.45	57,537.42				116,339.87	116,339.87		
Mutual Fund	2003 AB MF North Vista Apts	0.23	5/1/2016	06/01/16	110,360.26	110,360.26	109,007.82				219,368.08	219,368.08		
Mutual Fund	2003 AB MF North Vista Apts	0.23	5/1/2016	06/01/16	22,294.92	22,294.92	16,322.62				38,617.54	38,617.54		
	2003 AB MF North Vista Apts Total				573,576.21	573,576.21	289,043.73	(44,513.62)	0.00	0.00	818,106.32	818,106.32	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.23	5/1/2016	06/01/16	18,439.01	18,439.01	10,538.67				28,977.68	28,977.68		
Mutual Fund	2003 AB MF West Virginia Apts	0.23	5/1/2016	06/01/16	63,923.54	63,923.54	12,785.49				76,709.03	76,709.03		
Mutual Fund	2003 AB MF West Virginia Apts	0.23	5/1/2016	06/01/16	34,960.48	34,960.48	50,368.93				85,329.41	85,329.41		
Mutual Fund	2003 AB MF West Virginia Apts	0.23	5/1/2016	06/01/16	34.38	34.38	3.48				37.86	37.86		
Mutual Fund	2003 AB MF West Virginia Apts	0.23	5/1/2016	06/01/16	41,912.39	41,912.39		(31,366.85)			10,545.54	10,545.54		
Mutual Fund	2003 AB MF West Virginia Apts	0.23	5/1/2016	06/01/16	55,893.25	55,893.25	41,700.06				97,593.31	97,593.31		
Mutual Fund	2003 AB MF West Virginia Apts	0.23	5/1/2016	06/01/16	105,661.42	105,661.42	78,354.97				184,016.39	184,016.39		
	2003 AB MF West Virginia Apts Total				320,824.47	320,824.47	193,751.60	(31,366.85)	0.00	0.00	483,209.22	483,209.22	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2003 AB MF Primrose Houston	0.00	5/1/2016	06/01/16	98,015.38	98,015.38	3.45				98,018.83	98,018.83		
Mutual Fund	2003 AB MF Primrose Houston	0.00	5/1/2016	06/01/16	16,192.80	16,192.80		(11,605.88)			4,586.92	4,586.92		
	2003 AB MF Primrose Houston Total				114,208.18	114,208.18	3.45	(11,605.88)	0.00	0.00	102,605.75	102,605.75	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	5/1/2016	06/01/16	71,512.12	71,512.12	21,452.10				92,964.22	92,964.22		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	5/1/2016	06/01/16	39,200.18	39,200.18	15,540.60				54,740.78	54,740.78		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	5/1/2016	06/01/16	354.11	354.11					354.11	354.11		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	5/1/2016	06/01/16	13,741.57	13,741.57	5,878.42				19,619.99	19,619.99		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	5/1/2016	06/01/16	878.26	878.26					878.26	878.26		
	2003 AB MF Timber Oaks Apts Total				125,686.24	125,686.24	42,871.12	0.00	0.00	0.00	168,557.36	168,557.36	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	5/1/2016	06/01/16	99,271.26	99,271.26					99,271.26	99,271.26		
Mutual Fund	2003 AB MF Ash Creek	0.00	5/1/2016	06/01/16	7,126.70	7,126.70	5,332.47				12,459.17	12,459.17		
	2003 AB MF Ash Creek Total				106,397.96	106,397.96	5,332.47	0.00	0.00	0.00	111,730.43	111,730.43	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.17	5/1/2016	06/01/16	8,454.19	8,454.19	11,056.88				19,511.07	19,511.07		
Mutual Fund	2003 AB MF Peninsula	0.17	5/1/2016	06/01/16	356,473.57	356,473.57		(208,751.12)			147,722.45	147,722.45		
Mutual Fund	2003 AB MF Peninsula	0.17	5/1/2016	06/01/16	3,767.05	3,767.05	1.55				3,768.60	3,768.60		
	2003 AB MF Peninsula Total				368,694.81	368,694.81	11,058.43	(208,751.12)	0.00	0.00	171,002.12	171,002.12	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	5/1/2016	06/01/16	214,778.38	214,778.38					214,778.38	214,778.38		
Mutual Fund	2003 AB Arlington Villas	0.00	5/1/2016	06/01/16	4,118.49	4,118.49	5,772.04				9,890.53	9,890.53		
	2003 AB Arlington Villas Total				218,896.87	218,896.87	5,772.04	0.00	0.00	0.00	224,668.91	224,668.91	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	5/1/2016	06/01/16	7,065.99	7,065.99	6,027.78				13,093.77	13,093.77		
Mutual Fund	2003 AB Parkview Twnhms	0.00	5/1/2016	06/01/16	253,035.32	253,035.32	14,607.54				267,642.86	267,642.86		
Mutual Fund	2003 AB Parkview Twnhms	0.00	5/1/2016	06/01/16	15,080.22	15,080.22	1,635.12				16,715.34	16,715.34		
Mutual Fund	2003 AB Parkview Twnhms	0.00	5/1/2016	06/01/16	74,705.35	74,705.35	108,571.80				183,277.15	183,277.15		
Mutual Fund	2003 AB Parkview Twnhms	0.00	5/1/2016	06/01/16	214,707.22	214,707.22	0.03				214,707.25	214,707.25		
	2003 AB Parkview Twnhms Total				564,594.10	564,594.10	130,842.27	0.00	0.00	0.00	695,436.37	695,436.37	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	5/1/2016	06/01/16	420,517.29	420,517.29	144,004.76				564,522.05	564,522.05		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	5/1/2016	06/01/16	24,441.47	24,441.47	11,252.49				35,693.96	35,693.96		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	5/1/2016	06/01/16	683.80	683.80					683.80	683.80		
	2003 MF NHP-Asmara-Refunding Total				445,642.56	445,642.56	155,257.25	0.00	0.00	0.00	600,899.81	600,899.81	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	5/1/2016	06/01/16	1,736.45	1,736.45	3,758.13				5,494.58	5,494.58		
Mutual Fund	2004 A&B Timber Ridge	0.00	5/1/2016	06/01/16	59,767.44	59,767.44		(305.08)			59,462.36	59,462.36		
	2004 A&B Timber Ridge Total				61,503.89	61,503.89	3,758.13	(305.08)	0.00	0.00	64,956.94	64,956.94	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	5/1/2016	06/01/16	51,687.03	51,687.03	14,832.16				66,519.19	66,519.19		
Mutual Fund	2004 A&B Century Park	0.00	5/1/2016	06/01/16	82,486.42	82,486.42		(42,477.06)			40,009.36	40,009.36		
Mutual Fund	2004 A&B Century Park	0.00	5/1/2016	06/01/16	1,628.45	1,628.45					1,628.45	1,628.45		
Mutual Fund	2004 A&B Century Park	0.00	5/1/2016	06/01/16	1,694.31	1,694.31	0.02				1,694.33	1,694.33		
Mutual Fund	2004 A&B Century Park	0.00	5/1/2016	06/01/16	93,380.54	93,380.54	53,333.34				146,713.88	146,713.88		
Mutual Fund	2004 A&B Century Park	0.00	5/1/2016	06/01/16	96,419.81	96,419.81	15,000.00				111,419.81	111,419.81		
Mutual Fund	2004 A&B Century Park	0.00	5/1/2016	06/01/16	196,321.24	196,321.24	117,726.26				314,047.50	314,047.50		
	2004 A&B Century Park Total				523,617.80	523,617.80	200,891.78	(42,477.06)	0.00	0.00	682,032.52	682,032.52	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	5/1/2016	06/01/16	0.17	0.17					0.17	0.17		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	5/1/2016	06/01/16	74,783.91	74,783.91	89,970.44				164,754.35	164,754.35		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	5/1/2016	06/01/16	258,662.04	258,662.04	14,559.72				273,221.76	273,221.76		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	5/1/2016	06/01/16	75,415.33	75,415.33					75,415.33	75,415.33		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	5/1/2016	06/01/16	34,567.91	34,567.91	2,100.00				36,667.91	36,667.91		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	5/1/2016	06/01/16	275,387.94	275,387.94	68,740.81				344,128.75	344,128.75		
	2004 A&B MF Veterans Memorial Total				718,817.30	718,817.30	175,370.97	0.00	0.00	0.00	894,188.27	894,188.27	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	5/1/2016	06/01/16	51,653.93	51,653.93	9,395.74				61,049.67	61,049.67		
Mutual Fund	2004 MF Rush Creek Apts	0.01	5/1/2016	06/01/16	76,744.58	76,744.58	0.36				76,744.94	76,744.94		
Mutual Fund	2004 MF Rush Creek Apts	0.01	5/1/2016	06/01/16	20,293.97	20,293.97	0.50				20,294.47	20,294.47		

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Mutual Fund	2004 MF Rush Creek Apts	0.01	5/1/2016	06/01/16	7,789.51	7,789.51	4,309.97				12,099.48	12,099.48		
Mutual Fund	2004 MF Rush Creek Apts	0.01	5/1/2016	06/01/16	41,435.92	41,435.92	14,839.74				56,275.66	56,275.66		
Mutual Fund	2004 MF Rush Creek Apts	0.01	5/1/2016	06/01/16	0.12	0.12	0.03				0.15	0.15		
	2004 MF Rush Creek Apts Total				197,918.03	197,918.03	28,546.34	0.00	0.00	0.00	226,464.37	226,464.37	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	5/1/2016	06/01/16	196,912.56	196,912.56	14,854.91				211,767.47	211,767.47		
Mutual Fund	2004 MF Humble Parkway	0.01	5/1/2016	06/01/16	75,528.14	75,528.14	74,125.54				149,653.68	149,653.68		
Mutual Fund	2004 MF Humble Parkway	0.01	5/1/2016	06/01/16	147,445.22	147,445.22	216,169.98				363,615.20	363,615.20		
Mutual Fund	2004 MF Humble Parkway	0.01	5/1/2016	06/01/16	2,391.48	2,391.48	8,981.23				11,372.71	11,372.71		
	2004 MF Humble Parkway Total				422,277.40	422,277.40	314,131.66	0.00	0.00	0.00	736,409.06	736,409.06	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	5/1/2016	06/01/16	44,504.70	44,504.70	59,843.75				104,348.45	104,348.45		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	5/1/2016	06/01/16	2,283.47	2,283.47					2,283.47	2,283.47		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	5/1/2016	06/01/16	43,487.21	43,487.21		(13,397.63)			30,089.58	30,089.58		
	2004 MF Chisholm Trail Apts Total				90,275.38	90,275.38	59,843.75	(13,397.63)	0.00	0.00	136,721.50	136,721.50	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	5/1/2016	06/01/16	122,812.00	122,812.00		(22,763.08)			100,048.92	100,048.92		
Mutual Fund	2004 MF Evergreen	0.00	5/1/2016	06/01/16	8,540.95	8,540.95		(6,643.01)			1,897.94	1,897.94		
Mutual Fund	2004 MF Evergreen	0.00	5/1/2016	06/01/16	0.04	0.04					0.04	0.04		
Mutual Fund	2004 MF Evergreen	0.00	5/1/2016	06/01/16	0.01	0.01					0.01	0.01		
Mutual Fund	2004 MF Evergreen	0.00	5/1/2016	06/01/16	108,834.15	108,834.15	0.01				108,834.16	108,834.16		
Mutual Fund	2004 MF Evergreen	0.00	5/1/2016	06/01/16	537,719.80	537,719.80	16,309.68				554,029.48	554,029.48		
	2004 MF Evergreen Total				777,906.95	777,906.95	16,309.69	(29,406.09)	0.00	0.00	764,810.55	764,810.55	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	5/1/2016	06/01/16	20,364.07	20,364.07		(7,044.04)			13,320.03	13,320.03		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	5/1/2016	06/01/16	56,199.90	56,199.90	61,456.07				117,655.97	117,655.97		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	5/1/2016	06/01/16	1,087.29	1,087.29					1,087.29	1,087.29		
	2004 MF Montgomery Pines Apts Total				77,651.26	77,651.26	61,456.07	(7,044.04)	0.00	0.00	132,063.29	132,063.29	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	5/1/2016	06/01/16	392.77	392.77					392.77	392.77		
Mutual Fund	2004 MF Bristol Apts	0.00	5/1/2016	06/01/16	0.13	0.13					0.13	0.13		
Mutual Fund	2004 MF Bristol Apts	0.00	5/1/2016	06/01/16	23,930.42	23,930.42		(4,997.55)			18,932.87	18,932.87		
Mutual Fund	2004 MF Bristol Apts	0.00	5/1/2016	06/01/16	72,757.07	72,757.07	38,216.15				110,973.22	110,973.22		
	2004 MF Bristol Apts Total				97,080.39	97,080.39	38,216.15	(4,997.55)	0.00	0.00	130,298.99	130,298.99	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	5/1/2016	06/01/16	41,800.23	41,800.23		(5,269.07)			36,531.16	36,531.16		
Mutual Fund	2004 MF Pinnacle Apts	0.00	5/1/2016	06/01/16	128,974.58	128,974.58		(55,658.34)			73,316.24	73,316.24		
Mutual Fund	2004 MF Pinnacle Apts	0.00	5/1/2016	06/01/16			100,000.00				100,000.00	100,000.00		
Mutual Fund	2004 MF Pinnacle Apts	0.00	5/1/2016	06/01/16	0.30	0.30					0.30	0.30		
	2004 MF Pinnacle Apts Total				170,775.11	170,775.11	100,000.00	(60,927.41)	0.00	0.00	209,847.70	209,847.70	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	5/1/2016	06/01/16	44,735.68	44,735.68	4,838.63				49,574.31	49,574.31		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	5/1/2016	06/01/16	345,711.32	345,711.32	13,047.72				358,759.04	358,759.04		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	5/1/2016	06/01/16			0.01				0.01	0.01		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	5/1/2016	06/01/16	85,557.30	85,557.30	9.97				85,567.27	85,567.27		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	5/1/2016	06/01/16	5,226.01	5,226.01	5,075.80				10,301.81	10,301.81		
	2004 MF Churchill @ Pinnacle Total				481,230.31	481,230.31	22,972.13	0.00	0.00	0.00	504,202.44	504,202.44	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	5/1/2016	06/01/16	36,004.70	36,004.70	67,522.29				103,526.99	103,526.99		
Mutual Fund	2004 MF Village Fair	0.00	5/1/2016	06/01/16	92,843.26	92,843.26	13,176.69				106,019.95	106,019.95		
Mutual Fund	2004 MF Village Fair	0.00	5/1/2016	06/01/16	109,449.07	109,449.07	1,982.59				111,431.66	111,431.66		
Mutual Fund	2004 MF Village Fair	0.00	5/1/2016	06/01/16	4,108.28	4,108.28	5,947.77				10,056.05	10,056.05		
	2004 MF Village Fair Total				242,405.31	242,405.31	88,629.34	0.00	0.00	0.00	331,034.65	331,034.65	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	5/1/2016	06/01/16	28,026.31	28,026.31	6,062.49				34,088.80	34,088.80		
Mutual Fund	2005 MF Pecan Grove	0.00	5/1/2016	06/01/16	101,283.54	101,283.54		(71,323.23)			29,960.31	29,960.31		
Mutual Fund	2005 MF Pecan Grove	0.00	5/1/2016	06/01/16	28,170.01	28,170.01		(0.01)			28,170.00	28,170.00		
Mutual Fund	2005 MF Pecan Grove	0.00	5/1/2016	06/01/16	43,671.32	43,671.32	69,374.55				113,045.87	113,045.87		
	2005 MF Pecan Grove Total				201,151.18	201,151.18	75,437.04	(71,323.24)	0.00	0.00	205,264.98	205,264.98	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2005 MF Prairie Oaks	0.00	5/1/2016	06/01/16	24,147.81	24,147.81	6,061.22				30,209.03	30,209.03		
Mutual Fund	2005 MF Prairie Oaks	0.00	5/1/2016	06/01/16	75,154.96	75,154.96		(17,034.29)			58,120.67	58,120.67		
Mutual Fund	2005 MF Prairie Oaks	0.00	5/1/2016	06/01/16	90,585.17	90,585.17	1,590.06				92,175.23	92,175.23		
Mutual Fund	2005 MF Prairie Oaks	0.00	5/1/2016	06/01/16	68,972.52	68,972.52	66,175.92				135,148.44	135,148.44		
	2005 MF Prairie Oaks Total				258,860.46	258,860.46	73,827.20	(17,034.29)	0.00	0.00	315,653.37	315,653.37	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	5/1/2016	06/01/16	84,177.23	84,177.23		(11,091.33)			73,085.90	73,085.90		
Mutual Fund	2005 MF Port Royal	0.00	5/1/2016	06/01/16	62,038.59	62,038.59	14,182.38				76,220.97	76,220.97		
Mutual Fund	2005 MF Port Royal	0.00	5/1/2016	06/01/16	25,744.52	25,744.52	0.80				25,745.32	25,745.32		
Mutual Fund	2005 MF Port Royal	0.00	5/1/2016	06/01/16	39,670.56	39,670.56		(16,687.63)			22,982.93	22,982.93		
	2005 MF Port Royal Total				211,630.90	211,630.90	14,183.18	(27,778.96)	0.00	0.00	198,035.12	198,035.12	0.00	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	5/1/2016	06/01/16	50,175.79	50,175.79		(9,953.55)			40,222.24	40,222.24		
Mutual Fund	2005 MF Mission Del Rio	0.00	5/1/2016	06/01/16	517.08	517.08					517.08	517.08		
Mutual Fund	2005 MF Mission Del Rio	0.00	5/1/2016	06/01/16	62,797.12	62,797.12	13,350.18				76,147.30	76,147.30		
Mutual Fund	2005 MF Mission Del Rio	0.00	5/1/2016	06/01/16	37,773.52	37,773.52		(12,868.01)			24,905.51	24,905.51		
	2005 MF Mission Del Rio Total				151,263.51	151,263.51	13,350.18	(22,821.56)	0.00	0.00	141,792.13	141,792.13	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	5/1/2016	06/01/16	36,483.35	36,483.35		(15,602.71)			20,880.64	20,880.64		
Mutual Fund	2005 MF Atascocita Apts				15.85	15.85		(15.85)						
Mutual Fund	2005 MF Atascocita Apts	0.01	5/1/2016	06/01/16	27.55	27.55					27.55	27.55		
Mutual Fund	2005 MF Atascocita Apts	0.01	5/1/2016	06/01/16	22,608.79	22,608.79	42,987.73				65,596.52	65,596.52		
	2005 MF Atascocita Apts Total				59,135.54	59,135.54	42,987.73	(15,618.56)	0.00	0.00	86,504.71	86,504.71	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	5/1/2016	06/01/16	14,287.88	14,287.88		(9,512.48)			4,775.40	4,775.40		
Mutual Fund	2005 MF Tower Ridge	0.00	5/1/2016	06/01/16	916.50	916.50					916.50	916.50		
Mutual Fund	2005 MF Tower Ridge	0.00	5/1/2016	06/01/16	86.21	86.21					86.21	86.21		
Mutual Fund	2005 MF Tower Ridge	0.00	5/1/2016	06/01/16	1,826.70	1,826.70					1,826.70	1,826.70		
Mutual Fund	2005 MF Tower Ridge	0.00	5/1/2016	06/01/16	304,927.99	304,927.99	29,960.03				334,888.02	334,888.02		
	2005 MF Tower Ridge Total				322,045.28	322,045.28	29,960.03	(9,512.48)	0.00	0.00	342,492.83	342,492.83	0.00	0.00
GNMA	2005 MF Praire Ranch				11,021,415.05	11,200,513.04			(11,021,415.05)		0.00			(179,097.99)
Inv Agmt	2005 MF Prairie Ranch				137,857.85	137,857.85			(137,857.85)		0.00			
Mutual Fund	2005 MF Prairie Ranch	0.00	5/1/2016	06/01/16			42,259.20				42,259.20	42,259.20		
Mutual Fund	2005 MF Prairie Ranch	0.00	5/1/2016	06/01/16	3,587.21	3,587.21					3,587.21	3,587.21		
	2005 MF Prairie Ranch Total				11,162,860.11	11,341,958.10	42,259.20	(137,857.85)	(11,021,415.05)	0.00	45,846.41	45,846.41	(179,097.99)	0.00
Mutual Fund	2005 MF St. Augustine	0.00	5/1/2016	06/01/16	0.05	0.05					0.05	0.05		
Mutual Fund	2005 MF St. Augustine	0.00	5/1/2016	06/01/16	43,114.44	43,114.44	29,033.10				72,147.54	72,147.54		
Mutual Fund	2005 MF St. Augustine	0.00	5/1/2016	06/01/16	24,021.41	24,021.41	4,638.89				28,660.30	28,660.30		
Mutual Fund	2005 MF St. Augustine	0.00	5/1/2016	06/01/16	12.68	12.68					12.68	12.68		
	2005 MF St. Augustine Total				67,148.58	67,148.58	33,671.99	0.00	0.00	0.00	100,820.57	100,820.57	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.05	5/1/2016	06/01/16	101,900.07	101,900.07		(3,737.73)			98,162.34	98,162.34		
Mutual Fund	2005 MF Park Manor	0.05	5/1/2016	06/01/16	0.86	0.86	0.16				1.02	1.02		
Mutual Fund	2005 MF Park Manor	0.05	5/1/2016	06/01/16	3,482.21	3,482.21	0.43				3,482.64	3,482.64		
Mutual Fund	2005 MF Park Manor	0.05	5/1/2016	06/01/16	0.01	0.01					0.01	0.01		
	2005 MF Park Manor Total				105,383.15	105,383.15	0.59	(3,737.73)	0.00	0.00	101,646.01	101,646.01	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	5/1/2016	06/01/16	10,329.69	10,329.69	15,494.04				25,823.73	25,823.73		
Mutual Fund	2005 MF Pr Mockingbird	0.00	5/1/2016	06/01/16	27,552.87	27,552.87	31,872.90				59,425.77	59,425.77		
Mutual Fund	2005 MF Pr Mockingbird	0.00	5/1/2016	06/01/16	73,743.60	73,743.60					73,743.60	73,743.60		
Mutual Fund	2005 MF Pr Mockingbird	0.00	5/1/2016	06/01/16	625,026.57	625,026.57	0.06				625,026.63	625,026.63		
Mutual Fund	2005 MF Pr Mockingbird	0.00	5/1/2016	06/01/16	28,181.85	28,181.85	6,035.73				34,217.58	34,217.58		
	2005 MF Pr Mockingbird Total				764,834.58	764,834.58	53,402.73	0.00	0.00	0.00	818,237.31	818,237.31	0.00	0.00
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	5/1/2016	06/01/16	411.19	411.19					411.19	411.19		
Mutual Fund	2005 MF Pl @ Chase Oaks	0.00	5/1/2016	06/01/16	76.07	76.07					76.07	76.07		
	2005 MF Pl @ Chase Oaks Total				487.26	487.26	0.00	0.00	0.00	0.00	487.26	487.26	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2006 MF Coral Hills	0.23	5/1/2016	06/01/16	42,958.94	42,958.94	82,198.14				125,157.08	125,157.08		
Mutual Fund	2006 MF Coral Hills	0.00	5/1/2016	06/01/16	3,767.65	3,767.65	1.93				3,769.58	3,769.58		
	2006 MF Coral Hills Total				46,726.59	46,726.59	82,200.07	0.00	0.00	0.00	128,926.66	128,926.66	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	5/1/2016	06/01/16	29,653.82	29,653.82	243.27				29,897.09	29,897.09		
Mutual Fund	2006 MF Bella Vista	0.00	5/1/2016	06/01/16	8,527.46	8,527.46	2,842.00				11,369.46	11,369.46		
Mutual Fund	2006 MF Bella Vista	0.00	5/1/2016	06/01/16	3.38	3.38	0.04				3.42	3.42		
Mutual Fund	2006 MF Bella Vista	0.00	5/1/2016	06/01/16	239,732.19	239,732.19	0.03				239,732.22	239,732.22		
Mutual Fund	2006 MF Bella Vista	0.00	5/1/2016	06/01/16	59,583.37	59,583.37		(47,916.67)			11,666.70	11,666.70		
Mutual Fund	2006 MF Bella Vista	0.00	5/1/2016	06/01/16	165,537.56	165,537.56		(99,527.49)			66,010.07	66,010.07		
Mutual Fund	2006 MF Bella Vista	0.00	5/1/2016	06/01/16	22,260.09	22,260.09		(9,550.46)			12,709.63	12,709.63		
	2006 MF Bella Vista Total				525,297.87	525,297.87	3,085.34	(156,994.62)	0.00	0.00	371,388.59	371,388.59	0.00	0.00
Mutual Fund	2006 MF Village Park	0.23	5/1/2016	06/01/16	18,538.96	18,538.96		(15,305.69)			3,233.27	3,233.27		
Mutual Fund	2006 MF Village Park	0.23	5/1/2016	06/01/16	173,270.87	173,270.87	172,740.05				346,010.92	346,010.92		
	2006 MF Village Park Total				191,809.83	191,809.83	172,740.05	(15,305.69)	0.00	0.00	349,244.19	349,244.19	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	5/1/2016	06/01/16	23,414.67	23,414.67		(18,644.68)			4,769.99	4,769.99		
Mutual Fund	2006 MF Oakmoor	0.00	5/1/2016	06/01/16	283,677.47	283,677.47	15,499.98				299,177.45	299,177.45		
Mutual Fund	2006 MF Oakmoor	0.00	5/1/2016	06/01/16	79,758.86	79,758.86					79,758.86	79,758.86		
Mutual Fund	2006 MF Oakmoor	0.00	5/1/2016	06/01/16	197,543.77	197,543.77	79,321.92				276,865.69	276,865.69		
	2006 MF Oakmoor Total				584,394.77	584,394.77	94,821.90	(18,644.68)	0.00	0.00	660,571.99	660,571.99	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.01	5/1/2016	06/01/16	21,264.45	21,264.45	6,768.53				28,032.98	28,032.98		
Mutual Fund	2006 MF Sunset Pointe	0.01	5/1/2016	06/01/16	0.22	0.22					0.22	0.22		
Mutual Fund	2006 MF Sunset Pointe	0.01	5/1/2016	06/01/16	1,480,465.63	1,480,465.63	67,635.81				1,548,101.44	1,548,101.44		
Mutual Fund	2006 MF Sunset Pointe	0.01	5/1/2016	06/01/16	0.18	0.18	0.76				0.94	0.94		
	2006 MF Sunset Pointe Total				1,501,730.48	1,501,730.48	74,405.10	0.00	0.00	0.00	1,576,135.58	1,576,135.58	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	5/1/2016	06/01/16	318,431.83	318,431.83		(179,860.25)			138,571.58	138,571.58		
	2006 MF Hillcrest Total				318,431.83	318,431.83	0.00	(179,860.25)	0.00	0.00	138,571.58	138,571.58	0.00	0.00
Mutual Fund	2006 MF Pleasant Village				3.36	3.36		(3.36)						
Mutual Fund	2006 MF Pleasant Village				8,626.04	8,626.04		(8,626.04)						
Mutual Fund	2006 MF Pleasant Village				1,620.98	1,620.98		(1,620.98)						
Mutual Fund	2006 MF Pleasant Village	0.05	5/1/2016	06/01/16	15,885.34	15,885.34		(15,885.32)			0.02	0.02		
Mutual Fund	2006 MF Pleasant Village	0.05	5/1/2016	06/01/16	7.53	7.53		(7.49)			0.04	0.04		
Mutual Fund	2006 MF Grove Village	0.05	5/1/2016	06/01/16			2.31				2.31	2.31		
	2006 MF Grove Village Total				0.00	0.00	2.31	0.00	0.00	0.00	2.31	2.31	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	5/1/2016	06/01/16	35,164.42	35,164.42	3,424.28				38,588.70	38,588.70		
Mutual Fund	2006 MF Red Hills	0.00	5/1/2016	06/01/16	48.48	48.48					48.48	48.48		
Mutual Fund	2006 MF Red Hills	0.00	5/1/2016	06/01/16	74,595.20	74,595.20	17,849.00				92,444.20	92,444.20		
Mutual Fund	2006 MF Red Hills	0.00	5/1/2016	06/01/16	12.22	12.22					12.22	12.22		
	2006 MF Red Hills Total				109,820.32	109,820.32	21,273.28	0.00	0.00	0.00	131,093.60	131,093.60	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	5/1/2016	06/01/16	10,099.35	10,099.35					10,099.35	10,099.35		
Mutual Fund	2006 MF Champion Crossing	0.00	5/1/2016	06/01/16	17,957.13	17,957.13	2,325.41				20,282.54	20,282.54		
Mutual Fund	2006 MF Champion Crossing	0.00	5/1/2016	06/01/16	96.85	96.85					96.85	96.85		
Mutual Fund	2006 MF Champion Crossing	0.00	5/1/2016	06/01/16	93,544.74	93,544.74		(73,650.00)			19,894.74	19,894.74		
Mutual Fund	2006 MF Champion Crossing	0.00	5/1/2016	06/01/16	11.97	11.97					11.97	11.97		
	2006 MF Champion Crossing Total				121,710.04	121,710.04	2,325.41	(73,650.00)	0.00	0.00	50,385.45	50,385.45	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	5/1/2016	06/01/16	463,006.70	463,006.70	11.57				463,018.27	463,018.27		
Mutual Fund	2006 MF Meadowlands	0.01	5/1/2016	06/01/16	50,813.28	50,813.28	6,208.34				57,021.62	57,021.62		
Mutual Fund	2006 MF Meadowlands	0.01	5/1/2016	06/01/16	0.29	0.29					0.29	0.29		
Mutual Fund	2006 MF Meadowlands	0.01	5/1/2016	06/01/16	121,304.14	121,304.14	83,259.55				204,563.69	204,563.69		
Mutual Fund	2006 MF Meadowlands	0.01	5/1/2016	06/01/16	165,715.57	165,715.57	14,517.08				180,232.65	180,232.65		
Mutual Fund	2006 MF Meadowlands	0.01	5/1/2016	06/01/16	59,040.91	59,040.91		(139.15)			58,901.76	58,901.76		
	2006 MF Meadowlands Total				859,880.89	859,880.89	103,996.54	(139.15)	0.00	0.00	963,738.28	963,738.28	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2006 MF East Texas Pines	0.00	5/1/2016	06/01/16	10,750.93	10,750.93	3,510.42				14,261.35	14,261.35		
Mutual Fund	2006 MF East Texas Pines	0.00	5/1/2016	06/01/16	36,369.24	36,369.24	83,187.00				119,556.24	119,556.24		
Mutual Fund	2006 MF East Texas Pines	0.00	5/1/2016	06/01/16	386,579.31	386,579.31		(155,416.65)			231,162.66	231,162.66		
Mutual Fund	2006 MF East Texas Pines	0.00	5/1/2016	06/01/16	300,695.57	300,695.57		(17,698.11)			282,997.46	282,997.46		
	2006 MF East Texas Pines Total				<u>734,395.05</u>	<u>734,395.05</u>	<u>86,697.42</u>	<u>(173,114.76)</u>	<u>0.00</u>	<u>0.00</u>	<u>647,977.71</u>	<u>647,977.71</u>	<u>0.00</u>	<u>0.00</u>
Mutual Fund	2006 MF Villas at Henderson	0.00	5/1/2016	06/01/16	44.00	44.00					44.00	44.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	5/1/2016	06/01/16	51,884.80	51,884.80	31,414.00				83,298.80	83,298.80		
Mutual Fund	2006 MF Villas at Henderson	0.00	5/1/2016	06/01/16	15,110.15	15,110.15		(8,226.00)			6,884.15	6,884.15		
Mutual Fund	2006 MF Villas at Henderson	0.00	5/1/2016	06/01/16	11,929.74	11,929.74	6,999.99				18,929.73	18,929.73		
Mutual Fund	2006 MF Villas at Henderson	0.00	5/1/2016	06/01/16	19.00	19.00					19.00	19.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	5/1/2016	06/01/16	402.42	402.42					402.42	402.42		
Mutual Fund	2006 MF Villas at Henderson	0.00	5/1/2016	06/01/16	0.74	0.74					0.74	0.74		
Mutual Fund	2006 MF Villas at Henderson	0.00	5/1/2016	06/01/16	11,300.85	11,300.85	3,731.53				15,032.38	15,032.38		
	2006 MF Villas at Henderson Total				<u>90,691.70</u>	<u>90,691.70</u>	<u>42,145.52</u>	<u>(8,226.00)</u>	<u>0.00</u>	<u>0.00</u>	<u>124,611.22</u>	<u>124,611.22</u>	<u>0.00</u>	<u>0.00</u>
Mutual Fund	2006 MF Aspen Parks Apts	0.01	5/1/2016	06/01/16	120,762.14	120,762.14	148,368.93				269,131.07	269,131.07		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	5/1/2016	06/01/16	0.02	0.02					0.02	0.02		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	5/1/2016	06/01/16	5,651.49	5,651.49	0.14				5,651.63	5,651.63		
	2006 MF Aspen Parks Apts Total				<u>126,413.65</u>	<u>126,413.65</u>	<u>148,369.07</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>274,782.72</u>	<u>274,782.72</u>	<u>0.00</u>	<u>0.00</u>
Mutual Fund	2006 MF Idlewild Apts	0.00	5/1/2016	06/01/16	11,648.46	11,648.46	6,141.68				17,790.14	17,790.14		
Mutual Fund	2006 MF Idlewild Apts	0.00	5/1/2016	06/01/16	86,152.80	86,152.80		(54,785.05)			31,367.75	31,367.75		
Mutual Fund	2006 MF Idlewild Apts	0.00	5/1/2016	06/01/16	11,586.16	11,586.16					11,586.16	11,586.16		
Mutual Fund	2006 MF Idlewild Apts	0.00	5/1/2016	06/01/16	0.97	0.97					0.97	0.97		
	2006 MF Idlewild Apts Total				<u>109,388.39</u>	<u>109,388.39</u>	<u>6,141.68</u>	<u>(54,785.05)</u>	<u>0.00</u>	<u>0.00</u>	<u>60,745.02</u>	<u>60,745.02</u>	<u>0.00</u>	<u>0.00</u>
Mutual Fund	2007 MF Landcaster Apts	0.00	5/1/2016	06/01/16	3,500.35	3,500.35	6,170.21				9,670.56	9,670.56		
Mutual Fund	2007 MF Landcaster Apts	0.00	5/1/2016	06/01/16	888.02	888.02					888.02	888.02		
Mutual Fund	2007 MF Landcaster Apts	0.00	5/1/2016	06/01/16	87,493.61	87,493.61		(54,785.05)			32,708.56	32,708.56		
Mutual Fund	2007 MF Landcaster Apts	0.00	5/1/2016	06/01/16	1,708.53	1,708.53					1,708.53	1,708.53		
Mutual Fund	2007 MF Landcaster Apts	0.00	5/1/2016	06/01/16	0.97	0.97					0.97	0.97		
	2007 MF Landcaster Apts Total				<u>93,591.48</u>	<u>93,591.48</u>	<u>6,170.21</u>	<u>(54,785.05)</u>	<u>0.00</u>	<u>0.00</u>	<u>44,976.64</u>	<u>44,976.64</u>	<u>0.00</u>	<u>0.00</u>
Mutual Fund	2007 MF Park Place	0.01	5/1/2016	06/01/16	229,160.77	229,160.77	15,755.50				244,916.27	244,916.27		
Mutual Fund	2007 MF Park Place	0.01	5/1/2016	06/01/16	68,242.49	68,242.49	69,637.48				137,879.97	137,879.97		
Mutual Fund	2007 MF Park Place	0.01	5/1/2016	06/01/16	66,753.45	66,753.45		(133.04)			66,620.41	66,620.41		
Mutual Fund	2007 MF Park Place	0.01	5/1/2016	06/01/16	24,034.47	24,034.47		(14,306.01)			9,728.46	9,728.46		
	2007 MF Park Place Total				<u>388,191.18</u>	<u>388,191.18</u>	<u>85,392.98</u>	<u>(14,439.05)</u>	<u>0.00</u>	<u>0.00</u>	<u>459,145.11</u>	<u>459,145.11</u>	<u>0.00</u>	<u>0.00</u>
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	5/1/2016	06/01/16	9,907.00	9,907.00		(2,729.00)			7,178.00	7,178.00		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	5/1/2016	06/01/16	91,617.28	91,617.28	7,500.00				99,117.28	99,117.28		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	5/1/2016	06/01/16	4,679.57	4,679.57					4,679.57	4,679.57		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	5/1/2016	06/01/16	19,900.75	19,900.75	15,500.82				35,401.57	35,401.57		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	5/1/2016	06/01/16	16,282.55	16,282.55		(9,217.00)			7,065.55	7,065.55		
	2007 MF Terrace @ Cibolo Total				<u>142,387.15</u>	<u>142,387.15</u>	<u>23,000.82</u>	<u>(11,946.00)</u>	<u>0.00</u>	<u>0.00</u>	<u>153,441.97</u>	<u>153,441.97</u>	<u>0.00</u>	<u>0.00</u>
Mutual Fund	2007 MF Santora Villas	0.01	5/1/2016	06/01/16	49,664.62	49,664.62	74,421.70				124,086.32	124,086.32		
Mutual Fund	2007 MF Santora Villas	0.01	5/1/2016	06/01/16	199,443.66	199,443.66	12,004.86				211,448.52	211,448.52		
Mutual Fund	2007 MF Santora Villas	0.01	5/1/2016	06/01/16	56,645.36	56,645.36		(117.97)			56,527.39	56,527.39		
Mutual Fund	2007 MF Santora Villas	0.01	5/1/2016	06/01/16	8,103.84	8,103.84	118.08				8,221.92	8,221.92		
Mutual Fund	2007 MF Santora Villas	0.01	5/1/2016	06/01/16	10.49	10.49					10.49	10.49		
Mutual Fund	2007 MF Santora Villas	0.01	5/1/2016	06/01/16	24,995.83	24,995.83		(12,978.23)			12,017.60	12,017.60		
	2007 MF Santora Villas Total				<u>338,863.80</u>	<u>338,863.80</u>	<u>86,544.64</u>	<u>(13,096.20)</u>	<u>0.00</u>	<u>0.00</u>	<u>412,312.24</u>	<u>412,312.24</u>	<u>0.00</u>	<u>0.00</u>
GNMA GIC's	2007 A/B MF Villas @ Mesquite	5.17	4/29/2010	07/20/47	15,875,114.79	17,431,257.41			(49,991.78)		15,825,123.01	16,906,733.74	(474,531.89)	
Mutual Fund	2007 A/B MF Villas @ Mesquite	4.78	8/23/2007	07/20/47	144,655.81	144,655.81	252,212.07				396,867.88	396,867.88		
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	5/1/2016	06/01/16	7,762.32	7,762.32					7,762.32	7,762.32		
	2007 A/B MF Villas @ Mesquite Total				<u>16,027,532.92</u>	<u>17,583,675.54</u>	<u>252,212.07</u>	<u>0.00</u>	<u>(49,991.78)</u>	<u>0.00</u>	<u>16,229,753.21</u>	<u>17,311,363.94</u>	<u>(474,531.89)</u>	<u>0.00</u>

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2007 MF Costa Rialto	0.00	5/1/2016	06/01/16	15,144.30	15,144.30	5,035.57				20,179.87	20,179.87		
Mutual Fund	2007 MF Costa Rialto	0.00	5/1/2016	06/01/16	55,171.91	55,171.91	54,846.78				110,018.69	110,018.69		
Mutual Fund	2007 MF Costa Rialto	0.00	5/1/2016	06/01/16	77,290.19	77,290.19	72.45				77,362.64	77,362.64		
Mutual Fund	2007 MF Costa Rialto	0.00	5/1/2016	06/01/16	22,367.96	22,367.96	11,190.59				33,558.55	33,558.55		
	2007 MF Costa Rialto Total				169,974.36	169,974.36	71,145.39	0.00	0.00	0.00	241,119.75	241,119.75	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	5/1/2016	06/01/16	19,393.91	19,393.91	6,278.95				25,672.86	25,672.86		
Mutual Fund	2007 MF Windshire Apts	0.00	5/1/2016	06/01/16	4.59	4.59					4.59	4.59		
Mutual Fund	2007 MF Windshire Apts	0.00	5/1/2016	06/01/16	110,507.65	110,507.65		(61,226.49)			49,281.16	49,281.16		
Mutual Fund	2007 MF Windshire Apts	0.00	5/1/2016	06/01/16	570.21	570.21					570.21	570.21		
	2007 MF Windshire Apts Total				130,476.36	130,476.36	6,278.95	(61,226.49)	0.00	0.00	75,528.82	75,528.82	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.01	5/1/2016	06/01/16	2,709.36	2,709.36	5,801.60				8,510.96	8,510.96		
Mutual Fund	2007 MF Residences @ Onion Crk	0.01	5/1/2016	06/01/16	50,335.59	50,335.59	25,838.36				76,173.95	76,173.95		
	2007 MF Residences @ Onion Crk Total				53,044.95	53,044.95	31,639.96	0.00	0.00	0.00	84,684.91	84,684.91	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.17	5/1/2016	06/01/16	19,008.68	19,008.68		(123.18)			18,885.50	18,885.50		
Mutual Fund	2008 MF West Oaks Apts	0.17	5/1/2016	06/01/16	16,628.39	16,628.39	40,047.61				56,676.00	56,676.00		
Mutual Fund	2008 MF West Oaks Apts	0.17	5/1/2016	06/01/16	30,028.81	30,028.81	8,201.73				38,230.54	38,230.54		
	2008 MF West Oaks Apts Total				65,665.88	65,665.88	48,249.34	(123.18)	0.00	0.00	113,792.04	113,792.04	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.36	5/1/2016	06/01/16	30.53	30.53	20.46				50.99	50.99		
Mutual Fund	2008 MF Costa Ibiza Apts	0.36	5/1/2016	06/01/16	0.92	0.92	16,050.81				16,051.73	16,051.73		
Mutual Fund	2008 MF Costa Ibiza Apts	0.36	5/1/2016	06/01/16	21,098.32	21,098.32	5,613.18				26,711.50	26,711.50		
Mutual Fund	2008 MF Costa Ibiza Apts	0.36	5/1/2016	06/01/16	179,138.14	179,138.14		(60,989.28)			118,148.86	118,148.86		
	2008 MF Costa Ibiza Apts Total				200,267.91	200,267.91	21,684.45	(60,989.28)	0.00	0.00	160,963.08	160,963.08	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	5/1/2016	06/01/16	1,435.83	1,435.83	0.43				1,436.26	1,436.26		
Mutual Fund	2008 MF Addison Park Apts	0.01	5/1/2016	06/01/16	38,118.46	38,118.46	54,031.01				92,149.47	92,149.47		
Mutual Fund	2008 MF Addison Park Apts	0.01	5/1/2016	06/01/16	11,948.92	11,948.92	5,764.50				17,713.42	17,713.42		
	2008 MF Addison Park Apts Total				51,503.21	51,503.21	59,795.94	0.00	0.00	0.00	111,299.15	111,299.15	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	5/1/2016	06/01/16	1.67	1.67					1.67	1.67		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	5/1/2016	06/01/16	93,604.13	93,604.13	6,249.99				99,854.12	99,854.12		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	5/1/2016	06/01/16	82,049.15	82,049.15		(56,911.74)			25,137.41	25,137.41		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	5/1/2016	06/01/16	2.80	2.80					2.80	2.80		
	2008 MF Alta Cullen Ref Total				175,657.75	175,657.75	6,249.99	(56,911.74)	0.00	0.00	124,996.00	124,996.00	0.00	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	5/1/2016	06/01/16	18,582.25	18,582.25	41,134.93				59,717.18	59,717.18		
Mutual Fund	2009 MF Costa Mariposa	0.01	5/1/2016	06/01/16	0.03	0.03					0.03	0.03		
Mutual Fund	2009 MF Costa Mariposa	0.01	5/1/2016	06/01/16	31,542.86	31,542.86		(18,070.76)			13,472.10	13,472.10		
	2009 MF Costa Mariposa Total				50,125.14	50,125.14	41,134.93	(18,070.76)	0.00	0.00	73,189.31	73,189.31	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	5/1/2016	06/01/16	4,584.20	4,584.20	250.11				4,834.31	4,834.31		
Mutual Fund	2009 MF Woodmont Apts	0.01	5/1/2016	06/01/16	32,217.98	32,217.98	45,372.11				77,590.09	77,590.09		
Mutual Fund	2009 MF Woodmont Apts	0.01	5/1/2016	06/01/16	0.02	0.02					0.02	0.02		
Mutual Fund	2009 MF Woodmont Apts	0.01	5/1/2016	06/01/16	0.17	0.17					0.17	0.17		
Mutual Fund	2009 MF Woodmont Apts	0.01	5/1/2016	06/01/16	17,198.13	17,198.13	6,323.81				23,521.94	23,521.94		
	2009 MF Woodmont Apts Total				54,000.50	54,000.50	51,946.03	0.00	0.00	0.00	105,946.53	105,946.53	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	5/1/2016	06/01/16	15,250.40	15,250.40	0.01				15,250.41	15,250.41		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	5/1/2016	06/01/16	1,357.11	1,357.11					1,357.11	1,357.11		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	5/1/2016	06/01/16	29,754.98	29,754.98	14,500.77				44,255.75	44,255.75		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	5/1/2016	06/01/16	14,502,105.34	14,502,105.34	356.41				14,502,461.75	14,502,461.75		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	5/1/2016	06/01/16	0.12	0.12					0.12	0.12		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	5/1/2016	06/01/16	0.24	0.24					0.24	0.24		
	2013 MF Waters @ Willow Run Total				14,548,468.19	14,548,468.19	14,857.19	0.00	0.00	0.00	14,563,325.38	14,563,325.38	0.00	0.00
Mutual Fund	2014 MF Pine Haven Apts	0.01	5/1/2016	06/01/16	418.75	418.75					418.75	418.75		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 2/29/16	Beginning Market Value 2/29/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 05/31/16	Ending Market Value 05/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2014 MF Pine Haven Apts	0.01	5/1/2016	06/01/16	271.17	271.17					271.17	271.17		
	2014 MF Pine Haven Apts Total				689.92	689.92	0.00	0.00	0.00	0.00	689.92	689.92	0.00	0.00
Mutual Fund	2015 MF Good Samaritan Towers	0.01	5/1/2016	06/01/16	3,301,391.04	3,301,391.04		(664,637.22)			2,636,753.82	2,636,753.82		
Mutual Fund	2015 MF Good Samaritan Towers	0.01	5/1/2016	06/01/16	106,500.00	106,500.00		(26,398.39)			80,101.61	80,101.61		
Mutual Fund	2015 MF Good Samaritan Towers	0.01	5/1/2016	06/01/16	2,318,608.96	2,318,608.96	664,637.22				2,983,246.18	2,983,246.18		
	2015 MF Good Samaritan Towers Total				5,726,500.00	5,726,500.00	664,637.22	(691,035.61)	0.00	0.00	5,700,101.61	5,700,101.61	0.00	0.00
Mutual Fund	2015 MF Williamsburg Apts				2,742,081.45	2,742,081.45		(2,742,081.45)						
FNMA	2015 MF Williamsburg Apts	3.45	12/22/2015	01/01/32	23,150,000.00	24,626,420.00					23,150,000.00	24,377,876.00	(248,544.00)	
Mutual Fund	2015 MF Williamsburg Apts	0.25	5/1/2016	06/01/16	1,500.00	1,500.00					1,500.00	1,500.00		
	2015 MF Williamsburg Apts Total				25,893,581.45	27,370,001.45	0.00	(2,742,081.45)	0.00	0.00	23,151,500.00	24,379,376.00	(248,544.00)	0.00
Treasury Bill	2016 MF Chisolm Tr/Cheyenne	0.57	5/19/2016	04/27/17			10,083,102.73				10,083,102.73	10,083,102.73		
	2016 MF Chisolm Tr/Cheyenne Total				0.00	0.00	10,083,102.73	0.00	0.00	0.00	10,083,102.73	10,083,102.73	0.00	0.00
Mutual Fund	2016 Note Payable Garden City	0.01	5/1/2016	06/01/16			1,922,381.72				1,922,381.72	1,922,381.72		
	2016 Note Payable Garden City Total				0.00	0.00	1,922,381.72	0.00	0.00	0.00	1,922,381.72	1,922,381.72	0.00	0.00
	Total Multifamily Investment Summary				98,563,886.08	101,775,546.69	18,148,744.28	(6,661,754.94)	(11,071,406.83)	0.00	98,979,468.59	101,288,955.32	(902,173.88)	0.00