

Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 29, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	19,258,484.36	19,258,484.36		(194,162.00)			19,064,322.36	19,064,322.36		
Repo Agmt	1980 Single Family Surplus Rev	0.23	02/29/16	03/01/16	142.35	142.35	178.33				320.68	320.68		
Repo Agmt	1980 Single Family Surplus Rev	0.23	02/29/16	03/01/16	1,022,226.36	1,022,226.36	392,054.17				1,414,280.53	1,414,280.53		
GIC's	1980 Single Family Surplus Rev	6.08	05/19/14	09/30/29	2,286,142.69	2,286,142.69					2,286,142.69	2,286,142.69		
Repo Agmt	1980 Single Family Surplus Rev	0.23	02/29/16	03/01/16	0.58	0.58					0.58	0.58		
Repo Agmt	1980 Single Family Surplus Rev	0.23	02/29/16	03/01/16	94,362.65	94,362.65	92,789.72				187,152.37	187,152.37		
1980 Single Family Surplus Rev Total					22,661,358.99	22,661,358.99	485,022.22	(194,162.00)			22,952,219.21	22,952,219.21	0.00	0.00
Repo Agmt	1987 B Single Family	0.23	02/29/16	03/01/16	1.00	1.00	1.49				2.49	2.49		
Repo Agmt	1987 B Single Family	0.23	02/29/16	03/01/16	7,203.63	7,203.63					7,203.63	7,203.63		
1987 B Single Family Total					7,204.63	7,204.63	1.49	0.00	0.00	0.00	7,206.12	7,206.12	0.00	0.00
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	7,672.64	7,672.64	3,000.00				10,672.64	10,672.64		
Repo Agmt	1995 A&B Single Family	0.23	02/29/16	03/01/16	3,818.28	3,818.28	8,587.24				12,405.52	12,405.52		
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	29,729.77	33,407.79			(539.10)		29,190.67	29,748.55	(3,120.14)	
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	141,743.08	163,124.81			(3,528.78)		138,214.30	160,545.08	949.05	
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	32,051.41	36,249.81			(520.97)		31,530.44	35,977.48	248.64	
1995 A&B Single Family Total					215,015.18	244,273.33	11,587.24	0.00	(4,588.85)	0.00	222,013.57	249,349.27	(1,922.45)	0.00
Repo Agmt	1996 A-C Single Family	0.23	02/29/16	03/01/16	14,509.86	14,509.86	6.94				14,516.80	14,516.80		
1996 A-C Single Family Total					14,509.86	14,509.86	6.94	0.00	0.00	0.00	14,516.80	14,516.80	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.23	02/29/16	03/01/16	290,092.00	290,092.00					290,092.00	290,092.00		
Repo Agmt	1996 D&E Single Family	0.23	02/29/16	03/01/16	18,411.42	18,411.42	8.80				18,420.22	18,420.22		
1996 D&E Single Family Total					308,503.42	308,503.42	8.80	0.00	0.00	0.00	308,512.22	308,512.22	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.23	02/29/16	03/01/16	244,563.41	244,563.41	140,001.54				384,564.95	384,564.95		
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	55,435.74	63,014.00		(742.04)			54,693.70	62,422.13	150.17	
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	58,148.82	66,069.26		(1,260.07)			56,888.75	64,896.97	87.78	
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	190,417.22	216,144.55		(5,004.66)			185,412.56	212,054.55	914.66	
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	190,688.36	209,862.13		(3,207.83)			187,480.53	208,566.53	1,912.23	
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	88,992.23	101,007.10		(2,924.98)			86,067.25	98,423.09	340.97	
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	47,277.85	52,032.65		(29,189.79)			18,088.06	19,917.54	(2,925.32)	
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	159,533.48	181,124.77		(2,212.99)			157,320.49	179,963.66	1,051.88	
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	265,668.51	302,283.07		(5,693.53)			259,974.98	298,071.84	1,482.30	
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	58,238.55	66,189.86		(1,355.57)			56,882.98	64,910.88	76.59	
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	148,686.73	168,506.58		(3,644.12)			145,042.61	165,876.44	1,013.98	
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	196,650.02	222,617.68		(3,079.48)			193,570.54	221,144.69	1,606.49	
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	45,423.57	51,635.70		(718.44)			44,705.13	51,023.31	106.05	
GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	690,942.25	785,338.83		(10,000.51)			680,941.74	800,630.93	25,292.61	
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	425,905.10	488,960.35		(6,443.97)			419,461.13	488,164.67	5,648.29	
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	146,876.17	166,403.38		(2,571.97)			144,304.20	164,880.56	1,049.15	
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	77,610.74	85,410.67		(1,238.89)			76,371.85	84,193.91	22.13	
GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	186,007.68	206,581.90		(2,668.41)			183,339.27	203,799.85	(113.64)	
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	79,883.70	88,020.63		(1,140.05)			78,743.65	86,810.91	(69.67)	
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	101,569.70	111,976.49		(1,364.73)			100,204.97	110,530.05	(81.71)	
FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	47,553.06	52,976.95		(1,575.27)			45,977.79	51,481.31	79.63	
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	266,890.59	298,282.24		(4,340.00)			262,550.59	293,584.04	(358.20)	
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	228,256.18	254,674.61		(2,948.69)			225,307.49	251,515.31	(210.61)	
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	546,576.73	610,930.68		(7,724.07)			538,852.66	602,609.70	(596.91)	
GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	815,930.19	915,522.61		(11,345.00)			804,585.19	903,259.51	(918.10)	
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	409,956.16	455,137.42		(47,520.77)			362,435.39	400,414.98	(7,201.67)	
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	102,437.37	112,873.70		(2,217.52)			100,219.85	110,488.39	(167.79)	
FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	49,021.25	54,628.78		(566.74)			48,454.51	54,273.39	211.35	
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	116,160.33	127,997.02		(1,338.21)			114,822.12	126,590.21	(68.60)	

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GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	78,955.09	86,851.44			(1,202.28)		77,752.81	85,683.65	34.49	
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	667,158.49	746,703.79			(8,011.02)		659,147.47	738,119.92	(572.85)	
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	79,156.72	88,196.37			(1,368.24)		77,788.48	87,113.72	285.59	
GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	152,298.34	167,819.05			(2,862.83)		149,435.51	164,751.14	(205.08)	
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	96,154.37	107,133.24			(1,245.30)		94,909.07	106,283.90	395.96	
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	51,103.01	56,314.99			(617.13)		50,485.88	55,664.70	(33.16)	
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	109,782.50	122,349.23			(1,644.18)		108,138.32	121,132.14	427.09	
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	133,387.87	148,647.48			(32,139.24)		101,248.63	113,417.75	(3,090.49)	
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	18,332.03	19,302.82			(6,843.94)		11,488.09	11,953.91	(504.97)	
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	5,969.68	6,119.44			(45.24)		5,924.44	6,108.73	34.53	
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	6,562.72	6,978.67			(51.09)		6,511.63	6,940.43	12.85	
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	32,379.31	35,309.46			(251.53)		32,127.78	35,084.30	26.37	
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	32,860.33	34,889.22			(255.89)		32,604.44	34,795.60	162.27	
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	29,723.44	31,762.07			(441.82)		29,281.62	31,336.65	16.40	
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	35,989.33	38,289.46			(368.49)		35,620.84	38,454.04	533.07	
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	27,364.56	29,300.51			(207.08)		27,157.48	29,299.53	206.10	
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	4,983.12	5,318.85			(36.61)		4,946.51	5,287.97	5.73	
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	5,210.98	5,589.42			(38.50)		5,172.48	5,556.52	5.60	
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,267.05	4,608.48			(39.54)		4,227.51	4,572.22	3.28	
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	12,265.24	13,291.75			(145.12)		12,120.12	13,205.83	59.20	
FNMA	1997 D-F Single Family	4.49	10/20/05	09/01/35	5,294.39	5,731.69			(39.92)		5,254.47	5,719.26	27.49	
1997 D-F Single Family Total					7,630,500.26	8,521,274.45	140,001.54	0.00	(221,893.29)	0.00	7,548,608.51	8,465,546.21	26,163.51	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.23	02/29/16	03/01/16	108,560.87	108,560.87	42,132.31				150,693.18	150,693.18		
Repo Agmt	2002A Single Family (JR Lien)	0.23	02/29/16	03/01/16	49,022.35	49,022.35	18,485.20				67,507.55	67,507.55		
2002A Single Family (JR Lien) Total					157,583.22	157,583.22	60,617.51	0.00	0.00	0.00	218,200.73	218,200.73	0.00	0.00
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	5,569,151.42	5,569,151.42	1,492,844.64				7,061,996.06	7,061,996.06		
Repo Agmt	2004 A/B Single Family	0.23	02/29/16	03/01/16	691,715.58	691,715.58	833,608.20				1,525,323.78	1,525,323.78		
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	342,614.84	364,324.45			(3,095.14)		339,519.70	363,616.69	2,387.38	
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	1,030,318.56	1,113,249.91			(100,625.35)		929,693.21	1,008,455.79	(4,168.77)	
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	251,299.97	267,370.07			(2,059.00)		249,240.97	267,123.70	1,812.63	
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	533,537.80	569,345.41			(5,159.66)		528,378.14	568,269.56	4,083.81	
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	1,018,767.02	1,100,604.94			(10,116.69)		1,008,650.33	1,103,772.44	13,284.19	
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	489,333.41	521,608.66			(4,364.49)		484,968.92	520,880.68	3,636.51	
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	455,312.13	482,638.02			(5,031.89)		450,280.24	479,602.67	1,996.54	
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,585,152.77	1,713,146.36			(13,498.93)		1,571,653.84	1,721,029.42	21,381.99	
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	221,382.60	241,256.16			(1,722.72)		219,659.88	240,384.66	851.22	
GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	598,138.13	636,405.53			(4,863.19)		593,274.94	635,859.13	4,316.79	
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	122,878.57	133,918.22			(952.52)		121,926.05	133,436.05	470.35	
GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	636,260.80	679,682.23			(106,225.77)		530,035.03	565,857.01	(7,599.45)	
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	189,742.49	202,319.93			(1,526.67)		188,215.82	204,578.49	3,785.23	
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	589,069.85	628,994.76			(5,260.24)		583,809.61	628,425.55	4,691.03	
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	83,848.33	86,686.76			(632.80)		83,215.53	85,968.51	(85.45)	
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	288,896.80	307,370.89			(108,354.90)		180,541.90	187,853.42	(11,162.57)	
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	951,947.56	1,022,040.85			(110,225.38)		841,722.18	901,093.64	(10,721.83)	
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	105,026.84	114,454.23			(836.59)		104,190.25	114,018.65	401.01	
GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	550,040.28	584,386.54			(4,634.24)		545,406.04	587,065.23	7,312.93	
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	315,373.92	335,758.24			(2,848.42)		312,525.50	335,163.86	2,254.04	
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	207,918.74	224,295.70			(1,562.14)		206,356.60	224,442.33	1,708.77	
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	88,995.32	94,971.74			(695.58)		88,299.74	94,377.24	101.08	
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	43,292.73	44,426.55			(755.02)		42,537.71	43,623.38	(48.15)	
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	274,908.20	292,457.51			(2,342.41)		272,565.79	292,067.36	1,952.26	
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	452,134.22	482,107.44			(3,780.99)		448,353.23	481,745.13	3,418.68	
GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	634,922.86	675,380.67			(5,370.18)		629,552.68	670,728.60	718.11	

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GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	174,162.43	182,595.28			(1,882.25)		172,280.18	180,877.59	164.56	
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	94,772.00	101,130.66			(736.59)		94,035.41	100,505.84	111.77	
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	155,510.34	169,497.22			(1,133.89)		154,376.45	168,965.29	601.96	
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	65,472.06	70,773.61			(1,005.08)		64,466.98	69,794.34	25.81	
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	109,313.70	119,146.48			(796.40)		108,517.30	118,774.39	424.31	
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	174,785.27	190,513.06			(1,312.94)		173,472.33	189,874.76	674.64	
GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	194,727.69	206,334.60			(57,667.11)		137,060.58	143,254.37	(5,413.12)	
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	86,977.69	94,808.51			(656.66)		86,321.03	94,487.24	335.39	
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	239,330.94	255,808.58			(1,930.88)		237,400.06	254,151.69	273.99	
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	106,207.20	115,764.38			(791.90)		105,415.30	115,383.00	410.52	
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	177,818.38	189,048.86			(1,366.84)		176,451.54	187,892.92	210.90	
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	101,827.07	110,986.47			(1,273.06)		100,554.01	110,058.46	345.05	
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	229,427.46	244,869.56			(1,814.62)		227,612.84	243,313.83	258.89	
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	126,239.75	137,596.90			(1,357.91)		124,881.84	136,687.58	448.59	
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	135,472.07	147,508.27			(994.31)		134,477.76	147,205.35	691.39	
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	128,859.97	137,409.40			(965.16)		127,894.81	136,595.62	151.38	
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	164,706.97	179,550.07			(1,141.93)		163,565.04	179,052.84	644.70	
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	217,013.32	231,621.07			(1,703.66)		215,309.66	230,165.34	247.93	
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	18,731.24	20,419.08			(140.09)		18,591.15	20,351.15	72.16	
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	893,378.63	945,174.31			(85,052.88)		808,325.75	857,853.80	(2,267.63)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	48,371.24	52,731.59			(365.23)		48,006.01	52,552.37	186.01	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	167,812.49	182,926.15			(78,840.89)		88,971.60	97,267.72	(6,817.54)	
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	51,793.32	56,470.35			(363.35)		51,429.97	56,309.27	202.27	
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	92,319.45	98,461.35			(766.71)		91,552.74	97,796.00	101.36	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	59,432.70	64,792.52			(433.97)		58,998.73	64,589.09	230.54	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	47,807.07	52,117.98			(343.18)		47,463.89	51,960.80	186.00	
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	97,243.10	103,793.98			(811.52)		96,431.58	103,097.00	114.54	
GNMA	2004 A/B Single Family				75,130.07	81,911.75			(75,130.07)				(6,781.68)	
GNMA	2004 A/B Single Family				102,177.31	108,976.31			(763.17)		101,414.14	108,332.16	119.02	
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	391,575.83	427,745.47			(2,819.78)		388,756.05	426,442.16	1,516.47	
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	92,287.85	100,616.74			(631.34)		91,656.51	100,347.39	361.99	
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	842,015.73	931,240.30			(6,045.48)		835,970.25	928,365.97	3,171.15	
GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	491,959.34	527,716.40			(3,425.10)		488,534.24	526,925.26	2,633.96	
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	491,398.93	539,233.33			(64,908.55)		426,490.38	466,392.80	(7,931.98)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	92,572.58	99,584.32			(753.19)		91,819.39	99,203.78	372.65	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	326,630.25	355,721.10			(2,211.76)		324,418.49	356,215.77	2,706.43	
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	66,869.25	71,807.18			(812.80)		66,056.45	71,044.25	49.87	
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	959,527.38	1,050,188.22			(68,962.56)		890,564.82	976,700.96	(4,524.70)	
GNMA	2004 A/B Single Family	5.00	03/02/06	03/20/36	136,090.88	143,934.92			(34,190.38)		101,900.50	106,673.77	(3,070.77)	
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	86,195.96	92,700.46			(1,073.02)		85,122.94	91,944.81	317.37	
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	408,542.13	448,392.72			(100,067.84)		308,474.29	337,337.87	(10,987.01)	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	598,031.71	641,234.80			(4,468.74)		593,562.97	650,185.93	13,419.87	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	105,036.22	112,989.95			(897.01)		104,139.21	112,512.35	419.41	
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	55,828.92	59,569.88			(402.02)		55,426.90	59,233.73	65.87	
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	439,137.86	481,957.00			(3,120.70)		436,017.16	480,529.31	1,693.01	
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	98,343.11	105,792.00			(711.89)		97,631.22	105,483.06	402.95	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	692,354.74	764,553.92			(5,422.92)		686,931.82	761,704.93	2,573.93	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	509,788.44	562,087.40			(21,153.04)		488,635.40	538,700.67	(2,233.69)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	35,622.83	36,084.97			(344.98)		35,277.85	35,726.22	(13.77)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	126,755.28	138,235.39			(857.58)		125,897.70	137,876.97	499.16	
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	102,873.74	109,769.77			(749.71)		102,124.03	109,140.81	120.75	
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	437,595.57	480,297.90			(3,059.01)		434,536.56	478,926.60	1,687.71	
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	365,162.77	398,897.98			(2,627.81)		362,534.96	397,684.68	1,414.51	
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	85,500.79	93,200.85			(1,027.67)		84,473.12	92,468.50	295.32	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	145,127.18	156,101.30			(994.42)		144,132.76	155,707.55	600.67	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	222,131.69	242,291.74			(1,606.54)		220,525.15	241,547.54	862.34	
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	350,353.91	378,890.22			(2,371.40)		347,982.51	379,591.09	3,072.27	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	461,596.58	506,672.76			(79,354.12)		382,242.46	418,053.92	(9,264.72)	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	68,303.25	73,477.69			(658.63)		67,644.62	73,086.36	267.30	
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	52,149.72	55,647.55			(366.16)		51,783.56	55,343.55	62.16	
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	99,757.25	107,254.72			(2,958.39)		96,798.86	104,492.30	195.97	
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	554,573.16	608,693.96			(60,483.08)		494,090.08	541,423.57	(6,787.31)	
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	108,800.45	118,635.57			(1,678.85)		107,121.60	117,302.25	345.53	
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	191,961.28	206,192.76			(1,404.55)		190,556.73	205,581.96	793.75	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	521,424.11	574,408.24			(3,712.19)		517,711.92	572,690.48	1,994.43	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	125,760.44	135,283.14			(921.51)		124,838.93	134,882.17	520.54	
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	460,094.60	501,146.87			(3,813.73)		456,280.87	503,883.99	6,550.85	
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	155,548.17	165,985.28			(1,127.99)		154,420.18	165,038.65	181.36	
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	71,300.99	77,758.74			(511.44)		70,789.55	77,526.05	278.75	
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	215,013.53	234,516.23			(1,409.97)		213,603.56	233,957.11	850.85	
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	57,627.62	61,994.32			(395.73)		57,231.89	61,837.59	239.00	
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	271,523.90	296,172.54			(1,788.20)		269,735.70	295,457.97	1,073.63	
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	432,952.81	475,406.65			(2,892.31)		430,060.50	474,201.08	1,686.74	
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	377,086.04	412,495.43			(2,761.61)		374,324.43	411,189.63	1,455.81	
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	104,851.36	111,892.93			(731.32)		104,120.04	111,286.87	125.26	
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	52,809.47	56,235.73			(464.52)		52,344.95	55,991.26	220.05	
GNMA	2004 A/B Single Family				143,835.48	156,885.67			(143,835.48)				(13,050.19)	
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	185,276.06	202,086.69			(1,210.97)		184,065.09	201,609.30	733.58	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	510,143.90	559,984.32			(3,401.14)		506,742.76	558,572.74	1,989.56	
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	103,406.78	110,355.84			(804.89)		102,601.89	109,667.68	116.73	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	56,539.01	60,815.96			(375.61)		56,163.40	60,675.81	235.46	
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	208,624.03	227,577.66			(1,379.32)		207,244.71	227,024.82	826.48	
GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	87,708.12	95,669.39			(553.34)		87,154.78	95,465.21	349.16	
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	62,840.36	67,590.77			(414.32)		62,426.04	67,438.47	262.02	
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	169,384.20	184,779.33			(1,268.11)		168,116.09	184,166.44	655.22	
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	169,904.87	181,265.47			(121,365.11)		48,539.76	51,831.91	(8,068.45)	
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	67,895.79	73,510.34			(654.30)		67,241.49	73,197.66	341.62	
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	196,624.08	212,908.17			(1,711.66)		194,912.42	212,205.51	1,009.00	
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	99,960.32	108,230.78			(801.64)		99,158.68	107,946.27	517.13	
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	69,499.49	76,826.49			(529.17)		68,970.32	76,553.22	255.90	
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	178,936.31	193,741.62			(1,765.02)		177,171.29	192,876.80	900.20	
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	116,289.33	128,550.71			(916.29)		115,373.04	128,059.33	424.91	
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	63,360.18	68,596.57			(540.06)		62,820.12	68,380.90	324.39	
FNMA	2004 A/B Single Family	5.00	02/10/05	02/01/35	42,242.79	46,698.50			(327.64)		41,915.15	46,525.78	154.92	
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	44,057.82	48,706.10			(1,060.68)		42,997.14	47,727.83	82.41	
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	68,761.94	74,442.40			(532.16)		68,229.78	74,265.79	355.55	
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	98,790.28	109,216.88			(837.34)		97,952.94	108,733.88	354.34	
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	120,741.64	130,748.37			(1,163.92)		119,577.72	130,194.06	609.61	
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	62,325.81	68,904.48			(440.74)		61,885.07	68,696.92	233.18	
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	110,426.51	119,510.87			(983.31)		109,443.20	119,092.93	565.37	
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	172,804.71	191,051.82			(70,178.14)		102,626.57	113,933.33	(6,940.35)	
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	93,137.18	102,973.13			(956.96)		92,180.22	102,331.85	315.68	
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	147,727.10	163,330.92			(1,065.81)		146,661.29	162,815.59	550.48	
FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	221,013.60	239,333.02			(2,165.19)		218,848.41	238,313.87	1,146.04	
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	184,142.26	203,593.28			(1,324.72)		182,817.54	202,955.15	686.59	
FNMA	2004 A/B Single Family	5.00	01/12/06	12/01/35	104,692.35	114,217.60			(754.58)		103,937.77	113,876.83	413.81	
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	219,070.52	242,214.19			(1,606.34)		217,464.18	241,421.08	813.23	
FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	119,404.70	132,019.73			(827.08)		118,577.62	131,641.23	448.58	
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	187,354.97	207,150.33			(1,276.21)		186,078.76	206,589.69	715.57	
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	473,478.62	526,033.00			(3,284.89)		470,193.73	524,810.57	2,062.46	

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FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	133,008.10	147,062.24			(912.16)		132,095.94	146,650.79	500.71	
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	222,864.72	246,414.87			(1,889.31)		220,975.41	245,324.74	799.18	
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	74,257.67	82,104.67			(504.76)		73,752.91	81,879.95	280.04	
FNMA	2004 A/B Single Family				78,085.41	86,337.04			(78,085.41)				(8,251.63)	
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	79,522.89	87,926.81			(535.83)		78,987.06	87,691.39	300.41	
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	91,263.84	100,909.14			(855.41)		90,408.43	100,372.09	318.36	
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	225,372.45	245,843.51			(3,343.37)		222,029.08	243,301.63	801.49	
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	54,924.18	60,729.20			(580.82)		54,343.36	60,332.64	184.26	
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	145,787.17	161,196.59			(981.75)		144,805.42	160,765.63	550.79	
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	214,670.65	237,365.20			(1,489.50)		213,181.15	236,681.89	806.19	
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	161,731.87	178,835.23			(1,177.35)		160,554.52	178,259.15	601.27	
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	73,271.82	81,021.71			(485.85)		72,785.97	80,813.51	277.65	
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	105,866.79	117,067.75			(3,738.44)		102,128.35	113,395.46	66.15	
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	120,736.26	131,644.49			(979.99)		119,756.27	131,131.63	467.13	
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	60,146.22	66,510.97			(423.71)		59,722.51	66,312.41	225.15	
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	87,738.18	97,028.10			(541.16)		87,197.02	96,823.95	337.01	
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	225,237.38	244,000.91			(1,604.70)		223,632.68	243,579.19	1,182.98	
2004 A/B Single Family Total					42,912,134.98	45,965,033.29	2,326,452.84	0.00	(1,799,676.36)	0.00	43,438,911.46	46,524,664.83	32,855.06	0.00
Repo Agmt	2004 CDEF Single Family				0.02	0.02			(0.02)					
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	3,064,140.77	3,064,140.77	27,539.37				3,091,680.14	3,091,680.14		
Repo Agmt	2004 CDEF Single Family	0.23	02/29/16	03/01/16	416,613.94	416,613.94	998,047.03				1,414,660.97	1,414,660.97		
Repo Agmt	2004 CDEF Single Family	0.23	02/29/16	03/01/16	6,628.11	6,628.11	3.13				6,631.24	6,631.24		
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	12,557.45	13,429.17			(118.31)		12,439.14	13,410.76	99.90	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,203.24	8,752.99			(62.47)		8,140.77	8,752.49	61.97	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	8,745.84	9,134.37			(69.11)		8,676.73	9,107.21	41.95	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	6,800.31	7,152.19			(55.66)		6,744.65	7,106.43	9.90	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	34,507.61	37,349.15			(288.44)		34,219.17	37,525.03	464.32	
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	10,470.62	10,999.75			(79.65)		10,390.97	11,076.87	156.77	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	9,733.57	10,398.21			(74.20)		9,659.37	10,399.79	75.78	
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	8,782.45	9,372.94			(2,231.30)		6,551.15	6,911.07	(230.57)	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	12,816.27	13,815.69			(106.27)		12,710.00	13,721.82	12.40	
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	13,832.24	14,816.08			(104.10)		13,728.14	14,726.53	14.55	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	16,113.80	17,367.76			(136.58)		15,977.22	17,234.69	3.51	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	3,259.59	3,422.92			(31.78)		3,227.81	3,394.48	3.34	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	8,004.04	8,634.12			(65.88)		7,938.16	8,575.91	7.67	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	11,387.76	12,216.80			(2,303.54)		9,084.22	9,679.28	(233.98)	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	14,033.42	14,844.95			(111.71)		13,921.71	15,018.71	285.47	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	8,620.21	9,209.05			(1,207.13)		7,413.08	7,934.85	(67.07)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	9,981.24	10,661.13			(83.10)		9,898.14	10,588.41	10.38	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	13,157.29	14,082.52			(96.38)		13,060.91	14,096.34	110.20	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	15,761.22	16,871.08			(142.51)		15,618.71	16,857.33	128.76	
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	8,928.84	9,526.65			(85.80)		8,843.04	9,506.37	65.52	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	4,223.78	4,435.65			(47.97)		4,175.81	4,391.54	3.86	
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	26,385.69	28,581.35			(208.37)		26,177.32	28,745.97	372.99	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	12,479.51	13,354.22			(98.08)		12,381.43	13,358.54	102.40	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	11,442.78	12,241.07			(90.00)		11,352.78	12,244.55	93.48	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	20,690.19	22,323.45			(151.82)		20,538.37	22,412.09	240.46	
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	12,971.01	13,881.22			(148.32)		12,822.69	13,835.54	102.64	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	2,860.73	3,064.35			(20.25)		2,840.48	3,047.38	3.28	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	6,355.11	6,783.35			(47.88)		6,307.23	6,783.66	48.19	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	2,572.77	2,739.76			(52.66)		2,520.11	2,687.70	0.60	
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	9,739.13	10,401.37			(71.47)		9,667.66	10,340.92	11.02	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	18,187.48	19,618.54			(140.88)		18,046.60	19,686.74	209.08	
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	11,805.17	12,636.64			(86.47)		11,718.70	12,649.27	99.10	

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Single Family Investment Summary
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	9,684.35	10,343.32			(82.48)		9,601.87	10,334.06	73.22	
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	2,768.30	2,854.69			(20.03)		2,748.27	2,866.16	31.50	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	13,279.57	14,213.06			(162.11)		13,117.46	14,155.21	104.26	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	5,766.95	6,144.30			(70.30)		5,696.65	6,113.07	39.07	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	14,413.64	15,498.37			(2,327.63)		12,086.01	12,879.58	(291.16)	
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	4,626.05	4,933.52			(2,431.60)		2,194.45	2,280.41	(221.51)	
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	10,973.32	11,740.72			(77.46)		10,895.86	11,675.60	12.34	
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	13,984.26	14,963.89			(127.87)		13,856.39	14,948.24	112.22	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	8,990.88	9,605.88			(63.10)		8,927.78	9,552.93	10.15	
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	16,771.13	17,918.97			(1,085.96)		15,685.17	16,768.16	(64.85)	
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	11,343.29	12,172.11			(108.24)		11,235.05	12,074.94	11.07	
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	10,824.27	11,553.91			(106.20)		10,718.07	11,457.37	9.66	
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	12,655.25	13,386.81			(97.32)		12,557.93	13,420.17	130.68	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	11,602.74	12,346.87			(82.43)		11,520.31	12,390.78	126.34	
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	7,929.60	8,466.43			(65.17)		7,864.43	8,409.21	7.95	
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	20,191.43	21,977.70			(146.56)		20,044.87	21,876.49	45.35	
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	2,251.79	2,365.85			(16.37)		2,235.42	2,352.25	2.77	
GNMA	2004 CDEF Single Family	4.49	08/23/06	07/20/36	2,135.49	2,282.79			(15.21)		2,120.28	2,270.05	2.47	
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	5,985.56	6,395.42			(2,521.81)		3,463.75	3,703.16	(170.45)	
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	2,783.65	2,964.88			(18.91)		2,764.74	2,949.33	3.36	
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	8,416.79	8,985.37			(108.91)		8,307.88	8,882.56	6.10	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	7,558.06	8,070.45			(51.80)		7,506.26	8,027.53	8.88	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,425.13	2,584.16			(16.18)		2,408.95	2,570.87	2.89	
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	3,819.22	4,068.49			(28.42)		3,790.80	4,044.52	4.45	
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,261.87	4,540.08			(28.88)		4,232.99	4,516.30	5.10	
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,120.65	5,455.20			(49.57)		5,071.08	5,410.83	5.20	
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	2,443.72	2,603.39			(16.14)		2,427.58	2,590.20	2.95	
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,663.38	2,779.02			(17.27)		2,646.11	2,761.28	(0.47)	
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,107.23	6,506.66			(39.77)		6,067.46	6,474.38	7.49	
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,132.91	2,273.20			(13.38)		2,119.53	2,262.48	2.66	
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	1,828.55	1,963.60			(38.79)		1,789.76	1,924.84	0.03	
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,176.00	2,319.12			(13.31)		2,162.69	2,308.61	2.80	
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,074.64	5,409.33			(31.08)		5,043.56	5,384.62	6.37	
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,285.84	1,391.80			(11.49)		1,274.35	1,386.89	6.58	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	3,741.82	4,050.94			(27.89)		3,713.93	4,042.68	19.63	
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,544.43	1,672.86			(13.14)		1,531.29	1,667.70	7.98	
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,529.17	2,739.30			(19.36)		2,509.81	2,733.27	13.33	
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,199.88	3,465.29			(26.92)		3,172.96	3,454.90	16.53	
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	1,261.39	1,366.15			(9.37)		1,252.02	1,363.41	6.63	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	5,138.66	5,564.29			(37.82)		5,100.84	5,553.45	26.98	
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	844.62	914.81			(17.63)		826.99	900.58	3.40	
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,502.44	2,710.22			(18.46)		2,483.98	2,704.92	13.16	
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	4,836.49	5,235.19			(1,925.13)		2,911.36	3,168.73	(141.33)	
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	5,801.31	6,279.86			(41.13)		5,760.18	6,269.18	30.45	
FNMA	2004 CDEF Single Family	4.49	08/02/06	07/01/36	2,089.01	2,261.43			(14.74)		2,074.27	2,257.75	11.06	
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,295.72	2,486.63			(17.16)		2,278.56	2,481.60	12.13	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	916.24	991.87			(6.30)		909.94	990.45	4.88	
FNMA	2004 CDEF Single Family	4.49	10/17/06	09/01/36	2,290.33	2,480.79			(22.36)		2,267.97	2,470.00	11.57	
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,503.53	4,876.06			(31.48)		4,472.05	4,868.57	23.99	
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	1,093.53	1,183.89			(7.96)		1,085.57	1,181.63	5.70	
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	883.13	956.64			(8.88)		874.25	952.20	4.44	
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,083.72	1,173.24			(7.22)		1,076.50	1,171.74	5.72	
FNMA	2004 CDEF Single Family	4.49	03/20/07	02/01/37	3,031.96	3,283.34			(20.59)		3,011.37	3,278.98	16.23	
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	3,924.16	4,248.79			(29.98)		3,894.18	4,239.29	20.48	
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	6,972.64	7,548.69			(1,756.60)		5,216.04	5,677.76	(114.33)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,219.67	4,568.38			(32.16)		4,187.51	4,558.21	21.99	
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	2,276.93	2,467.04			(17.47)		2,259.46	2,461.45	11.88	
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	8,413.09	9,107.16			(58.92)		8,354.17	9,098.34	50.10	
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	6,804.75	7,401.14			(43.38)		6,761.37	7,393.24	35.48	
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	3,190.73	3,422.61			(20.50)		3,170.23	3,418.88	16.77	
FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,744.49	2,946.28			(17.26)		2,727.23	2,863.20	(65.82)	
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	2,762.68	2,963.10			(1,021.15)		1,741.53	1,812.10	(129.85)	
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	3,863.77	4,119.84			(49.05)		3,814.72	4,016.78	(54.01)	
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	29,682.98	32,987.68			(1,878.74)		27,804.24	28,285.99	(2,822.95)	
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	68,069.47	78,223.63			(1,449.30)		66,620.17	76,624.50	(149.83)	
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	121,953.25	140,142.86			(3,160.82)		118,792.43	136,628.94	(353.10)	
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	30,884.84	31,159.03			(699.83)		30,185.01	30,399.16	(60.04)	
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	44,892.84	46,686.10			(949.04)		43,943.80	45,810.93	73.87	
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	339,013.66	383,102.72			(10,603.79)		328,409.87	375,284.93	2,786.00	
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	251,609.59	271,840.58			(31,342.28)		220,267.31	238,618.35	(1,879.95)	
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	153,350.61	165,076.74			(4,068.58)		149,282.03	161,127.97	119.81	
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	39,221.17	40,085.77			(1,522.04)		37,699.13	38,489.86	(73.87)	
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	13,307.73	14,996.16			(1,378.54)		11,929.19	13,581.64	(35.98)	
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	115,912.44	125,106.11			(4,577.00)		111,335.44	120,382.63	(146.48)	
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	83,075.80	89,852.63			(1,797.62)		81,278.18	88,170.70	115.69	
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	22,808.95	22,963.82			(548.86)		22,260.09	22,410.21	(4.75)	
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	22,986.11	23,142.21			(416.20)		22,569.91	22,722.14	(3.87)	
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	30,458.47	30,769.83			(736.67)		29,721.80	29,933.68	(99.48)	
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	696,774.94	744,102.60			(6,290.64)		690,484.30	744,588.77	6,776.81	
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	2,047,363.34	2,215,171.93			(21,280.28)		2,026,083.06	2,220,735.99	26,844.34	
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	679,114.43	722,410.62			(111,189.39)		567,925.04	598,719.75	(12,501.48)	
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	109,381.16	116,847.49			(864.90)		108,516.26	116,108.02	125.43	
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	830,267.79	890,237.32			(7,180.59)		823,087.20	896,905.94	13,849.21	
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	474,759.87	499,119.43			(3,797.99)		470,961.88	506,816.35	11,494.91	
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	45,404.22	48,516.83			(347.15)		45,057.07	48,220.65	50.97	
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	485,493.84	513,656.56			(4,310.12)		481,183.72	511,301.76	1,955.32	
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	170,592.18	179,119.35			(1,344.91)		169,247.27	177,973.23	198.79	
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	186,345.87	199,123.50			(1,415.86)		184,930.01	197,917.66	210.02	
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	50,485.27	54,033.76			(419.59)		50,065.68	53,667.76	53.59	
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	385,389.76	410,837.00			(2,885.45)		382,504.31	408,388.67	437.12	
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	270,005.19	287,749.35			(98,821.20)		171,183.99	178,443.02	(10,485.13)	
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	281,087.08	299,474.01			(2,267.94)		278,819.14	299,231.19	2,025.12	
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	238,653.55	255,047.86			(1,827.98)		236,825.57	253,490.03	270.15	
GNMA	2004 CDEF Single Family	4.49	09/15/05	09/20/35	129,139.77	138,016.93			(1,073.71)		128,066.06	137,082.12	138.90	
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	233,213.98	244,628.80			(2,030.89)		231,183.09	248,179.50	5,581.59	
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	363,080.18	387,361.81			(3,898.50)		359,181.68	383,784.32	321.01	
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	884,255.67	952,797.94			(9,437.60)		874,818.07	952,753.86	9,393.52	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	115,997.28	120,093.25			(881.30)		115,115.98	120,017.12	805.17	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	135,745.73	142,548.30			(1,458.94)		134,286.79	141,221.79	132.43	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	220,116.65	234,486.10			(1,972.40)		218,144.25	234,065.81	1,552.11	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	673,308.66	720,537.37			(103,040.14)		570,268.52	610,905.80	(6,591.43)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	173,902.01	182,637.50			(1,316.44)		172,585.57	181,527.80	206.74	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	160,462.07	171,332.38			(1,197.48)		159,264.59	170,316.55	181.65	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	480,482.73	512,943.75			(3,854.16)		476,628.57	509,625.21	535.62	
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	302,968.33	322,984.13			(2,240.90)		300,727.43	322,988.35	2,245.12	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	203,693.78	215,161.27			(1,523.56)		202,170.22	214,240.22	602.51	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	311,335.78	332,084.59			(3,194.49)		308,141.29	331,132.41	2,242.31	
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	532,506.49	565,067.22			(3,955.42)		528,551.07	563,494.50	2,382.70	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	200,647.10	211,912.14			(2,095.03)		198,552.07	210,359.63	542.52	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	392,540.28	419,034.74			(3,974.28)		388,566.00	418,119.22	3,058.76	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	265,653.24	283,509.93			(1,997.29)		263,655.95	283,532.29	2,019.65	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	254,853.31	266,895.63			(1,919.04)		252,934.27	265,072.10	95.51	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	277,441.21	292,590.66			(3,003.94)		274,437.27	290,130.57	543.85	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	99,374.61	103,611.85			(775.29)		98,599.32	101,584.49	(1,252.07)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	131,037.27	137,644.70			(944.38)		130,092.89	136,863.64	163.32	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	536,114.93	572,756.09			(3,829.80)		532,285.13	569,998.80	1,072.51	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	52,513.15	56,099.27			(382.54)		52,130.61	55,776.68	59.95	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	307,699.67	328,027.96			(2,329.50)		305,370.17	327,965.57	2,267.11	
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	576,739.46	616,856.14			(4,151.77)		572,587.69	617,941.62	5,237.25	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	357,006.68	380,690.08			(5,434.89)		351,571.79	377,643.41	2,388.22	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	151,731.80	159,389.88			(1,081.51)		150,650.29	158,499.76	191.39	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	256,472.63	274,683.65			(2,208.40)		254,264.23	272,740.76	265.51	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	170,036.33	176,961.83			(1,255.38)		168,780.95	177,596.34	1,889.89	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	127,464.10	136,160.92			(930.96)		126,533.14	135,376.67	146.71	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	207,364.17	221,541.80			(1,537.37)		205,826.80	220,241.28	236.85	
GNMA	2004 CDEF Single Family				82,608.57	88,173.87			(82,608.57)				(5,565.30)	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	70,734.91	75,566.64			(506.47)		70,228.44	75,142.17	82.00	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	168,110.81	179,459.62			(1,180.11)		166,930.70	178,616.82	337.31	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	95,654.41	102,192.46			(674.92)		94,979.49	101,630.06	112.52	
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	99,960.14	104,251.62			(702.53)		99,257.61	103,528.02	(21.07)	
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	162,860.16	173,994.49			(1,184.73)		161,675.43	172,999.00	189.24	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	92,272.31	98,581.39			(674.27)		91,598.04	98,013.11	105.99	
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	93,652.33	100,057.28			(47,937.47)		45,714.86	48,871.62	(3,248.19)	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	77,729.01	83,047.05			(561.93)		77,167.08	82,574.03	88.91	
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	114,211.25	122,026.42			(789.91)		113,421.34	121,370.92	134.41	
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	168,924.60	180,482.93			(1,220.50)		167,704.10	179,455.69	193.26	
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	270,152.08	287,895.24			(2,188.93)		267,963.15	286,004.88	298.57	
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	502,948.13	532,316.95			(3,699.25)		499,248.88	539,049.01	10,431.31	
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	433,597.41	461,452.59			(3,601.75)		429,995.66	460,262.43	2,411.59	
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	165,255.58	176,582.56			(1,661.96)		163,593.62	175,076.70	156.10	
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	203,978.19	217,277.69			(2,497.52)		201,480.67	214,949.94	169.77	
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	182,200.80	194,080.53			(1,233.59)		180,967.21	193,065.26	218.32	
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	353,110.42	376,515.41			(2,404.01)		350,706.41	374,622.93	511.53	
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	279,790.90	298,045.46			(1,881.92)		277,908.98	296,502.36	338.82	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	69,080.07	73,587.59			(459.32)		68,620.75	73,212.29	84.02	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	57,653.95	61,429.89			(352.79)		57,301.16	61,150.37	73.27	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	107,756.20	114,820.01			(669.01)		107,087.19	114,285.09	134.09	
GNMA	2004 CDEF Single Family	4.49	03/26/08	12/20/37	281,153.95	299,572.01			(1,891.54)		279,262.41	298,026.25	345.78	
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	114,744.73	124,253.80			(890.82)		113,853.91	123,963.54	600.56	
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	67,457.10	73,038.98			(815.74)		66,641.36	72,549.15	325.91	
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	250,186.90	270,824.03			(1,999.32)		248,187.58	270,117.62	1,292.91	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	32,078.64	34,727.74			(1,640.81)		30,437.83	33,117.69	30.76	
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	122,783.30	132,909.85			(1,314.86)		121,468.44	132,200.05	605.06	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	75,344.95	81,617.24			(532.54)		74,812.41	81,481.42	396.72	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	167,490.30	181,362.60			(2,063.24)		165,427.06	180,105.44	806.08	
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	51,568.93	55,830.23			(373.92)		51,195.01	55,726.10	269.79	
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	58,228.36	63,041.25			(390.29)		57,838.07	62,961.98	311.02	
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	250,720.24	268,533.56			(1,609.84)		249,110.40	268,260.74	1,337.02	
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	1,146.22	1,270.72			(6.60)		1,139.62	1,264.72	0.60	
GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	8,144.23	9,118.67			(46.70)		8,097.53	9,106.31	34.34	
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,265.19	1,416.13			(7.64)		1,257.55	1,411.48	2.99	
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	7,620.58	8,473.97			(46.53)		7,574.05	8,431.10	3.66	
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	2,279.86	2,500.44			(13.40)		2,266.46	2,496.72	9.68	
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	1,634.94	1,830.07			(8.94)		1,626.00	1,825.11	3.98	
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	9,082.45	10,135.91			(50.87)		9,031.58	10,089.69	4.65	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	7,961.40	8,852.73			(48.79)		7,912.61	8,807.73	3.79	
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	7,810.47	8,576.94			(47.08)		7,763.39	8,552.19	22.33	
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	3,278.13	3,634.45			(18.83)		3,259.30	3,617.37	1.75	
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	1,287.41	1,440.86			(7.25)		1,280.16	1,436.74	3.13	
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,603.87	2,741.37			(15.37)		2,588.50	2,726.08	0.08	
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	4,947.74	5,300.92			(52.34)		4,895.40	5,265.09	16.51	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	3,814.24	4,229.25			(21.75)		3,792.49	4,209.53	2.03	
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	8,828.02	9,495.24			(66.15)		8,761.87	9,469.20	40.11	
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	3,999.98	4,426.67			(22.47)		3,977.51	4,406.46	2.26	
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	1,907.43	2,094.52			(10.96)		1,896.47	2,089.00	5.44	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,296.15	1,450.87			(7.06)		1,289.09	1,446.98	3.17	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	5,894.70	6,580.59			(32.49)		5,862.21	6,565.25	17.15	
GNMA	2004 CDEF Single Family	5.38	12/11/07	11/20/37	2,265.68	2,508.97			(12.57)		2,253.11	2,501.19	4.79	
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,459.75	1,618.65			(8.30)		1,451.45	1,611.15	0.80	
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	694.02	768.83			(40.76)		653.26	724.21	(3.86)	
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,588.86	4,017.42			(19.61)		3,569.25	4,006.54	8.73	
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	2,197.78	2,460.28			(12.22)		2,185.56	2,453.39	5.33	
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,470.39	1,645.90			(8.07)		1,462.32	1,641.42	3.59	
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,219.51	1,337.29			(6.84)		1,212.67	1,333.98	3.53	
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,187.41	2,421.93			(30.89)		2,156.52	2,390.25	(0.79)	
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	1,960.90	2,153.32			(11.25)		1,949.65	2,147.68	5.61	
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	3,976.56	4,409.77			(21.99)		3,954.57	4,390.05	2.27	
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	6,820.40	7,639.45			(58.87)		6,761.53	7,628.45	47.87	
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	1,519.30	1,712.69			(10.51)		1,508.79	1,710.37	8.19	
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	11,467.04	12,866.50			(68.74)		11,398.30	12,849.61	51.85	
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	3,955.06	4,398.45			(24.20)		3,930.86	4,392.27	18.02	
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	5,687.98	6,376.29			(34.70)		5,653.28	6,369.13	27.54	
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	5,412.25	6,032.63			(34.05)		5,378.20	6,025.50	26.92	
FNMA	2004 CDEF Single Family	5.13	09/11/07	09/01/37	1,562.01	1,736.11			(9.10)		1,552.91	1,734.19	7.18	
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	11,276.87	12,741.36			(74.84)		11,202.03	12,719.38	52.86	
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,194.25	1,345.80			(18.30)		1,175.95	1,332.68	5.18	
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	6,139.64	6,848.69			(704.55)		5,435.09	6,073.44	(70.70)	
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	4,790.15	5,350.85			(1,068.69)		3,721.46	4,065.36	(216.80)	
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	6,955.12	7,792.89			(1,853.49)		5,101.63	5,511.75	(427.65)	
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	7,705.39	8,612.40			(46.21)		7,659.18	8,552.40	(13.79)	
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	3,556.23	3,978.63			(21.43)		3,534.80	3,867.88	(89.32)	
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	2,204.74	2,460.89			(12.35)		2,192.39	2,356.75	(91.79)	
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,125.41	5,716.12			(30.82)		5,094.59	5,707.97	22.67	
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	5,621.65	6,280.95			(32.39)		5,589.26	6,015.82	(232.74)	
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	6,855.83	7,684.60			(39.36)		6,816.47	7,678.70	33.46	
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,154.24	2,405.48			(12.74)		2,141.50	2,291.80	(100.94)	
FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,710.17	1,902.48			(9.65)		1,700.52	1,765.33	(127.50)	
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,595.50	4,022.74			(23.41)		3,572.09	3,884.65	(114.68)	
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,417.83	2,683.78			(14.59)		2,403.24	2,569.95	(99.24)	
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,390.31	1,546.22			(9.68)		1,380.63	1,424.35	(112.19)	
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	7,959.00	8,977.44			(44.39)		7,914.61	8,978.76	45.71	
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,568.48	2,852.67			(14.58)		2,553.90	2,731.56	(106.53)	
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,196.14	3,567.31			(27.85)		3,168.29	3,444.42	(95.04)	
FNMA	2004 CDEF Single Family	5.38	01/30/08	11/01/37	1,264.46	1,402.46			(6.98)		1,257.48	1,297.46	(98.02)	
FNMA	2004 CDEF Single Family	5.38	02/19/08	12/01/37	2,047.65	2,278.06			(11.27)		2,036.38	2,114.14	(152.65)	
FNMA	2004 CDEF Single Family	5.13	02/19/08	01/01/38	1,918.47	2,149.18			(18.67)		1,899.80	1,966.75	(163.76)	
FNMA	2004 CDEF Single Family	5.13	02/27/08	02/01/38	1,367.14	1,515.23			(7.76)		1,359.38	1,399.82	(107.65)	
2004 CDEF Single Family Total					27,364,336.66	29,015,038.62	1,025,589.53	(0.02)	(709,592.72)	0.00	27,680,333.45	29,422,383.23	91,347.82	0.00
Repo Agmt	2005 BCD Single Family	0.23	02/29/16	03/01/16	2,740.84	2,740.84	1.42				2,742.26	2,742.26		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
Repo Agmt	2005 BCD Single Family	0.23	02/29/16	03/01/16	438,298.74	438,298.74		(43,265.52)			395,033.22	395,033.22		
GNMA	2005 BCD Single Family				2,679.19	2,942.25			(2,679.19)				(263.06)	
GNMA	2005 BCD Single Family	5.38	08/16/06	08/20/36	3,542.02	3,923.92			(21.83)		3,520.19	3,903.87	1.78	
GNMA	2005 BCD Single Family	5.38	08/23/06	08/20/36	1,660.25	1,839.38			(10.23)		1,650.02	1,829.98	0.83	
GNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	11,194.08	12,226.96			(1,809.33)		9,384.75	10,204.63	(213.00)	
GNMA	2005 BCD Single Family	5.38	09/06/06	08/20/36	16,279.50	18,121.44			(104.89)		16,174.61	18,184.71	168.16	
GNMA	2005 BCD Single Family	5.63	09/06/06	09/20/36	3,767.99	4,147.60			(23.71)		3,744.28	4,156.03	32.14	
GNMA	2005 BCD Single Family	5.13	09/06/06	08/20/36	13,991.28	15,496.50			(88.49)		13,902.79	15,446.21	38.20	
GNMA	2005 BCD Single Family	5.38	09/12/06	09/20/36	10,054.49	11,212.74			(78.10)		9,976.39	11,137.35	2.71	
GNMA	2005 BCD Single Family	5.13	09/12/06	09/20/36	11,933.35	13,226.73			(80.62)		11,852.73	13,178.06	31.95	
GNMA	2005 BCD Single Family				2,326.58	2,602.19			(2,326.58)				(275.61)	
GNMA	2005 BCD Single Family	5.38	09/20/06	09/20/36	17,268.98	19,312.46			(129.93)		17,139.05	19,187.24	4.71	
GNMA	2005 BCD Single Family	5.13	09/20/06	09/20/36	26,652.33	29,702.13			(187.78)		26,464.55	30,000.29	485.94	
GNMA	2005 BCD Single Family	5.63	09/20/06	09/20/36	3,357.64	3,755.20			(20.70)		3,336.94	3,742.43	7.93	
GNMA	2005 BCD Single Family	5.13	09/26/06	09/20/36	9,843.56	10,787.69			(68.99)		9,774.57	10,830.87	112.17	
GNMA	2005 BCD Single Family	5.38	09/26/06	09/20/36	15,864.69	17,733.11			(2,089.05)		13,775.64	15,257.02	(387.04)	
GNMA	2005 BCD Single Family	5.38	10/05/06	10/20/36	16,312.21	18,318.94			(110.92)		16,201.29	18,213.36	5.34	
GNMA	2005 BCD Single Family	5.63	10/17/06	10/20/36	4,780.33	5,261.89			(81.91)		4,698.42	5,214.24	34.26	
GNMA	2005 BCD Single Family	5.13	10/05/06	10/20/36	11,591.14	12,321.84			(2,361.68)		9,229.46	9,767.66	(192.50)	
GNMA	2005 BCD Single Family	5.38	10/17/06	10/20/36	15,514.81	17,166.35			(119.70)		15,395.11	17,308.20	261.55	
GNMA	2005 BCD Single Family	5.13	10/17/06	10/20/36	8,954.76	9,813.94			(2,899.79)		6,054.97	6,656.34	(257.81)	
GNMA	2005 BCD Single Family	5.63	10/24/06	10/20/36	7,205.68	8,051.60			(48.23)		7,157.45	8,033.00	29.63	
GNMA	2005 BCD Single Family	5.38	10/24/06	10/20/36	17,286.95	19,423.62			(115.19)		17,171.76	19,314.34	5.91	
GNMA	2005 BCD Single Family	5.13	10/24/06	10/20/36	8,501.54	9,391.26			(56.60)		8,444.94	9,357.80	23.14	
GNMA	2005 BCD Single Family	5.38	11/02/06	11/20/36	11,324.51	12,673.30			(69.88)		11,254.63	12,608.18	4.76	
GNMA	2005 BCD Single Family	5.13	11/02/06	10/20/36	5,144.84	5,638.38			(39.05)		5,105.79	5,621.50	22.17	
GNMA	2005 BCD Single Family	5.63	11/14/06	11/20/36	8,771.50	9,719.03			(56.65)		8,714.85	9,810.55	148.17	
GNMA	2005 BCD Single Family	5.38	11/14/06	10/20/36	9,736.20	10,859.01			(2,454.24)		7,281.96	8,065.75	(339.02)	
GNMA	2005 BCD Single Family	5.13	11/14/06	11/20/36	19,809.98	21,954.72			(2,456.58)		17,353.40	19,157.89	(340.25)	
GNMA	2005 BCD Single Family	5.38	11/21/06	11/20/36	9,381.85	10,380.95			(1,824.91)		7,556.94	8,370.34	(185.70)	
GNMA	2005 BCD Single Family	5.63	11/21/06	11/20/36	2,958.98	3,256.65			(19.80)		2,939.18	3,261.77	24.92	
GNMA	2005 BCD Single Family	5.13	11/21/06	11/20/36	7,263.35	7,953.99			(898.74)		6,364.61	6,973.66	(81.59)	
GNMA	2005 BCD Single Family	5.38	11/28/06	11/20/36	5,002.05	5,534.87			(2,408.29)		2,593.76	2,873.03	(253.55)	
GNMA	2005 BCD Single Family	5.38	12/12/06	12/20/36	5,516.95	6,104.89			(2,320.21)		3,196.74	3,540.89	(243.79)	
GNMA	2005 BCD Single Family	5.63	12/12/06	12/20/36	11,754.15	13,241.70			(69.64)		11,684.51	13,258.79	86.73	
GNMA	2005 BCD Single Family	5.13	12/12/06	11/20/36	17,887.69	20,299.33			(2,577.19)		15,310.50	17,284.72	(437.42)	
GNMA	2005 BCD Single Family	5.38	12/27/06	12/20/36	19,467.62	21,542.07			(117.10)		19,350.52	21,665.35	240.38	
GNMA	2005 BCD Single Family	5.63	12/27/06	12/20/36	4,997.82	5,521.49			(47.52)		4,950.30	5,518.12	44.15	
GNMA	2005 BCD Single Family	5.13	12/27/06	12/20/36	8,955.95	9,816.02			(55.73)		8,900.22	9,840.49	80.20	
GNMA	2005 BCD Single Family	5.38	01/10/07	12/20/36	2,244.01	2,486.22			(13.70)		2,230.31	2,473.69	1.17	
GNMA	2005 BCD Single Family	5.63	01/09/07	12/20/36	1,703.89	1,772.63			(939.35)		764.54	776.28	(57.00)	
GNMA	2005 BCD Single Family	5.13	01/09/07	01/20/37	7,987.81	8,792.79			(51.28)		7,936.53	8,763.57	22.06	
GNMA	2005 BCD Single Family	5.38	01/16/07	12/20/36	3,253.51	3,599.92			(45.20)		3,208.31	3,558.47	3.75	
GNMA	2005 BCD Single Family	5.63	01/16/07	01/20/37	4,229.44	4,730.79			(25.28)		4,204.16	4,715.58	10.07	
GNMA	2005 BCD Single Family	5.13	01/30/07	01/20/37	12,881.96	14,259.54			(82.96)		12,799.00	14,211.77	35.19	
GNMA	2005 BCD Single Family	5.38	01/30/07	01/20/37	13,521.50	15,069.16			(128.45)		13,393.05	14,941.73	1.02	
GNMA	2005 BCD Single Family	5.63	01/30/07	01/20/37	3,410.64	3,815.04			(21.67)		3,388.97	3,801.34	7.97	
GNMA	2005 BCD Single Family	5.38	02/13/07	01/20/37	8,473.16	9,394.63			(53.88)		8,419.28	9,357.24	16.49	
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	7,157.77	7,858.55			(2,765.91)		4,391.86	4,828.27	(264.37)	
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,100.68	2,349.90			(11.97)		2,088.71	2,343.01	5.08	
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	3,318.44	3,701.70			(25.82)		3,292.62	3,691.51	15.63	
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	2,078.07	2,304.70			(13.43)		2,064.64	2,300.72	9.45	
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,752.98	4,188.08			(26.60)		3,726.38	4,179.16	17.68	
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	3,249.30	3,624.60			(22.47)		3,226.83	3,617.59	15.46	
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	1,164.60	1,307.00			(7.43)		1,157.17	1,306.12	6.55	

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FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	3,095.77	3,432.81			(28.95)		3,066.82	3,416.99	13.13	
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	6,031.09	6,731.91			(72.44)		5,958.65	6,684.68	25.21	
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	2,192.40	2,461.48			(13.26)		2,179.14	2,460.66	12.44	
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	6,529.04	7,283.07			(41.34)		6,487.70	7,273.37	31.64	
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	2,112.04	2,339.97			(1,286.97)		825.07	918.52	(134.48)	
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	1,934.72	2,158.12			(12.44)		1,922.28	2,155.02	9.34	
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	2,985.21	3,328.91			(19.02)		2,966.19	3,324.29	14.40	
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	1,333.56	1,496.98			(7.95)		1,325.61	1,496.58	7.55	
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	6,982.09	7,740.40			(161.03)		6,821.06	7,622.74	43.37	
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	5,276.88	5,888.23			(66.45)		5,210.43	5,843.06	21.28	
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	6,075.30	6,775.16			(54.67)		6,020.63	6,747.87	27.38	
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	6,624.36	7,392.15			(41.41)		6,582.95	7,382.62	31.88	
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,516.69	1,702.91			(20.11)		1,496.58	1,689.95	7.15	
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	934.15	1,035.44			(5.88)		928.27	1,033.83	4.27	
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	4,691.16	5,231.79			(32.08)		4,659.08	5,222.02	22.31	
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,432.46	3,852.79			(24.74)		3,407.72	3,846.80	18.75	
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	1,656.89	1,835.76			(10.48)		1,646.41	1,832.98	7.70	
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	7,942.43	8,871.52			(53.67)		7,888.76	8,856.81	38.96	
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	1,370.56	1,538.13			(8.15)		1,362.41	1,537.72	7.74	
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	829.93	919.92			(13.00)		816.93	909.78	2.86	
FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,674.22	2,982.45			(17.07)		2,657.15	2,978.28	12.90	
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,026.83	2,247.90			(12.97)		2,013.86	2,244.13	9.20	
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,158.79	6,877.21			(53.66)		6,105.13	6,851.06	27.51	
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	667.56	749.18			(6.18)		661.38	746.48	3.48	
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	1,498.17	1,661.05			(21.95)		1,476.22	1,644.46	5.36	
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	3,530.71	3,939.94			(24.94)		3,505.77	3,931.99	16.99	
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	4,560.75	5,118.05			(1,138.12)		3,422.63	3,862.65	(117.28)	
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	977.06	1,082.70			(7.21)		969.85	1,079.85	4.36	
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	9,169.05	10,267.93			(244.45)		8,924.60	10,042.75	19.27	
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	3,703.54	4,156.98			(31.54)		3,672.00	4,145.10	19.66	
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,479.21	4,963.36			(28.26)		4,450.95	4,955.78	20.68	
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	10,412.99	11,665.86			(87.22)		10,325.77	11,647.12	68.48	
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	2,205.66	2,475.48			(14.20)		2,191.46	2,473.56	12.28	
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,095.92	1,215.44			(6.93)		1,088.99	1,213.47	4.96	
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	1,118.09	1,246.79			(45.22)		1,072.87	1,202.30	0.73	
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	2,048.52	2,299.17			(30.83)		2,017.69	2,277.43	9.09	
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	2,528.67	2,803.59			(17.01)		2,511.66	2,798.01	11.43	
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	2,907.42	3,249.31			(20.23)		2,887.19	3,242.83	13.75	
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	2,118.07	2,378.89			(12.71)		2,105.36	2,377.97	11.79	
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	98,087.51	111,377.89			(2,448.13)		95,639.38	108,239.17	(690.59)	
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	95,158.96	109,634.55			(1,658.84)		93,500.12	108,005.88	30.17	
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	55,043.76	62,074.62			(1,113.22)		53,930.54	55,919.54	(5,041.86)	
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	41,991.77	47,189.31			(3,091.98)		38,899.79	40,044.17	(4,053.16)	
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	51,751.91	58,726.46			(974.09)		50,777.82	57,928.93	176.56	
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	12,978.68	14,695.98			(1,393.62)		11,585.06	13,189.36	(113.00)	
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	50,885.76	57,718.11			(1,410.11)		49,475.65	56,410.88	102.88	
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	62,305.49	70,661.59			(1,161.47)		61,144.02	69,716.22	216.10	
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	34,852.77	39,509.11			(565.29)		34,287.48	39,076.76	132.94	
FNMA	2005 BCD Single Family				39,278.35	44,922.64			(39,278.35)				(5,644.29)	
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	391,240.54	443,818.44			(37,387.79)		353,852.75	402,198.41	(4,232.24)	
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	74,290.39	84,285.89			(1,316.80)		72,973.59	83,520.24	551.15	
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	257,787.30	293,089.30			(6,792.17)		250,995.13	287,900.53	1,603.40	
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	85,520.78	97,025.99			(1,628.30)		83,892.48	96,015.32	617.63	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	247,449.24	280,242.68			(24,412.70)		223,036.54	254,888.74	(941.24)	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	106,468.76	120,779.96			(3,324.95)		103,143.81	118,033.41	578.40	

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GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	404,196.63	462,334.73			(9,008.27)		395,188.36	459,068.18	5,741.72	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	158,972.55	180,341.61			(3,111.00)		155,861.55	178,367.03	1,136.42	
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	437,316.71	498,378.50			(9,293.44)		428,023.27	495,500.58	6,415.52	
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	273,548.85	307,777.28			(8,412.51)		265,136.34	300,995.97	1,631.20	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	128,875.68	145,806.46			(3,184.38)		125,691.30	143,461.74	839.66	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	46,773.17	52,880.94			(2,656.82)		44,116.35	50,319.45	95.33	
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	346,743.80	389,773.07			(7,523.88)		339,219.92	385,840.89	3,591.70	
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	32,451.25	36,719.68			(571.17)		31,880.08	36,393.50	244.99	
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	317,108.74	361,231.96			(6,330.27)		310,778.47	357,132.08	2,230.39	
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	100,902.30	114,238.14			(3,862.24)		97,040.06	110,826.97	451.07	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	133,431.69	151,088.78			(3,029.39)		130,402.30	148,963.65	904.26	
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	169,059.88	191,249.35			(3,032.86)		166,027.02	189,486.14	1,269.65	
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	90,385.77	102,207.37			(1,559.73)		88,826.04	101,335.47	687.83	
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	58,173.38	65,800.79			(954.87)		57,218.51	65,295.52	449.60	
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	65,415.92	74,241.32			(1,416.68)		63,999.24	73,271.90	447.26	
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	98,218.51	111,072.87			(3,090.08)		95,128.43	108,532.15	549.36	
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	65,552.74	74,141.43			(885.90)		64,666.84	73,790.01	534.48	
GNMA	2005 BCD Single Family	6.15	03/01/98	01/20/28	37,179.39	42,036.15			(830.01)		36,349.38	41,461.56	255.42	
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	29,224.21	33,044.11			(618.15)		28,606.06	32,632.08	206.12	
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	85,447.31	96,634.94			(1,368.83)		84,078.48	95,932.71	666.60	
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	141,637.81	160,182.48			(2,276.07)		139,361.74	159,009.00	1,102.59	
2005 BCD Single Family Total					5,973,240.35	6,701,904.18	1.42	(43,265.52)	(239,933.47)	0.00	5,690,042.78	6,430,091.84	11,385.23	0.00
Repo Agmt	2006 ABCDE Single Family	0.23	02/29/16	03/01/16	1,875.21	1,875.21	0.83				1,876.04	1,876.04		
GIC's	2006 ABCDE Single Family				1,451,335.60	1,451,335.60		(1,451,335.60)						
Repo Agmt	2006 ABCDE Single Family	0.23	02/29/16	03/01/16	2,319,232.73	2,319,232.73		(2,083,440.27)			235,792.46	235,792.46		
FNMA	2006 ABCDE Single Family				67,171.79	76,328.64			(1,411.59)	(65,760.20)			(9,156.85)	
FNMA	2006 ABCDE Single Family				56,094.51	63,723.93			(2,245.55)	(53,848.96)			(7,629.42)	
FNMA	2006 ABCDE Single Family				127,054.15	144,384.31			(2,992.21)	(124,061.94)			(17,330.16)	
FNMA	2006 ABCDE Single Family				52,459.04	59,096.69			(1,408.57)	(51,050.47)			(6,637.65)	
FNMA	2006 ABCDE Single Family				25,124.67	27,702.17			(1,179.82)	(23,944.85)			(2,577.50)	
FNMA	2006 ABCDE Single Family				43,492.13	48,998.28			(2,007.57)	(41,484.56)			(5,506.15)	
FNMA	2006 ABCDE Single Family				770,862.69	892,042.34			(39,555.70)	(731,306.99)			(121,179.65)	
FNMA	2006 ABCDE Single Family				327,206.27	370,485.80			(5,401.74)	(321,804.53)			(43,279.53)	
FNMA	2006 ABCDE Single Family				100,480.82	114,927.95			(1,650.95)	(98,829.87)			(14,447.13)	
FNMA	2006 ABCDE Single Family				221,305.12	251,497.70			(3,897.15)	(217,407.97)			(30,192.58)	
FNMA	2006 ABCDE Single Family				173,446.21	196,575.20			(2,973.37)	(170,472.84)			(23,128.99)	
FNMA	2006 ABCDE Single Family				43,693.44	49,982.25			(774.27)	(42,919.17)			(6,288.81)	
FNMA	2006 ABCDE Single Family				492,634.26	563,893.84			(8,932.13)	(483,702.13)			(71,259.58)	
FNMA	2006 ABCDE Single Family				132,497.17	150,421.45			(1,957.77)	(130,539.40)			(17,924.28)	
FNMA	2006 ABCDE Single Family				143,114.36	163,714.24			(2,580.84)	(140,533.52)			(20,599.88)	
FNMA	2006 ABCDE Single Family				123,209.82	139,634.90			(2,796.23)	(120,413.59)			(16,425.08)	
FNMA	2006 ABCDE Single Family				201,194.05	228,648.96			(3,400.09)	(197,793.96)			(27,454.91)	
FNMA	2006 ABCDE Single Family				350,282.86	399,396.04			(84,168.77)	(266,114.09)			(49,113.18)	
FNMA	2006 ABCDE Single Family				382,325.17	437,204.07			(7,156.81)	(375,168.36)			(54,878.90)	
FNMA	2006 ABCDE Single Family				106,205.42	121,290.85			(1,540.32)	(104,665.10)			(15,085.43)	
FNMA	2006 ABCDE Single Family				121,548.50	137,974.52			(2,461.92)	(119,086.58)			(16,426.02)	
FNMA	2006 ABCDE Single Family				117,385.19	133,254.52			(1,798.50)	(115,586.69)			(15,869.33)	
FNMA	2006 ABCDE Single Family				45,515.23	52,067.57			(781.23)	(44,734.00)			(6,552.34)	
FNMA	2006 ABCDE Single Family				179,385.01	203,609.13			(5,081.42)	(174,303.59)			(24,224.12)	
FNMA	2006 ABCDE Single Family				145,463.74	165,134.75			(2,349.40)	(143,114.34)			(19,671.01)	
FNMA	2006 ABCDE Single Family				181,499.15	206,039.61			(2,898.48)	(178,600.67)			(24,540.46)	
FNMA	2006 ABCDE Single Family				211,803.07	240,047.05			(5,321.66)	(206,481.41)			(28,243.98)	
FNMA	2006 ABCDE Single Family				496,519.44	572,988.38			(55,906.96)	(440,612.48)			(76,468.94)	
FNMA	2006 ABCDE Single Family				29,707.08	33,970.37			(1,333.87)	(28,373.21)			(4,263.29)	

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FNMA	2006 ABCDE Single Family				116,044.73	132,733.44			(2,218.96)	(113,825.77)			(16,688.71)	
FNMA	2006 ABCDE Single Family				207,918.52	236,287.01			(3,876.93)	(204,041.59)			(28,368.49)	
FNMA	2006 ABCDE Single Family				65,027.56	73,833.32			(854.24)	(64,173.32)			(8,805.76)	
FNMA	2006 ABCDE Single Family				82,465.04	94,340.84			(1,350.50)	(81,114.54)			(11,875.80)	
FNMA	2006 ABCDE Single Family				110,296.41	125,214.01			(3,353.02)	(106,943.39)			(14,917.60)	
FNMA	2006 ABCDE Single Family				47,956.86	54,452.08			(604.83)	(47,352.03)			(6,495.22)	
FNMA	2006 ABCDE Single Family				43,814.43	49,726.76			(1,643.04)	(42,171.39)			(5,912.33)	
FNMA	2006 ABCDE Single Family				44,378.73	50,654.82			(1,529.98)	(42,848.75)			(6,276.09)	
FNMA	2006 ABCDE Single Family				344,076.40	393,513.32			(5,195.02)	(338,881.38)			(49,436.92)	
FNMA	2006 ABCDE Single Family				28,355.70	32,443.46			(418.41)	(27,937.29)			(4,087.76)	
FNMA	2006 ABCDE Single Family				118,907.47	131,030.04			(1,646.78)	(117,260.69)			(12,122.57)	
FNMA	2006 ABCDE Single Family				260,374.85	287,196.07			(3,389.22)	(256,985.63)			(26,821.22)	
FNMA	2006 ABCDE Single Family				51,681.81	56,953.38			(635.95)	(51,045.86)			(5,271.57)	
FNMA	2006 ABCDE Single Family				84,682.68	93,300.89			(1,518.22)	(83,164.46)			(8,618.21)	
FNMA	2006 ABCDE Single Family				129,319.12	142,479.87			(4,362.96)	(124,956.16)			(13,160.75)	
FNMA	2006 ABCDE Single Family				81,452.47	92,479.50			(979.06)	(80,473.41)			(11,027.03)	
FNMA	2006 ABCDE Single Family				35,796.14	40,646.87			(401.79)	(35,394.35)			(4,850.73)	
FNMA	2006 ABCDE Single Family				46,810.72	51,579.76			(595.44)	(46,215.28)			(4,769.04)	
FNMA	2006 ABCDE Single Family				478,931.73	532,050.08			(8,723.43)	(470,208.30)			(53,118.35)	
FNMA	2006 ABCDE Single Family				122,386.01	138,965.69			(1,709.18)	(120,676.83)			(16,579.68)	
FNMA	2006 ABCDE Single Family				76,393.74	84,954.39			(1,074.98)	(75,318.76)			(8,560.65)	
FNMA	2006 ABCDE Single Family				73,008.10	83,952.01			(1,119.13)	(71,888.97)			(10,943.91)	
FNMA	2006 ABCDE Single Family				129,251.95	141,833.59			(129,251.95)	0.00			(12,581.64)	
FNMA	2006 ABCDE Single Family				161,970.64	179,436.93			274.74	(162,245.38)			(17,466.29)	
FNMA	2006 ABCDE Single Family				75,920.88	84,113.01			129.09	(76,049.97)			(8,192.13)	
FNMA	2006 ABCDE Single Family				540,044.10	589,409.79			(83,720.39)	(456,323.71)			(49,365.69)	
FNMA	2006 ABCDE Single Family				744,443.83	828,674.83			1,063.03	(745,506.86)			(84,231.00)	
FNMA	2006 ABCDE Single Family				172,307.54	189,665.58			274.61	(172,582.15)			(17,358.04)	
FNMA	2006 ABCDE Single Family				674,992.03	747,020.11			1,028.32	(676,020.35)			(72,028.08)	
FNMA	2006 ABCDE Single Family				459,781.06	512,746.98			50.11	(459,831.17)			(52,965.92)	
FNMA	2006 ABCDE Single Family				575,916.40	638,336.41			649.99	(576,566.39)			(62,420.01)	
FNMA	2006 ABCDE Single Family				106,392.80	118,995.47			(106,392.80)	0.00			(12,602.67)	
FNMA	2006 ABCDE Single Family				789,694.55	883,139.01			283.61	(789,978.16)			(93,444.46)	
FNMA	2006 ABCDE Single Family				1,286,270.78	1,433,457.02			1,081.70	(1,287,352.48)			(147,186.24)	
FNMA	2006 ABCDE Single Family				153,542.23	171,721.72			265.84	(153,808.07)			(18,179.49)	
FNMA	2006 ABCDE Single Family				475,059.96	520,625.59			420.00	(475,479.96)			(45,565.63)	
FNMA	2006 ABCDE Single Family				725,477.73	810,917.12			(90,523.34)	(634,954.39)			(85,439.39)	
FNMA	2006 ABCDE Single Family				745,940.77	837,706.13			827.86	(746,768.63)			(91,765.36)	
FNMA	2006 ABCDE Single Family				218,598.76	240,620.76			(2,032.39)	(216,566.37)			(22,022.00)	
FNMA	2006 ABCDE Single Family				559,400.91	594,665.57			(110,429.37)	(448,971.54)			(35,264.66)	
FNMA	2006 ABCDE Single Family				709,477.91	784,999.78			139.64	(709,617.55)			(75,521.87)	
FNMA	2006 ABCDE Single Family				432,167.71	473,631.19			(137,617.55)	(294,550.16)			(41,463.48)	
FNMA	2006 ABCDE Single Family				329,509.97	368,191.20			405.23	(329,915.20)			(38,681.23)	
FNMA	2006 ABCDE Single Family				790,514.59	888,222.22			997.69	(791,512.28)			(97,707.63)	
FNMA	2006 ABCDE Single Family				410,292.09	453,232.54			519.50	(410,811.59)			(42,940.45)	
FNMA	2006 ABCDE Single Family				517,858.66	579,537.23			918.90	(518,777.56)			(61,678.57)	
FNMA	2006 ABCDE Single Family				248,296.37	272,114.49			83.05	(248,379.42)			(23,818.12)	
FNMA	2006 ABCDE Single Family				401,111.55	444,441.30			599.04	(401,710.59)			(43,329.75)	
FNMA	2006 ABCDE Single Family				445,226.88	496,571.15			(109,568.45)	(335,658.43)			(51,344.27)	
FNMA	2006 ABCDE Single Family				956,050.83	1,059,558.62			(111,854.41)	(844,196.42)			(103,507.79)	
FNMA	2006 ABCDE Single Family				429,024.44	474,710.11			(80,683.77)	(348,340.67)			(45,685.67)	
FNMA	2006 ABCDE Single Family				135,311.13	148,923.42			170.83	(135,481.96)			(13,612.29)	
FNMA	2006 ABCDE Single Family				350,536.95	383,868.00			(40,914.43)	(309,622.52)			(33,331.05)	
FNMA	2006 ABCDE Single Family				228,740.22	253,104.10			(109,178.26)	(119,561.96)			(24,363.88)	
FNMA	2006 ABCDE Single Family				252,301.58	279,170.45			(104,934.31)	(147,367.27)			(26,868.87)	

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FNMA	2006 ABCDE Single Family				537,504.68	605,529.55			1,108.08	(538,612.76)			(68,024.87)	
FNMA	2006 ABCDE Single Family				863,278.52	979,667.56			(118,449.02)	(744,829.50)			(116,389.04)	
FNMA	2006 ABCDE Single Family				890,235.36	985,096.76			1,763.58	(891,998.94)			(94,861.40)	
FNMA	2006 ABCDE Single Family				228,544.48	252,492.15			(351.48)	(228,193.00)			(23,947.67)	
FNMA	2006 ABCDE Single Family				432,224.15	473,731.77			766.30	(432,990.45)			(41,507.62)	
FNMA	2006 ABCDE Single Family				102,616.16	113,692.53			195.17	(102,811.33)			(11,076.37)	
FNMA	2006 ABCDE Single Family				77,918.61	81,060.45			(42,673.72)	(35,244.89)			(3,141.84)	
FNMA	2006 ABCDE Single Family				387,282.95	424,349.48			(1,167.34)	(386,115.61)			(37,066.53)	
FNMA	2006 ABCDE Single Family				148,779.55	164,620.47			(883.91)	(147,895.64)			(15,840.92)	
FNMA	2006 ABCDE Single Family				193,407.29	216,334.12			395.64	(193,802.93)			(22,926.83)	
FNMA	2006 ABCDE Single Family				621,697.54	688,180.85			987.97	(622,685.51)			(66,483.31)	
FNMA	2006 ABCDE Single Family				618,324.04	689,097.06			(924.40)	(617,399.64)			(70,773.02)	
FNMA	2006 ABCDE Single Family				155,964.95	174,458.16			261.53	(156,226.48)			(18,493.21)	
FNMA	2006 ABCDE Single Family				387,471.13	429,606.83			651.07	(388,122.20)			(42,135.70)	
FNMA	2006 ABCDE Single Family				345,440.89	379,262.07			(131,770.94)	(213,669.95)			(33,821.18)	
FNMA	2006 ABCDE Single Family				96,062.24	107,458.66			226.60	(96,288.84)			(11,396.42)	
FNMA	2006 ABCDE Single Family				169,539.16	187,857.06			314.35	(169,853.51)			(18,317.90)	
FNMA	2006 ABCDE Single Family				223,204.44	244,986.96			326.24	(223,530.68)			(21,782.52)	
FNMA	2006 ABCDE Single Family				184,383.92	206,253.91			291.80	(184,675.72)			(21,869.99)	
FNMA	2006 ABCDE Single Family				382,282.29	424,430.92			775.21	(383,057.50)			(42,148.63)	
FNMA	2006 ABCDE Single Family				40,209.00	44,970.18			89.85	(40,298.85)			(4,761.18)	
FNMA	2006 ABCDE Single Family				67,028.20	74,981.48			155.91	(67,184.11)			(7,953.28)	
FNMA	2006 ABCDE Single Family				253,326.75	278,065.03			(128.54)	(253,198.21)			(24,738.28)	
FNMA	2006 ABCDE Single Family				335,454.66	372,433.93			701.89	(336,156.55)			(36,979.27)	
FNMA	2006 ABCDE Single Family				487,182.63	534,034.86			955.45	(488,138.08)			(46,852.23)	
FNMA	2006 ABCDE Single Family				369,805.65	412,241.64			(94,143.85)	(275,661.80)			(42,435.99)	
FNMA	2006 ABCDE Single Family				168,095.61	186,283.30			355.47	(168,451.08)			(18,187.69)	
FNMA	2006 ABCDE Single Family				234,194.13	257,067.69			466.22	(234,660.35)			(22,873.56)	
FNMA	2006 ABCDE Single Family				139,369.68	155,897.69			319.50	(139,689.18)			(16,528.01)	
FNMA	2006 ABCDE Single Family				426,627.34	473,230.28			861.28	(427,488.62)			(46,602.94)	
FNMA	2006 ABCDE Single Family				351,355.41	385,779.02			693.56	(352,048.97)			(34,423.61)	
FNMA	2006 ABCDE Single Family				107,054.24	117,490.15			(1,316.62)	(105,737.62)			(10,435.91)	
FNMA	2006 ABCDE Single Family				54,374.19	60,826.61			135.45	(54,509.64)			(6,452.42)	
FNMA	2006 ABCDE Single Family				252,435.97	279,754.79			478.79	(252,914.76)			(27,318.82)	
FNMA	2006 ABCDE Single Family				515,761.16	575,238.85			(121,249.53)	(394,511.63)			(59,477.69)	
FNMA	2006 ABCDE Single Family				440,290.62	483,784.34			914.36	(441,204.98)			(43,493.72)	
FNMA	2006 ABCDE Single Family				212,080.65	235,026.45			452.23	(212,532.88)			(22,945.80)	
FNMA	2006 ABCDE Single Family				127,078.70	142,161.68			298.41	(127,377.11)			(15,082.98)	
FNMA	2006 ABCDE Single Family				733,744.29	816,497.09			711.44	(734,455.73)			(82,752.80)	
FNMA	2006 ABCDE Single Family				290,437.81	318,781.12			100.06	(290,537.87)			(28,343.31)	
FNMA	2006 ABCDE Single Family				74,270.06	83,089.12			192.82	(74,462.88)			(8,819.06)	
FNMA	2006 ABCDE Single Family				52,414.79	58,108.62			147.93	(52,562.72)			(5,693.83)	
FNMA	2006 ABCDE Single Family				372,427.91	416,987.57			1,068.24	(373,496.15)			(44,559.66)	
FNMA	2006 ABCDE Single Family				453,146.46	500,753.95			1,175.14	(454,321.60)			(47,607.49)	
FNMA	2006 ABCDE Single Family				105,948.76	117,425.99			248.19	(106,196.95)			(11,477.23)	
FNMA	2006 ABCDE Single Family				82,868.99	85,198.81			186.98	(83,055.97)			(2,329.82)	
FNMA	2006 ABCDE Single Family				198,486.37	219,982.51			422.42	(198,908.79)			(21,496.14)	
FNMA	2006 ABCDE Single Family				57,855.06	64,758.27			154.27	(58,009.33)			(6,903.21)	
FNMA	2006 ABCDE Single Family				348,481.92	387,506.07			886.41	(349,368.33)			(39,024.15)	
FNMA	2006 ABCDE Single Family				110,027.66	120,673.96			305.95	(110,333.61)			(10,646.30)	
FNMA	2006 ABCDE Single Family				74,764.94	83,687.14			237.60	(75,002.54)			(8,922.20)	
FNMA	2006 ABCDE Single Family				415,330.03	463,504.79			1,272.16	(416,602.19)			(48,174.76)	
FNMA	2006 ABCDE Single Family				364,067.26	404,826.04			904.86	(364,972.12)			(40,758.78)	
FNMA	2006 ABCDE Single Family				376,938.53	413,932.42			971.17	(377,909.70)			(36,993.89)	
FNMA	2006 ABCDE Single Family				149,905.90	166,199.51			433.81	(150,339.71)			(16,293.61)	

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FNMA	2006 ABCDE Single Family				58,872.90	65,888.92			177.01	(59,049.91)			(7,016.02)	
FNMA	2006 ABCDE Single Family				125,668.23	132,301.72			343.39	(126,011.62)			(6,633.49)	
FNMA	2006 ABCDE Single Family				238,784.78	255,827.91			(451.40)	(238,333.38)			(17,043.13)	
FNMA	2006 ABCDE Single Family				174,422.03	193,399.49			520.20	(174,942.23)			(18,977.46)	
FNMA	2006 ABCDE Single Family				426,049.30	458,250.60			501.78	(426,551.08)			(32,201.30)	
FNMA	2006 ABCDE Single Family				182,914.49	202,427.04			563.46	(183,477.95)			(19,512.55)	
FNMA	2006 ABCDE Single Family				92,054.86	101,083.59			271.42	(92,326.28)			(9,028.73)	
FNMA	2006 ABCDE Single Family				59,270.44	66,346.87			196.52	(59,466.96)			(7,076.43)	
FNMA	2006 ABCDE Single Family				269,558.92	300,923.58			875.03	(270,433.95)			(31,364.66)	
FNMA	2006 ABCDE Single Family				103,607.31	114,732.81			329.95	(103,937.26)			(11,125.50)	
FNMA	2006 ABCDE Single Family				66,754.98	74,019.38			204.11	(66,959.09)			(7,264.40)	
FNMA	2006 ABCDE Single Family				31,737.79	35,158.04			(1,600.42)	(30,137.37)			(3,420.25)	
FNMA	2006 ABCDE Single Family				164,117.98	183,712.32			544.47	(164,662.45)			(19,594.34)	
FNMA	2006 ABCDE Single Family				100,505.32	112,506.06			326.02	(100,831.34)			(12,000.74)	
FNMA	2006 ABCDE Single Family				67,238.57	75,265.52			223.47	(67,462.04)			(8,026.95)	
FNMA	2006 ABCDE Single Family				58,766.57	64,539.22			190.02	(58,956.59)			(5,772.65)	
FNMA	2006 ABCDE Single Family				99,879.30	110,752.61			(534.81)	(99,344.49)			(10,873.31)	
FNMA	2006 ABCDE Single Family				94,633.52	103,921.77			290.49	(94,924.01)			(9,288.25)	
FNMA	2006 ABCDE Single Family				181,844.14	201,654.17			605.06	(182,449.20)			(19,810.03)	
FNMA	2006 ABCDE Single Family				107,200.26	118,885.65			348.23	(107,548.49)			(11,685.39)	
FNMA	2006 ABCDE Single Family				180,156.00	197,859.82			594.91	(180,750.91)			(17,703.82)	
FNMA	2006 ABCDE Single Family				102,644.14	114,905.68			307.13	(102,951.27)			(12,261.54)	
FNMA	2006 ABCDE Single Family				249,479.96	274,009.05			771.65	(250,251.61)			(24,529.09)	
FNMA	2006 ABCDE Single Family				89,345.25	100,021.20			315.84	(89,661.09)			(10,675.95)	
FNMA	2006 ABCDE Single Family				181,690.83	201,493.94			594.09	(182,284.92)			(19,803.11)	
FNMA	2006 ABCDE Single Family				104,532.61	110,086.06			329.75	(104,862.36)			(5,553.45)	
FNMA	2006 ABCDE Single Family				92,671.64	101,775.69			(101.48)	(92,570.16)			(9,104.05)	
FNMA	2006 ABCDE Single Family				83,857.43	93,884.14			302.46	(84,159.89)			(10,026.71)	
FNMA	2006 ABCDE Single Family				88,355.07	97,988.91			311.88	(88,666.95)			(9,633.84)	
FNMA	2006 ABCDE Single Family				25,559.91	28,615.89			85.34	(25,645.25)			(3,055.98)	
FNMA	2006 ABCDE Single Family				91,879.95	102,870.32			338.28	(92,218.23)			(10,990.37)	
FNMA	2006 ABCDE Single Family				107,589.21	119,320.87			383.03	(107,972.24)			(11,731.66)	
FNMA	2006 ABCDE Single Family				183,595.99	203,627.49			666.66	(184,262.65)			(20,031.50)	
FNMA	2006 ABCDE Single Family				78,625.19	86,373.03			6.16	(78,631.35)			(7,747.84)	
FNMA	2006 ABCDE Single Family				67,036.13	75,053.71			261.21	(67,297.34)			(8,017.58)	
FNMA	2006 ABCDE Single Family				110,160.48	121,003.11			389.32	(110,549.80)			(10,842.63)	
FNMA	2006 ABCDE Single Family				96,558.22	107,108.49			362.32	(96,920.54)			(10,550.27)	
FNMA	2006 ABCDE Single Family				131,304.37	144,240.33			471.23	(131,775.60)			(12,935.96)	
FNMA	2006 ABCDE Single Family				121,517.61	133,486.12			354.10	(121,871.71)			(11,968.51)	
FNMA	2006 ABCDE Single Family				118,685.69	131,483.03			460.68	(119,146.37)			(12,797.34)	
FNMA	2006 ABCDE Single Family				119,351.67	131,110.68			457.14	(119,808.81)			(11,759.01)	
FNMA	2006 ABCDE Single Family				181,331.89	201,147.62			605.55	(181,937.44)			(19,815.73)	
FNMA	2006 ABCDE Single Family				102,086.33	112,699.10			(608.37)	(101,477.96)			(10,612.77)	
FNMA	2006 ABCDE Single Family				113,490.34	125,287.47			427.78	(113,918.12)			(11,797.13)	
FNMA	2006 ABCDE Single Family				252,968.01	279,295.70			939.47	(253,907.48)			(26,327.69)	
FNMA	2006 ABCDE Single Family				74,199.49	81,511.83			288.37	(74,487.86)			(7,312.34)	
FNMA	2006 ABCDE Single Family				85,492.97	94,375.68			287.83	(85,780.80)			(8,882.71)	
FNMA	2006 ABCDE Single Family				151,750.02	169,274.82			(666.26)	(151,083.76)			(17,524.80)	
FNMA	2006 ABCDE Single Family				100,255.94	111,099.72			(310.17)	(99,945.77)			(10,843.78)	
FNMA	2006 ABCDE Single Family				171,623.37	191,516.57			(633.20)	(170,990.17)			(19,893.20)	
FNMA	2006 ABCDE Single Family				148,587.23	165,749.17			(520.94)	(148,066.29)			(17,161.94)	
FNMA	2006 ABCDE Single Family				53,255.39	59,767.93			(158.23)	(53,097.16)			(6,512.54)	
FNMA	2006 ABCDE Single Family				149,403.91	165,670.94			(889.09)	(148,514.82)			(16,267.03)	
FNMA	2006 ABCDE Single Family				275,792.14	307,843.48			(2,377.03)	(273,415.11)			(32,051.34)	
FNMA	2006 ABCDE Single Family				100,260.13	112,561.10			(264.26)	(99,995.87)			(12,300.97)	

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FNMA	2006 ABCDE Single Family				298,567.05	333,047.16			(871.18)	(297,695.87)			(34,480.11)	
FNMA	2006 ABCDE Single Family				101,931.90	112,929.25			(61,974.08)	(39,957.82)			(10,997.35)	
FNMA	2006 ABCDE Single Family				88,473.07	98,688.88			(266.59)	(88,206.48)			(10,215.81)	
FNMA	2006 ABCDE Single Family				136,511.38	152,227.86			(403.24)	(136,108.14)			(15,716.48)	
FNMA	2006 ABCDE Single Family				60,981.06	68,455.48			(154.45)	(60,826.61)			(7,474.42)	
FNMA	2006 ABCDE Single Family				336,963.92	373,560.12			(6,636.87)	(330,327.05)			(36,596.20)	
FNMA	2006 ABCDE Single Family				241,309.03	269,262.50			(2,217.08)	(239,091.95)			(27,953.47)	
FNMA	2006 ABCDE Single Family				277,818.05	309,821.37			(1,548.92)	(276,269.13)			(32,003.32)	
FNMA	2006 ABCDE Single Family				302,925.84	338,035.29			(852.83)	(302,073.01)			(35,109.45)	
FNMA	2006 ABCDE Single Family				69,358.97	77,872.19			(683.57)	(68,675.40)			(8,513.22)	
FNMA	2006 ABCDE Single Family				45,081.48	49,971.53			(129.68)	(44,951.80)			(4,890.05)	
FNMA	2006 ABCDE Single Family				214,522.15	239,244.34			(729.67)	(213,792.48)			(24,722.19)	
FNMA	2006 ABCDE Single Family				156,962.62	176,183.97			(592.44)	(156,370.18)			(19,221.35)	
FNMA	2006 ABCDE Single Family				79,963.96	88,595.91			(230.75)	(79,733.21)			(8,631.95)	
FNMA	2006 ABCDE Single Family				363,199.72	405,685.80			(1,206.26)	(361,993.46)			(42,486.08)	
FNMA	2006 ABCDE Single Family				62,676.20	70,337.07			(157.00)	(62,519.20)			(7,660.87)	
FNMA	2006 ABCDE Single Family				40,051.69	44,396.20			(491.17)	(39,560.52)			(4,344.51)	
FNMA	2006 ABCDE Single Family				122,289.24	136,384.16			(359.97)	(121,929.27)			(14,094.92)	
FNMA	2006 ABCDE Single Family				97,817.67	108,486.35			(289.38)	(97,528.29)			(10,668.68)	
FNMA	2006 ABCDE Single Family				281,635.54	314,487.83			(1,485.06)	(280,150.48)			(32,852.29)	
FNMA	2006 ABCDE Single Family				30,525.37	34,259.26			(177.50)	(30,347.87)			(3,733.89)	
FNMA	2006 ABCDE Single Family				72,485.68	80,164.15			(989.57)	(71,496.11)			(7,678.47)	
FNMA	2006 ABCDE Single Family				161,459.12	180,169.21			(583.30)	(160,875.82)			(18,710.09)	
FNMA	2006 ABCDE Single Family				208,561.55	234,043.10			(51,500.79)	(157,060.76)			(25,481.55)	
FNMA	2006 ABCDE Single Family				47,157.54	52,252.39			(185.60)	(46,971.94)			(5,094.85)	
FNMA	2006 ABCDE Single Family				419,292.35	469,542.02			(9,756.97)	(409,535.38)			(50,249.67)	
FNMA	2006 ABCDE Single Family				169,359.49	190,094.73			(857.65)	(168,501.84)			(20,735.24)	
FNMA	2006 ABCDE Single Family				216,174.41	239,536.93			(615.54)	(215,558.87)			(23,362.52)	
FNMA	2006 ABCDE Single Family				473,990.51	533,467.79			(154.17)	(473,836.34)			(59,477.28)	
FNMA	2006 ABCDE Single Family				100,863.31	113,201.00			(300.13)	(100,563.18)			(12,337.69)	
FNMA	2006 ABCDE Single Family				52,893.22	58,658.43			(150.93)	(52,742.29)			(5,765.21)	
FNMA	2006 ABCDE Single Family				51,130.88	57,014.28			(1,895.80)	(49,235.08)			(5,883.40)	
FNMA	2006 ABCDE Single Family				93,674.52	105,138.51			(1,086.67)	(92,587.85)			(11,463.99)	
FNMA	2006 ABCDE Single Family				122,041.57	135,304.07			(397.07)	(121,644.50)			(13,262.50)	
FNMA	2006 ABCDE Single Family				133,237.41	148,587.85			(467.46)	(132,769.95)			(15,350.44)	
FNMA	2006 ABCDE Single Family				96,858.44	108,784.21			(244.25)	(96,614.19)			(11,925.77)	
FNMA	2006 ABCDE Single Family				76,482.35	84,772.53			(265.03)	(76,217.32)			(8,290.18)	
FNMA	2006 ABCDE Single Family				71,095.27	79,309.54			(192.52)	(70,902.75)			(8,214.27)	
FNMA	2006 ABCDE Single Family				78,248.73	87,813.31			(182.42)	(78,066.31)			(9,564.58)	
FNMA	2006 ABCDE Single Family				136,283.33	151,011.98			(657.84)	(135,625.49)			(14,728.65)	
FNMA	2006 ABCDE Single Family				193,413.74	215,728.92			(2,034.22)	(191,379.52)			(22,315.18)	
FNMA	2006 ABCDE Single Family				24,263.41	27,231.60			(149.99)	(24,113.42)			(2,968.19)	
FNMA	2006 ABCDE Single Family				192,517.24	213,434.47			(563.74)	(191,953.50)			(20,917.23)	
FNMA	2006 ABCDE Single Family				346,421.30	386,298.96			(1,620.04)	(344,801.26)			(39,877.66)	
FNMA	2006 ABCDE Single Family				47,479.05	52,624.74			(525.42)	(46,953.63)			(5,145.69)	
FNMA	2006 ABCDE Single Family				101,251.56	113,638.53			(272.43)	(100,979.13)			(12,386.97)	
FNMA	2006 ABCDE Single Family				71,298.18	79,513.45			(249.34)	(71,048.84)			(8,215.27)	
FNMA	2006 ABCDE Single Family				183,716.50	204,947.70			(505.49)	(183,211.01)			(21,231.20)	
FNMA	2006 ABCDE Single Family				40,934.99	45,948.73			(137.05)	(40,797.94)			(5,013.74)	
FNMA	2006 ABCDE Single Family				95,761.32	106,125.00			(251.65)	(95,509.67)			(10,363.68)	
FNMA	2006 ABCDE Single Family				154,696.91	172,544.26			(1,879.88)	(152,817.03)			(17,847.35)	
FNMA	2006 ABCDE Single Family				17,953.41	19,858.23			(6,129.21)	(11,824.20)			(1,904.82)	
FNMA	2006 ABCDE Single Family				311,890.62	349,344.31			(469.72)	(311,420.90)			(37,453.69)	
FNMA	2006 ABCDE Single Family				69,476.27	78,319.77			15.50	(69,491.77)			(8,843.50)	
FNMA	2006 ABCDE Single Family				553,413.22	620,951.22			641.07	(554,054.29)			(67,538.00)	

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FNMA	2006 ABCDE Single Family				190,875.86	212,273.81			199.91	(191,075.77)			(21,397.95)	
FNMA	2006 ABCDE Single Family				260,104.59	291,581.17			273.66	(260,378.25)			(31,476.58)	
FNMA	2006 ABCDE Single Family				247,497.82	275,866.30			218.56	(247,716.38)			(28,368.48)	
FNMA	2006 ABCDE Single Family				75,384.45	83,786.56			102.64	(75,487.09)			(8,402.11)	
FNMA	2006 ABCDE Single Family				515,677.74	582,649.21			284.44	(515,962.18)			(66,971.47)	
FNMA	2006 ABCDE Single Family				54,611.38	61,542.21			(448.37)	(54,163.01)			(6,930.83)	
FNMA	2006 ABCDE Single Family				296,308.74	330,525.32			(32,104.36)	(264,204.38)			(34,216.58)	
FNMA	2006 ABCDE Single Family				231,176.67	258,237.95			(50,274.97)	(180,901.70)			(27,061.28)	
FNMA	2006 ABCDE Single Family				318,050.60	356,361.04			(83,063.87)	(234,986.73)			(38,310.44)	
FNMA	2006 ABCDE Single Family				371,869.60	415,643.79			455.02	(372,324.62)			(43,774.19)	
FNMA	2006 ABCDE Single Family				162,623.38	181,938.74			194.55	(162,817.93)			(19,315.36)	
FNMA	2006 ABCDE Single Family				100,819.47	112,533.97			165.01	(100,984.48)			(11,714.50)	
FNMA	2006 ABCDE Single Family				247,358.63	275,865.93			301.74	(247,660.37)			(28,507.30)	
FNMA	2006 ABCDE Single Family				257,072.38	287,221.44			381.81	(257,454.19)			(30,149.06)	
FNMA	2006 ABCDE Single Family				313,508.10	351,408.63			474.39	(313,982.49)			(37,900.53)	
FNMA	2006 ABCDE Single Family				103,966.60	116,091.12			140.07	(104,106.67)			(12,124.52)	
FNMA	2006 ABCDE Single Family				78,205.64	86,998.17			126.36	(78,332.00)			(8,792.53)	
FNMA	2006 ABCDE Single Family				173,520.13	194,141.90			131.07	(173,651.20)			(20,621.77)	
FNMA	2006 ABCDE Single Family				116,691.06	129,522.06			143.92	(116,834.98)			(12,831.00)	
FNMA	2006 ABCDE Single Family				63,576.84	70,707.25			18.77	(63,595.61)			(7,130.41)	
FNMA	2006 ABCDE Single Family				363,958.35	410,529.32			614.87	(364,573.22)			(46,570.97)	
FNMA	2006 ABCDE Single Family				123,958.21	137,672.91			200.48	(124,158.69)			(13,714.70)	
FNMA	2006 ABCDE Single Family				154,249.17	172,162.37			(221.39)	(154,027.78)			(17,913.20)	
FNMA	2006 ABCDE Single Family				57,823.45	64,133.24			102.28	(57,925.73)			(6,309.79)	
FNMA	2006 ABCDE Single Family				93,638.21	104,173.41			169.62	(93,807.83)			(10,535.20)	
FNMA	2006 ABCDE Single Family				92,587.64	103,721.82			(225.70)	(92,361.94)			(11,134.18)	
FNMA	2006 ABCDE Single Family				65,980.30	73,126.73			109.57	(66,089.87)			(7,146.43)	
FNMA	2006 ABCDE Single Family				66,561.39	74,085.76			(453.67)	(66,107.72)			(7,524.37)	
FNMA	2006 ABCDE Single Family				64,196.94	71,658.54			128.52	(64,325.46)			(7,461.60)	
FNMA	2006 ABCDE Single Family				112,638.64	125,738.31			210.19	(112,848.83)			(13,099.67)	
FNMA	2006 ABCDE Single Family				102,961.18	114,846.56			(732.78)	(102,228.40)			(11,885.38)	
FNMA	2006 ABCDE Single Family				76,566.75	85,286.54			87.91	(76,654.66)			(8,719.79)	
FNMA	2006 ABCDE Single Family				104,378.49	116,035.45			55.99	(104,434.48)			(11,656.96)	
FNMA	2006 ABCDE Single Family				57,599.97	64,480.25			(36.29)	(57,563.68)			(6,880.28)	
FNMA	2006 ABCDE Single Family				112,998.30	124,875.36			20.56	(113,018.86)			(11,877.06)	
FNMA	2006 ABCDE Single Family				99,973.53	110,484.76			(42.81)	(99,930.72)			(10,511.23)	
FNMA	2006 ABCDE Single Family				111,563.57	124,008.67			74.37	(111,637.94)			(12,445.10)	
FNMA	2006 ABCDE Single Family				107,194.62	119,976.93			96.19	(107,290.81)			(12,782.31)	
FNMA	2006 ABCDE Single Family				53,369.61	59,122.23			38.47	(53,408.08)			(5,752.62)	
GNMA	2006 ABCDE Single Family	6.15	11/12/02	11/20/32	2,044.09	2,325.57			(16.79)		2,027.30	2,326.87	18.09	
GNMA	2006 ABCDE Single Family	5.40	11/12/02	10/20/32	2,874.48	3,179.11			(39.27)		2,835.21	3,138.36	(1,48)	
GNMA	2006 ABCDE Single Family	6.15	01/10/03	09/20/32	3,746.67	4,261.41			(30.22)		3,716.45	4,264.35	33.16	
GNMA	2006 ABCDE Single Family	6.15	10/10/02	09/20/32	4,524.36	5,145.95			(48.30)		4,476.06	5,135.95	38.30	
GNMA	2006 ABCDE Single Family	5.40	10/10/02	09/20/32	2,836.29	3,136.96			(24.68)		2,811.61	3,112.35	0.07	
GNMA	2006 ABCDE Single Family	6.15	10/21/02	10/20/32	4,210.38	4,789.55			(45.09)		4,165.29	4,780.05	35.59	
GNMA	2006 ABCDE Single Family	6.15	10/29/02	10/20/32	2,112.85	2,403.76			(17.40)		2,095.45	2,405.01	18.65	
GNMA	2006 ABCDE Single Family	5.40	10/29/02	09/20/32	1,973.77	2,182.74			(25.41)		1,948.36	2,156.49	(0.84)	
GNMA	2006 ABCDE Single Family	6.15	11/19/02	11/20/32	3,372.39	3,836.13			(26.73)		3,345.66	3,839.35	29.95	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	7,984.58	9,084.25			(65.68)		7,918.90	9,089.06	70.49	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	3,300.91	3,651.08			(35.41)		3,265.50	3,614.96	(0.71)	
GNMA	2006 ABCDE Single Family	6.15	11/26/02	11/20/32	2,004.09	2,279.51			(19.85)		1,984.24	2,276.86	17.20	
GNMA	2006 ABCDE Single Family	5.40	11/26/02	11/20/32	1,799.63	1,990.38			(38.90)		1,760.73	1,948.98	(2.50)	
GNMA	2006 ABCDE Single Family	5.40	12/12/02	12/20/32	4,087.27	4,521.00			(42.81)		4,044.46	4,477.42	(0.77)	
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,543.96	2,894.33			(22.94)		2,521.02	2,893.56	22.17	
GNMA	2006 ABCDE Single Family	5.40	12/30/02	12/20/32	8,319.91	9,203.43			(72.56)		8,247.35	9,130.96	0.09	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	6.15	12/30/02	12/20/32	2,144.58	2,440.00			(16.86)		2,127.72	2,442.20	19.06	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	11,882.26	13,529.49			(138.46)		11,743.80	13,490.38	99.35	
GNMA	2006 ABCDE Single Family	5.40	01/23/03	01/20/33	4,027.10	4,454.88			(34.13)		3,992.97	4,420.90	0.15	
GNMA	2006 ABCDE Single Family	6.15	01/23/03	01/20/33	2,214.68	2,518.78			(24.45)		2,190.23	2,512.90	18.57	
GNMA	2006 ABCDE Single Family	6.15	01/30/03	01/20/33	4,069.19	4,628.99			(45.48)		4,023.71	4,617.63	34.12	
GNMA	2006 ABCDE Single Family	5.40	01/30/03	01/20/33	9,169.83	10,143.71			(84.17)		9,085.66	10,059.19	(0.35)	
GNMA	2006 ABCDE Single Family	6.15	02/12/03	02/20/33	7,098.58	8,075.02			(117.74)		6,980.84	8,011.12	53.84	
GNMA	2006 ABCDE Single Family	6.15	02/20/03	02/20/33	6,993.85	7,956.62			(3,952.07)		3,041.78	3,484.78	(519.77)	
GNMA	2006 ABCDE Single Family	5.40	03/03/03	03/20/33	4,801.35	5,311.64			(39.77)		4,761.58	5,272.14	0.27	
GNMA	2006 ABCDE Single Family	6.15	02/27/03	02/20/33	11,523.87	13,124.31			(3,770.77)		7,753.10	8,882.69	(470.85)	
GNMA	2006 ABCDE Single Family	6.15	03/12/03	02/20/33	3,592.00	4,087.13			(34.70)		3,557.30	4,083.36	30.93	
GNMA	2006 ABCDE Single Family	6.15	03/24/03	03/20/33	6,418.99	7,302.60			(53.20)		6,365.79	7,306.00	56.60	
GNMA	2006 ABCDE Single Family	6.15	04/02/03	04/20/33	1,870.37	2,128.27			(14.23)		1,856.14	2,130.71	16.67	
GNMA	2006 ABCDE Single Family	6.15	04/10/03	03/20/33	2,068.03	2,353.07			(17.25)		2,050.78	2,354.05	18.23	
GNMA	2006 ABCDE Single Family	6.15	04/24/03	04/20/33	4,689.21	5,335.72			(35.98)		4,653.23	5,341.53	41.79	
GNMA	2006 ABCDE Single Family	6.15	05/08/03	04/20/33	3,477.28	3,956.76			(27.71)		3,449.57	3,959.87	30.82	
GNMA	2006 ABCDE Single Family	6.15	06/19/03	05/20/33	1,057.24	1,202.41			(23.79)		1,033.45	1,185.65	7.03	
GNMA	2006 ABCDE Single Family	6.15	07/17/03	07/20/33	2,149.87	2,445.82			(16.81)		2,133.06	2,448.10	19.09	
GNMA	2006 ABCDE Single Family	6.15	09/29/03	09/20/33	2,486.43	2,829.55			(18.54)		2,467.89	2,833.25	22.24	
GNMA	2006 ABCDE Single Family	6.15	10/09/03	08/20/33	2,425.33	2,759.35			(18.18)		2,407.15	2,762.85	21.68	
GNMA	2006 ABCDE Single Family	6.15	03/11/04	03/20/34	2,551.15	2,902.92			(20.60)		2,530.55	2,904.88	22.56	
GNMA	2006 ABCDE Single Family	5.40	07/08/04	06/20/34	14,746.23	16,320.66			(113.62)		14,632.61	16,208.62	1.58	
GNMA	2006 ABCDE Single Family	5.40	06/17/04	06/20/34	10,741.13	11,887.15			(88.98)		10,652.15	11,798.75	0.58	
GNMA	2006 ABCDE Single Family	5.40	09/09/04	09/20/34	16,304.40	17,784.71			(125.36)		16,179.04	17,791.40	132.05	
GNMA	2006 ABCDE Single Family	5.40	09/16/04	09/20/34	6,272.55	6,943.20			(45.89)		6,226.66	6,898.29	0.98	
GNMA	2006 ABCDE Single Family	5.40	07/15/04	07/20/34	4,538.11	5,022.51			(35.42)		4,502.69	4,987.56	0.47	
GNMA	2006 ABCDE Single Family	5.40	07/29/04	07/20/34	7,855.18	8,693.73			(59.60)		7,795.58	8,635.15	1.02	
GNMA	2006 ABCDE Single Family	5.40	08/05/04	08/20/34	3,963.71	4,386.51			(29.26)		3,934.45	4,357.90	0.65	
GNMA	2006 ABCDE Single Family	5.40	08/12/04	08/20/34	24,823.54	27,497.45			(185.85)		24,637.69	27,315.13	3.53	
GNMA	2006 ABCDE Single Family	5.40	08/20/04	08/20/34	4,238.75	4,691.14			(41.36)		4,197.39	4,649.34	(0.44)	
GNMA	2006 ABCDE Single Family	5.40	12/02/04	12/20/34	4,295.25	4,754.46			(32.15)		4,263.10	4,722.90	0.59	
GNMA	2006 ABCDE Single Family	5.40	10/21/04	10/20/34	23,288.27	25,987.90			(218.51)		23,069.76	25,766.11	(3.28)	
GNMA	2006 ABCDE Single Family	4.49	10/21/04	10/20/34	6,458.92	6,903.25			(67.36)		6,391.56	6,841.96	6.07	
GNMA	2006 ABCDE Single Family	5.40	10/28/04	10/20/34	3,359.76	3,456.98			(28.24)		3,331.52	3,426.21	(2.53)	
GNMA	2006 ABCDE Single Family	4.49	10/29/04	10/20/34	6,496.56	6,761.21			(59.96)		6,436.60	6,698.90	(2.35)	
GNMA	2006 ABCDE Single Family	4.49	11/04/04	10/20/34	27,054.21	28,625.11			(254.34)		26,799.87	28,756.53	385.76	
GNMA	2006 ABCDE Single Family	5.40	11/04/04	11/20/34	10,202.36	11,292.57			(111.16)		10,091.20	11,179.09	(2.32)	
GNMA	2006 ABCDE Single Family	4.49	11/10/04	11/20/34	11,866.46	12,440.40			(107.45)		11,759.01	12,345.21	12.26	
FNMA	2006 ABCDE Single Family	6.15	08/14/03	12/01/31	972.00	1,103.77			(82.52)		889.48	1,015.14	(6.11)	
FNMA	2006 ABCDE Single Family	6.15	04/15/04	02/01/34	4,349.20	4,948.07			(30.71)		4,318.49	4,939.53	22.17	
FNMA	2006 ABCDE Single Family	5.40	10/28/04	10/01/34	6,391.44	7,130.61			(51.86)		6,339.58	7,108.26	29.51	
GNMA	2006 ABCDE Single Family	5.40	08/29/02	08/20/32	2,462.25	2,722.66			(29.67)		2,432.58	2,692.17	(0.82)	
GNMA	2006 ABCDE Single Family	6.15	09/12/02	08/20/32	2,556.69	2,908.43			(21.72)		2,534.97	2,909.16	22.45	
GNMA	2006 ABCDE Single Family	5.40	09/19/02	09/20/32	4,370.71	4,834.41			(39.47)		4,331.24	4,794.84	(0.10)	
GNMA	2006 ABCDE Single Family	4.49	12/09/04	12/20/34	40,809.90	43,397.29			(469.54)		40,340.36	43,393.31	465.56	
GNMA	2006 ABCDE Single Family	4.49	12/16/04	12/20/34	20,398.64	21,706.98			(161.89)		20,236.75	21,693.39	148.30	
GNMA	2006 ABCDE Single Family	4.49	11/23/04	11/20/34	23,357.99	24,873.93			(211.07)		23,146.92	24,832.53	169.67	
GNMA	2006 ABCDE Single Family	4.49	12/02/04	12/20/34	67,405.08	72,868.55			(8,265.15)		59,139.93	64,072.27	(531.13)	
GNMA	2006 ABCDE Single Family	4.49	12/23/04	12/20/34	24,771.54	26,388.94			(197.96)		24,573.58	26,375.70	184.72	
GNMA	2006 ABCDE Single Family	4.49	12/29/04	12/20/34	25,085.47	26,722.34			(202.25)		24,883.22	26,706.53	186.44	
GNMA	2006 ABCDE Single Family	4.49	01/06/05	01/20/35	53,674.02	57,682.83			(619.27)		53,054.75	57,599.87	536.31	
GNMA	2006 ABCDE Single Family	4.49	01/13/05	01/20/35	35,651.96	38,058.35			(396.61)		35,255.35	37,934.48	272.74	
GNMA	2006 ABCDE Single Family	5.40	01/13/05	01/20/35	2,046.08	2,264.79			(22.43)		2,023.65	2,241.87	(0.49)	
GNMA	2006 ABCDE Single Family	4.49	01/19/05	01/20/35	44,553.37	47,593.85			(412.32)		44,141.05	47,539.50	357.97	
GNMA	2006 ABCDE Single Family	4.49	01/27/05	01/20/35	37,028.69	39,519.39			(645.96)		36,382.73	39,133.58	260.15	

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 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2006 ABCDE Single Family	4.49	02/03/05	02/20/35	53,444.25	56,867.27			(6,278.92)		47,165.33	50,426.98	(161.37)	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	33,567.80	35,858.11			(265.90)		33,301.90	35,866.03	273.82	
GNMA	2006 ABCDE Single Family	4.49	02/10/05	02/20/35	24,780.96	26,125.10			(6,379.93)		18,401.03	19,391.42	(353.75)	
GNMA	2006 ABCDE Single Family	4.49	02/17/05	02/20/35	14,892.69	15,705.94			(118.30)		14,774.39	15,630.61	42.97	
GNMA	2006 ABCDE Single Family	4.49	02/24/05	02/20/35	33,795.05	36,079.01			(320.78)		33,474.27	36,021.61	263.38	
GNMA	2006 ABCDE Single Family	4.49	03/03/05	03/20/35	31,248.14	33,156.35			(280.92)		30,967.22	33,276.25	400.82	
GNMA	2006 ABCDE Single Family	5.40	03/17/05	02/20/35	5,215.44	5,773.56			(38.80)		5,176.64	5,735.51	0.75	
GNMA	2006 ABCDE Single Family	4.49	03/17/05	03/20/35	25,431.59	26,901.41			(211.34)		25,220.25	27,066.50	376.43	
GNMA	2006 ABCDE Single Family	4.49	03/24/05	03/20/35	12,218.40	12,812.98			(100.45)		12,117.95	12,726.36	13.83	
GNMA	2006 ABCDE Single Family	4.49	04/07/05	04/20/35	19,081.26	20,062.96			(151.06)		18,930.20	20,294.92	383.02	
GNMA	2006 ABCDE Single Family	4.49	04/21/05	04/20/35	53,541.65	57,374.33			(411.85)		53,129.80	57,456.57	494.09	
GNMA	2006 ABCDE Single Family	4.49	04/28/05	04/20/35	32,435.72	34,648.01			(6,262.67)		26,173.05	27,774.98	(610.36)	
GNMA	2006 ABCDE Single Family	5.40	04/28/05	04/20/35	3,426.55	3,792.82			(24.44)		3,402.11	3,769.10	0.72	
GNMA	2006 ABCDE Single Family	4.49	05/05/05	05/20/35	51,407.68	55,344.10			(449.47)		50,958.21	55,471.08	576.45	
GNMA	2006 ABCDE Single Family	5.40	05/05/05	04/20/35	4,533.93	4,702.35			(33.70)		4,500.23	4,664.02	(4.63)	
GNMA	2006 ABCDE Single Family	5.40	07/07/05	07/20/35	1,776.56	1,966.61			(17.55)		1,759.01	1,948.87	(0.19)	
GNMA	2006 ABCDE Single Family	4.49	05/26/05	05/20/35	6,255.38	6,440.89			(47.35)		6,208.03	6,387.31	(6.23)	
GNMA	2006 ABCDE Single Family	5.40	06/09/05	05/20/35	3,119.09	3,452.83			(22.51)		3,096.58	3,430.88	0.56	
FNMA	2006 ABCDE Single Family	4.49	12/23/04	12/01/34	4,568.69	4,945.01			(46.62)		4,522.07	4,921.02	22.63	
FNMA	2006 ABCDE Single Family	4.49	01/27/05	01/01/35	6,034.19	6,533.41			(47.09)		5,987.10	6,517.89	31.57	
FNMA	2006 ABCDE Single Family	4.49	03/14/05	12/01/34	6,674.22	7,225.68			(60.80)		6,613.42	7,198.77	33.89	
FNMA	2006 ABCDE Single Family	5.40	03/24/05	02/01/35	3,496.19	3,901.47			(33.20)		3,462.99	3,883.86	15.59	
2006 ABCDE Single Family Total					66,064,834.78	73,115,233.01	0.83	(3,534,775.87)	(2,363,377.21)	(58,805,376.85)	1,361,305.68	1,459,984.98	(6,951,718.93)	0.00
Repo Agmt	2006 FGH Single Family	0.23	02/29/16	03/01/16	45,142.80	45,142.80		(43,682.88)			1,459.92	1,459.92		
2006 FGH Single Family Total					45,142.80	45,142.80	-	(43,682.88)	0.00	0.00	1,459.92	1,459.92	0.00	0.00
Inv Agmt	2007A Single Family	4.32	10/01/07	09/01/38	3,777,620.29	3,777,620.29		(2,864,024.17)			913,596.12	913,596.12		
Repo Agmt	2007A Single Family	0.23	02/29/16	03/01/16	859,717.83	859,717.83	5,254,656.57				6,114,374.40	6,114,374.40		
FNMA	2007A Single Family	6.25	03/27/98	03/01/28	76,416.36	86,847.24			(1,072.94)		75,343.42	85,973.67	199.37	
FNMA	2007A Single Family	6.25	06/29/98	05/01/28	22,152.48	25,173.93			(1,484.80)		20,667.68	23,579.20	(109.93)	
GNMA	2007A Single Family	6.25	02/20/98	01/20/28	404,987.50	467,355.55			(9,055.71)		395,931.79	460,718.09	2,418.25	
FNMA	2007A Single Family	6.25	11/30/98	09/01/28	89,105.63	101,275.73			(1,280.05)		87,825.58	100,223.96	228.28	
GNMA	2007A Single Family	6.25	03/27/98	03/20/28	1,026,970.03	1,201,585.77			(17,048.25)		1,009,921.78	1,199,787.10	15,249.58	
GNMA	2007A Single Family	6.25	05/19/98	05/20/28	564,868.91	653,553.33			(22,391.88)		542,477.03	636,455.74	5,294.29	
GNMA	2007A Single Family	5.45	07/28/00	06/20/30	601,298.58	672,101.47			(30,478.27)		570,820.31	637,817.47	(3,805.73)	
GNMA	2007A Single Family	6.25	08/14/98	07/20/28	329,603.15	375,441.07			(7,678.53)		321,924.62	369,630.65	1,868.11	
GNMA	2007A Single Family	6.25	06/29/98	06/20/28	331,443.06	379,054.92			(4,889.90)		326,553.16	376,421.16	2,256.14	
GNMA	2007A Single Family	6.25	09/18/98	09/20/28	364,804.60	415,574.51			(6,155.86)		358,648.74	411,832.82	2,414.17	
FNMA	2007A Single Family	6.25	03/31/99	11/01/28	24,091.93	27,363.03			(834.72)		23,257.21	26,519.63	(8.68)	
GNMA	2007A Single Family	6.25	11/30/98	11/20/28	216,547.63	246,082.61			(2,798.05)		213,749.58	244,751.87	1,467.31	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	219,684.19	249,684.19			(3,784.66)		215,899.53	247,254.55	1,355.02	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	119,200.28	135,331.75			(1,657.47)		117,542.81	134,459.68	785.40	
GNMA	2007A Single Family	6.25	02/16/99	02/20/29	548,537.12	638,349.09			(38,725.34)		509,811.78	588,078.07	(11,545.68)	
GNMA	2007A Single Family	6.25	03/31/99	02/20/29	24,161.97	27,384.46			(1,782.03)		22,379.94	25,546.70	(55.73)	
GNMA	2007A Single Family	6.25	05/27/99	05/20/29	168,665.68	191,469.26			(42,124.05)		126,541.63	144,477.62	(4,867.59)	
GNMA	2007A Single Family	5.45	07/30/99	07/20/29	244,784.40	269,808.62			(7,743.69)		237,040.71	261,394.18	(670.75)	
GNMA	2007A Single Family	5.45	08/26/99	08/20/29	282,802.62	312,768.35			(3,858.77)		278,943.85	308,662.48	(247.10)	
FNMA	2007A Single Family	5.45	09/20/99	08/01/29	79,975.24	89,110.73			(959.98)		79,015.26	88,489.92	339.17	
GNMA	2007A Single Family	5.45	09/20/99	09/20/29	26,048.58	28,667.81			(309.65)		25,738.93	28,379.79	21.63	
FNMA	2007A Single Family	5.45	12/20/99	12/01/29	90,909.81	101,300.83			(2,699.40)		88,210.41	98,791.28	189.85	
FNMA	2007A Single Family	5.45	01/19/00	12/01/29	58,892.35	65,622.04			(674.86)		58,217.49	65,200.15	252.97	
GNMA	2007A Single Family	5.45	10/28/99	10/20/29	380,137.64	421,523.20			(5,374.34)		374,763.30	415,886.06	(262.80)	
GNMA	2007A Single Family	5.45	11/18/99	11/20/29	45,008.67	49,586.51			(1,010.32)		43,998.35	48,499.83	(76.36)	
GNMA	2007A Single Family	5.45	12/30/99	12/20/29	940,768.46	1,052,691.69			(15,476.23)		925,292.23	1,037,215.58	0.12	

**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 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.45	01/28/00	01/20/30	416,224.48	462,467.14			(5,047.73)		411,176.75	457,097.10	(322.31)	
GNMA	2007A Single Family	5.45	02/22/00	01/20/30	124,059.04	136,294.88			(1,464.50)		122,594.54	134,929.90	99.52	
GNMA	2007A Single Family	5.45	03/27/00	02/20/30	161,758.72	178,240.41			(2,688.26)		159,070.46	175,370.50	(181.65)	
FNMA	2007A Single Family	5.45	04/27/00	03/01/30	101,225.04	112,796.06			(1,785.19)		99,439.85	111,370.63	359.76	
GNMA	2007A Single Family	5.45	04/27/00	04/20/30	280,377.60	310,100.43			(3,730.79)		276,646.81	306,134.59	(235.05)	
GNMA	2007A Single Family	5.45	05/30/00	04/20/30	73,508.93	81,000.99			(861.28)		72,647.65	80,094.78	(44.93)	
GNMA	2007A Single Family	5.45	06/21/00	05/20/30	247,829.02	273,328.17			(3,100.17)		244,728.85	270,050.97	(177.03)	
GNMA	2007A Single Family	5.45	09/18/00	09/20/30	364,265.82	404,750.33			(4,797.28)		359,468.54	399,628.37	(324.68)	
FNMA	2007A Single Family	5.45	07/24/00	06/01/30	17,345.67	19,324.40			(333.18)		17,012.49	19,049.50	58.28	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	197,130.43	213,770.67			(56,712.60)		140,417.83	147,799.25	(9,258.82)	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	151,053.82	164,398.95			(986.65)		150,067.17	163,783.99	371.69	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	147,102.29	163,809.94			(825.23)		146,277.06	162,911.44	(73.27)	
GNMA	2007A Single Family	4.75	09/25/07	08/20/37	67,018.54	72,880.77			(422.72)		66,595.82	72,624.74	166.69	
GNMA	2007A Single Family	5.49	09/25/07	09/20/37	775,998.41	874,809.12			(112,626.63)		663,371.78	735,443.57	(26,738.92)	
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	1,573,306.80	1,732,492.77			(103,846.47)		1,469,460.33	1,620,824.77	(7,821.53)	
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	155,712.97	172,869.56			(869.19)		154,843.78	171,924.75	(75.62)	
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	517,396.45	566,401.96			(8,126.46)		509,269.99	559,309.18	1,033.68	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	57,123.32	63,594.00			(322.26)		56,801.06	63,242.60	(29.14)	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	744,971.60	834,333.57			(6,368.73)		738,602.87	827,296.24	(668.60)	
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	622,776.12	683,929.30			(122,142.95)		500,633.17	545,813.50	(15,972.85)	
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	189,152.98	211,542.69			(1,181.11)		187,971.87	210,235.96	(125.62)	
GNMA	2007A Single Family	5.49	09/11/07	08/20/37	94,231.27	105,390.47			(519.51)		93,711.76	104,815.57	(55.39)	
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	1,395,912.31	1,501,726.58			(111,188.24)		1,284,724.07	1,403,348.78	12,810.44	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	60,166.47	65,472.89			(734.18)		59,432.29	64,856.88	118.17	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	461,725.79	516,501.56			(2,583.74)		459,142.05	513,670.65	(247.17)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	299,506.01	333,646.68			(2,024.61)		297,481.40	331,429.87	(192.20)	
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	465,127.06	506,354.29			(2,836.37)		462,290.69	504,680.08	1,162.16	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	136,930.17	152,021.85			(753.67)		136,176.50	151,203.00	(65.18)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	663,198.15	719,866.72			(3,802.65)		659,395.50	735,509.25	19,445.18	
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	451,565.54	492,464.96			(2,983.99)		448,581.55	490,591.24	1,110.27	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	490,162.90	549,976.44			(2,795.40)		487,367.50	546,903.31	(277.73)	
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	467,157.32	508,714.80			(2,951.69)		464,205.63	506,920.38	1,157.27	
GNMA	2007A Single Family	4.75	11/08/07	10/20/37	115,033.32	125,194.76			(693.24)		114,340.08	124,791.17	289.65	
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	237,397.52	258,404.64			(1,422.14)		235,975.38	257,576.10	593.60	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	113,815.27	126,752.83			(1,018.92)		112,796.35	125,632.84	(101.07)	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	120,012.10	133,668.59			(666.73)		119,345.37	132,940.40	(61.46)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	251,219.53	279,807.84			(2,192.50)		249,027.03	277,398.14	(217.20)	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	109,156.64	121,575.17			(623.54)		108,533.10	120,894.77	(56.86)	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	650,397.34	712,403.23			(3,917.15)		646,480.19	710,082.46	1,596.38	
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	198,531.92	221,126.04			(1,099.50)		197,432.42	219,917.08	(109.46)	
GNMA	2007A Single Family	4.75	12/20/07	12/20/37	113,757.39	123,820.64			(682.97)		113,074.42	123,421.89	284.22	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	115,205.93	125,314.30			(786.38)		114,419.55	124,808.82	280.90	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	167,822.77	186,340.88			(910.59)		166,912.18	185,349.66	(80.63)	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	43,957.93	48,959.18			(242.29)		43,715.64	48,694.96	(21.93)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	258,838.98	281,727.55			(1,529.63)		257,309.35	280,854.69	656.77	
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	88,508.94	96,273.75			(526.41)		87,982.53	95,970.21	222.87	
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	173,511.35	193,239.52			(1,324.53)		172,186.82	191,786.74	(128.25)	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	50,243.09	54,685.99			(305.20)		49,937.89	54,506.52	125.73	
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	166,761.94	185,734.86			(904.09)		165,857.85	184,749.43	(81.34)	
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	66,897.80	66,897.80			(320.28)		59,930.11	66,549.98	(27.54)	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	47,046.85	52,400.92			(277.25)		46,769.60	52,097.71	(25.96)	
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	81,325.50	90,577.47			(438.56)		80,886.94	90,099.60	(39.31)	
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	64,057.12	69,707.55			(2,121.52)		61,935.60	67,583.84	(2.19)	
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	69,111.25	76,973.61			(1,453.31)		67,657.94	75,363.06	(157.24)	
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	110,378.13	115,670.27			(644.42)		109,733.71	115,019.89	(5.96)	

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GNMA	2007A Single Family	5.49	03/12/08	03/20/38	214,863.53	238,599.47			(1,153.73)		213,709.80	237,343.94	(101.80)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	109,934.28	119,666.32			(661.84)		109,272.44	119,280.05	275.57	
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	97,102.12	105,623.76			(944.72)		96,157.40	104,889.21	210.17	
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	223,083.92	247,719.22			(1,204.80)		221,879.12	246,410.24	(104.18)	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	138,319.19	150,434.23			(986.24)		137,332.95	149,780.21	332.22	
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	86,449.89	94,103.62			(526.68)		85,923.21	93,792.19	215.25	
GNMA	2007A Single Family				86,778.51	96,652.90			(86,778.51)				(9,874.39)	
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	95,680.42	106,574.93			(507.25)		95,173.17	106,022.27	(45.41)	
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	160,860.03	179,168.18			(898.48)		159,961.55	178,189.81	(79.89)	
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	101,158.11	110,118.34			(597.85)		100,560.26	109,775.06	254.57	
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	43,421.27	48,214.57			(232.19)		43,189.08	47,962.35	(20.03)	
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	63,766.58	71,019.90			(339.94)		63,426.64	70,649.52	(30.44)	
GNMA	2007A Single Family				40,644.12	45,272.69			(40,644.12)				(4,628.57)	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	71,165.02	79,268.61			(376.72)		70,788.30	78,858.17	(33.72)	
GNMA	2007A Single Family	4.75	05/07/08	05/20/38	245,845.58	267,635.81			(1,637.33)		244,208.25	266,597.76	599.28	
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	85,260.95	94,678.57			(448.00)		84,812.95	94,192.12	(38.45)	
GNMA	2007A Single Family	4.75	05/14/08	05/20/38	61,043.21	66,442.96			(356.50)		60,686.71	66,241.81	155.35	
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	113,385.66	123,426.53			(886.89)		112,498.77	122,802.90	263.26	
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	233,581.39	260,219.20			(95,820.11)		137,761.28	153,267.17	(11,131.92)	
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	27,533.08	29,971.22			(166.49)		27,366.59	29,873.68	68.95	
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	98,071.93	109,242.50			(771.33)		97,300.60	108,394.96	(76.21)	
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	62,387.46	69,501.35			(350.81)		62,036.65	69,118.58	(31.96)	
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	168,075.33	187,235.63			(893.77)		167,181.56	186,261.67	(80.19)	
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	102,132.64	113,777.31			(583.09)		101,549.55	113,139.89	(54.33)	
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	123,652.68	137,747.77			(780.82)		122,871.86	136,893.89	(73.06)	
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	96,662.21	107,684.69			(34,819.00)		61,843.21	68,808.43	(4,057.26)	
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	107,723.98	117,279.26			(615.95)		107,108.03	116,936.26	272.95	
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	189,600.77	210,560.58			(59,212.49)		130,388.28	144,627.35	(6,720.74)	
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	64,379.69	70,091.47			(382.26)		63,997.43	69,870.39	161.18	
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	99,540.97	108,362.34			(574.56)		98,966.41	108,039.57	251.79	
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	123,423.76	134,380.82			(705.13)		122,718.63	133,988.44	312.75	
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	583,124.30	640,422.04			(4,313.82)		578,810.48	637,442.47	1,334.25	
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	80,876.27	90,104.49			(416.80)		80,459.47	89,650.57	(37.12)	
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	58,427.57	65,094.52			(302.57)		58,125.00	64,764.97	(26.98)	
GNMA	2007A Single Family	5.49	09/24/08	09/20/38	77,167.52	85,975.24			(403.43)		76,764.09	85,535.04	(36.77)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	208,776.27	231,887.01			(2,213.61)		206,562.66	229,455.25	(218.15)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	91,867.92	102,353.52			(524.08)		91,343.84	101,780.55	(48.89)	
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	308,132.77	342,903.25			(1,688.50)		306,444.27	341,060.92	(153.83)	
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	115,265.96	128,436.50			(583.92)		114,682.04	127,800.75	(51.83)	
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	200,686.77	218,306.56			(1,335.39)		199,351.38	217,463.95	492.78	
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	79,810.94	86,813.62			(1,739.78)		78,071.16	85,158.43	84.59	
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	183,046.88	198,747.32			(1,037.78)		182,009.10	198,177.36	467.82	
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	72,553.93	78,751.02			(406.99)		72,146.94	78,529.27	185.24	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	216,375.67	238,883.04			(59,837.87)		156,537.80	172,953.66	(6,091.51)	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	114,507.77	126,409.62			(588.12)		113,919.65	126,022.58	201.08	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	337,209.50	370,910.92			(96,506.81)		240,702.69	264,883.17	(9,520.94)	
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	106,106.73	115,171.20			(581.75)		105,524.98	114,862.71	273.26	
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	247,840.22	272,315.12			(1,662.50)		246,177.72	271,854.08	1,201.46	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	28,852.58	32,657.17			(406.52)		28,446.06	32,361.13	110.48	
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	211,080.01	233,831.46			(1,371.11)		209,708.90	233,442.32	981.97	
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	632,724.69	721,825.19			(3,662.79)		629,061.90	719,791.59	1,629.19	
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	115,253.39	130,519.19			(764.71)		114,488.68	130,290.41	535.93	
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	599,491.22	669,337.36			(3,635.76)		595,855.46	667,833.83	2,132.23	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	407,000.60	458,468.75			(2,948.73)		404,051.87	457,485.38	1,965.36	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	33,799.43	37,361.01			(295.14)		33,504.29	34,209.71	(2,856.16)	

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FNMA	2007A Single Family	4.75	10/09/07	09/01/37	206,815.03	224,891.32			(1,667.29)		205,147.74	224,185.58	961.55	
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	224,255.04	243,663.89			(1,884.77)		222,370.27	242,816.25	1,037.13	
FNMA	2007A Single Family	5.49	10/25/07	09/01/37	318,098.56	356,982.23			(67,123.06)		250,975.50	282,790.99	(7,068.18)	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	89,688.52	100,715.90			(8,616.66)		81,071.86	86,912.32	(5,186.92)	
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	230,005.16	250,096.68			(1,531.04)		228,474.12	249,674.31	1,108.67	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	106,601.02	118,773.55			(586.23)		106,014.79	110,262.78	(7,924.54)	
FNMA	2007A Single Family	4.75	11/08/07	09/01/37	93,058.53	100,785.45			(565.79)		92,492.74	97,614.29	(2,605.37)	
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	136,809.75	153,094.73			(760.81)		136,048.94	147,542.34	(4,791.58)	
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	75,558.24	84,757.79			(2,925.94)		72,632.30	75,413.29	(6,418.56)	
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	103,346.61	112,212.42			(635.78)		102,710.83	109,173.47	(2,403.17)	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	175,296.12	196,637.91			(1,037.34)		174,258.78	196,496.88	896.31	
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	83,007.52	92,449.76			(463.73)		82,543.79	85,790.30	(6,195.73)	
FNMA	2007A Single Family	4.75	12/11/07	12/01/37	127,793.00	139,931.83			(782.26)		127,010.74	133,604.48	(5,545.09)	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	90,697.78	100,789.73			(532.94)		90,164.84	93,133.86	(7,122.93)	
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	57,156.95	63,575.23			(353.91)		56,803.04	58,659.45	(4,561.87)	
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	92,000.42	103,316.21			(54,740.79)		37,259.63	38,029.45	(10,545.97)	
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	83,309.82	90,264.58			(497.51)		82,812.31	87,413.04	(2,354.03)	
FNMA	2007A Single Family				62,874.23	70,260.30			(62,874.23)				(7,386.07)	
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	185,384.59	201,347.78			(1,106.29)		184,278.30	201,122.44	880.95	
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	204,793.61	222,863.07			(1,225.61)		203,568.00	222,628.44	990.98	
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	263,224.37	295,316.16			(1,744.30)		261,480.07	294,870.37	1,298.51	
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	305,512.81	342,965.44			(3,311.92)		302,200.89	341,005.47	1,351.95	
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	80,736.29	87,171.60			(472.29)		80,264.00	82,407.73	(4,291.58)	
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	116,219.46	130,063.48			(660.61)		115,558.85	128,336.63	(1,066.24)	
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	110,087.97	119,658.53			(641.88)		109,446.09	119,470.29	453.64	
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	19,719.12	21,813.58			(849.67)		18,869.45	20,936.59	(27.32)	
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	125,042.52	138,548.13			(677.82)		124,364.70	138,239.44	369.13	
Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	106,615.21	115,637.33			(894.14)		105,721.07	115,155.40	412.21	
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	65,049.88	72,041.47			(372.92)		64,676.96	71,852.66	184.11	
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	87,493.74	97,527.86			(621.57)		86,872.17	97,143.07	236.78	
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	67,405.91	73,275.03			(411.37)		66,994.54	73,138.41	274.75	
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	120,897.06	133,867.20			(690.94)		120,206.12	133,527.29	351.03	
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	127,314.64	141,912.57			(667.13)		126,647.51	141,618.09	372.65	
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	78,726.84	85,388.37			(619.26)		78,107.58	85,077.95	308.84	
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	20,598.07	22,961.54			(762.60)		19,835.47	22,179.59	(19.35)	
GNMA	2007A Single Family	5.25	12/28/07	12/20/37	3,688.59	3,837.83			(20.88)		3,667.71	3,813.09	(3.86)	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	1,530.87	1,717.01			(8.07)		1,522.80	1,726.73	17.79	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	20,799.75	22,923.72			(118.37)		20,681.38	23,094.95	289.60	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,690.30	4,072.05			(20.68)		3,669.62	4,057.67	6.30	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	3,883.00	4,387.54			(20.19)		3,862.81	4,412.34	44.99	
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	19,157.26	21,113.50			(118.75)		19,038.51	21,084.40	89.65	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	8,087.83	8,924.73			(48.49)		8,039.34	8,889.71	13.47	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	5,686.97	6,274.92			(32.00)		5,654.97	6,252.62	9.70	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,306.80	9,166.48			(50.11)		8,256.69	9,130.34	13.97	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,633.14	1,801.87			(17.32)		1,615.82	1,786.48	1.93	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	1,963.67	2,218.83			(10.02)		1,953.65	2,231.62	22.81	
GNMA	2007A Single Family				3,698.16	4,081.04			(3,698.16)				(382.88)	
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	3,727.59	4,211.93			(19.20)		3,708.39	4,235.93	43.20	
GNMA	2007A Single Family	5.25	01/16/08	12/20/37	8,156.37	8,999.95			(4,632.74)		3,523.63	3,891.58	(475.63)	
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	40,934.95	46,762.20			(256.15)		40,678.80	46,562.98	56.93	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	1,964.92	2,168.38			(10.94)		1,953.98	2,160.78	3.34	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,111.35	4,645.62			(20.61)		4,090.74	4,672.75	47.74	
GNMA	2007A Single Family				3,892.51	4,295.54			(3,892.51)				(403.03)	
GNMA	2007A Single Family	6.00	02/13/08	01/20/38	3,033.12	3,427.30			(15.16)		3,017.96	3,447.35	35.21	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	6,869.20	7,580.41			(38.51)		6,830.69	7,553.62	11.72	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	12,050.41	13,303.54			(66.55)		11,983.86	13,257.63	20.64	
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,340.86	6,035.25			(27.26)		5,313.60	6,069.88	61.89	
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	3,072.60	3,390.63			(16.80)		3,055.80	3,379.15	5.32	
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,299.03	3,727.57			(37.42)		3,261.61	3,725.42	35.27	
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	7,993.40	8,821.74			(43.94)		7,949.46	8,791.52	13.72	
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	3,721.85	4,101.10			(29.95)		3,691.90	4,076.66	5.51	
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,525.54	7,373.44			(37.76)		6,487.78	7,410.68	75.00	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	4,042.27	4,460.83			(24.44)		4,017.83	4,443.09	6.70	
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,423.82	3,868.66			(19.69)		3,404.13	3,888.34	39.37	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	7,754.14	8,557.00			(76.84)		7,677.30	8,489.87	9.71	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,750.07	4,237.60			(18.95)		3,731.12	4,262.17	43.52	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,920.63	2,119.30			(11.47)		1,909.16	2,111.04	3.21	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,954.04	2,156.33			(11.64)		1,942.40	2,147.95	3.26	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,161.35	6,962.13			(30.78)		6,130.57	7,002.92	71.57	
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	4,841.82	5,343.25			(28.07)		4,813.75	5,323.33	8.15	
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	3,881.01	4,386.11			(19.77)		3,861.24	4,411.40	45.06	
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,542.56	2,872.63			(39.83)		2,502.73	2,858.39	25.59	
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	3,585.06	4,051.41			(18.00)		3,567.06	4,075.03	41.62	
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	4,024.64	4,547.87			(20.14)		4,004.50	4,574.43	46.70	
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	27,503.92	30,630.82			(165.98)		27,337.94	30,509.09	44.25	
GNMA	2007A Single Family	5.25	05/07/08	04/20/38	4,978.51	5,494.37			(26.96)		4,951.55	5,476.04	8.63	
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,465.15	5,045.61			(26.60)		4,438.55	5,070.22	51.21	
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	5,983.87	6,761.99			(31.67)		5,952.20	6,799.45	69.13	
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,841.12	3,135.35			(15.91)		2,825.21	3,124.32	4.88	
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,174.24	5,847.19			(26.04)		5,148.20	5,881.16	60.01	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	7,396.83	8,163.41			(46.45)		7,350.38	8,129.05	12.09	
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	9,508.53	10,776.40			(3,014.75)		6,493.78	7,438.40	(323.25)	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	6,985.04	7,708.88			(61.50)		6,923.54	7,657.01	9.63	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	4,412.13	4,869.96			(23.61)		4,388.52	4,853.98	7.63	
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,603.55	1,811.74			(21.41)		1,582.14	1,806.98	16.65	
GNMA	2007A Single Family				2,838.11	3,206.89			(2,838.11)				(368.78)	
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	7,912.44	8,732.95			(50.70)		7,861.74	8,695.07	12.82	
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	5,452.27	6,161.56			(31.50)		5,420.77	6,192.68	62.62	
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	3,952.21	4,362.21			(21.17)		3,931.04	4,347.89	6.85	
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	9,308.75	10,274.62			(52.73)		9,256.02	10,237.79	15.90	
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	5,304.90	5,995.04			(25.61)		5,279.29	6,031.11	61.68	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	11,367.21	12,552.02			(60.51)		11,306.70	12,511.11	19.60	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,845.48	3,140.77			(15.25)		2,830.23	3,130.45	4.93	
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,276.86	1,442.96			(6.12)		1,270.74	1,451.71	14.87	
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	3,473.26	3,833.67			(18.68)		3,454.58	3,820.97	5.98	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,755.03	5,248.50			(27.26)		4,727.77	5,229.25	8.01	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,997.42	4,412.47			(21.45)		3,975.97	4,397.93	6.91	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	12,019.04	13,655.71			(60.09)		11,958.95	13,756.23	160.61	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	19,742.83	21,823.54			(124.38)		19,618.45	21,731.20	32.04	
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	26,092.07	29,063.09			(9,277.94)		16,814.13	18,574.26	(1,210.89)	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,457.31	2,777.01			(12.51)		2,444.80	2,792.97	28.47	
GNMA	2007A Single Family				4,356.10	4,807.96			(4,356.10)				(451.86)	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,293.61	4,739.88			(22.65)		4,270.96	4,724.71	7.48	
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	14,641.58	16,173.68			(106.40)		14,535.18	16,089.58	22.30	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,686.78	5,173.12			(24.92)		4,661.86	5,156.33	8.13	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,502.50	3,865.94			(18.47)		3,484.03	3,853.56	6.09	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	2,484.67	2,808.12			(12.38)		2,472.29	2,824.59	28.85	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	20,911.77	22,588.99			(118.25)		20,793.52	23,061.80	591.06	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,361.33	10,333.40			(58.54)		9,302.79	10,290.08	15.22	
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	6,804.00	7,689.80			(33.08)		6,770.92	7,735.83	79.11	

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GNMA	2007A Single Family	5.25	09/10/08	09/20/38	21,883.38	24,359.00			(4,289.39)		17,593.99	19,436.46	(633.15)	
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	12,265.17	13,543.19			(72.10)		12,193.07	13,491.64	20.55	
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	7,296.15	8,054.04			(43.92)		7,252.23	8,022.25	12.13	
GNMA	2007A Single Family	5.25	09/17/08	08/20/38	3,259.25	3,593.20			(17.19)		3,242.06	3,586.18	10.17	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,707.92	3,060.55			(13.00)		2,694.92	3,079.04	31.49	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	6,554.06	7,225.61			(36.77)		6,517.29	7,209.08	20.24	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,372.47	2,681.43			(12.29)		2,360.18	2,696.63	27.49	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,455.16	11,545.40			(58.18)		10,396.98	11,505.08	17.86	
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	11,948.12	13,604.64			(58.49)		11,889.63	13,690.14	143.99	
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	4,495.90	4,956.71			(24.77)		4,471.13	4,945.67	13.73	
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	2,304.33	2,604.45			(10.86)		2,293.47	2,620.44	26.85	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	10,688.91	12,150.67			(2,861.93)		7,826.98	8,966.50	(322.24)	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	15,649.42	17,389.74			(87.04)		15,562.38	17,328.67	25.97	
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	4,707.63	5,195.98			(42.60)		4,665.03	5,159.69	6.31	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	4,740.12	5,356.97			(69.87)		4,670.25	5,335.45	48.35	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	8,965.30	9,897.89			(46.76)		8,918.54	9,866.78	15.65	
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,166.32	4,598.98			(32.18)		4,134.14	4,572.91	6.11	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	7,606.26	8,583.90			(37.05)		7,569.21	8,649.00	102.15	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	2,263.93	2,554.85			(211.31)		2,052.62	2,341.07	(2.47)	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	10,627.96	11,717.55			(60.70)		10,567.26	11,693.62	36.77	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	4,568.72	5,043.05			(24.30)		4,544.42	5,026.71	7.96	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,670.48	6,408.90			(31.46)		5,639.02	6,442.81	65.37	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	9,472.45	10,722.01			(52.80)		9,419.65	10,784.09	114.88	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	4,032.06	4,557.73			(18.88)		4,013.18	4,585.83	46.98	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,631.85	2,974.68			(12.81)		2,619.04	2,992.48	30.61	
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	3,994.57	4,409.63			(20.99)		3,973.58	4,395.55	6.91	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,743.59	3,100.98			(15.17)		2,728.42	3,117.48	31.67	
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	4,941.24	5,454.59			(26.25)		4,914.99	5,436.91	8.57	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	4,988.49	5,638.29			(39.43)		4,949.06	5,654.69	55.83	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,167.66	13,760.24			(56.69)		12,110.97	13,846.30	142.75	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	12,002.01	13,660.21			(58.94)		11,943.07	13,740.14	138.87	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	2,028.01	2,235.62			(58.92)		1,969.09	2,177.50	0.80	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,753.13	5,247.08			(24.58)		4,728.55	5,230.88	8.38	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,578.81	10,828.52			(47.38)		9,531.43	10,892.47	111.33	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,735.78	1,961.90			(8.35)		1,727.43	1,973.75	20.20	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,379.38	2,689.37			(12.11)		2,367.27	2,704.83	27.57	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	4,499.09	5,085.38			(2,512.23)		1,986.86	2,266.49	(306.66)	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,384.86	2,695.64			(11.18)		2,373.68	2,712.24	27.78	
GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,514.67	2,842.51			(11.77)		2,502.90	2,860.01	29.27	
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,413.45	2,664.32			(13.16)		2,400.29	2,655.32	4.16	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	8,773.36	9,917.20			(47.48)		8,725.88	9,971.19	101.47	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,304.49	4,751.97			(22.11)		4,282.38	4,737.42	7.56	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,251.97	2,545.59			(10.39)		2,241.58	2,561.44	26.24	
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	4,787.45	5,285.44			(27.10)		4,760.35	5,266.47	8.13	
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	3,999.33	4,415.12			(20.41)		3,978.92	4,401.75	7.04	
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,305.57	4,867.05			(23.48)		4,282.09	4,893.23	49.66	
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	8,071.39	9,124.09			(40.46)		8,030.93	9,177.23	93.60	
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,244.32	2,536.82			(10.15)		2,234.17	2,552.83	26.16	
GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,450.73	2,770.20			(14.36)		2,436.37	2,783.96	28.12	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,635.68	4,013.35			(19.47)		3,616.21	4,000.18	6.30	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,620.83	2,962.51			(12.63)		2,608.20	2,980.40	30.52	
GNMA	2007A Single Family				3,141.58	3,551.02			(3,141.58)				(409.44)	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,244.92	3,667.78			(16.26)		3,228.66	3,689.19	37.67	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	8,778.84	9,691.68			(48.28)		8,730.56	9,658.47	15.07	
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,141.07	6,941.39			(28.79)		6,112.28	6,984.09	71.49	

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GNMA	2007A Single Family	5.25	01/14/09	01/20/39	7,652.36	8,448.70			(39.40)		7,612.96	8,422.71	13.41	
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	3,951.19	4,361.85			(20.43)		3,930.76	4,348.34	6.92	
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	7,660.43	8,660.40			(35.70)		7,624.73	8,714.14	89.44	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,270.67	2,566.67			(10.62)		2,260.05	2,582.52	26.47	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,247.48	6,896.88			(32.16)		6,215.32	6,875.69	10.97	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,673.49	3,021.99			(20.64)		2,652.85	3,031.31	29.96	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,290.76	4,736.98			(21.93)		4,268.83	4,722.58	7.53	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	4,755.25	5,375.13			(21.79)		4,733.46	5,408.77	55.43	
GNMA	2007A Single Family				5,022.45	5,678.73			(5,022.45)				(656.28)	
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	4,273.29	4,719.18			(21.34)		4,251.95	4,705.43	7.59	
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	20,387.61	22,739.03			(94.74)		20,292.87	22,680.66	36.37	
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	29,126.22	32,625.98			(4,457.12)		24,669.10	27,271.56	(897.30)	
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	2,283.23	2,581.70			(9.88)		2,273.35	2,598.52	26.70	
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	9,723.09	10,723.62			(54.07)		9,669.02	10,686.44	16.89	
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,069.18	3,389.17			(14.85)		3,054.33	3,379.88	5.56	
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	9,446.83	10,681.21			(40.96)		9,405.87	10,750.83	110.58	
GNMA	2007A Single Family	5.25	01/20/10	12/20/39	6,538.64	7,220.99			(31.17)		6,507.47	7,201.66	11.84	
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,503.30	10,496.40			(45.70)		9,457.60	10,467.88	17.18	
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,426.74	2,744.04			(12.68)		2,414.06	2,759.42	28.06	
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	14,683.70	16,240.93			(69.61)		14,614.09	16,198.01	26.69	
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	2,925.04	3,306.85			(12.20)		2,912.84	3,328.87	34.22	
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	925,607.61	980,981.10			(4,970.41)		920,637.20	989,180.65	13,169.96	
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	23,660.51	25,805.37			(116.49)		23,544.02	26,084.40	395.52	
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,621.86	2,895.40			(12.66)		2,609.20	2,887.50	4.76	
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	6,913.25	7,635.03			(67.32)		6,845.93	7,576.16	8.45	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	40,965.36	46,806.14			(283.90)		40,681.46	46,576.06	53.82	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	7,949.41	8,779.56			(37.37)		7,912.04	8,756.73	14.54	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	30,616.39	34,154.89			(142.29)		30,474.10	34,067.18	54.58	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,380.47	2,628.89			(11.38)		2,369.09	2,621.82	4.31	
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	14,628.42	16,231.71			(72.35)		14,556.07	16,185.22	25.86	
GNMA	2007A Single Family	5.25	06/15/10	06/20/40	35,350.07	39,081.38			(178.47)		35,171.60	39,331.97	429.06	
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	18,923.74	21,111.24			(88.41)		18,835.33	21,056.72	33.89	
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,315.15	2,557.01			(11.83)		2,303.32	2,549.35	4.17	
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	18,758.68	20,696.84			(118.24)		18,640.44	20,837.25	258.65	
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	23,379.55	26,145.82			(106.33)		23,273.22	26,081.39	41.90	
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	9,693.90	10,708.23			(44.31)		9,649.59	10,681.80	17.88	
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	7,578.88	8,371.76			(34.96)		7,543.92	8,350.75	13.95	
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	7,691.80	8,495.15			(5,068.71)		2,623.09	2,899.90	(526.54)	
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	21,745.11	24,317.44			(102.07)		21,643.04	24,253.96	38.59	
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	24,070.18	26,781.36			(109.92)		23,960.26	26,714.92	43.48	
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	35,923.06	41,229.10			(3,974.13)		31,948.93	36,405.16	(849.81)	
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	6,754.79	7,423.30			(35.58)		6,719.21	7,399.88	12.16	
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,217.65	6,962.05			(28.57)		6,189.08	6,947.93	14.45	
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,214.85	2,473.56			(11.30)		2,203.55	2,283.22	(179.04)	
FNMA	2007A Single Family	5.25	12/12/07	12/01/37	14,930.37	16,738.25			(98.01)		14,832.36	16,710.52	70.28	
FNMA	2007A Single Family	5.25	12/20/07	11/01/37	4,466.09	4,995.39			(27.80)		4,438.29	4,755.04	(212.55)	
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	4,111.50	4,593.32			(23.05)		4,088.45	4,380.22	(190.05)	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	8,594.08	9,627.52			(4,303.20)		4,290.88	4,687.67	(636.65)	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,290.59	3,653.33			(18.54)		3,272.05	3,387.43	(247.36)	
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	2,480.27	2,774.35			(12.52)		2,467.75	2,560.75	(201.08)	
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	11,809.79	13,235.52			(66.36)		11,743.43	13,139.82	(29.34)	
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	3,192.28	3,586.26			(16.02)		3,176.26	3,320.52	(249.72)	
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	3,237.16	3,609.52			(17.95)		3,219.21	3,337.75	(253.82)	
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,278.03	3,679.06			(16.46)		3,261.57	3,409.79	(252.81)	
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,290.37	10,423.77			(196.51)		9,093.86	10,253.19	25.93	

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FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,629.31	7,436.40			(43.90)		6,585.41	7,187.64	(204.86)	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,714.82	7,523.28			(37.27)		6,677.55	7,287.57	(198.44)	
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	2,986.05	3,154.17			(20.11)		2,965.94	3,160.96	26.90	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	1,635.78	1,823.70			(9.70)		1,626.08	1,678.75	(135.25)	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	11,870.03	13,300.98			(66.21)		11,803.82	13,291.54	56.77	
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	2,293.36	2,566.00			(11.42)		2,281.94	2,368.21	(186.37)	
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	2,533.15	2,819.08			(14.82)		2,518.33	2,595.89	(208.37)	
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	2,344.26	2,622.68			(11.90)		2,332.36	2,420.48	(190.30)	
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,383.50	1,523.24			(6.79)		1,376.71	1,408.35	(108.10)	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	4,580.88	5,058.43			(22.38)		4,558.50	5,044.25	8.20	
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	8,049.97	9,101.88			(35.12)		8,014.85	9,160.94	94.18	
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,373.69	9,246.77			(45.85)		8,327.84	9,215.29	14.37	
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	7,487.99	8,294.96			(42.49)		7,445.50	8,275.27	22.80	
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	3,018.87	3,344.71			(17.02)		3,001.85	3,336.86	9.17	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	8,509.14	9,427.68			(49.16)		8,459.98	9,404.32	25.80	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,240.56	4,699.99			(23.76)		4,216.80	4,688.76	12.53	
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	3,810.73	4,218.61			(22.56)		3,788.17	4,210.55	14.50	
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,563.75	1,771.40			(8.41)		1,555.34	1,768.53	5.54	
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,594.81	2,874.38			(17.40)		2,577.41	2,864.68	7.70	
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,398.09	2,656.55			(16.40)		2,381.69	2,647.18	7.03	
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	3,872.56	4,386.84			(19.46)		3,853.10	4,381.32	13.94	
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,050.40	2,322.73			(10.84)		2,039.56	2,319.20	7.31	
Freddie Mac	2007A Single Family				5,349.91	5,928.35			(5,349.91)				(578.44)	
Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	4,244.29	4,704.56			(23.13)		4,221.16	4,694.01	12.58	
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,695.29	4,091.82			(20.34)		3,674.95	4,082.96	11.48	
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	3,026.98	3,354.36			(7.96)		3,019.02	3,356.61	10.21	
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,748.74	4,246.85			(19.16)		3,729.58	4,241.15	13.46	
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,303.42	2,552.22			(19.80)		2,283.62	2,538.64	6.22	
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,372.83	3,821.04			(16.48)		3,356.35	3,816.78	12.22	
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,070.71	5,744.48			(30.14)		5,040.57	5,731.96	17.62	
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,524.61	2,797.65			(14.48)		2,510.13	2,790.79	7.62	
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,719.82	1,948.06			(46.62)		1,673.20	1,902.37	0.93	
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	1,970.33	2,232.02			(13.86)		1,956.47	2,224.70	6.54	
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	4,945.68	5,603.05			(24.59)		4,921.09	5,596.35	17.89	
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	1,226.21	1,365.45			(6.54)		1,219.67	1,362.54	3.63	
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,476.39	2,805.73			(12.01)		2,464.38	2,802.70	8.98	
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,657.38	4,051.09			(25.35)		3,632.03	4,036.44	10.70	
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,268.81	11,375.32			(54.66)		10,214.15	11,352.16	31.50	
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	2,994.55	3,393.43			(15.26)		2,979.29	3,388.95	10.78	
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	4,365.37	4,947.05			(22.76)		4,342.61	4,939.95	15.66	
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,223.62	2,418.09			(13.03)		2,210.59	2,413.98	8.92	
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,649.07	2,870.22			(14.67)		2,634.40	2,866.32	10.77	
Freddie Mac	2007A Single Family	5.25	03/25/09	01/01/39	2,289.11	2,535.87			(24.02)		2,265.09	2,517.65	5.80	
2007A Single Family Total					42,902,487.26	47,097,394.76	5,254,656.57	(2,864,024.17)	(1,658,212.00)	0.00	43,634,907.66	47,713,232.66	(116,582.50)	0.00
GIC's	2007B Single Family	4.52	09/20/07	08/31/39	1,595,241.59	1,595,241.59			(562,011.59)		1,033,230.00	1,033,230.00		
Repo Agmt	2007B Single Family	0.23	02/29/16	03/01/16	2,018,684.63	2,018,684.63	86,459.87				2,105,144.50	2,105,144.50		
GNMA	2007B Single Family	5.25	12/28/07	12/20/37	103,124.57	106,505.94			(592.52)		102,532.05	105,819.41	(94.01)	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	41,551.93	45,273.58			(232.58)		41,319.35	45,529.81	488.81	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	577,225.93	636,169.50			(3,284.64)		573,941.29	640,921.40	8,036.54	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	102,409.77	113,005.85			(573.89)		101,835.88	112,606.76	174.80	
GNMA	2007B Single Family	6.00	12/11/07	11/20/37	106,176.31	115,689.22			(595.07)		105,581.24	116,343.10	1,248.95	
GNMA	2007B Single Family	5.25	12/11/07	12/20/37	531,644.05	585,933.01			(3,295.59)		528,348.46	585,125.63	2,488.21	
GNMA	2007B Single Family	5.25	12/11/07	11/20/37	224,449.89	247,675.37			(1,345.51)		223,104.38	246,703.69	373.83	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	157,822.70	174,139.02			(888.07)		156,934.63	173,520.03	269.08	

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GNMA	2007B Single Family	5.25	12/20/07	12/20/37	230,526.10	254,384.40			(1,390.59)		229,135.51	253,381.44	387.63	
GNMA	2007B Single Family	5.25	12/20/07	12/20/37	45,321.52	50,004.80			(480.48)		44,841.04	49,577.79	53.47	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	53,708.50	58,505.35			(296.04)		53,412.46	58,842.59	633.28	
GNMA	2007B Single Family				102,629.09	113,255.48			(102,629.09)				(10,626.39)	
GNMA	2007B Single Family	6.00	01/16/08	12/20/37	101,942.00	111,058.72			(566.66)		101,375.34	111,691.63	1,199.57	
GNMA	2007B Single Family	5.25	01/16/08	12/20/37	226,353.76	249,762.95			(128,565.86)		97,787.90	107,997.62	(13,199.47)	
GNMA	2007B Single Family	5.25	01/16/08	01/20/38	1,136,010.48	1,297,725.30			(7,108.49)		1,128,901.99	1,292,196.70	1,579.89	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	54,530.25	60,176.00			(303.57)		54,226.68	59,965.22	92.79	
GNMA	2007B Single Family	6.00	01/30/08	01/20/38	112,446.91	122,494.22			(609.43)		111,837.48	123,209.52	1,324.73	
GNMA	2007B Single Family				108,023.20	119,208.13			(108,023.20)				(11,184.93)	
GNMA	2007B Single Family	6.00	02/13/08	01/20/38	82,960.56	90,370.09			(448.08)		82,512.48	90,898.77	976.76	
GNMA	2007B Single Family	5.25	02/13/08	01/20/38	190,631.53	210,368.38			(1,069.00)		189,562.53	209,624.87	325.49	
GNMA	2007B Single Family	5.25	04/08/08	03/20/38	334,416.22	369,194.31			(1,846.79)		332,569.43	367,920.35	572.83	
GNMA	2007B Single Family	6.00	04/08/08	04/20/38	146,123.15	159,135.33			(805.31)		145,317.84	160,048.49	1,718.47	
GNMA	2007B Single Family	5.25	04/08/08	04/20/38	85,270.45	94,095.26			(466.25)		84,804.20	93,776.67	147.66	
GNMA	2007B Single Family	6.00	03/12/08	03/20/38	90,248.57	98,287.37			(1,060.14)		89,188.43	98,230.75	1,003.52	
GNMA	2007B Single Family	5.25	03/12/08	03/20/38	221,829.37	244,817.29			(1,219.66)		220,609.71	243,978.63	381.00	
GNMA	2007B Single Family	5.25	03/20/08	03/20/38	103,132.09	113,811.90			(827.81)		102,304.28	113,133.76	149.67	
GNMA	2007B Single Family	6.00	02/19/08	01/20/38	178,485.65	194,420.61			(1,105.18)		177,380.47	195,402.38	2,086.95	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	112,180.14	123,795.21			(678.61)		111,501.53	123,302.78	186.18	
GNMA	2007B Single Family	6.00	02/19/08	02/20/38	93,651.18	102,007.64			(576.57)		93,074.61	102,526.43	1,095.36	
GNMA	2007B Single Family	5.25	02/19/08	02/20/38	215,191.80	237,470.40			(2,132.37)		213,059.43	235,607.28	269.25	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	102,579.73	111,735.69			(559.99)		102,019.74	112,383.59	1,207.89	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	53,300.12	58,813.80			(317.96)		52,982.16	58,584.80	88.96	
GNMA	2007B Single Family	5.25	02/27/08	02/20/38	54,227.06	59,841.58			(323.17)		53,903.89	59,608.93	90.52	
GNMA	2007B Single Family	6.00	02/27/08	02/20/38	168,535.61	183,575.27			(910.12)		167,625.49	184,650.71	1,985.56	
GNMA	2007B Single Family	5.25	03/27/08	03/20/38	134,368.21	148,283.57			(779.15)		133,589.06	147,730.99	226.57	
GNMA	2007B Single Family	6.00	03/27/08	03/20/38	106,174.54	115,651.47			(583.95)		105,590.59	116,318.31	1,250.79	
GNMA	2007B Single Family	6.00	04/15/08	04/20/38	69,565.94	75,744.52			(1,117.49)		68,448.45	75,368.99	741.96	
GNMA	2007B Single Family	6.00	04/22/08	04/20/38	98,089.36	106,826.15			(532.41)		97,556.95	107,449.04	1,155.30	
GNMA	2007B Single Family	6.00	05/07/08	04/20/38	110,122.35	119,916.75			(595.90)		109,526.45	120,617.02	1,296.17	
GNMA	2007B Single Family	5.25	05/07/08	05/20/38	763,277.78	850,053.90			(4,606.31)		758,671.47	846,675.78	1,228.19	
GNMA	2007B Single Family	5.25	05/07/08	04/20/38	138,161.33	152,477.35			(748.43)		137,412.90	151,968.81	239.89	
GNMA	2007B Single Family	6.00	05/21/08	05/20/38	122,184.34	133,041.12			(777.38)		121,406.96	133,689.94	1,426.20	
GNMA	2007B Single Family	6.00	05/28/08	05/20/38	163,748.03	178,297.87			(933.05)		162,814.98	179,285.75	1,920.93	
GNMA	2007B Single Family	5.25	05/28/08	01/20/38	78,845.77	87,010.99			(441.64)		78,404.13	86,704.75	135.40	
GNMA	2007B Single Family	6.00	06/11/08	06/20/38	141,603.96	154,176.73			(770.34)		140,833.62	155,072.54	1,666.15	
GNMA	2007B Single Family	5.25	06/11/08	05/20/38	205,273.12	226,547.50			(1,289.01)		203,984.11	225,594.07	335.58	
GNMA	2007B Single Family	6.00	07/09/08	07/20/38	260,253.57	284,148.55			(82,587.89)		177,665.68	196,133.26	(5,427.40)	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	193,844.67	213,933.72			(1,706.49)		192,138.18	212,494.28	267.05	
GNMA	2007B Single Family	5.25	07/09/08	06/20/38	122,443.73	135,149.19			(655.56)		121,788.17	134,705.75	212.12	
GNMA	2007B Single Family	6.00	07/16/08	07/20/38	43,892.00	47,771.29			(603.43)		43,288.57	47,645.94	478.08	
GNMA	2007B Single Family				77,672.99	84,558.15			(77,672.99)				(6,885.16)	
GNMA	2007B Single Family	5.25	06/18/08	06/20/38	219,583.12	242,353.13			(1,406.93)		218,176.19	241,302.12	355.92	
GNMA	2007B Single Family	6.00	06/25/08	06/20/38	149,219.99	162,466.15			(922.39)		148,297.60	163,286.70	1,742.94	
GNMA	2007B Single Family	5.25	06/25/08	06/20/38	109,680.84	121,058.27			(587.56)		109,093.28	120,660.82	190.11	
GNMA	2007B Single Family	5.25	07/16/08	07/20/38	258,332.20	285,137.07			(1,463.62)		256,868.58	284,115.02	441.57	
GNMA	2007B Single Family	6.00	07/23/08	07/20/38	145,204.80	158,075.14			(760.22)		144,444.58	159,026.33	1,711.41	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	315,457.67	348,338.48			(1,678.97)		313,778.70	347,203.10	543.59	
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	78,967.99	87,161.47			(423.30)		78,544.69	86,874.92	136.75	
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	34,949.28	38,047.50			(181.31)		34,767.97	38,278.25	412.06	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	96,387.90	106,390.34			(518.21)		95,869.69	106,038.02	165.89	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	131,959.57	145,654.20			(756.38)		131,203.19	145,119.81	221.99	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	110,934.71	122,452.97			(595.44)		110,339.27	122,049.53	192.00	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	329,018.87	360,069.25			(1,777.72)		327,241.15	362,719.92	4,428.39	

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GNMA	2007B Single Family	5.25	08/13/08	08/20/38	547,895.18	605,637.97			(3,451.73)		544,443.45	603,075.36	889.12	
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	724,095.30	806,546.87			(257,477.65)		466,617.65	515,465.34	(33,603.88)	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	67,268.70	73,223.34			(369.54)		66,899.16	73,644.14	790.34	
GNMA	2007B Single Family				120,889.18	133,428.46			(120,889.18)				(12,539.28)	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	119,153.47	131,539.19			(628.53)		118,524.94	131,118.11	207.45	
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	406,327.14	448,845.23			(2,952.80)		403,374.34	446,511.29	618.86	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	130,064.34	143,562.34			(691.72)		129,372.62	143,096.43	225.81	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	97,200.48	107,285.86			(512.60)		96,687.88	106,942.49	169.23	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	68,019.84	74,043.67			(366.48)		67,653.36	74,477.77	800.58	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	580,334.79	626,880.24			(3,281.78)		577,053.01	640,001.55	16,403.09	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	259,791.73	286,768.35			(1,624.68)		258,167.05	285,566.23	422.56	
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	186,281.37	202,762.26			(980.91)		185,300.46	203,975.88	2,194.53	
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	607,299.41	676,000.81			(119,037.19)		488,262.22	539,392.52	(17,571.10)	
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	340,379.30	375,845.06			(2,000.91)		338,378.39	374,414.40	570.25	
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	202,479.37	223,512.40			(1,218.86)		201,260.51	222,630.12	336.58	
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	90,449.07	99,716.96			(477.14)		89,971.93	99,522.28	282.46	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	74,141.58	80,699.71			(386.38)		73,755.20	81,187.21	873.88	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	181,884.28	200,522.17			(1,020.45)		180,863.83	200,063.49	561.77	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	64,957.87	70,702.98			(363.02)		64,594.85	71,103.78	763.82	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	290,147.26	320,403.18			(1,614.73)		288,532.53	319,284.10	495.65	
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	327,160.30	358,722.79			(1,734.31)		325,425.99	360,977.06	3,988.58	
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	124,768.41	137,556.51			(687.71)		124,080.70	137,250.30	381.50	
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	63,095.75	68,673.15			(323.10)		62,772.65	69,094.93	744.88	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	292,693.92	320,385.04			(78,456.00)		214,237.92	236,425.85	(5,503.19)	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	434,296.81	482,592.94			(2,415.60)		431,881.21	480,898.05	720.71	
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	130,643.88	144,196.79			(1,182.33)		129,461.55	143,189.62	175.16	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	129,800.86	141,250.93			(1,965.46)		127,835.40	140,683.35	1,397.88	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	248,799.45	274,682.02			(1,297.77)		247,501.68	273,818.87	434.62	
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	115,622.45	127,628.87			(893.16)		114,729.29	126,905.60	169.89	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	208,287.64	226,337.52			(1,099.32)		207,188.32	228,053.97	2,815.77	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	61,995.38	67,365.34			(5,809.31)		56,186.07	61,728.66	172.63	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	294,942.44	325,180.67			(1,684.44)		293,258.00	324,516.41	1,020.18	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	126,788.82	139,952.60			(674.81)		126,114.01	139,499.28	221.49	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	155,278.07	168,987.75			(924.34)		154,353.73	169,881.99	1,818.58	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	259,412.14	282,714.57			(1,551.06)		257,861.08	284,351.43	3,187.92	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	110,422.89	120,176.68			(561.69)		109,861.20	120,917.75	1,302.76	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	72,074.16	78,435.46			(379.89)		71,694.27	78,904.67	849.10	
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	110,853.75	122,374.14			(582.63)		110,271.12	121,983.51	192.00	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	75,136.97	81,765.69			(445.95)		74,691.02	82,200.65	880.91	
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	137,127.41	151,373.42			(728.70)		136,398.71	150,882.82	238.10	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	136,620.17	148,668.55			(1,135.27)		135,484.90	149,100.91	1,567.63	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	333,237.22	362,825.63			(1,687.96)		331,549.26	365,094.80	3,957.13	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	328,718.07	360,187.90			(1,747.34)		326,970.73	362,295.51	3,854.95	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	56,281.02	62,041.97			(1,635.28)		54,645.74	60,429.01	22.32	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	131,908.88	145,614.65			(681.85)		131,227.03	145,165.16	232.36	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	262,351.77	285,522.95			(1,404.25)		260,947.52	287,209.21	3,090.51	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	47,540.57	51,730.66			(247.86)		47,292.71	52,043.12	560.32	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	65,171.35	70,912.39			(358.35)		64,813.00	71,320.20	766.16	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	123,230.68	134,089.75			(68,832.26)		54,398.42	59,762.14	(5,495.35)	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	65,319.60	71,077.81			(332.40)		64,987.20	71,515.45	770.04	
GNMA	2007B Single Family	6.00	02/18/09	01/20/39	68,894.75	74,950.36			(350.42)		68,544.33	75,411.97	812.03	
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	66,978.69	73,939.13			(365.14)		66,613.55	73,689.30	115.31	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	240,376.02	261,493.37			(1,398.43)		238,977.59	262,917.19	2,822.25	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	119,455.58	131,874.68			(613.40)		118,842.18	131,470.93	209.65	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	61,699.62	67,121.21			(309.69)		61,389.93	67,539.09	727.57	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	132,858.55	146,679.19			(752.08)		132,106.47	146,152.83	225.72	
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	110,986.55	122,526.52			(566.13)		110,420.42	122,155.56	195.17	
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	117,971.29	128,332.76			(690.85)		117,280.44	129,023.24	1,381.33	
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	221,165.38	240,580.92			(1,198.08)		219,967.30	241,982.10	2,599.26	
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	61,498.43	66,890.06			(303.13)		61,195.30	67,312.06	725.13	
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	67,147.32	73,043.80			(420.85)		66,726.47	73,406.71	783.76	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	100,894.94	111,376.92			(540.38)		100,354.56	111,011.29	174.75	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	71,789.17	78,114.63			(374.89)		71,414.28	78,586.35	846.61	
GNMA	2007B Single Family				86,052.46	93,632.24			(86,052.46)				(7,579.78)	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	88,883.62	96,710.97			(481.21)		88,402.41	97,275.42	1,045.66	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	243,627.09	268,959.62			(1,339.85)		242,287.24	268,037.86	418.09	
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	168,221.15	183,028.27			(857.13)		167,364.02	184,154.07	1,982.93	
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	212,365.29	234,464.79			(1,093.59)		211,271.70	233,743.69	372.49	
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	109,652.55	121,048.13			(566.85)		109,085.70	120,673.34	192.06	
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	209,848.04	228,354.62			(1,062.77)		208,785.27	229,771.53	2,479.68	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	62,208.51	67,677.09			(315.90)		61,892.61	68,095.08	733.89	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	173,376.98	191,399.40			(892.23)		172,484.75	190,811.26	304.09	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	73,243.51	79,682.83			(595.10)		72,648.41	79,928.73	841.00	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	119,074.96	131,458.70			(608.61)		118,466.35	131,059.36	209.27	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	130,276.23	141,729.72			(649.95)		129,626.28	142,616.59	1,536.82	
GNMA	2007B Single Family				137,767.05	149,734.82			(137,767.05)				(11,967.77)	
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	118,591.36	130,964.69			(592.45)		117,998.91	130,583.18	210.94	
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	565,787.30	631,044.07			(2,629.26)		563,158.04	629,424.29	1,009.48	
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	808,298.73	905,422.78			(123,692.52)		684,606.21	756,829.13	(24,901.13)	
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	62,639.16	68,073.51			(296.69)		62,342.47	68,516.93	740.11	
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	269,831.85	297,597.56			(1,500.53)		268,331.32	296,565.63	468.60	
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	85,174.29	94,055.03			(412.44)		84,761.85	93,797.24	154.65	
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	259,182.65	281,638.71			(212.70)		257,953.95	283,474.42	3,064.41	
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	181,457.54	200,393.88			(865.20)		180,592.34	199,857.67	328.99	
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	263,733.02	291,291.77			(1,268.33)		262,464.69	290,500.29	476.85	
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	66,587.78	72,353.95			(375.11)		66,212.67	72,759.64	780.80	
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	407,496.28	450,711.62			(1,931.95)		405,564.33	449,520.46	740.79	
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	80,280.38	87,193.97			(367.34)		79,913.04	87,774.63	948.00	
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	656,616.45	716,140.07			(3,232.51)		653,383.94	723,883.45	10,975.89	
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	72,761.54	80,351.90			(351.35)		72,410.19	80,132.75	132.20	
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	191,852.99	211,884.19			(1,868.47)		189,984.52	210,250.47	234.75	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,136,853.27	1,298,944.68			(7,878.81)		1,128,974.46	1,292,559.61	1,493.74	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	220,609.10	243,646.67			(1,037.31)		219,571.79	243,013.10	403.74	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	849,653.85	947,852.30			(3,948.81)		845,705.04	945,418.41	1,514.92	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	66,061.31	72,955.87			(315.75)		65,745.56	72,759.82	119.70	
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	405,961.45	450,455.59			(2,007.87)		403,953.58	449,165.42	717.70	
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	981,020.55	1,084,570.45			(4,952.66)		976,067.89	1,091,524.56	11,906.77	
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	525,164.37	585,870.34			(2,453.19)		522,711.18	584,357.38	940.23	
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	64,249.99	70,961.23			(328.26)		63,921.73	70,748.41	115.44	
GNMA	2007B Single Family	5.25	07/28/10	07/20/40	520,583.00	574,370.12			(3,281.41)		517,301.59	578,266.85	7,178.14	
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	648,820.24	725,587.98			(2,950.93)		645,869.31	723,799.90	1,162.85	
GNMA	2007B Single Family	5.25	08/24/10	08/20/40	269,020.90	297,170.48			(1,229.72)		267,791.18	296,436.98	496.22	
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	210,325.88	232,329.71			(970.09)		209,355.79	231,746.44	386.82	
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	213,459.30	235,753.76			(140,664.75)		72,794.55	80,476.78	(14,612.23)	
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	603,462.32	674,847.55			(2,832.53)		600,629.79	673,085.99	1,070.97	
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	667,986.35	743,225.12			(3,050.60)		664,935.75	741,381.29	1,206.77	
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	996,922.03	1,144,172.83			(110,288.27)		886,633.76	1,010,301.08	(23,583.48)	
GNMA	2007B Single Family	5.25	11/09/10	10/20/40	187,455.74	206,008.46			(987.43)		186,468.31	205,358.37	337.34	
GNMA	2007B Single Family	5.25	12/21/10	11/15/40	172,550.96	193,208.09			(792.97)		171,757.99	192,816.00	400.88	
FNMA	2007B Single Family	6.00	12/11/07	12/01/37	60,470.31	65,221.96			(331.78)		60,138.53	60,203.26	(4,686.92)	

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FNMA	2007B Single Family	5.25	12/12/07	12/01/37	413,730.38	464,512.95			(2,708.79)		411,021.59	463,743.37	1,939.21	
FNMA	2007B Single Family	5.25	12/20/07	11/01/37	123,758.82	138,629.92			(768.11)		122,990.71	131,959.82	(5,901.99)	
FNMA	2007B Single Family	5.25	12/20/07	12/01/37	113,931.17	127,471.94			(637.12)		113,294.05	121,558.17	(5,276.65)	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	238,146.80	267,178.84			(119,242.13)		118,904.67	130,090.35	(17,846.36)	
FNMA	2007B Single Family	5.25	12/28/07	12/01/37	91,184.58	101,385.80			(512.50)		90,672.08	94,006.66	(6,866.64)	
FNMA	2007B Single Family	6.00	01/16/08	12/01/37	67,824.54	73,153.15			(369.72)		67,454.82	67,521.16	(5,262.27)	
FNMA	2007B Single Family	5.25	01/16/08	12/01/37	327,740.52	367,306.73			(1,841.56)		325,898.96	364,650.94	(814.23)	
FNMA	2007B Single Family	6.00	01/30/08	01/01/38	87,303.25	94,561.32			(473.89)		86,829.36	87,554.42	(6,533.01)	
FNMA	2007B Single Family	5.25	01/30/08	01/01/38	89,836.66	100,169.80			(498.12)		89,338.54	92,627.80	(7,043.88)	
FNMA	2007B Single Family	6.00	02/13/08	11/01/37	89,648.20	97,008.24			(486.57)		89,161.63	89,908.13	(6,613.54)	
FNMA	2007B Single Family	5.25	02/13/08	02/01/38	257,821.45	289,276.15			(5,453.44)		252,368.01	284,542.13	719.42	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	183,975.39	206,371.86			(1,218.36)		182,757.03	199,468.42	(5,685.08)	
FNMA	2007B Single Family	5.25	02/19/08	01/01/38	186,347.62	208,783.15			(1,034.26)		185,313.36	202,241.66	(5,507.23)	
FNMA	2007B Single Family	6.00	02/27/08	02/01/38	81,673.24	83,168.19			(583.12)		81,090.12	83,347.18	762.11	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	45,395.00	50,610.46			(269.13)		45,125.87	46,588.07	(3,753.26)	
FNMA	2007B Single Family	5.25	02/27/08	02/01/38	329,411.90	369,123.23			(1,837.54)		327,574.36	368,861.26	1,575.57	
FNMA	2007B Single Family	6.00	03/20/08	03/01/38	67,736.61	67,659.35			(338.10)		62,398.51	62,444.10	(4,877.15)	
FNMA	2007B Single Family	5.25	03/27/08	03/01/38	70,299.04	78,233.95			(411.29)		69,887.75	72,040.15	(5,782.51)	
FNMA	2007B Single Family	6.00	03/27/08	03/01/38	64,128.79	69,153.97			(351.75)		63,777.04	63,822.52	(4,979.70)	
FNMA	2007B Single Family	6.00	02/04/09	10/01/38	37,894.48	40,164.44			(201.63)		37,692.85	37,135.13	(2,827.68)	
GNMA	2007B Single Family	5.25	09/16/09	08/20/39	127,126.12	140,379.50			(621.09)		126,505.03	139,986.05	227.64	
GNMA	2007B Single Family	6.00	09/16/09	08/20/39	220,754.03	239,995.48			(1,052.75)		219,701.28	241,552.87	2,610.14	
GNMA	2007B Single Family	5.25	09/29/09	09/20/39	232,383.08	256,612.46			(1,272.56)		231,110.52	255,739.08	399.18	
Freddie Mac	2007B Single Family	5.25	12/11/07	11/01/37	207,803.58	230,198.41			(1,179.18)		206,624.40	229,651.94	632.71	
Freddie Mac	2007B Single Family	5.25	12/20/07	12/01/37	83,778.53	92,820.97			(472.27)		83,306.26	92,603.22	254.52	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	236,142.09	261,633.20			(1,364.53)		234,777.56	260,984.95	716.28	
Freddie Mac	2007B Single Family	5.25	01/16/08	12/01/37	117,682.49	130,432.26			(659.02)		117,023.47	130,120.51	347.27	
Freddie Mac	2007B Single Family	5.25	01/30/08	01/01/38	105,752.61	117,073.24			(625.94)		105,126.67	116,849.36	402.06	
Freddie Mac	2007B Single Family	6.00	02/13/08	01/01/38	42,766.50	46,707.59			(247.49)		42,519.01	46,632.10	172.00	
Freddie Mac	2007B Single Family	5.25	02/13/08	01/01/38	72,008.93	79,768.65			(483.11)		71,525.82	79,499.45	213.91	
Freddie Mac	2007B Single Family	5.25	03/20/08	02/01/38	66,552.50	73,723.42			(455.25)		66,097.25	73,463.52	195.35	
Freddie Mac	2007B Single Family	6.00	03/20/08	03/01/38	105,926.27	115,670.78			(575.15)		105,351.12	115,525.20	429.57	
Freddie Mac	2007B Single Family	6.00	04/22/08	02/01/38	56,089.70	61,245.06			(319.29)		55,770.41	61,151.95	226.18	
Freddie Mac	2007B Single Family				148,467.90	164,521.23			(148,467.90)				(16,053.33)	
Freddie Mac	2007B Single Family	5.25	05/21/08	04/01/38	117,785.78	130,558.88			(642.14)		117,143.64	130,266.11	349.37	
Freddie Mac	2007B Single Family	5.25	05/21/08	05/01/38	102,556.16	113,554.40			(564.47)		101,991.69	113,308.70	318.77	
Freddie Mac	2007B Single Family	5.25	05/28/08	04/01/38	84,003.19	93,088.68			(220.87)		83,782.32	93,151.18	283.37	
Freddie Mac	2007B Single Family	6.00	06/18/08	05/01/38	102,577.78	111,979.73			(565.74)		102,012.04	111,829.27	415.28	
Freddie Mac	2007B Single Family	5.25	06/18/08	02/01/38	63,923.88	70,827.95			(549.21)		63,374.67	70,451.20	172.46	
Freddie Mac	2007B Single Family	6.00	06/25/08	05/01/38	92,293.70	100,751.96			(488.11)		91,805.59	100,639.51	375.66	
Freddie Mac	2007B Single Family	6.00	07/16/08	06/01/38	138,768.53	151,468.62			(881.10)		137,887.43	151,138.38	550.86	
Freddie Mac	2007B Single Family	5.25	07/16/08	06/01/38	70,062.11	77,639.24			(401.72)		69,660.39	77,448.86	211.34	
Freddie Mac	2007B Single Family	6.00	07/23/08	06/01/38	47,066.56	51,365.81			(1,294.69)		45,771.87	50,161.10	89.98	
Freddie Mac	2007B Single Family	6.00	08/13/08	06/01/38	53,925.57	58,853.10			(401.32)		53,524.25	58,660.22	208.44	
Freddie Mac	2007B Single Family	6.00	08/20/08	06/01/38	135,362.85	147,739.24			(727.97)		134,634.88	147,562.70	551.43	
Freddie Mac	2007B Single Family	5.25	09/17/08	08/01/38	34,029.40	37,893.42			(181.28)		33,848.12	37,812.65	100.51	
Freddie Mac	2007B Single Family	6.00	10/22/08	07/01/38	67,796.40	73,980.55			(356.34)		67,440.06	73,900.54	276.33	
Freddie Mac	2007B Single Family	5.25	11/19/08	09/01/38	101,498.82	112,424.12			(703.49)		100,795.33	112,017.65	297.02	
Freddie Mac	2007B Single Family	5.25	12/10/08	11/01/38	284,975.63	315,683.14			(1,516.65)		283,458.98	315,040.27	873.78	
Freddie Mac	2007B Single Family	6.00	01/14/09	11/01/38	82,014.30	89,476.94			(451.21)		81,563.09	89,358.74	333.01	
Freddie Mac	2007B Single Family	6.00	02/18/09	01/01/39	119,580.20	130,442.20			(671.44)		118,908.76	130,254.90	484.14	
Freddie Mac	2007B Single Family	4.75	02/18/09	12/01/38	61,708.64	67,105.66			(361.88)		61,346.76	66,991.57	247.79	
Freddie Mac	2007B Single Family	4.75	03/11/09	12/01/38	73,517.75	79,653.32			(407.30)		73,110.45	79,545.07	299.05	
Freddie Mac	2007B Single Family	5.25	03/25/09	01/01/39	63,526.06	70,374.34			(666.82)		62,859.24	69,868.75	161.23	
2007B Single Family Total					47,690,677.58	52,339,020.80	86,459.87	(562,011.59)	(2,243,577.01)	0.00	44,971,548.85	49,504,582.95	(115,309.12)	0.00

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Repo Agmt	2013A SF Refunding	0.23	02/29/16	03/01/16	2,636,690.94	2,636,690.94	171,093.51				2,807,784.45	2,807,784.45		
GNMA	2013A SF Refunding	5.45	07/24/00	06/20/30	264,354.82	290,935.69			(4,447.06)		259,907.76	289,139.58	2,650.95	
GNMA	2013A SF Refunding	5.45	08/28/00	08/20/30	65,542.23	72,133.82			(40,466.36)		25,075.87	27,612.05	(4,055.41)	
GNMA	2013A SF Refunding	5.45	06/22/99	06/20/29	107,593.25	118,406.37			(1,717.49)		105,875.76	116,719.55	30.67	
GNMA	2013A SF Refunding	5.45	07/30/99	07/20/29	257,865.70	286,388.26			(3,699.26)		254,166.44	282,531.45	(157.55)	
GNMA	2013A SF Refunding	5.45	08/26/99	08/20/29	110,744.20	122,024.60			(1,580.48)		109,163.72	120,347.54	(96.58)	
GNMA	2013A SF Refunding	5.45	09/30/99	09/20/29	140,807.87	155,235.05			(1,891.94)		138,915.93	153,229.82	(113.29)	
GNMA	2013A SF Refunding	5.45	10/29/99	10/20/29	369,995.25	413,514.11			(6,016.63)		363,978.62	407,000.91	(496.57)	
GNMA	2013A SF Refunding	5.45	11/18/99	11/20/29	316,435.77	353,060.05			(4,087.83)		312,347.94	348,680.27	(291.95)	
GNMA	2013A SF Refunding	5.45	05/30/00	05/20/30	109,456.94	120,403.74			(1,666.74)		107,790.20	118,784.80	47.80	
GNMA	2013A SF Refunding	5.40	08/29/02	08/20/32	49,370.05	54,300.17			(599.04)		48,771.01	53,692.03	(9.10)	
GNMA	2013A SF Refunding	6.15	11/12/02	11/20/32	40,944.41	46,326.55			(339.29)		40,605.12	46,352.37	365.11	
GNMA	2013A SF Refunding	5.40	11/12/02	10/20/32	57,577.97	63,329.43			(791.22)		56,786.75	62,517.66	(20.55)	
GNMA	2013A SF Refunding	6.15	09/12/02	08/20/32	51,740.49	58,536.60			(443.65)		51,296.84	58,551.23	458.28	
GNMA	2013A SF Refunding	5.40	09/19/02	09/20/32	88,450.21	97,299.66			(806.02)		87,644.19	96,503.27	9.63	
GNMA	2013A SF Refunding	6.15	09/26/02	09/20/32	75,820.32	85,768.71			(617.85)		75,202.47	85,827.83	676.97	
GNMA	2013A SF Refunding	6.15	10/10/02	09/20/32	90,623.69	102,509.92			(974.91)		89,648.78	102,310.80	775.79	
GNMA	2013A SF Refunding	5.40	10/10/02	09/20/32	56,810.49	62,489.83			(499.03)		56,311.46	61,999.48	8.68	
GNMA	2013A SF Refunding	6.15	10/21/02	10/20/32	84,341.55	95,408.00			(909.94)		83,431.61	95,218.82	720.76	
GNMA	2013A SF Refunding	6.15	10/29/02	10/20/32	42,320.64	47,884.15			(351.91)		41,968.73	47,909.03	376.79	
GNMA	2013A SF Refunding	5.40	10/29/02	09/20/32	39,534.19	43,481.29			(512.08)		39,022.11	42,958.28	(10.93)	
GNMA	2013A SF Refunding	6.15	11/19/02	11/20/32	67,552.76	76,417.72			(540.98)		67,011.78	76,481.90	605.16	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	159,940.37	180,962.94			(1,328.50)		158,611.87	181,058.63	1,424.19	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	66,120.06	72,731.41			(714.82)		65,405.24	72,011.83	(4.76)	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	40,144.48	45,409.06			(400.95)		39,743.53	45,356.15	348.04	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	36,048.12	39,649.29			(782.09)		35,266.03	38,824.68	(42.52)	
GNMA	2013A SF Refunding	5.40	12/12/02	12/20/32	81,873.29	90,060.64			(864.34)		81,008.95	89,192.50	(3.80)	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	50,960.28	57,656.48			(463.78)		50,496.50	57,641.27	448.57	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	166,660.84	183,336.94			(1,466.97)		165,193.87	181,893.33	23.36	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	42,958.99	48,605.97			(341.23)		42,617.76	48,649.90	385.16	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	238,027.95	269,514.29			(2,792.70)		235,235.25	268,735.10	2,013.51	
GNMA	2013A SF Refunding	5.40	01/23/03	01/20/33	80,671.55	88,743.53			(690.17)		79,981.38	88,066.68	13.32	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	44,364.41	50,175.27			(493.26)		43,871.15	50,058.30	376.29	
GNMA	2013A SF Refunding	6.15	01/30/03	01/20/33	81,514.65	92,211.86			(917.57)		80,597.08	91,985.49	691.20	
GNMA	2013A SF Refunding	5.40	01/30/03	01/20/33	183,691.38	202,067.87			(1,700.99)		181,990.39	200,384.16	17.28	
GNMA	2013A SF Refunding	6.15	02/12/03	02/20/33	142,202.79	160,858.38			(2,370.08)		139,832.71	159,585.49	1,097.19	
GNMA	2013A SF Refunding	6.15	02/20/03	02/20/33	140,104.11	158,499.78			(79,175.33)		60,928.78	69,418.60	(9,905.85)	
GNMA	2013A SF Refunding	5.40	03/03/03	03/20/33	96,185.33	105,810.59			(804.56)		95,380.77	105,023.76	17.73	
GNMA	2013A SF Refunding	6.15	02/27/03	02/20/33	230,854.59	261,442.79			(75,551.48)		155,303.11	176,947.66	(8,943.65)	
GNMA	2013A SF Refunding	6.15	03/12/03	02/20/33	71,958.61	81,417.61			(701.12)		71,257.49	81,342.60	626.11	
GNMA	2013A SF Refunding	6.15	03/24/03	03/20/33	128,593.60	145,471.49			(1,076.39)		127,517.21	145,539.20	1,144.10	
GNMA	2013A SF Refunding	6.15	04/02/03	04/20/33	37,470.32	42,396.17			(288.21)		37,182.11	42,444.86	336.90	
GNMA	2013A SF Refunding	6.15	04/10/03	03/20/33	41,428.97	46,874.41			(348.76)		41,080.21	46,893.89	368.24	
GNMA	2013A SF Refunding	6.15	04/24/03	04/20/33	93,941.62	106,290.25			(728.21)		93,213.41	106,405.92	843.88	
GNMA	2013A SF Refunding	6.15	05/08/03	04/20/33	69,664.01	78,820.65			(560.79)		69,103.22	78,882.71	622.85	
GNMA	2013A SF Refunding	6.15	06/19/03	05/20/33	21,183.08	23,952.52			(478.32)		20,704.76	23,618.71	144.51	
GNMA	2013A SF Refunding	6.15	07/17/03	07/20/33	43,073.27	48,721.90			(340.26)		42,733.01	48,767.35	385.71	
GNMA	2013A SF Refunding	6.15	09/30/03	09/20/33	49,819.36	56,366.12			(375.37)		49,443.99	56,439.82	449.07	
GNMA	2013A SF Refunding	6.15	10/09/03	08/20/33	48,594.49	54,967.68			(368.17)		48,226.32	55,037.33	437.82	
GNMA	2013A SF Refunding	6.15	03/11/04	03/20/34	51,123.75	57,827.61			(416.90)		50,706.85	57,866.66	455.95	
GNMA	2013A SF Refunding	5.40	07/08/04	06/20/34	161,362.27	177,511.41			(1,256.23)		160,106.04	176,292.77	37.59	
GNMA	2013A SF Refunding	5.40	06/17/04	06/20/34	117,534.63	129,290.46			(983.27)		116,551.36	128,328.89	21.70	
GNMA	2013A SF Refunding	5.40	09/09/04	09/20/34	178,424.28	193,435.15			(1,386.32)		177,037.96	193,507.84	1,459.01	
GNMA	2013A SF Refunding	5.40	09/16/04	09/20/34	68,643.02	75,517.61			(507.81)		68,135.21	75,029.12	19.32	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	5.40	07/15/04	07/20/34	49,658.91	54,627.30			(391.71)		49,267.20	54,247.15	11.56	
GNMA	2013A SF Refunding	5.40	07/29/04	07/20/34	85,957.18	94,557.22			(659.08)		85,298.10	93,920.05	21.91	
GNMA	2013A SF Refunding	5.40	08/05/04	08/20/34	43,374.50	47,709.81			(323.61)		43,050.89	47,398.62	12.42	
GNMA	2013A SF Refunding	5.40	08/12/04	08/20/34	271,644.85	299,075.54			(2,055.79)		269,589.06	297,092.53	72.78	
GNMA	2013A SF Refunding	5.40	08/20/04	08/20/34	46,385.49	51,023.13			(456.34)		45,929.15	50,568.46	1.67	
GNMA	2013A SF Refunding	5.40	12/02/04	12/20/34	86,095.67	94,711.26			(651.45)		85,444.22	94,082.62	22.81	
GNMA	2013A SF Refunding	4.49	12/09/04	12/20/34	610,746.08	645,448.65			(7,076.31)		603,669.77	645,389.37	7,017.03	
GNMA	2013A SF Refunding	4.49	12/16/04	12/20/34	305,279.38	322,848.20			(2,447.56)		302,831.82	322,646.09	2,245.45	
GNMA	2013A SF Refunding	5.40	10/21/04	10/20/34	466,780.33	517,692.07			(4,417.33)		462,363.00	513,273.80	(0.94)	
GNMA	2013A SF Refunding	4.49	10/21/04	10/20/34	96,657.29	102,672.28			(1,015.87)		95,641.42	101,760.57	104.16	
GNMA	2013A SF Refunding	5.40	10/28/04	10/20/34	67,342.24	68,864.85			(571.44)		66,770.80	68,251.78	(41.63)	
GNMA	2013A SF Refunding	4.49	10/29/04	10/20/34	97,221.01	100,559.59			(905.24)		96,315.77	99,632.90	(21.45)	
GNMA	2013A SF Refunding	4.49	11/04/04	10/20/34	404,866.85	425,741.79			(3,838.86)		401,027.99	427,696.36	5,793.43	
GNMA	2013A SF Refunding	5.40	11/04/04	11/20/34	204,495.89	224,953.66			(2,244.45)		202,251.44	222,692.98	(16.23)	
GNMA	2013A SF Refunding	4.49	11/10/04	11/20/34	177,583.71	185,026.27			(1,622.27)		175,961.44	183,610.50	206.50	
GNMA	2013A SF Refunding	4.49	11/23/04	11/20/34	349,560.44	369,950.31			(3,186.92)		346,373.52	369,334.64	2,571.25	
GNMA	2013A SF Refunding	4.49	12/02/04	12/20/34	1,008,754.09	1,083,775.15			(123,764.54)		884,989.55	952,947.92	(7,062.69)	
GNMA	2013A SF Refunding	4.49	12/23/04	12/20/34	370,725.20	392,483.06			(2,992.44)		367,732.76	392,286.28	2,795.66	
GNMA	2013A SF Refunding	4.49	12/29/04	12/20/34	375,423.18	397,441.73			(3,057.14)		372,366.04	397,206.58	2,821.99	
GNMA	2013A SF Refunding	4.49	01/06/05	01/20/35	803,286.22	857,917.73			(9,332.74)		793,953.48	856,683.76	8,098.77	
GNMA	2013A SF Refunding	4.49	01/13/05	01/20/35	533,569.35	566,042.39			(5,978.70)		527,590.65	564,200.17	4,136.48	
GNMA	2013A SF Refunding	5.40	01/13/05	01/20/35	30,620.88	33,684.22			(338.13)		30,282.75	33,343.45	(2.64)	
GNMA	2013A SF Refunding	4.49	01/19/05	01/20/35	666,789.86	707,864.12			(6,224.62)		660,565.24	707,055.82	5,416.32	
GNMA	2013A SF Refunding	4.49	01/27/05	01/20/35	554,178.21	587,772.50			(9,711.96)		544,466.25	582,034.42	3,973.88	
GNMA	2013A SF Refunding	4.49	02/03/05	02/20/35	799,867.43	845,787.82			(94,030.40)		705,837.03	750,001.24	(1,756.18)	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	502,391.00	533,318.22			(4,020.35)		498,370.65	533,436.03	4,138.16	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	370,882.80	388,559.08			(95,507.34)		275,375.46	288,408.98	(4,642.76)	
GNMA	2013A SF Refunding	4.49	02/17/05	02/20/35	222,891.44	233,594.67			(1,788.45)		221,102.99	232,474.30	668.08	
GNMA	2013A SF Refunding	4.49	02/24/05	02/20/35	505,795.65	536,603.67			(4,841.96)		500,953.69	535,749.95	3,988.24	
GNMA	2013A SF Refunding	4.49	03/03/05	03/20/35	467,683.61	493,134.97			(4,242.33)		463,441.28	494,918.23	6,025.59	
GNMA	2013A SF Refunding	5.40	03/17/05	02/20/35	104,549.86	115,012.18			(786.24)		103,763.62	114,254.13	28.19	
GNMA	2013A SF Refunding	4.49	03/17/05	03/20/35	380,631.97	400,105.12			(3,193.76)		377,438.21	402,560.50	5,649.14	
GNMA	2013A SF Refunding	4.49	03/24/05	03/20/35	182,872.31	190,567.60			(1,518.21)		181,354.10	189,279.30	229.91	
GNMA	2013A SF Refunding	4.49	04/07/05	04/20/35	285,593.62	298,396.79			(2,283.95)		283,309.67	301,846.63	5,733.79	
GNMA	2013A SF Refunding	4.49	04/21/05	04/20/35	801,376.12	853,329.33			(6,229.06)		795,147.06	854,552.50	7,452.23	
GNMA	2013A SF Refunding	4.49	04/28/05	04/20/35	485,478.10	515,320.43			(93,767.73)		391,710.37	413,097.75	(8,454.95)	
GNMA	2013A SF Refunding	5.40	04/28/05	04/20/35	68,693.07	75,554.82			(495.21)		68,197.86	75,082.42	22.81	
GNMA	2013A SF Refunding	4.49	05/05/05	05/20/35	769,449.16	823,133.61			(6,789.62)		762,659.54	825,022.20	8,678.21	
GNMA	2013A SF Refunding	5.40	05/05/05	04/20/35	90,891.85	93,673.18			(683.07)		90,208.78	92,909.66	(80.45)	
GNMA	2013A SF Refunding	4.49	05/12/05	05/20/35	275,302.74	287,091.20			(102,801.00)		172,501.74	177,790.64	(6,499.56)	
GNMA	2013A SF Refunding	4.49	07/07/05	07/20/35	702,834.17	736,352.34			(5,430.57)		697,403.60	732,671.31	1,749.54	
GNMA	2013A SF Refunding	5.40	07/07/05	07/20/35	35,616.29	39,175.79			(354.60)		35,261.69	38,822.41	1.22	
GNMA	2013A SF Refunding	4.49	07/14/05	07/20/35	89,548.68	91,014.59			(688.30)		88,860.38	90,855.28	528.99	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/35	98,317.66	103,793.95			(774.41)		97,543.25	103,225.13	205.59	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/34	93,628.95	95,795.42			(716.25)		92,912.70	94,998.49	(80.68)	
GNMA	2013A SF Refunding	4.49	06/02/05	06/20/35	485,116.68	525,158.21			(3,813.83)		481,302.85	521,809.31	464.93	
GNMA	2013A SF Refunding	5.40	06/09/05	05/20/35	62,529.79	68,782.15			(456.18)		62,073.61	68,344.91	18.94	
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	492,280.51	518,907.98			(3,878.63)		488,401.88	517,515.53	2,486.18	
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	445,620.49	472,397.81			(6,668.47)		438,952.02	466,070.46	341.12	
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	540,001.13	569,479.79			(5,589.26)		534,411.87	571,927.58	8,037.05	
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	411,519.65	435,786.99			(3,171.97)		408,347.68	435,772.34	3,157.32	
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	74,650.61	79,107.26			(555.05)		74,095.56	78,648.00	95.79	
GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	89,635.30	91,710.36			(674.13)		88,961.17	90,959.24	(76.99)	
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	78,390.48	83,131.53			(590.59)		77,799.89	82,642.14	101.20	
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	64,684.90	68,542.05			(614.79)		64,070.11	68,002.71	75.45	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	391,513.04	414,220.78			(125,893.70)		265,619.34	280,871.18	(7,455.90)	
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	871,583.75	927,678.89			(9,439.55)		862,144.20	925,804.93	7,565.59	
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	612,040.29	649,558.34			(6,060.90)		605,979.39	648,373.68	4,876.24	
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	89,831.82	91,906.93			(728.08)		89,103.74	91,100.55	(78.30)	
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	501,715.05	532,670.89			(3,920.94)		497,794.11	531,942.80	3,192.85	
	2013A SF Refunding Total				28,442,118.99	30,339,940.36	171,093.51	0.00	(1,049,898.04)	0.00	27,563,314.46	29,542,483.58	81,347.75	0.00
Repo Agmt	SF 2015AB	0.23	02/29/16	03/01/16	93,073.21	93,073.21	176,705.87				269,779.08	269,779.08		
Repo Agmt	SF 2015AB	0.23	02/29/16	03/01/16	626,600.58	626,600.58	868,421.79				1,495,022.37	1,495,022.37		
Repo Agmt	SF 2015AB	0.23	02/29/16	03/01/16	10,000.00	10,000.00	20,503.23				30,503.23	30,503.23		
Repo Agmt	SF 2015AB	0.23	02/29/16	03/01/16			504,224.97				504,224.97	504,224.97		
GNMA	SF 2015AB	3.75	10/29/15	10/01/45	2,037,443.28	2,150,602.88			(9,096.91)		2,028,346.37	2,160,472.85	18,966.88	
GNMA	SF 2015AB	4.00	10/29/15	09/01/45	3,285,093.45	3,507,757.08			(14,264.26)		3,270,829.19	3,518,332.83	24,840.01	
GNMA	SF 2015AB	4.13	10/29/15	10/01/45	11,852,669.16	12,693,141.93			(47,387.61)		11,805,281.55	12,720,308.93	74,554.61	
GNMA	SF 2015AB	4.50	10/29/15	10/01/45	1,091,276.09	1,191,902.66			(4,805.72)		1,086,470.37	1,189,065.77	1,968.83	
GNMA	SF 2015AB	4.63	10/29/15	09/01/45	827,345.73	907,275.60			(3,154.01)		824,191.72	905,605.38	1,483.79	
GNMA	SF 2015AB	4.75	10/29/15	08/01/45	392,124.55	424,776.76			(1,379.69)		390,744.86	424,427.07	1,030.00	
GNMA	SF 2015AB	4.13	11/13/15	10/20/45	229,465.00	244,522.49			(893.87)		228,571.13	244,797.39	1,168.77	
GNMA	SF 2015AB	4.63	11/13/15	08/20/45	119,854.00	129,098.34			(430.38)		119,423.62	128,898.69	230.73	
GNMA	SF 2015AB	5.49	01/30/07	01/20/37	1,640,962.90	1,810,802.56			(121,006.15)		1,519,956.75	1,676,132.30	(13,664.11)	
GNMA	SF 2015AB	5.15	02/13/07	01/20/37	28,874.28	31,457.66			(382.92)		28,491.36	31,133.93	59.19	
GNMA	SF 2015AB	5.49	02/13/07	02/20/37	456,086.15	504,075.55			(2,762.60)		453,323.55	501,131.07	(181.88)	
GNMA	SF 2015AB	5.49	02/13/07	01/20/37	88,648.42	97,867.85			(524.85)		88,123.57	97,308.69	(34.31)	
GNMA	SF 2015AB	5.70	02/20/07	02/20/37	319,836.19	355,920.11			(59,426.29)		260,409.90	290,580.99	(5,912.83)	
GNMA	SF 2015AB	5.15	02/20/07	01/20/37	359,062.53	395,256.09			(2,367.64)		356,694.89	392,738.96	(149.49)	
GNMA	SF 2015AB	5.15	03/07/07	02/20/37	284,183.58	309,697.60			(1,869.28)		282,314.30	308,592.12	763.80	
GNMA	SF 2015AB	5.49	03/20/07	03/20/37	548,356.12	612,815.39			(3,806.85)		544,549.27	608,691.74	(316.80)	
GNMA	SF 2015AB	5.15	03/20/07	02/20/37	106,660.66	116,230.25			(696.64)		105,964.02	115,819.73	286.12	
GNMA	SF 2015AB	5.49	03/06/07	02/20/37	930,580.54	1,064,695.88			(160,054.44)		770,526.10	874,477.85	(30,163.59)	
GNMA	SF 2015AB	5.70	04/24/07	04/20/37	203,155.71	225,517.06			(117,320.19)		85,835.52	95,510.04	(12,686.83)	
GNMA	SF 2015AB	5.15	04/24/07	04/20/37	311,616.29	330,157.46			(1,920.43)		309,695.86	329,185.02	947.99	
GNMA	SF 2015AB	5.49	04/24/07	04/20/37	720,834.79	800,515.93			(5,934.78)		714,900.01	794,089.54	(491.61)	
GNMA	SF 2015AB	5.15	03/27/07	03/20/37	200,770.69	213,415.24			(1,226.66)		199,544.03	210,838.24	(1,350.34)	
GNMA	SF 2015AB	5.49	03/27/07	02/20/37	356,971.24	394,228.33			(2,231.54)		354,739.70	391,845.47	(151.32)	
GNMA	SF 2015AB	5.15	04/10/07	04/20/37	232,069.83	250,175.92			(1,593.33)		230,476.50	250,610.93	2,028.34	
GNMA	SF 2015AB	5.49	04/10/07	03/20/37	627,954.55	696,533.47			(4,660.26)		623,294.29	691,513.86	(359.35)	
GNMA	SF 2015AB	5.49	04/10/07	02/20/37	57,674.60	63,643.34			(1,291.39)		56,383.21	62,230.71	(121.24)	
GNMA	SF 2015AB	5.15	05/08/07	04/20/37	240,478.53	262,054.27			(1,656.05)		238,822.48	261,035.36	637.14	
GNMA	SF 2015AB	5.15	05/08/07	03/20/37	64,211.31	69,971.71			(423.73)		63,787.58	69,719.19	171.21	
GNMA	SF 2015AB	5.49	05/08/07	04/20/37	121,937.23	134,567.46			(725.08)		121,212.15	133,798.79	(43.59)	
GNMA	SF 2015AB	5.49	05/08/07	04/20/37	98,883.89	109,109.47			(860.36)		98,023.53	108,186.61	(62.50)	
GNMA	SF 2015AB	5.70	05/08/07	04/20/37	85,947.93	95,615.35			(603.31)		85,344.62	95,372.61	360.57	
GNMA	SF 2015AB	5.49	05/22/07	04/20/37	78,952.07	87,159.14			(1,157.82)		77,794.25	85,898.09	(103.23)	
GNMA	SF 2015AB	5.15	06/05/07	05/20/37	205,900.07	224,367.23			(1,314.11)		204,585.96	223,610.39	557.27	
GNMA	SF 2015AB	5.49	06/05/07	05/20/37	268,220.51	296,118.15			(2,239.03)		265,981.48	293,710.07	(169.05)	
GNMA	SF 2015AB	5.15	06/19/07	06/20/37	114,876.44	125,177.41			(699.62)		114,176.82	124,791.84	314.05	
GNMA	SF 2015AB	5.70	06/19/07	06/20/37	226,397.80	251,878.87			(85,006.74)		141,391.06	157,768.39	(9,103.74)	
GNMA	SF 2015AB	5.15	07/03/07	06/20/37	117,372.52	127,709.56			(1,927.05)		115,445.47	126,138.07	355.56	
GNMA	SF 2015AB	5.70	07/03/07	06/20/37	163,307.30	180,738.72			(1,010.75)		162,296.55	180,688.00	960.03	
GNMA	SF 2015AB	5.49	07/03/07	07/20/37	287,585.70	317,503.24			(1,655.65)		285,930.05	315,741.11	(106.48)	
GNMA	SF 2015AB	5.49	07/03/07	06/20/37	60,726.28	67,029.67			(350.72)		60,375.56	66,657.03	(21.92)	
GNMA	SF 2015AB	5.15	07/17/07	06/20/37	250,882.23	273,336.15			(1,526.38)		249,355.85	272,478.59	668.82	
GNMA	SF 2015AB	5.70	07/17/07	06/20/37	202,914.02	225,758.07			(1,141.73)		201,772.29	225,502.72	886.38	
GNMA	SF 2015AB	5.15	08/07/07	07/20/37	340,247.43	370,835.66			(2,030.88)		338,216.55	369,738.31	933.53	
GNMA	SF 2015AB				81,059.26	90,181.65			(81,059.26)				(9,122.39)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	SF 2015AB	5.49	08/07/07	06/20/37	285,943.35	314,243.14			(3,308.50)		282,634.85	311,104.63	169.99	
GNMA	SF 2015AB	5.15	11/21/07	10/20/37	324,946.98	350,341.55			(2,003.94)		322,943.04	351,210.21	2,872.60	
GNMA	SF 2015AB	5.70	11/21/07	11/20/37	265,244.16	295,118.61			(1,513.55)		263,730.61	294,763.79	1,158.73	
GNMA	SF 2015AB	5.49	11/21/07	10/20/37	88,958.12	97,900.19			(497.50)		88,460.62	97,373.91	(28.78)	
GNMA	SF 2015AB	5.49	09/25/07	09/20/37	161,394.80	178,157.26			(974.02)		160,420.78	177,120.58	(62.66)	
GNMA	SF 2015AB	5.15	09/25/07	09/20/37	861,071.58	951,561.61			(5,256.84)		855,814.74	948,567.96	2,263.19	
GNMA	SF 2015AB	5.49	09/25/07	08/20/37	29,272.65	32,205.78			(407.21)		28,865.44	31,765.27	(33.30)	
GNMA	SF 2015AB	5.70	09/25/07	09/20/37	70,371.15	78,287.90			(441.01)		69,930.14	78,148.33	301.44	
GNMA	SF 2015AB	5.15	10/09/07	09/20/37	355,313.76	386,663.05			(136,166.81)		219,146.95	239,190.09	(11,306.15)	
GNMA	SF 2015AB	5.49	10/09/07	08/20/37	71,955.28	79,436.47			(406.76)		71,548.52	79,004.59	(25.12)	
GNMA	SF 2015AB	5.15	08/23/07	08/20/37	431,944.86	470,055.35			(2,636.58)		429,308.28	472,230.52	4,811.75	
GNMA	SF 2015AB	5.49	08/23/07	07/20/37	252,374.43	278,598.63			(1,452.75)		250,921.68	277,057.65	(88.23)	
GNMA	SF 2015AB	5.70	08/23/07	08/20/37	155,885.11	171,934.98			(1,217.44)		154,667.67	171,368.62	651.08	
GNMA	SF 2015AB	5.15	09/11/07	08/20/37	351,816.66	383,455.55			(2,078.89)		349,737.77	382,340.34	963.68	
GNMA	SF 2015AB	5.70	09/11/07	08/20/37	76,634.08	79,804.43			(854.62)		75,779.46	78,878.84	(70.97)	
GNMA	SF 2015AB	5.49	09/11/07	08/20/37	229,093.83	252,880.64			(1,323.28)		227,770.55	251,474.63	(82.73)	
GNMA	SF 2015AB	5.15	11/28/07	11/20/37	179,585.26	189,273.86			(1,259.48)		178,325.78	188,351.22	336.84	
GNMA	SF 2015AB	5.15	12/11/07	11/20/37	69,059.70	75,240.54			(419.13)		68,640.57	75,009.04	187.63	
GNMA	SF 2015AB	5.49	12/11/07	11/20/37	85,475.75	94,358.39			(473.64)		85,002.11	93,855.93	(28.82)	
GNMA	SF 2015AB	5.70	10/25/07	10/20/37	395,753.05	437,429.83			(2,205.21)		393,547.84	437,428.45	2,203.83	
GNMA	SF 2015AB	5.15	10/25/07	10/20/37	752,891.73	823,701.14			(7,978.05)		744,913.68	817,423.53	1,700.44	
GNMA	SF 2015AB	5.15	11/08/07	10/20/37	183,555.21	199,981.58			(1,068.73)		182,486.48	199,419.41	506.56	
GNMA	SF 2015AB	5.70	11/08/07	10/20/37	216,255.40	238,960.05			(1,184.29)		215,071.11	238,733.23	957.47	
GNMA	SF 2015AB	5.49	11/08/07	09/20/37	104,272.48	115,112.64			(584.24)		103,688.24	114,492.55	(35.85)	
GNMA	SF 2015AB	5.49	01/16/08	12/20/37	144,494.27	159,011.61			(796.00)		143,698.27	158,170.12	(45.49)	
GNMA	SF 2015AB	5.70	12/28/07	12/20/37	146,529.30	163,022.64			(61,999.48)		84,529.82	94,321.75	(6,701.41)	
GNMA	SF 2015AB	5.49	12/11/07	11/20/37	135,632.98	149,729.32			(788.29)		134,844.69	148,891.46	(49.57)	
GNMA	SF 2015AB	5.49	12/11/07	11/20/37	62,177.61	68,637.86			(344.25)		61,833.36	68,272.69	(20.92)	
GNMA	SF 2015AB	5.70	12/11/07	12/20/37	96,841.69	107,750.91			(520.60)		96,321.09	107,655.19	424.88	
GNMA	SF 2015AB	5.49	12/11/07	11/20/37	151,955.05	167,750.78			(848.31)		151,106.74	166,853.57	(48.90)	
GNMA	SF 2015AB	5.15	12/11/07	11/20/37	79,421.30	86,529.51			(461.99)		78,959.31	86,285.94	218.42	
GNMA	SF 2015AB	5.70	12/20/07	12/20/37	187,546.75	208,645.76			(1,215.19)		186,331.56	208,227.38	796.81	
GNMA	SF 2015AB	5.15	01/30/08	01/20/38	60,741.04	66,177.36			(349.98)		60,391.06	65,994.14	166.76	
GNMA	SF 2015AB	5.15	01/16/08	12/20/37	118,184.70	128,763.45			(683.01)		117,501.69	128,405.90	325.46	
GNMA	SF 2015AB	5.49	01/30/08	12/20/37	89,675.41	98,688.69			(1,718.38)		87,957.03	96,813.42	(156.89)	
GNMA	SF 2015AB	5.15	01/30/08	12/20/37	109,827.21	119,647.96			(923.72)		108,903.49	118,998.84	274.60	
GNMA	SF 2015AB	5.49	02/13/08	01/20/38	94,613.89	104,449.95			(521.67)		94,092.22	103,895.69	(32.59)	
GNMA	SF 2015AB	5.49	02/13/08	01/20/38	66,281.89	72,214.12			(379.86)		65,902.03	72,016.42	182.16	
GNMA	SF 2015AB	5.49	02/13/08	01/20/38	574,360.05	636,287.58			(4,186.62)		570,173.43	631,780.70	(320.26)	
GNMA	SF 2015AB	5.15	03/12/08	02/20/38	186,753.95	203,442.28			(1,062.53)		185,691.42	202,901.30	521.55	
GNMA	SF 2015AB	5.49	03/12/08	02/20/38	59,447.38	65,522.90			(4,235.64)		55,211.74	60,855.48	(431.78)	
GNMA	SF 2015AB	5.15	02/19/08	02/20/38	118,042.89	128,607.73			(672.25)		117,370.64	128,261.46	325.98	
GNMA	SF 2015AB	5.49	02/27/08	02/20/38	61,124.92	67,466.63			(595.01)		60,529.91	66,824.42	(47.20)	
GNMA	SF 2015AB	5.49	03/20/08	02/20/38	84,898.70	93,726.47			(459.77)		84,438.93	93,238.31	(28.39)	
GNMA	SF 2015AB	5.49	03/20/08	03/20/38	98,408.40	108,619.26			(595.36)		97,813.04	107,985.60	(38.30)	
GNMA	SF 2015AB	5.70	03/27/08	03/20/38	26,625.83	29,626.03			(139.23)		26,486.60	29,604.07	117.27	
GNMA	SF 2015AB	5.70	04/22/08	12/20/37	107,765.96	119,899.33			(666.22)		107,099.74	119,694.67	461.56	
GNMA	SF 2015AB	5.49	05/07/08	04/20/38	104,560.08	115,429.10			(574.30)		103,985.78	114,819.02	(35.78)	
GNMA	SF 2015AB	5.15	05/21/08	05/20/38	193,889.11	211,230.55			(1,098.22)		192,790.89	210,670.32	537.99	
GNMA	SF 2015AB	5.49	05/28/08	04/20/38	69,762.90	76,774.07			(382.48)		69,380.42	76,369.80	(21.79)	
GNMA	SF 2015AB	5.15	06/11/08	05/20/38	255,658.17	278,567.70			(1,449.76)		254,208.41	277,824.37	706.43	
GNMA	SF 2015AB	5.70	07/09/08	06/20/38	141,721.98	157,677.04			(60,801.03)		80,892.95	90,298.88	(6,577.13)	
GNMA	SF 2015AB	5.15	07/16/08	06/20/38	67,317.35	73,342.93			(394.78)		66,922.57	73,132.32	184.17	
GNMA	SF 2015AB	5.15	06/18/08	06/20/38	149,758.95	163,160.88			(826.55)		148,932.40	162,750.35	416.02	
GNMA	SF 2015AB	5.15	06/25/08	06/20/38	88,346.85	96,246.82			(746.97)		87,599.88	95,721.26	221.41	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	SF 2015AB	5.15	06/25/08	06/20/38	90,116.71	98,179.45			(497.40)		89,619.31	97,932.40	250.35	
GNMA	SF 2015AB	5.70	06/25/08	05/20/38	389,541.60	431,167.99			(2,054.63)		387,486.97	431,354.34	2,240.98	
GNMA	SF 2015AB	5.49	07/16/08	07/20/38	129,991.81	143,510.96			(680.88)		129,310.93	142,789.01	(41.07)	
GNMA	SF 2015AB	5.70	07/23/08	07/20/38	110,942.01	123,432.97			(598.71)		110,343.30	123,319.67	485.41	
GNMA	SF 2015AB	5.49	07/23/08	07/20/38	87,578.12	96,377.09			(458.85)		87,119.27	95,893.05	(25.19)	
GNMA	SF 2015AB	5.15	07/23/08	07/20/38	69,239.56	75,433.73			(398.37)		68,841.19	75,226.21	190.85	
GNMA	SF 2015AB	5.15	07/29/08	07/20/38	206,040.69	224,481.33			(1,334.96)		204,705.73	223,700.37	554.00	
GNMA	SF 2015AB				92,480.22	102,093.54			(92,480.22)				(9,613.32)	
GNMA	SF 2015AB	5.49	08/13/08	07/20/38	69,777.46	77,033.62			(370.31)		69,407.15	76,641.46	(21.85)	
GNMA	SF 2015AB	5.15	08/13/08	08/20/38	198,797.30	216,595.62			(1,087.45)		197,709.85	216,059.30	551.13	
GNMA	SF 2015AB	5.70	09/10/08	08/20/38	107,650.04	119,772.51			(24,829.83)		82,820.21	92,416.59	(2,526.09)	
GNMA	SF 2015AB	5.15	09/24/08	08/20/38	77,969.14	84,949.72			(445.39)		77,523.75	84,718.73	214.40	
GNMA	SF 2015AB	5.15	10/08/08	09/20/38	101,788.78	110,901.93			(554.49)		101,234.29	110,630.85	283.41	
GNMA	SF 2015AB	5.15	10/22/08	09/20/38	153,051.89	166,753.10			(83,533.57)		69,518.32	75,877.86	(7,341.67)	
GNMA	SF 2015AB	5.15	11/12/08	09/20/38	104,104.85	113,419.11			(563.46)		103,541.39	113,145.89	290.24	
GNMA	SF 2015AB	5.70	11/25/08	09/20/38	63,931.98	71,124.97			(624.33)		63,307.65	70,747.57	246.93	
GNMA	SF 2015AB	5.15	03/11/09	02/20/39	119,574.57	130,270.51			(636.18)		118,938.39	129,967.55	333.22	
GNMA	SF 2015AB				129,288.49	142,285.86			(129,288.49)				(12,997.37)	
GNMA	SF 2015AB	5.15	04/08/09	03/20/39	58,807.45	64,070.72			(307.27)		58,500.18	63,928.41	164.96	
GNMA	SF 2015AB	5.15	04/08/09	02/20/39	66,377.53	72,319.65			(354.71)		66,022.82	72,150.40	185.46	
GNMA	SF 2015AB				61,258.93	68,156.69			(61,258.93)				(6,897.76)	
GNMA	SF 2015AB	5.15	01/14/09	12/20/38	35,742.76	38,939.59			(192.03)		35,550.73	38,847.35	99.79	
GNMA	SF 2015AB	5.15	05/20/09	05/20/39	122,832.96	133,817.91			(759.80)		122,073.16	133,390.56	332.45	
GNMA	SF 2015AB	6.00	07/29/09	07/20/39	230,401.72	258,003.85			(1,413.00)		228,988.72	259,251.87	2,661.02	
GNMA	SF 2015AB	5.49	01/30/07	01/01/37	424,607.65	475,356.79			(4,271.46)		420,336.19	472,907.68	1,822.35	
GNMA	SF 2015AB	5.15	02/13/07	01/01/37	57,888.12	63,962.90			(484.95)		57,403.17	63,734.16	256.21	
FNMA	SF 2015AB	5.49	02/13/07	02/01/37	299,034.34	333,372.41			(1,926.77)		297,107.57	332,935.73	1,490.09	
FNMA	SF 2015AB	5.49	02/13/07	02/01/37	78,402.35	87,379.42			(532.75)		77,869.60	87,234.98	388.31	
FNMA	SF 2015AB	5.49	02/20/07	02/01/37	104,590.69	116,561.14			(692.37)		103,898.32	116,391.09	522.32	
FNMA	SF 2015AB	5.15	02/21/07	02/01/37	182,743.60	201,880.51			(109,321.56)		73,422.04	81,507.27	(11,051.68)	
FNMA	SF 2015AB	5.49	03/07/07	02/01/37	385,259.60	429,333.27			(2,287.70)		382,971.90	428,997.44	1,951.87	
FNMA	SF 2015AB	5.15	03/20/07	02/01/37	84,858.98	93,837.06			(789.04)		84,069.94	93,410.11	362.09	
FNMA	SF 2015AB	5.49	03/20/07	02/01/37	319,786.80	357,886.19			(1,937.99)		317,848.81	357,544.94	1,596.74	
FNMA	SF 2015AB	5.49	04/10/07	03/01/37	94,210.31	105,028.47			(577.51)		93,632.80	104,925.85	474.89	
FNMA	SF 2015AB	5.49	04/10/07	04/20/37	322,536.36	360,795.62			(2,006.40)		320,529.96	360,224.39	1,435.17	
FNMA	SF 2015AB	5.49	04/24/07	04/01/37	209,210.74	233,146.59			(1,580.54)		207,630.20	232,581.17	1,015.12	
FNMA	SF 2015AB	5.49	05/22/07	04/01/37	86,496.72	96,397.14			(658.53)		85,838.19	96,160.23	421.62	
FNMA	SF 2015AB	5.70	05/22/07	04/01/37	175,212.81	196,341.72			(1,035.09)		174,177.72	196,369.70	1,063.07	
FNMA	SF 2015AB	5.15	06/05/07	05/01/37	126,021.56	139,210.96			(916.00)		125,105.56	138,878.41	583.45	
FNMA	SF 2015AB	5.49	06/19/07	06/01/37	214,801.90	239,441.80			(1,292.48)		213,509.42	239,237.28	1,087.96	
FNMA	SF 2015AB	5.49	07/03/07	05/01/37	323,515.48	360,577.42			(135,667.30)		187,848.18	210,457.60	(14,452.52)	
FNMA	SF 2015AB	5.15	07/17/07	06/01/37	143,875.31	158,821.07			(865.27)		143,010.04	158,638.18	682.38	
FNMA	SF 2015AB	5.70	08/07/07	07/01/37	170,975.58	191,571.34			(960.72)		170,014.86	191,661.20	1,050.58	
FNMA	SF 2015AB	5.49	08/07/07	07/01/37	264,463.52	294,964.11			(1,611.97)		262,851.55	294,661.85	1,309.71	
FNMA	SF 2015AB	5.49	08/23/07	07/01/37	199,475.40	222,349.24			(1,284.23)		198,191.17	222,061.31	996.30	
FNMA	SF 2015AB	5.70	08/23/07	06/01/37	73,579.23	82,463.92			(441.51)		73,137.72	82,467.17	444.76	
FNMA	SF 2015AB	5.15	09/11/07	08/01/37	214,261.91	236,658.72			(1,318.88)		212,943.03	236,356.13	1,016.29	
FNMA	SF 2015AB	5.49	09/11/07	08/01/37	38,562.26	42,979.17			(790.57)		37,771.69	42,313.35	124.75	
FNMA	SF 2015AB	5.49	09/11/07	08/01/37	136,620.34	152,259.27			(778.86)		135,841.48	152,177.78	697.37	
FNMA	SF 2015AB	5.70	09/25/07	09/01/37	82,071.72	92,017.99			(915.73)		81,155.99	91,539.08	436.82	
FNMA	SF 2015AB	5.49	09/25/07	08/01/37	310,538.24	346,234.60			(1,942.45)		308,595.79	345,874.15	1,582.00	
FNMA	SF 2015AB	5.49	09/25/07	08/01/37	35,626.35	39,715.18			(204.18)		35,422.17	39,691.61	180.61	
FNMA	SF 2015AB	5.15	09/25/07	08/01/37	37,977.85	41,943.50			(224.85)		37,753.00	41,896.39	177.74	
FNMA	SF 2015AB	5.15	10/25/07	10/01/37	463,190.89	514,544.84			(3,025.57)		460,165.32	513,673.31	2,154.04	
FNMA	SF 2015AB	5.49	10/25/07	10/01/37	339,957.10	378,515.03			(2,173.02)		337,784.08	378,051.31	1,709.30	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
FNMA	SF 2015AB	5.70	10/25/07	10/01/37	126,476.24	140,811.08			(698.37)		125,777.87	139,673.83	(438.88)	
FNMA	SF 2015AB	5.49	11/08/07	10/01/37	230,416.50	256,446.65			(1,333.65)		229,082.85	256,256.66	1,143.66	
FNMA	SF 2015AB	5.49	11/08/07	10/01/37	86,659.77	95,913.30			(502.08)		86,157.69	88,897.50	(6,513.72)	
FNMA	SF 2015AB	5.70	11/21/07	10/01/37	235,308.97	263,477.81			(1,578.15)		233,730.82	263,316.47	1,416.81	
FNMA	SF 2015AB	5.15	12/11/07	11/01/37	345,677.65	384,196.52			(2,106.84)		343,570.81	383,720.51	1,630.83	
FNMA	SF 2015AB	5.49	12/11/07	11/01/37	356,872.48	395,168.53			(2,102.17)		354,770.31	394,902.00	1,835.64	
FNMA	SF 2015AB	5.15	12/11/07	12/01/37	37,243.74	40,632.55			(347.48)		36,896.26	37,298.80	(2,986.27)	
FNMA	SF 2015AB	5.70	12/11/07	11/01/37	248,814.14	277,261.06			(1,337.71)		247,476.43	277,428.50	1,505.15	
FNMA	SF 2015AB	5.15	12/28/07	12/01/37	193,818.33	214,994.92			(117,682.80)		76,135.53	79,882.16	(17,429.96)	
FNMA	SF 2015AB	5.15	01/16/08	01/01/38	121,973.04	135,124.17			(704.83)		121,268.21	128,893.56	(5,525.78)	
FNMA	SF 2015AB	5.15	01/30/08	11/01/37	102,567.42	113,626.24			(597.31)		101,970.11	108,371.79	(4,657.14)	
FNMA	SF 2015AB	5.49	02/13/08	01/01/38	97,490.44	107,905.34			(563.56)		96,926.88	100,009.15	(7,332.63)	
FNMA	SF 2015AB	5.49	02/27/08	12/01/37	102,933.93	114,192.84			(577.98)		102,355.95	109,484.02	(4,130.84)	
FNMA	SF 2015AB	5.49	03/20/08	12/01/37	70,441.07	77,642.26			(397.89)		70,043.18	71,808.97	(5,435.40)	
FNMA	SF 2015AB				93,188.31	102,673.02			(93,188.31)				(9,484.71)	
FNMA	SF 2015AB	5.49	04/08/08	01/01/38	114,321.52	126,824.86			(626.90)		113,694.62	121,613.45	(4,584.51)	
FNMA	SF 2015AB	5.49	04/08/08	03/01/38	178,754.19	198,799.68			(1,004.32)		177,749.87	198,711.91	916.55	
FNMA	SF 2015AB	5.49	04/22/08	02/01/38	85,942.31	95,016.96			(466.88)		85,475.43	88,196.97	(6,353.11)	
GNMA	SF 2015AB	6.00	08/12/09	06/20/39	112,972.75	126,519.31			(510.90)		112,461.85	127,332.68	1,324.27	
GNMA	SF 2015AB	6.00	08/19/09	07/20/39	139,205.64	155,885.26			(683.31)		138,522.33	156,825.28	1,623.33	
GNMA	SF 2015AB	5.49	08/19/09	07/20/39	107,928.13	118,769.51			(532.25)		107,395.88	118,209.57	(27.69)	
GNMA	SF 2015AB	5.15	08/27/09	08/20/39	72,806.44	79,322.62			(368.13)		72,438.31	79,160.58	206.09	
FNMA	SF 2015AB	5.15	08/27/09	07/01/39	58,338.98	64,699.68			(513.52)		57,825.46	59,103.40	(5,082.76)	
Freddie Mac	SF 2015AB	5.15	05/28/08	04/01/38	139,761.15	153,556.97			(817.92)		138,943.23	153,186.30	447.25	
Freddie Mac	SF 2015AB	5.70	06/18/08	02/01/38	39,012.02	43,270.96			(205.42)		38,806.60	43,192.52	126.98	
Freddie Mac	SF 2015AB	5.70	06/25/08	04/01/38	80,179.47	88,925.44			(967.44)		79,212.03	88,156.65	198.65	
Freddie Mac	SF 2015AB	5.15	07/16/08	06/01/38	74,355.47	81,648.25			(432.52)		73,922.95	81,452.74	237.01	
Freddie Mac	SF 2015AB	5.70	07/16/08	06/01/38	97,718.28	108,372.50			(576.54)		97,141.74	108,112.93	316.97	
Freddie Mac	SF 2015AB	5.49	10/22/08	08/01/38	94,574.82	104,082.43			(509.79)		94,065.03	103,860.02	287.38	
Freddie Mac	SF 2015AB	5.15	01/14/09	11/01/38	127,773.14	140,316.63			(682.65)		127,090.49	140,046.09	412.11	
Freddie Mac	SF 2015AB	5.15	03/31/09	12/01/38	86,994.53	95,533.91			(461.79)		86,532.74	95,353.89	281.77	
Repo Agmt	SF 2015AB	0.23	02/29/16	03/01/16	95,508.10	95,508.10		(93,054.20)			2,453.90	2,453.90		
Repo Agmt	SF 2015AB	0.23	02/29/16	03/01/16	110,745.76	110,745.76		(106,579.60)			4,166.16	4,166.16		
SF 2015AB Total					54,124,995.59	59,018,724.32	1,569,855.86	(199,633.80)	(2,002,345.80)	0.00	53,492,871.85	58,340,182.33	(46,418.25)	0.00
Repo Agmt	SF 2016AB	0.23	02/29/16	03/01/16				1.33			1.33	1.33		
Repo Agmt	SF 2016AB	0.23	02/29/16	03/01/16				15.17			15.17	15.17		
Repo Agmt	SF 2016AB	0.23	02/29/16	03/01/16				42,281.60			42,281.60	42,281.60		
Repo Agmt	SF 2016AB	0.23	02/29/16	03/01/16				483,331.94			483,331.94	483,331.94		
FNMA	SF 2016AB	6.25	04/15/97	03/01/27						65,760.20	65,760.20	75,025.14	9,264.94	
FNMA	SF 2016AB	6.25	05/29/97	05/01/27						53,848.96	53,848.96	61,417.98	7,569.02	
FNMA	SF 2016AB	6.25	06/26/97	05/01/27						124,061.94	124,061.94	141,552.17	17,490.23	
FNMA	SF 2016AB	6.25	08/18/97	06/01/27						51,050.47	51,050.47	52,737.19	1,686.72	
FNMA	SF 2016AB	6.25	09/29/97	08/01/27						23,944.85	23,944.85	24,194.33	249.48	
FNMA	SF 2016AB	6.25	01/29/98	11/01/27						41,484.56	41,484.56	42,543.28	1,058.72	
GNMA	SF 2016AB	6.25	03/18/97	02/20/27						731,306.99	731,306.99	848,089.45	116,782.46	
GNMA	SF 2016AB	6.25	04/15/97	04/20/27						321,804.53	321,804.53	367,902.98	46,098.45	
GNMA	SF 2016AB	6.45	04/29/97	04/20/27						98,829.87	98,829.87	113,597.03	14,767.16	
GNMA	SF 2016AB	6.25	04/29/97	04/20/27						217,407.97	217,407.97	248,947.27	31,539.30	
GNMA	SF 2016AB	6.25	05/15/97	05/20/27						170,472.84	170,472.84	194,971.44	24,498.60	
GNMA	SF 2016AB	6.45	05/29/97	05/20/27						42,919.17	42,919.17	49,337.74	6,418.57	
GNMA	SF 2016AB	6.25	06/17/97	06/20/27						483,702.13	483,702.13	561,679.78	77,977.65	
GNMA	SF 2016AB	6.25	06/26/97	06/20/27						130,539.40	130,539.40	149,318.85	18,779.45	
GNMA	SF 2016AB	6.45	07/15/97	05/20/27						140,533.52	140,533.52	161,550.30	21,016.78	
GNMA	SF 2016AB	6.25	07/15/97	06/20/27						120,413.59	120,413.59	137,713.37	17,299.78	

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GNMA	SF 2016AB	6.25	07/30/97	07/20/27						197,793.96	197,793.96	226,232.74	28,438.78	
GNMA	SF 2016AB	6.25	08/18/97	07/20/27						266,114.09	266,114.09	302,531.82	36,417.73	
GNMA	SF 2016AB	6.25	08/28/97	08/20/27						375,168.36	375,168.36	432,411.50	57,243.14	
GNMA	SF 2016AB	6.45	08/28/97	08/20/27						104,665.10	104,665.10	120,320.94	15,655.84	
GNMA	SF 2016AB	6.25	09/29/97	09/20/27						119,086.58	119,086.58	136,200.45	17,113.87	
GNMA	SF 2016AB	6.25	10/15/97	09/20/27						115,586.69	115,586.69	132,206.92	16,620.23	
GNMA	SF 2016AB	6.45	10/15/97	08/20/27						44,734.00	44,734.00	51,425.27	6,691.27	
GNMA	SF 2016AB	6.25	10/30/97	10/20/27						174,303.59	174,303.59	199,333.55	25,029.96	
GNMA	SF 2016AB	6.25	11/17/97	10/20/27						143,114.34	143,114.34	163,697.00	20,582.66	
GNMA	SF 2016AB	6.25	11/25/97	11/20/27						178,600.67	178,600.67	204,281.62	25,680.95	
GNMA	SF 2016AB	6.25	12/17/97	11/20/27						206,481.41	206,481.41	236,315.95	29,834.54	
GNMA	SF 2016AB	6.25	01/29/98	01/20/28						440,612.48	440,612.48	505,514.68	64,902.20	
GNMA	SF 2016AB	6.45	02/12/98	12/20/27						28,373.21	28,373.21	32,594.61	4,221.40	
GNMA	SF 2016AB	6.45	04/16/98	02/20/28						113,825.77	113,825.77	130,835.08	17,009.31	
GNMA	SF 2016AB	6.25	04/29/98	04/20/28						204,041.59	204,041.59	233,641.99	29,600.40	
GNMA	SF 2016AB	6.25	07/06/98	05/20/28						64,173.32	64,173.32	73,414.64	9,241.32	
GNMA	SF 2016AB	6.45	08/13/98	06/20/28						81,114.54	81,114.54	93,252.53	12,137.99	
GNMA	SF 2016AB	6.25	08/27/98	07/20/28						106,943.39	106,943.39	122,319.73	15,376.34	
GNMA	SF 2016AB	6.25	09/24/98	08/20/28						47,352.03	47,352.03	54,172.08	6,820.05	
GNMA	SF 2016AB	6.25	10/01/98	08/20/28						42,171.39	42,171.39	48,219.61	6,048.22	
GNMA	SF 2016AB	6.45	12/15/98	09/20/28						42,848.75	42,848.75	49,233.27	6,384.52	
GNMA	SF 2016AB	6.25	12/29/98	10/20/28						338,881.38	338,881.38	390,638.76	51,757.38	
GNMA	SF 2016AB	6.45	01/28/99	11/20/28						27,937.29	27,937.29	32,122.29	4,185.00	
GNMA	SF 2016AB	5.45	03/18/99	02/20/29						117,260.69	117,260.69	129,283.38	12,022.69	
GNMA	SF 2016AB	5.45	06/24/99	05/20/29						256,985.63	256,985.63	283,609.35	26,623.72	
GNMA	SF 2016AB	5.45	07/29/99	06/20/29						51,045.86	51,045.86	56,282.68	5,236.82	
GNMA	SF 2016AB	5.45	10/14/99	08/20/29						83,164.46	83,164.46	91,676.39	8,511.93	
GNMA	SF 2016AB	5.45	08/26/99	07/20/29						124,956.16	124,956.16	137,732.86	12,776.70	
GNMA	SF 2016AB	6.25	10/20/99	07/20/29						80,473.41	80,473.41	92,059.97	11,586.56	
GNMA	SF 2016AB	6.25	11/23/99	10/20/29						35,394.35	35,394.35	40,495.03	5,100.68	
GNMA	SF 2016AB	5.45	12/01/99	10/20/29						46,215.28	46,215.28	50,950.93	4,735.65	
GNMA	SF 2016AB	5.45	01/27/00	12/20/29						470,208.30	470,208.30	522,627.15	52,418.85	
GNMA	SF 2016AB	6.25	01/27/00	12/20/29						120,676.83	120,676.83	138,061.59	17,384.76	
FNMA	SF 2016AB	5.45	01/28/00	07/01/29						75,318.76	75,318.76	78,063.34	2,744.58	
FNMA	SF 2016AB	6.25	01/28/00	09/01/29						71,888.97	71,888.97	74,317.38	2,428.41	
GNMA	SF 2016AB	5.38	08/16/06	08/20/36						162,245.38	162,245.38	178,520.21	16,274.83	
GNMA	SF 2016AB	5.38	08/23/06	08/20/36						76,049.97	76,049.97	83,683.12	7,633.15	
GNMA	SF 2016AB	5.13	08/23/06	08/01/36						456,323.71	456,323.71	491,921.50	35,597.79	
GNMA	SF 2016AB	5.38	09/06/06	08/20/36						745,506.86	745,506.86	831,568.18	86,061.32	
GNMA	SF 2016AB	5.63	09/06/06	09/20/36						172,582.15	172,582.15	190,050.95	17,468.80	
GNMA	SF 2016AB	5.13	09/06/06	08/20/36						676,020.35	676,020.35	744,595.87	68,575.52	
GNMA	SF 2016AB	5.38	09/12/06	09/20/36						459,831.17	459,831.17	509,299.80	49,468.63	
GNMA	SF 2016AB	5.13	09/12/06	09/20/36						576,566.39	576,566.39	635,987.31	59,420.92	
GNMA	SF 2016AB	5.38	09/20/06	09/20/36						789,978.16	789,978.16	877,412.99	87,434.83	
GNMA	SF 2016AB	5.13	09/20/06	09/20/36						1,287,352.48	1,287,352.48	1,447,846.68	160,494.20	
GNMA	SF 2016AB	5.63	09/20/06	09/20/36						153,808.07	153,808.07	171,137.66	17,329.59	
GNMA	SF 2016AB	5.13	09/26/06	09/20/36						475,479.96	475,479.96	522,709.44	47,229.48	
GNMA	SF 2016AB	5.38	09/26/06	09/20/36						634,954.39	634,954.39	697,687.89	62,733.50	
GNMA	SF 2016AB	5.38	10/05/06	10/20/36						746,768.63	746,768.63	832,878.50	86,109.87	
GNMA	SF 2016AB	5.63	10/17/06	10/20/36						216,566.37	216,566.37	238,441.78	21,875.41	
GNMA	SF 2016AB	5.13	10/05/06	10/20/36						448,971.54	448,971.54	471,397.66	22,426.12	
GNMA	SF 2016AB	5.38	10/17/06	10/20/36						709,617.55	709,617.55	791,486.11	81,868.56	
GNMA	SF 2016AB	5.13	10/17/06	10/20/36						294,550.16	294,550.16	321,242.29	26,692.13	
GNMA	SF 2016AB	5.63	10/24/06	10/20/36						329,915.20	329,915.20	367,340.73	37,425.53	
GNMA	SF 2016AB	5.38	10/24/06	10/20/36						791,512.28	791,512.28	883,224.80	91,712.52	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	SF 2016AB	5.13	10/24/06	10/20/36						410,811.59	410,811.59	451,617.47	40,805.88	
GNMA	SF 2016AB	5.38	11/02/06	11/20/36						518,777.56	518,777.56	576,559.03	57,781.47	
GNMA	SF 2016AB	5.13	11/02/06	10/20/36						248,379.42	248,379.42	271,299.90	22,920.48	
GNMA	SF 2016AB	5.63	11/14/06	11/20/36						401,710.59	401,710.59	448,626.42	46,915.83	
GNMA	SF 2016AB	5.38	11/14/06	10/20/36						335,658.43	335,658.43	368,838.27	33,179.84	
GNMA	SF 2016AB	5.13	11/14/06	11/20/36						844,196.42	844,196.42	924,580.78	80,384.36	
GNMA	SF 2016AB	5.38	11/21/06	11/20/36						348,340.67	348,340.67	382,767.19	34,426.52	
GNMA	SF 2016AB	5.63	11/21/06	11/20/36						135,481.96	135,481.96	149,157.51	13,675.55	
GNMA	SF 2016AB	5.13	11/21/06	11/20/36						309,622.52	309,622.52	336,556.61	26,934.09	
GNMA	SF 2016AB	5.38	11/28/06	11/20/36						119,561.96	119,561.96	131,380.72	11,818.76	
GNMA	SF 2016AB	5.38	12/12/06	12/20/36						147,367.27	147,367.27	161,921.28	14,554.01	
GNMA	SF 2016AB	5.63	12/12/06	12/20/36						538,612.76	538,612.76	606,310.98	67,698.22	
GNMA	SF 2016AB	5.13	12/12/06	11/20/36						744,829.50	744,829.50	834,179.23	89,349.73	
GNMA	SF 2016AB	5.38	12/27/06	12/20/36						891,998.94	891,998.94	990,734.29	98,735.35	
GNMA	SF 2016AB	5.63	12/27/06	12/20/36						228,193.00	228,193.00	252,338.11	24,145.11	
GNMA	SF 2016AB	5.13	12/27/06	12/20/36						432,990.45	432,990.45	474,912.57	41,922.12	
GNMA	SF 2016AB	5.38	01/10/07	12/20/36						102,811.33	102,811.33	113,119.19	10,307.86	
GNMA	SF 2016AB	5.63	01/09/07	12/20/36						35,244.89	35,244.89	35,498.64	253.75	
GNMA	SF 2016AB	5.38	01/09/07	12/01/36						386,115.61	386,115.61	422,939.43	36,823.82	
GNMA	SF 2016AB	5.38	01/16/07	12/20/36						147,895.64	147,895.64	162,725.13	14,829.49	
GNMA	SF 2016AB	5.63	01/16/07	01/20/37						193,802.93	193,802.93	215,638.80	21,835.87	
GNMA	SF 2016AB	5.13	01/30/07	01/20/37						622,685.51	622,685.51	685,875.60	63,190.09	
GNMA	SF 2016AB	5.38	01/30/07	01/20/37						617,399.64	617,399.64	683,270.04	65,870.40	
GNMA	SF 2016AB	5.63	01/30/07	01/20/37						156,226.48	156,226.48	173,831.66	17,605.18	
GNMA	SF 2016AB	5.38	02/13/07	01/20/37						388,122.20	388,122.20	427,897.00	39,774.80	
GNMA	SF 2016AB	5.13	02/13/07	01/20/37						213,669.95	213,669.95	233,017.78	19,347.83	
GNMA	SF 2016AB	5.63	02/13/07	02/20/37						96,288.84	96,288.84	107,143.49	10,854.65	
GNMA	SF 2016AB	5.38	02/20/07	02/20/37						173,575.87	173,575.87	190,987.28	17,411.41	
GNMA	SF 2016AB	5.13	02/20/07	02/20/37						228,172.91	228,172.91	249,205.95	21,033.04	
GNMA	SF 2016AB	5.63	02/20/07	02/20/37						188,723.22	188,723.22	209,992.40	21,269.18	
GNMA	SF 2016AB	5.38	03/06/07	02/20/37						391,451.72	391,451.72	431,571.64	40,119.92	
GNMA	SF 2016AB	5.63	03/06/07	02/20/37						41,181.84	41,181.84	45,815.22	4,633.38	
GNMA	SF 2016AB	5.63	03/20/07	02/20/37						68,656.27	68,656.27	76,395.21	7,738.94	
GNMA	SF 2016AB	5.13	03/20/07	03/20/37						258,460.19	258,460.19	282,292.87	23,832.68	
GNMA	SF 2016AB	5.38	03/20/07	03/20/37						343,522.97	343,522.97	378,716.87	35,193.90	
GNMA	SF 2016AB	5.13	04/24/07	04/20/37						498,274.08	498,274.08	544,743.16	46,469.08	
GNMA	SF 2016AB	5.63	04/24/07	04/20/37						281,704.47	281,704.47	310,872.21	29,167.74	
GNMA	SF 2016AB	5.38	04/24/07	04/20/37						172,142.39	172,142.39	189,422.12	17,279.73	
GNMA	SF 2016AB	5.13	03/27/07	03/20/37						239,532.96	239,532.96	261,620.32	22,087.36	
GNMA	SF 2016AB	5.63	03/27/07	02/20/37						142,750.06	142,750.06	158,830.84	16,080.78	
GNMA	SF 2016AB	5.38	04/10/07	03/20/37						436,856.70	436,856.70	481,167.02	44,310.32	
GNMA	SF 2016AB	5.13	04/10/07	03/20/37						359,359.16	359,359.16	392,607.11	33,247.95	
GNMA	SF 2016AB	5.13	05/08/07	04/20/37						107,962.05	107,962.05	117,883.76	9,921.71	
GNMA	SF 2016AB	5.63	05/08/07	04/20/37						55,704.00	55,704.00	61,980.18	6,276.18	
GNMA	SF 2016AB	5.38	05/08/07	05/20/37						258,457.53	258,457.53	284,404.06	25,946.53	
GNMA	SF 2016AB	5.38	05/22/07	05/20/37						403,156.66	403,156.66	443,012.73	39,856.07	
GNMA	SF 2016AB	5.13	05/22/07	05/20/37						450,366.36	450,366.36	492,367.47	42,001.11	
GNMA	SF 2016AB	5.38	06/05/07	05/20/37						217,190.24	217,190.24	238,980.93	21,790.69	
GNMA	SF 2016AB	5.63	06/05/07	05/20/37						130,168.17	130,168.17	144,834.25	14,666.08	
GNMA	SF 2016AB	5.13	06/05/07	05/20/37						749,718.83	749,718.83	830,036.24	80,317.41	
GNMA	SF 2016AB	5.13	06/19/07	06/20/37						296,575.03	296,575.03	323,865.82	27,290.79	
GNMA	SF 2016AB	5.63	06/19/07	06/20/37						76,094.39	76,094.39	84,669.46	8,575.07	
GNMA	SF 2016AB	5.38	08/07/07	07/20/37						52,562.72	52,562.72	57,834.21	5,271.49	
GNMA	SF 2016AB	5.63	08/07/07	08/20/37						373,496.15	373,496.15	416,422.09	42,925.94	
GNMA	SF 2016AB	5.13	08/07/07	07/20/37						463,755.12	463,755.12	509,671.51	45,916.39	

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GNMA	SF 2016AB	5.38	07/03/07	05/20/37						108,523.98	108,523.98	119,424.13	10,900.15	
GNMA	SF 2016AB	5.13	07/03/07	06/20/37						84,780.47	84,780.47	86,409.95	1,629.48	
GNMA	SF 2016AB	5.38	07/17/07	06/20/37						203,267.56	203,267.56	223,673.64	20,406.08	
GNMA	SF 2016AB	5.63	11/21/07	10/20/37						58,009.33	58,009.33	64,545.84	6,536.51	
GNMA	SF 2016AB	5.38	09/25/07	09/20/37						349,368.33	349,368.33	385,545.45	36,177.12	
GNMA	SF 2016AB	5.13	09/25/07	09/20/37						110,333.61	110,333.61	120,494.21	10,160.60	
GNMA	SF 2016AB	5.63	09/25/07	08/20/37						75,002.54	75,002.54	83,460.54	8,458.00	
GNMA	SF 2016AB	5.38	10/09/07	09/20/37						416,602.19	416,602.19	461,391.07	44,788.88	
GNMA	SF 2016AB	5.38	08/23/07	08/20/37						364,972.12	364,972.12	402,768.63	37,796.51	
GNMA	SF 2016AB	5.13	08/23/07	07/20/37						377,909.70	377,909.70	412,737.88	34,828.18	
GNMA	SF 2016AB	5.38	09/11/07	09/20/37						150,339.71	150,339.71	165,418.78	15,079.07	
GNMA	SF 2016AB	5.63	09/11/07	08/20/37						59,049.91	59,049.91	65,700.63	6,650.72	
GNMA	SF 2016AB	5.13	09/11/07	08/20/37						126,011.62	126,011.62	131,563.71	5,552.09	
GNMA	SF 2016AB	5.13	12/11/07	11/20/37						238,333.38	238,333.38	254,099.11	15,765.73	
GNMA	SF 2016AB	5.38	10/25/07	10/20/37						174,942.23	174,942.23	192,497.67	17,555.44	
GNMA	SF 2016AB	5.13	10/25/07	10/20/37						426,551.08	426,551.08	456,994.08	30,443.00	
GNMA	SF 2016AB	5.38	11/08/07	10/20/37						183,477.95	183,477.95	201,502.86	18,024.91	
GNMA	SF 2016AB	5.13	11/08/07	10/20/37						92,326.28	92,326.28	100,817.50	8,491.22	
GNMA	SF 2016AB	5.63	12/28/07	12/20/37						59,466.96	59,466.96	66,168.90	6,701.94	
GNMA	SF 2016AB	5.63	12/28/07	12/20/37						270,433.95	270,433.95	300,222.32	29,788.37	
GNMA	SF 2016AB	5.38	12/11/07	11/20/37						103,937.26	103,937.26	114,376.69	10,439.43	
GNMA	SF 2016AB	5.38	12/20/07	11/20/37						66,959.09	66,959.09	73,676.40	6,717.31	
GNMA	SF 2016AB	5.38	01/16/08	12/20/37						30,137.37	30,137.37	33,117.61	2,980.24	
GNMA	SF 2016AB	5.63	01/30/08	12/20/37						164,662.45	164,662.45	183,214.91	18,552.46	
GNMA	SF 2016AB	5.63	02/13/08	01/20/38						100,831.34	100,831.34	112,190.93	11,359.59	
GNMA	SF 2016AB	5.63	02/19/08	01/20/38						67,462.04	67,462.04	75,060.29	7,598.25	
GNMA	SF 2016AB	5.13	02/27/08	02/20/38						58,956.59	58,956.59	64,379.44	5,422.85	
GNMA	SF 2016AB	5.38	02/27/08	02/20/38						99,344.49	99,344.49	109,303.77	9,959.28	
GNMA	SF 2016AB	5.13	03/20/08	10/20/37						94,924.01	94,924.01	103,649.44	8,725.43	
GNMA	SF 2016AB	5.38	03/27/08	03/20/38						182,449.20	182,449.20	200,752.52	18,303.32	
GNMA	SF 2016AB	5.38	04/24/08	04/20/38						109,904.97	109,904.97	120,931.70	11,026.73	
GNMA	SF 2016AB	5.13	04/24/08	04/20/38						184,503.45	184,503.45	201,466.70	16,963.25	
GNMA	SF 2016AB	5.63	04/22/08	03/20/38						105,207.18	105,207.18	117,056.68	11,849.50	
GNMA	SF 2016AB	5.13	05/07/08	04/20/38						255,447.44	255,447.44	278,946.04	23,498.60	
GNMA	SF 2016AB	5.63	05/07/08	04/20/38						91,625.47	91,625.47	101,946.16	10,320.69	
GNMA	SF 2016AB	5.38	05/14/08	04/20/38						186,278.96	186,278.96	204,964.61	18,685.65	
GNMA	SF 2016AB	5.13	05/21/08	05/20/38						107,039.50	107,039.50	111,759.96	4,720.46	
GNMA	SF 2016AB	5.13	06/11/08	05/20/38						94,494.59	94,494.59	103,174.84	8,680.25	
GNMA	SF 2016AB	5.63	07/09/08	06/20/38						86,003.69	86,003.69	95,691.18	9,687.49	
GNMA	SF 2016AB	5.38	07/09/08	03/20/38						90,609.57	90,609.57	99,698.59	9,089.02	
GNMA	SF 2016AB	5.63	06/18/08	03/20/38						26,207.19	26,207.19	29,160.19	2,953.00	
GNMA	SF 2016AB	5.63	06/25/08	05/20/38						94,238.54	94,238.54	104,860.18	10,621.64	
GNMA	SF 2016AB	5.38	06/25/08	05/20/38						110,337.75	110,337.75	121,405.78	11,068.03	
GNMA	SF 2016AB	5.38	07/23/08	06/20/38						188,299.60	188,299.60	207,193.59	18,893.99	
GNMA	SF 2016AB	5.13	08/27/08	08/20/38						80,266.61	80,266.61	87,656.74	7,390.13	
GNMA	SF 2016AB	5.63	08/13/08	07/20/38						68,771.62	68,771.62	76,518.08	7,746.46	
GNMA	SF 2016AB	5.13	09/24/08	08/20/38						112,844.86	112,844.86	123,218.72	10,373.86	
GNMA	SF 2016AB	5.38	09/24/08	09/20/38						99,043.92	99,043.92	108,987.93	9,944.01	
GNMA	SF 2016AB	5.13	11/12/08	10/20/38						134,511.33	134,511.33	146,878.27	12,366.94	
GNMA	SF 2016AB	5.13	11/25/08	09/20/38						124,402.28	124,402.28	135,838.56	11,436.28	
GNMA	SF 2016AB	5.38	11/25/08	11/20/38						121,756.64	121,756.64	133,985.85	12,229.21	
GNMA	SF 2016AB	5.13	12/10/08	11/20/38						122,295.90	122,295.90	133,538.56	11,242.66	
GNMA	SF 2016AB	5.38	12/17/08	11/20/38						185,924.10	185,924.10	204,577.85	18,653.75	
GNMA	SF 2016AB	5.25	12/17/08	12/20/38						103,591.56	103,591.56	113,552.98	9,961.42	
GNMA	SF 2016AB	5.25	12/17/08	12/20/38						116,282.98	116,282.98	127,463.59	11,180.61	

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GNMA	SF 2016AB	5.25	12/23/08	12/20/38						259,178.70	259,178.70	284,132.40	24,953.70	
GNMA	SF 2016AB	5.13	12/30/08	12/20/38						76,034.08	76,034.08	83,023.87	6,989.79	
GNMA	SF 2016AB	5.25	12/30/08	12/20/38						87,561.53	87,561.53	95,977.07	8,415.54	
FNMA	SF 2016AB	5.38	08/09/06	08/01/36						151,083.76	151,083.76	168,808.84	17,725.08	
FNMA	SF 2016AB	5.13	08/10/06	07/01/36						99,945.77	99,945.77	110,907.81	10,962.04	
FNMA	SF 2016AB	5.38	08/23/06	08/01/36						170,990.17	170,990.17	191,108.84	20,118.67	
FNMA	SF 2016AB	5.38	09/06/06	09/01/36						148,066.29	148,066.29	165,428.54	17,362.25	
FNMA	SF 2016AB	5.63	09/06/06	08/01/36						53,097.16	53,097.16	59,727.41	6,630.25	
FNMA	SF 2016AB	5.13	09/12/06	09/01/36						148,514.82	148,514.82	164,907.79	16,392.97	
FNMA	SF 2016AB	5.38	09/12/06	09/01/36						273,415.11	273,415.11	305,683.60	32,268.49	
FNMA	SF 2016AB	5.63	09/20/06	09/01/36						99,995.87	99,995.87	112,523.40	12,527.53	
FNMA	SF 2016AB	5.38	09/20/06	09/01/36						297,695.87	297,695.87	332,603.72	34,907.85	
FNMA	SF 2016AB	5.13	09/20/06	09/01/36						39,957.82	39,957.82	44,328.83	4,371.01	
FNMA	SF 2016AB	5.38	09/26/06	09/01/36						88,206.48	88,206.48	98,546.97	10,340.49	
FNMA	SF 2016AB	5.38	10/05/06	09/01/36						136,108.14	136,108.14	152,016.45	15,908.31	
FNMA	SF 2016AB	5.63	10/17/06	09/01/36						60,826.61	60,826.61	68,437.22	7,610.61	
FNMA	SF 2016AB	5.13	10/17/06	10/01/36						330,327.05	330,327.05	367,881.90	37,554.85	
FNMA	SF 2016AB	5.38	10/17/06	10/01/36						239,091.95	239,091.95	267,197.23	28,105.28	
FNMA	SF 2016AB	5.38	10/24/06	11/01/36						276,269.13	276,269.13	308,573.25	32,304.12	
FNMA	SF 2016AB	5.38	11/02/06	11/01/36						302,073.01	302,073.01	337,599.81	35,526.80	
FNMA	SF 2016AB	5.63	11/02/06	10/01/36						68,675.40	68,675.40	77,279.79	8,604.39	
FNMA	SF 2016AB	5.13	11/02/06	10/01/36						44,951.80	44,951.80	49,893.82	4,942.02	
FNMA	SF 2016AB	5.38	11/14/06	11/01/36						213,792.48	213,792.48	238,797.59	25,005.11	
FNMA	SF 2016AB	5.63	11/14/06	11/01/36						156,370.18	156,370.18	175,910.14	19,539.96	
FNMA	SF 2016AB	5.13	11/14/06	11/01/36						79,733.21	79,733.21	88,461.61	8,728.40	
FNMA	SF 2016AB	5.38	11/21/06	10/01/36						361,993.46	361,993.46	405,012.76	43,019.30	
FNMA	SF 2016AB	5.63	11/21/06	11/01/36						62,519.20	62,519.20	70,318.43	7,799.23	
FNMA	SF 2016AB	5.13	11/21/06	11/01/36						39,560.52	39,560.52	43,907.06	4,346.54	
FNMA	SF 2016AB	5.38	11/28/06	11/01/36						121,929.27	121,929.27	136,193.77	14,264.50	
FNMA	SF 2016AB	5.13	11/28/06	11/01/36						97,528.29	97,528.29	108,304.15	10,775.86	
FNMA	SF 2016AB	5.38	12/12/06	11/01/36						280,150.48	280,150.48	313,292.27	33,141.79	
FNMA	SF 2016AB	5.63	12/12/06	11/01/36						30,347.87	30,347.87	34,135.66	3,787.79	
FNMA	SF 2016AB	5.13	12/12/06	11/01/36						71,496.11	71,496.11	79,363.52	7,867.41	
FNMA	SF 2016AB	5.38	12/27/06	11/01/36						160,875.82	160,875.82	179,806.09	18,930.27	
FNMA	SF 2016AB	5.63	12/27/06	12/01/36						157,060.76	157,060.76	176,635.22	19,574.46	
FNMA	SF 2016AB	5.13	12/27/06	10/01/36						46,971.94	46,971.94	52,114.87	5,142.93	
FNMA	SF 2016AB	5.38	01/09/07	12/01/36						409,535.38	409,535.38	459,244.79	49,709.41	
FNMA	SF 2016AB	5.63	01/09/07	12/01/36						168,501.84	168,501.84	189,551.12	21,049.28	
FNMA	SF 2016AB	5.13	01/09/07	12/01/36						215,558.87	215,558.87	239,171.16	23,612.29	
FNMA	SF 2016AB	5.38	01/30/07	12/01/36						473,836.34	473,836.34	532,611.05	58,774.71	
FNMA	SF 2016AB	5.63	01/30/07	12/01/36						100,563.18	100,563.18	113,113.48	12,550.30	
FNMA	SF 2016AB	5.13	01/30/07	01/01/37						52,742.29	52,742.29	58,563.40	5,821.11	
FNMA	SF 2016AB	5.38	02/13/07	01/01/37						49,235.08	49,235.08	54,979.87	5,744.79	
FNMA	SF 2016AB	5.63	02/13/07	01/01/37						92,587.85	92,587.85	104,144.68	11,556.83	
FNMA	SF 2016AB	5.13	02/13/07	01/01/37						121,644.50	121,644.50	135,035.05	13,390.55	
FNMA	SF 2016AB	5.38	02/20/07	01/01/37						132,769.95	132,769.95	148,291.21	15,521.26	
FNMA	SF 2016AB	5.63	02/20/07	01/01/37						96,614.19	96,614.19	108,742.17	12,127.98	
FNMA	SF 2016AB	5.13	02/20/07	01/01/37						77,800.40	77,800.40	86,352.92	8,552.52	
FNMA	SF 2016AB	5.38	03/06/07	02/01/37						72,456.60	72,456.60	80,949.22	8,492.62	
FNMA	SF 2016AB	5.63	03/06/07	02/01/37						79,776.92	79,776.92	89,726.69	9,949.77	
FNMA	SF 2016AB	5.13	03/27/07	03/01/37						138,443.80	138,443.80	153,597.85	15,154.05	
FNMA	SF 2016AB	5.38	04/10/07	03/01/37						195,576.99	195,576.99	218,516.27	22,939.28	
FNMA	SF 2016AB	5.63	04/10/07	03/01/37						24,642.51	24,642.51	27,716.44	3,073.93	
FNMA	SF 2016AB	5.13	04/10/07	03/01/37						195,939.65	195,939.65	217,524.38	21,584.73	
FNMA	SF 2016AB	5.38	04/24/07	04/01/37						352,362.65	352,362.65	394,230.33	41,867.68	

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FNMA	SF 2016AB	5.13	04/24/07	04/01/37						47,930.72	47,930.72	53,192.04	5,261.32	
FNMA	SF 2016AB	5.63	04/24/07	04/01/37						103,192.01	103,192.01	116,064.19	12,872.18	
FNMA	SF 2016AB	5.38	05/22/07	04/01/37						72,606.33	72,606.33	81,091.07	8,484.74	
FNMA	SF 2016AB	5.38	06/05/07	05/01/37						187,226.16	187,226.16	209,167.18	21,941.02	
FNMA	SF 2016AB	5.63	06/05/07	05/01/37						41,692.26	41,692.26	46,898.78	5,206.52	
FNMA	SF 2016AB	5.13	06/05/07	04/01/37						97,492.85	97,492.85	108,175.16	10,682.31	
FNMA	SF 2016AB	5.38	06/19/07	05/01/37						156,176.93	156,176.93	174,449.65	18,272.72	
FNMA	SF 2016AB	5.13	07/03/07	06/01/37						12,115.80	12,115.80	13,408.23	1,292.43	
FNMA	SF 2016AB	5.38	08/07/07	07/01/37						311,420.90	311,420.90	348,841.25	37,420.35	
FNMA	SF 2016AB	5.63	08/07/07	07/01/37						69,491.77	69,491.77	78,213.69	8,721.92	
FNMA	SF 2016AB	5.13	08/07/07	08/01/37						554,054.29	554,054.29	620,136.36	66,082.07	
FNMA	SF 2016AB	5.13	08/29/07	08/01/37						191,075.77	191,075.77	211,975.67	20,899.90	
FNMA	SF 2016AB	5.38	08/23/07	07/01/37						260,378.25	260,378.25	291,253.93	30,875.68	
FNMA	SF 2016AB	5.38	09/11/07	08/01/37						247,716.38	247,716.38	275,539.90	27,823.52	
FNMA	SF 2016AB	5.13	09/11/07	09/01/37						75,487.09	75,487.09	83,694.04	8,206.95	
FNMA	SF 2016AB	5.38	09/25/07	09/01/37						515,962.18	515,962.18	581,644.17	65,681.99	
FNMA	SF 2016AB	5.63	09/25/07	07/01/37						54,163.01	54,163.01	60,942.01	6,779.00	
FNMA	SF 2016AB	5.13	09/25/07	09/01/37						264,204.38	264,204.38	293,110.96	28,906.58	
FNMA	SF 2016AB	5.13	10/09/07	09/01/37						180,901.70	180,901.70	196,198.75	15,297.05	
FNMA	SF 2016AB	5.38	10/25/07	10/01/37						234,986.73	234,986.73	252,046.83	17,060.10	
FNMA	SF 2016AB	5.13	10/25/07	10/01/37						372,324.62	372,324.62	412,747.92	40,423.30	
FNMA	SF 2016AB	5.38	11/08/07	09/01/37						162,817.93	162,817.93	176,873.98	14,056.05	
FNMA	SF 2016AB	5.38	11/21/07	10/01/37						100,984.48	100,984.48	107,771.66	6,787.18	
FNMA	SF 2016AB	5.13	11/21/07	09/01/37						247,660.37	247,660.37	275,472.61	27,812.24	
FNMA	SF 2016AB	5.38	11/21/07	11/01/37						257,454.19	257,454.19	275,097.53	17,643.34	
FNMA	SF 2016AB	5.38	12/11/07	10/01/37						313,982.49	313,982.49	351,139.19	37,156.70	
FNMA	SF 2016AB	5.13	12/11/07	11/01/37						104,106.67	104,106.67	110,605.01	6,498.34	
FNMA	SF 2016AB	5.38	12/11/07	11/01/37						78,332.00	78,332.00	80,726.59	2,394.59	
FNMA	SF 2016AB	5.13	12/11/07	12/01/37						173,651.20	173,651.20	187,477.35	13,826.15	
FNMA	SF 2016AB	5.13	12/20/07	11/01/37						116,834.98	116,834.98	124,028.48	7,193.50	
FNMA	SF 2016AB	5.38	12/20/07	10/01/37						63,595.61	63,595.61	65,133.98	1,538.37	
FNMA	SF 2016AB	5.63	12/28/07	10/01/37						364,573.22	364,573.22	410,589.63	46,016.41	
FNMA	SF 2016AB	5.13	01/16/08	12/01/37						124,158.69	124,158.69	131,827.94	7,669.25	
FNMA	SF 2016AB	5.13	01/30/08	12/01/37						154,027.78	154,027.78	166,231.42	12,203.64	
FNMA	SF 2016AB	5.38	01/30/08	11/01/37						57,925.73	57,925.73	59,331.57	1,405.84	
FNMA	SF 2016AB	5.38	02/19/08	12/01/37						93,807.83	93,807.83	96,677.44	2,869.61	
FNMA	SF 2016AB	5.13	02/19/08	01/01/38						92,361.94	92,361.94	94,917.61	2,555.67	
FNMA	SF 2016AB	5.13	02/27/08	02/01/38						66,089.87	66,089.87	67,557.07	1,467.20	
FNMA	SF 2016AB	5.13	04/08/08	03/01/38						67,484.18	67,484.18	68,954.64	1,470.46	
FNMA	SF 2016AB	5.63	04/15/08	12/01/37						65,734.76	65,734.76	67,478.66	1,743.90	
FNMA	SF 2016AB	5.38	04/15/08	01/01/38						115,321.29	115,321.29	123,083.55	7,762.26	
FNMA	SF 2016AB	5.13	04/15/08	04/01/38						104,357.23	104,357.23	110,861.80	6,504.57	
FNMA	SF 2016AB	5.38	04/29/08	04/01/38						78,334.56	78,334.56	80,725.32	2,390.76	
GNMA	SF 2016AB	4.00	02/24/16	09/20/45			403,631.35				403,631.35	431,586.86	27,955.51	
GNMA	SF 2016AB	4.13	02/24/16	11/20/45			5,598,456.29				5,598,456.29	6,032,560.59	434,104.30	
GNMA	SF 2016AB	3.75	02/24/16	11/20/45			1,826,373.97				1,826,373.97	1,945,380.49	119,006.52	
GNMA	SF 2016AB	4.50	02/24/16	11/20/45			869,038.57				869,038.57	950,684.75	81,646.18	
GNMA	SF 2016AB	4.63	02/24/16	10/20/45			237,311.64				237,311.64	256,170.79	18,859.15	
FNMA	SF 2016AB	4.13	02/24/16	11/20/45			5,550,360.25				5,550,360.25	5,980,790.69	430,430.44	
GNMA	SF 2016AB	3.75	02/24/16	11/20/45			1,269,431.27				1,269,431.27	1,352,160.11	82,728.84	
GNMA	SF 2016AB	4.50	02/24/16	11/20/45			675,932.36				675,932.36	738,111.38	62,179.02	
GNMA	SF 2016AB	3.50	02/24/16	12/20/45			281,641.13				281,641.13	297,525.69	15,884.56	
GNMA	SF 2016AB	3.75	02/24/16	12/20/45			1,066,045.23				1,066,045.23	1,135,530.05	69,484.82	
GNMA	SF 2016AB	4.00	02/24/16	09/20/45			198,877.88				198,877.88	212,636.25	13,758.37	
GNMA	SF 2016AB	4.13	02/24/16	12/20/45			8,571,556.96				8,571,556.96	9,236,709.78	665,152.82	

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GNMA	SF 2016AB	4.38	02/24/16	11/20/45			149,454.39				149,454.39	160,630.59	11,176.20	
GNMA	SF 2016AB	4.50	02/24/16	12/20/45			1,478,996.10				1,478,996.10	1,618,864.76	139,868.66	
GNMA	SF 2016AB	4.50	02/24/16	12/20/45			535,499.09				535,499.09	583,067.47	47,568.38	
GNMA	SF 2016AB	3.75	02/24/16	11/20/45			338,943.42				338,943.42	360,371.42	21,428.00	
GNMA	SF 2016AB	4.13	02/24/16	01/20/46			1,322,417.82				1,322,417.82	1,425,037.44	102,619.62	
GNMA	SF 2016AB	4.38	02/24/16	12/20/45			270,232.20				270,232.20	290,445.57	20,213.37	
GNMA	SF 2016AB	4.50	02/24/16	01/20/46			274,323.86				274,323.86	295,367.24	21,043.38	
GNMA	SF 2016AB	4.50	02/24/16	01/20/46			549,194.62				549,194.62	597,979.58	48,784.96	
Freddie Mac	SF 2016AB	5.38	06/18/08	04/01/38						106,722.58	106,722.58	118,311.59	11,589.01	
Freddie Mac	SF 2016AB	5.63	06/18/08	03/01/38						58,825.36	58,825.36	65,676.16	6,850.80	
Freddie Mac	SF 2016AB	5.13	06/25/08	12/01/37						115,365.26	115,365.26	127,153.31	11,788.05	
Freddie Mac	SF 2016AB	5.13	07/16/08	06/01/38						102,005.78	102,005.78	112,426.73	10,420.95	
Freddie Mac	SF 2016AB	5.38	08/13/08	07/01/38						114,083.72	114,083.72	126,459.54	12,375.82	
Freddie Mac	SF 2016AB	5.63	09/24/08	07/01/38						109,641.20	109,641.20	122,386.99	12,745.79	
Freddie Mac	SF 2016AB	5.25	12/18/08	09/01/38						54,516.77	54,516.77	60,226.86	5,710.09	
Repo Agmt	SF 2016AB	0.23	02/29/16	03/01/16			113,096.62				113,096.62	113,096.62		
Repo Agmt	SF 2016AB	0.23	02/29/16	03/01/16			196,487.64				196,487.64	196,487.64		
SF 2016AB Total					0.00	0.00	32,302,932.70	0.00	0.00	59,094,161.85	91,397,094.55	100,245,386.70	8,848,292.15	0.00
Repo Agmt	2002 A-D SF MRB	0.23	02/29/16	03/01/16	0.61	0.61					0.61	0.61		
Repo Agmt	2002 A-D SF MRB	0.23	02/29/16	03/01/16	85,875.21	85,875.21	47,649.08				133,524.29	133,524.29		
Repo Agmt	2002 A-D SF MRB				0.14	0.14			(0.14)					
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	98,905.59	101,851.61			(727.39)		98,178.20	101,026.14	(98.08)	
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	19,362.25	21,987.61			(1,643.80)		17,718.45	20,222.06	(121.75)	
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	86,638.71	98,568.13			(611.77)		86,026.94	98,398.01	441.65	
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	127,320.02	142,045.34			(1,033.19)		126,286.83	141,600.11	587.96	
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	67,951.19	73,547.19			(693.55)		67,257.64	73,190.34	336.70	
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	89,745.83	97,171.48			(700.31)		89,045.52	96,940.77	469.60	
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	99,265.49	107,467.67			(904.35)		98,361.14	107,067.40	504.08	
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	69,646.76	77,719.14			(661.22)		68,985.54	77,368.44	310.52	
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	182,602.58	197,688.45			(2,162.85)		180,439.73	196,410.57	884.97	
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	190,961.01	206,652.67			(1,524.95)		189,436.06	206,119.32	991.60	
FNMA	2002 A-D SF MRB	4.49	10/20/05	09/01/35	78,768.67	85,247.44			(594.39)		78,174.28	85,062.65	409.60	
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	142,582.03	154,307.86			(1,698.97)		140,883.06	153,301.09	692.20	
GNMA	2002 A-D SF MRB				3,707.48	4,108.05			14.88	(3,722.36)			(400.57)	
GNMA	2002 A-D SF MRB				4,624.88	5,076.28			17.35	(4,642.23)			(451.40)	
GNMA	2002 A-D SF MRB				4,032.04	4,510.35			15.46	(4,047.50)			(478.31)	
GNMA	2002 A-D SF MRB				8,359.69	9,281.44			34.53	(8,394.22)			(921.75)	
GNMA	2002 A-D SF MRB				879.23	983.41			3.76	(882.99)			(104.18)	
GNMA	2002 A-D SF MRB				1,465.81	1,639.69			6.35	(1,472.16)			(173.88)	
GNMA	2002 A-D SF MRB				5,249.07	5,761.68			12.91	(5,261.98)			(512.61)	
GNMA	2002 A-D SF MRB				7,335.77	8,144.38			30.65	(7,366.42)			(808.61)	
GNMA	2002 A-D SF MRB				10,094.71	11,065.54			41.29	(10,136.00)			(970.83)	
GNMA	2002 A-D SF MRB				8,086.86	9,014.89			(2,044.19)	(6,042.67)			(928.03)	
GNMA	2002 A-D SF MRB				3,675.85	4,073.64			15.46	(3,691.31)			(397.79)	
GNMA	2002 A-D SF MRB				4,852.66	5,326.61			19.95	(4,872.61)			(473.95)	
GNMA	2002 A-D SF MRB				3,047.74	3,409.16			13.14	(3,060.88)			(361.42)	
GNMA	2002 A-D SF MRB				9,329.49	10,348.59			38.59	(9,368.08)			(1,019.10)	
GNMA	2002 A-D SF MRB				7,280.30	7,993.58			29.89	(7,310.19)			(713.28)	
GNMA	2002 A-D SF MRB				2,218.23	2,434.47			6.20	(2,224.43)			(216.24)	
GNMA	2002 A-D SF MRB				1,189.06	1,330.15			5.30	(1,194.36)			(141.09)	
GNMA	2002 A-D SF MRB				5,520.31	6,117.67			22.46	(5,542.77)			(597.36)	
GNMA	2002 A-D SF MRB				11,278.65	12,579.31			(2,633.62)	(8,645.03)			(1,300.66)	
GNMA	2002 A-D SF MRB				9,123.16	10,024.32			38.22	(9,161.38)			(901.16)	
GNMA	2002 A-D SF MRB				4,637.77	5,139.55			19.59	(4,657.36)			(501.78)	

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GNMA	2002 A-D SF MRB				2,778.90	3,108.79			12.16	(2,791.06)			(329.89)	
GNMA	2002 A-D SF MRB				15,203.59	16,918.33			59.51	(15,263.10)			(1,714.74)	
GNMA	2002 A-D SF MRB				6,018.07	6,605.35			19.09	(6,037.16)			(587.28)	
GNMA	2002 A-D SF MRB				1,624.12	1,816.99			7.39	(1,631.51)			(192.87)	
GNMA	2002 A-D SF MRB				9,389.52	10,375.94			44.00	(9,433.52)			(986.42)	
GNMA	2002 A-D SF MRB				2,316.88	2,567.87			10.15	(2,327.03)			(250.99)	
GNMA	2002 A-D SF MRB				1,717.07	1,765.37			7.43	(1,724.50)			(48.30)	
GNMA	2002 A-D SF MRB				4,340.49	4,810.57			18.28	(4,358.77)			(470.08)	
GNMA	2002 A-D SF MRB				2,344.24	2,599.79			12.24	(2,356.48)			(255.55)	
GNMA	2002 A-D SF MRB				3,732.94	4,099.78			19.60	(3,752.54)			(366.84)	
GNMA	2002 A-D SF MRB				2,244.58	2,512.75			11.33	(2,255.91)			(268.17)	
GNMA	2002 A-D SF MRB				5,169.39	5,677.64			26.44	(5,195.83)			(508.25)	
GNMA	2002 A-D SF MRB				1,953.81	2,187.26			10.57	(1,964.38)			(233.45)	
GNMA	2002 A-D SF MRB				3,973.23	4,406.27			20.81	(3,994.04)			(433.04)	
GNMA	2002 A-D SF MRB				2,165.95	2,281.05			11.19	(2,177.14)			(115.10)	
GNMA	2002 A-D SF MRB				1,920.14	2,108.85			4.29	(1,924.43)			(188.71)	
GNMA	2002 A-D SF MRB				1,833.75	2,053.05			10.05	(1,843.80)			(219.30)	
GNMA	2002 A-D SF MRB				1,932.14	2,142.82			10.48	(1,942.62)			(210.68)	
GNMA	2002 A-D SF MRB				558.98	625.77			2.96	(561.94)			(66.79)	
GNMA	2002 A-D SF MRB				2,009.20	2,249.57			11.11	(2,020.31)			(240.37)	
GNMA	2002 A-D SF MRB				2,352.70	2,609.31			12.81	(2,365.51)			(256.61)	
GNMA	2002 A-D SF MRB				4,014.86	4,452.92			22.09	(4,036.95)			(438.06)	
GNMA	2002 A-D SF MRB				1,629.18	1,789.70			6.08	(1,635.26)			(160.52)	
GNMA	2002 A-D SF MRB				1,465.94	1,641.27			8.34	(1,474.28)			(175.33)	
GNMA	2002 A-D SF MRB				2,282.59	2,507.26			12.47	(2,295.06)			(224.67)	
GNMA	2002 A-D SF MRB				2,111.53	2,342.25			11.85	(2,123.38)			(230.72)	
GNMA	2002 A-D SF MRB				2,720.72	2,988.75			15.01	(2,735.73)			(268.03)	
GNMA	2002 A-D SF MRB				2,517.94	2,765.92			12.63	(2,530.57)			(247.98)	
GNMA	2002 A-D SF MRB				2,595.43	2,875.27			14.84	(2,610.27)			(279.84)	
GNMA	2002 A-D SF MRB				2,473.02	2,716.69			14.07	(2,487.09)			(243.67)	
GNMA	2002 A-D SF MRB				3,965.38	4,398.69			21.28	(3,986.66)			(433.31)	
GNMA	2002 A-D SF MRB				2,115.25	2,335.20			(1.65)	(2,113.60)			(219.95)	
GNMA	2002 A-D SF MRB				2,351.57	2,596.03			13.29	(2,364.86)			(244.46)	
GNMA	2002 A-D SF MRB				5,241.68	5,787.18			29.54	(5,271.22)			(545.50)	
GNMA	2002 A-D SF MRB				1,537.40	1,688.98			8.82	(1,546.22)			(151.58)	
GNMA	2002 A-D SF MRB				1,771.45	1,955.53			9.28	(1,780.73)			(184.08)	
FNMA	2002 A-D SF MRB				1,584.80	1,756.54			(1.72)	(1,583.08)			(171.74)	
FNMA	2002 A-D SF MRB				1,554.71	1,734.34			(0.86)	(1,553.85)			(179.63)	
FNMA	2002 A-D SF MRB				1,711.17	1,920.30			(0.56)	(1,710.61)			(209.13)	
FNMA	2002 A-D SF MRB				2,823.89	3,129.06			(5.58)	(2,818.31)			(305.17)	
FNMA	2002 A-D SF MRB				4,229.56	4,717.55			(32.09)	(4,197.47)			(487.99)	
FNMA	2002 A-D SF MRB				530.60	595.50			(1.51)	(529.09)			(64.90)	
FNMA	2002 A-D SF MRB				3,989.03	4,422.50			(2.88)	(3,986.15)			(433.47)	
FNMA	2002 A-D SF MRB				7,575.58	8,447.58			(14.19)	(7,561.39)			(872.00)	
FNMA	2002 A-D SF MRB				983.77	1,090.42			(6.68)	(977.09)			(106.65)	
FNMA	2002 A-D SF MRB				2,214.12	2,485.04			(1.24)	(2,212.88)			(270.92)	
FNMA	2002 A-D SF MRB				1,559.19	1,738.80			(1.70)	(1,557.49)			(179.61)	
FNMA	2002 A-D SF MRB				4,017.54	4,481.79			(2.39)	(4,015.15)			(464.25)	
FNMA	2002 A-D SF MRB				895.21	1,004.80			(0.89)	(894.32)			(109.59)	
FNMA	2002 A-D SF MRB				1,984.20	2,198.97			(1.02)	(1,983.18)			(214.77)	
FNMA	2002 A-D SF MRB				3,382.90	3,773.19			(23.00)	(3,359.90)			(390.29)	
FNMA	2002 A-D SF MRB				372.01	411.47			(80.41)	(291.60)			(39.46)	
FNMA	2002 A-D SF MRB				1,379.18	1,535.10			(2.72)	(1,376.46)			(155.92)	
FNMA	2002 A-D SF MRB				1,403.87	1,567.03			5.43	(1,409.30)			(163.16)	
FNMA	2002 A-D SF MRB				2,463.15	2,749.64			9.31	(2,472.46)			(286.49)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
FNMA	2002 A-D SF MRB				2,133.41	2,379.69			(4.58)	(2,128.83)			(246.28)	
FNMA	2002 A-D SF MRB				1,674.34	1,865.05			5.56	(1,679.90)			(190.71)	
FNMA	2002 A-D SF MRB				2,282.60	2,537.46			5.50	(2,288.10)			(254.86)	
FNMA	2002 A-D SF MRB				1,259.62	1,410.05			2.06	(1,261.68)			(150.43)	
FNMA	2002 A-D SF MRB				2,341.33	2,587.49			5.07	(2,346.40)			(246.16)	
FNMA	2002 A-D SF MRB				2,071.52	2,289.31			3.54	(2,075.06)			(217.79)	
FNMA	2002 A-D SF MRB				2,439.65	2,711.81			6.13	(2,445.78)			(272.16)	
FNMA	2002 A-D SF MRB				2,344.13	2,623.65			6.26	(2,350.39)			(279.52)	
FNMA	2002 A-D SF MRB				1,105.84	1,225.05			2.85	(1,108.69)			(119.21)	
	2002 A-D SF MRB Total				1,632,295.40	1,774,247.25	47,649.08	(0.14)	(16,841.05)	(288,785.00)	1,374,318.29	1,490,231.80	(26,038.34)	0.00
Repo Agmt	2004 A S/F Jr Lien	0.23	02/29/16	03/01/16	11.86	11.86	36.22				48.08	48.08		
Repo Agmt	2004 A S/F Jr Lien	0.23	02/29/16	03/01/16	115,650.00	115,650.00					115,650.00	115,650.00		
	2004 A S/F Jr Lien Total				115,661.86	115,661.86	36.22	0.00	0.00	0.00	115,698.08	115,698.08	0.00	0.00
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/96	09/30/29	2,090,486.19	2,090,486.19	8,000.00				2,098,486.19	2,098,486.19		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.23	02/29/16	03/01/16	8,415.50	8,415.50	20,586.28				29,001.78	29,001.78		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.23	02/29/16	03/01/16	736,862.76	736,862.76	352.86				737,215.62	737,215.62		
Repo Agmt	1991 A S/F (1980 A Refunding)				0.01	0.01		(0.01)						
	1991 A S/F (1980 A Refunding) Total				2,835,764.46	2,835,764.46	28,939.14	(0.01)	0.00	0.00	2,864,703.59	2,864,703.59	0.00	0.00
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/96	09/30/29	12,688.80	12,688.80					12,688.80	12,688.80		
Repo Agmt	1994 A&B SF (1983 Refunding)	0.23	02/29/16	03/01/16	0.02	0.02	20,150.94				20,150.96	20,150.96		
FNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	04/01/26	4,837.41	5,492.93			(120.74)		4,716.67	5,338.13	(34.06)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	06/27/96	05/01/26	4,693.06	5,406.95			(81.82)		4,611.24	5,326.63	1.50	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/01/26	2,714.67	3,061.39			(54.91)		2,659.76	2,757.84	(248.64)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/01/96	06/01/26	1,466.04	1,647.60			(26.58)		1,439.46	1,467.14	(153.88)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/01/26	2,070.90	2,327.28			(152.48)		1,918.42	1,974.90	(199.90)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/01/26	2,552.30	2,896.27			(48.04)		2,504.26	2,856.93	8.70	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	08/01/26	640.08	724.78			(68.73)		571.35	650.47	(5.58)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/01/26	2,509.73	2,846.53			(69.54)		2,440.19	2,782.06	5.07	
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	11/01/26	3,072.41	3,484.88			(57.29)		3,015.12	3,438.26	10.67	
FNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	01/01/27	1,718.81	1,948.51			(27.87)		1,690.94	1,927.19	6.55	
FNMA	1994 A&B SF (1983 Refunding)				1,937.00	2,215.50			(1,937.00)				(278.50)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/30/96	07/20/26	19,292.93	21,888.21			(1,843.62)		17,449.31	19,835.60	(208.99)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/28/96	03/20/26	3,663.40	4,156.83			(64.95)		3,598.45	4,119.07	27.19	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/20/26	12,713.51	14,454.56			(334.99)		12,378.52	14,198.66	79.09	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/96	04/20/26	4,216.69	4,785.12			(80.30)		4,136.39	4,735.28	30.46	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/15/96	05/20/26	12,203.59	13,821.00			(1,203.97)		10,999.62	12,570.59	(46.44)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	05/20/26	5,250.80	5,956.62			(163.98)		5,086.82	5,821.16	28.52	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/17/96	06/20/26	19,934.01	22,801.40			(444.25)		19,489.76	22,640.30	283.15	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/29/96	06/20/26	7,840.08	8,894.08			(153.43)		7,686.65	8,796.69	56.04	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/20/26	21,567.50	24,579.00			(458.32)		21,109.18	24,437.07	316.39	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/20/26	13,490.85	15,178.94			(414.88)		13,075.97	14,844.50	80.44	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	09/20/26	6,355.90	7,190.87			(157.05)		6,198.85	7,075.24	41.42	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/26/96	09/20/26	2,306.73	2,607.98			(131.03)		2,175.70	2,481.65	4.70	
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/20/26	16,753.55	18,832.61			(363.53)		16,390.02	18,642.62	173.54	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/96	11/20/26	7,106.63	8,044.98			(173.64)		6,932.99	7,917.75	46.41	
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	12/20/26	1,600.45	1,810.94			(28.17)		1,572.28	1,794.85	12.08	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/16/97	12/20/26	15,639.23	17,815.22			(312.20)		15,327.03	17,613.02	110.00	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/30/97	01/20/27	4,976.22	5,633.99			(190.46)		4,785.76	5,465.76	22.23	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/13/97	02/20/27	6,580.60	7,451.39			(149.40)		6,431.20	7,346.58	44.59	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	03/20/27	8,337.66	9,432.03			(149.56)		8,188.10	9,345.07	62.60	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/97	04/20/27	4,457.68	5,040.66			(76.92)		4,380.76	4,997.66	33.92	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/29/97	05/20/27	1,580.80	1,787.76			(25.69)		1,555.11	1,774.33	12.26	

**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 11/30/15	Beginning Market Value 11/30/15	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/26/97	06/20/27	2,868.96	3,245.16			(47.09)		2,821.87	3,220.24	22.17	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/18/97	07/20/27	3,226.15	3,661.43			(69.86)		3,156.29	3,613.62	22.05	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	4,843.88	5,477.64			(152.40)		4,691.48	5,352.35	27.11	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,232.91	3,656.50			(43.68)		3,189.23	3,639.17	26.35	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/26/98	01/20/28	1,833.59	2,073.14			(40.93)		1,792.66	2,044.80	12.59	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,441.36	1,629.67			(30.49)		1,410.87	1,609.35	10.17	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,214.09	4,765.84			(67.51)		4,146.58	4,731.20	32.87	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	6,985.25	7,899.87			(112.25)		6,873.00	7,842.00	54.38	
Repo Agmt	1994 A&B SF (1983 Refunding)	0.23	02/29/16	03/01/16	60,091.35	60,091.35	55,743.81				115,835.16	115,835.16		
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,258.32	1,430.09			(17.67)		1,240.65	1,415.71	3.29	
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	364.74	414.53			(24.45)		340.29	388.27	(1.81)	
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	6,668.83	7,695.83			(149.11)		6,519.72	7,586.53	39.81	
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	1,467.24	1,667.68			(21.08)		1,446.16	1,650.36	3.76	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	16,910.83	19,786.23			(280.73)		16,630.10	19,756.61	251.11	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	9,301.56	10,761.91			(368.72)		8,932.84	10,480.36	87.17	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	9,901.51	11,067.35			(501.88)		9,399.63	10,502.80	(62.67)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	5,427.46	6,182.30			(126.43)		5,301.03	6,086.62	30.75	
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	5,457.76	6,241.81			(80.52)		5,377.24	6,198.44	37.15	
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	6,007.19	6,843.17			(101.37)		5,905.82	6,781.55	39.75	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	396.70	450.58			(13.75)		382.95	436.69	(0.14)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,565.83	4,052.18			(46.07)		3,519.76	4,030.27	24.16	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,617.48	4,111.49			(62.32)		3,555.16	4,071.48	22.31	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	1,962.88	2,228.48			(27.29)		1,935.59	2,214.12	12.93	
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	9,032.67	10,511.54			(637.68)		8,394.99	9,683.74	(190.12)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	397.89	450.93			(29.35)		368.54	420.67	(0.91)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	2,777.33	3,152.88			(693.64)		2,083.69	2,379.08	(80.16)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	4,030.75	4,442.88			(127.52)		3,903.23	4,304.32	(11.04)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	4,656.89	5,150.29			(63.55)		4,593.34	5,082.68	(4.06)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,317.19	1,467.24			(15.80)		1,301.39	1,457.02	5.58	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	428.93	472.07			(5.10)		423.83	467.32	0.35	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,497.02	1,668.10			(44.45)		1,452.57	1,626.77	3.12	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	969.74	1,080.58			(11.11)		958.63	1,073.64	4.17	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	6,259.64	6,941.13			(88.50)		6,171.14	6,848.31	(4.32)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	741.17	816.53			(16.64)		724.53	798.64	(1.25)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	15,491.46	17,334.45			(254.85)		15,236.61	17,079.61	0.01	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	6,853.76	7,615.35			(83.12)		6,770.64	7,526.92	(5.31)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	2,042.84	2,244.34			(24.12)		2,018.72	2,221.86	1.64	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,663.65	2,935.05			(44.26)		2,619.39	2,887.79	(3.00)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	1,666.81	1,857.39			(29.40)		1,637.41	1,833.92	5.93	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	4,616.95	5,106.36			(61.43)		4,555.52	5,041.05	(3.88)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,210.46	1,333.83			(14.18)		1,196.28	1,318.90	(0.75)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	4,080.96	4,500.84			(51.06)		4,029.90	4,446.87	(2.91)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	5,998.35	6,664.94			(78.99)		5,919.36	6,580.60	(5.35)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	285.73	318.21			(5.49)		280.24	313.68	0.96	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	33,454.70	36,874.67			(1,058.33)		32,396.37	35,724.67	(91.67)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	38,650.52	42,745.97			(527.38)		38,123.14	42,184.82	(33.77)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	10,930.39	12,178.63			(131.20)		10,799.19	12,093.78	46.35	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	3,560.12	3,918.02			(42.33)		3,517.79	3,878.66	2.97	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	12,424.60	13,844.76			(368.93)		12,055.67	13,501.78	25.95	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	8,048.78	8,968.55			(92.23)		7,956.55	8,910.89	34.57	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	51,953.30	57,609.47			(734.52)		51,218.78	56,839.04	(35.91)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	6,151.30	6,776.98			(138.08)		6,013.22	6,628.46	(10.44)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	128,574.66	143,871.10			(2,115.13)		126,459.53	141,755.99	0.02	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	56,885.26	63,205.26			(689.88)		56,195.38	62,471.34	(44.04)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	16,955.08	18,627.39			(200.16)		16,754.92	18,440.84	13.61	

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Single Family Investment Summary
For Period Ending February 29, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	5,991.18	6,601.58			(99.57)		5,891.61	6,495.28	(6.73)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	6,393.83	7,123.05			(211.80)		6,182.03	6,921.96	10.71	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	73,490.33	82,143.10			(1,038.54)		72,451.79	81,024.30	(80.26)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	109,706.41	123,097.22			(1,525.40)		108,181.01	121,448.38	(123.44)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	55,120.94	61,195.82			(6,389.44)		48,731.50	53,838.07	(968.31)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	11,971.04	13,190.37			(259.14)		11,711.90	12,911.62	(19.61)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	6,591.20	7,345.15			(76.21)		6,514.99	7,297.36	28.42	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	82,179.31	91,855.93			(4,165.46)		78,013.85	87,170.35	(520.12)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	16,116.37	17,758.49			(267.84)		15,848.53	17,472.56	(18.09)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	13,834.39	15,415.81			(243.98)		13,590.41	15,221.00	49.17	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	38,319.13	42,381.35			(509.89)		37,809.24	41,839.34	(32.12)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	10,046.47	11,070.38			(117.71)		9,928.76	10,946.53	(6.14)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	33,870.82	37,355.69			(423.70)		33,447.12	36,907.80	(24.19)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	49,784.11	55,317.12			(655.64)		49,128.47	54,617.11	(44.37)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	2,370.66	2,641.06			(45.53)		2,325.13	2,603.49	7.96	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	1,802.29	1,986.14			(39.02)		1,763.27	1,944.17	(2.95)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	15,618.44	17,209.93			(179.92)		15,438.52	17,020.77	(9.24)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	89,703.24	100,398.57			(1,077.13)		88,626.11	99,244.42	(77.02)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	10,643.00	11,858.50			(183.96)		10,459.04	11,712.93	38.39	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	20,477.51	22,564.23			(384.92)		20,092.59	22,151.73	(27.58)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	12,928.49	14,404.67			(167.44)		12,761.05	14,290.47	53.24	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	6,871.07	7,571.87			(82.98)		6,788.09	7,484.44	(4.45)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	14,760.84	16,450.55			(221.07)		14,539.77	16,286.90	57.42	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	17,934.81	19,986.50			(4,321.30)		13,613.51	15,249.66	(415.54)	
1994 A&B SF (1983 Refunding) Total					1,548,950.69	1,723,948.67	75,894.75	0.00	(43,116.94)	0.00	1,581,728.50	1,755,224.76	(1,501.72)	0.00
GIC's	2005 A Single Family	3.37	09/22/05	09/01/36	2,112,289.50	2,112,289.50		(1,677,280.89)			435,008.61	435,008.61		
Repo Agmt	2005 A Single Family	0.23	02/29/16	03/01/16	472,940.81	472,940.81	3,162,755.01				3,635,695.82	3,635,695.82		
GNMA	2005 A Single Family	4.49	08/11/05	07/20/35	569,399.61	608,925.39			(5,364.92)		564,034.69	608,090.68	4,530.21	
GNMA	2005 A Single Family	4.49	08/30/05	08/20/35	371,964.28	396,891.13			(2,833.14)		369,131.14	396,868.53	2,810.54	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	396,569.33	414,184.13			(3,133.64)		393,435.69	412,952.76	1,902.27	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	308,350.22	324,305.49			(2,523.70)		305,826.52	322,230.22	448.43	
GNMA	2005 A Single Family	4.49	09/29/05	09/20/35	1,564,696.41	1,693,540.97			(13,078.57)		1,551,617.84	1,701,516.34	21,053.94	
GNMA	2005 A Single Family	4.49	10/06/05	09/20/35	474,772.96	498,767.17			(3,611.75)		471,161.21	502,264.27	7,108.85	
GNMA	2005 A Single Family	4.49	10/20/05	10/20/35	441,353.49	471,491.15			(3,364.51)		437,988.98	471,563.07	3,436.43	
GNMA	2005 A Single Family	4.49	12/08/05	12/20/35	398,226.35	425,001.65			(101,174.62)		297,051.73	313,371.96	(10,455.07)	
GNMA	2005 A Single Family	4.49	12/15/05	12/20/35	378,909.55	408,458.55			(3,142.06)		375,767.49	405,683.53	367.04	
GNMA	2005 A Single Family	4.49	11/10/05	11/20/35	627,203.86	671,813.13			(4,720.43)		622,483.43	667,752.49	659.79	
GNMA	2005 A Single Family	4.49	11/17/05	11/20/35	730,655.57	787,514.87			(6,192.40)		724,463.17	781,481.21	158.74	
GNMA	2005 A Single Family	4.49	11/22/05	11/20/35	147,801.88	155,207.04			(1,441.29)		146,360.59	153,917.58	151.83	
GNMA	2005 A Single Family	4.49	11/29/05	11/20/35	362,932.54	391,501.22			(2,987.12)		359,945.42	388,861.61	347.51	
GNMA	2005 A Single Family	4.49	12/22/05	12/20/35	516,361.79	553,952.30			(104,450.11)		411,911.68	438,892.49	(10,609.70)	
GNMA	2005 A Single Family	4.49	12/29/05	12/20/35	636,324.15	673,122.16			(5,065.06)		631,259.09	681,000.97	12,943.87	
GNMA	2005 A Single Family	4.49	01/05/06	01/20/36	390,871.35	417,570.44			(54,735.25)		336,136.10	359,793.66	(3,041.53)	
GNMA	2005 A Single Family	4.49	01/12/06	01/20/36	452,587.04	483,412.92			(3,767.68)		448,819.36	480,115.62	470.38	
GNMA	2005 A Single Family	4.49	03/09/06	02/20/36	596,597.59	638,550.92			(4,370.10)		592,227.49	639,177.45	4,996.63	
GNMA	2005 A Single Family	4.49	03/02/06	02/20/36	714,669.34	764,993.74			(6,461.91)		708,207.43	764,370.25	5,838.42	
GNMA	2005 A Single Family	4.49	01/19/06	01/20/36	404,863.41	431,971.83			(3,890.44)		400,972.97	431,052.34	2,970.95	
GNMA	2005 A Single Family	4.49	01/26/06	01/20/36	191,520.56	201,127.70			(2,174.96)		189,345.60	199,127.78	175.04	
GNMA	2005 A Single Family	4.49	02/02/06	02/20/36	1,196,419.40	1,295,978.36			(9,448.35)		1,186,971.05	1,303,442.82	16,912.81	
GNMA	2005 A Single Family	4.49	02/09/06	02/20/36	565,866.58	605,526.93			(4,447.40)		561,419.18	605,722.82	4,643.29	
GNMA	2005 A Single Family	4.49	02/16/06	02/20/36	518,857.37	555,053.19			(4,080.48)		514,776.89	555,210.67	4,237.96	
GNMA	2005 A Single Family	4.49	02/23/06	02/20/36	938,166.86	1,012,223.11			(6,884.38)		931,282.48	1,016,242.30	10,903.57	
GNMA	2005 A Single Family	4.49	05/11/06	04/20/36	588,152.67	629,422.97			(6,725.58)		581,427.09	627,351.63	4,654.24	
GNMA	2005 A Single Family	4.49	05/11/06	05/20/36	129,715.47	138,948.32			(917.98)		128,797.49	138,178.95	148.61	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	288,163.50	307,580.98			(2,171.06)		285,992.44	307,594.97	2,185.05	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	116,657.80	124,230.57			(2,387.64)		114,270.16	121,869.76	26.83	
GNMA	2005 A Single Family	4.49	03/16/06	03/20/36	441,605.81	471,634.61			(3,240.23)		438,365.58	468,893.46	499.08	
GNMA	2005 A Single Family	4.49	03/23/06	03/20/36	824,681.13	889,573.36			(6,388.23)		818,292.90	892,665.84	9,480.71	
GNMA	2005 A Single Family	4.49	03/30/06	03/20/36	535,289.62	572,989.36			(3,920.71)		531,368.91	573,562.24	4,493.59	
GNMA	2005 A Single Family	4.49	04/06/06	03/20/36	439,121.97	469,002.15			(3,740.17)		435,381.80	468,582.27	3,320.29	
GNMA	2005 A Single Family	4.49	04/13/06	03/20/36	125,523.73	129,441.84			(908.45)		124,615.28	129,961.92	1,428.53	
GNMA	2005 A Single Family	4.49	04/20/06	04/20/36	602,142.53	644,469.71			(7,350.28)		594,792.25	641,846.67	4,727.24	
GNMA	2005 A Single Family	4.49	04/27/06	04/20/36	261,494.32	278,604.34			(3,188.39)		258,305.93	277,188.02	1,772.07	
GNMA	2005 A Single Family	4.49	05/05/06	04/20/36	653,565.95	702,750.03			(105,542.83)		548,023.12	584,004.98	(13,202.22)	
GNMA	2005 A Single Family	4.49	05/25/06	05/20/36	209,764.05	223,703.16			(110,256.87)		99,507.18	103,401.68	(10,044.61)	
GNMA	2005 A Single Family	4.49	06/01/06	06/20/36	497,572.15	532,365.38			(3,512.41)		494,059.74	529,412.65	559.68	
GNMA	2005 A Single Family	4.49	06/08/06	06/20/36	634,095.33	678,515.25			(5,798.28)		628,297.05	677,805.42	5,088.45	
GNMA	2005 A Single Family	4.49	06/15/06	06/20/36	407,676.92	435,563.95			(2,860.90)		404,816.02	433,163.17	460.12	
GNMA	2005 A Single Family	4.49	06/27/06	06/20/36	760,460.38	812,509.02			(49,240.79)		711,219.59	760,327.00	(2,941.23)	
GNMA	2005 A Single Family	4.49	07/06/06	07/20/36	514,343.72	551,925.94			(4,908.39)		509,435.33	547,519.94	502.39	
GNMA	2005 A Single Family	4.49	07/13/06	06/20/36	490,809.96	523,894.58			(4,815.50)		485,994.46	519,517.39	438.31	
GNMA	2005 A Single Family	4.49	07/19/06	06/20/36	573,833.39	607,004.84			(4,412.92)		569,420.47	608,517.43	5,925.51	
GNMA	2005 A Single Family	4.49	07/27/06	07/20/36	526,108.89	559,850.16			(3,738.31)		522,370.58	561,841.33	5,729.48	
GNMA	2005 A Single Family	4.49	08/02/06	08/20/36	359,556.85	383,897.68			(2,954.86)		356,601.99	381,302.96	360.14	
GNMA	2005 A Single Family	4.49	08/09/06	08/20/36	915,550.05	996,545.98			(6,645.55)		908,904.50	991,956.88	2,056.45	
GNMA	2005 A Single Family	4.49	08/16/06	07/20/36	102,104.98	107,275.74			(742.48)		101,362.50	106,659.15	125.89	
GNMA	2005 A Single Family	4.49	08/23/06	07/20/36	96,830.27	103,509.89			(689.91)		96,140.36	102,932.12	112.14	
GNMA	2005 A Single Family	4.49	09/12/06	08/20/36	271,406.39	289,990.97			(114,347.41)		157,058.98	167,914.53	(7,729.03)	
GNMA	2005 A Single Family	4.49	09/26/06	09/20/36	126,218.93	134,438.25			(857.59)		125,361.34	133,733.16	152.50	
GNMA	2005 A Single Family	4.49	10/17/06	10/20/36	381,645.80	407,428.22			(4,939.02)		376,706.78	402,766.34	277.14	
GNMA	2005 A Single Family	4.49	11/14/06	10/20/36	342,710.23	365,942.57			(2,348.90)		340,361.33	363,996.24	402.57	
GNMA	2005 A Single Family	4.49	01/30/07	12/20/36	110,778.63	117,174.77			(749.28)		110,029.35	116,572.38	146.89	
GNMA	2005 A Single Family	4.49	02/13/07	01/20/37	170,926.52	184,479.74			(1,315.80)		169,610.72	183,392.70	228.76	
GNMA	2005 A Single Family	4.49	02/20/07	02/20/37	192,155.89	205,863.36			(1,339.09)		190,816.80	204,785.14	260.87	
GNMA	2005 A Single Family	4.49	04/24/07	03/20/37	232,187.36	247,357.84			(2,247.31)		229,940.05	245,345.66	235.13	
GNMA	2005 A Single Family	4.49	04/10/07	02/20/37	110,808.25	118,046.97			(731.96)		110,076.29	117,448.94	133.93	
GNMA	2005 A Single Family	4.49	05/22/07	04/20/37	120,767.05	126,010.65			(782.61)		119,984.44	125,206.26	(21.78)	
GNMA	2005 A Single Family	4.49	06/05/07	05/20/37	276,920.92	295,034.65			(1,802.98)		275,117.94	293,570.77	339.10	
GNMA	2005 A Single Family	4.49	11/21/07	09/20/37	96,713.45	103,075.15			(606.53)		96,106.92	102,589.03	120.41	
GNMA	2005 A Single Family	4.49	09/25/07	04/20/37	82,912.44	89,036.45			(1,759.38)		81,153.06	87,279.04	1.97	
GNMA	2005 A Single Family	4.49	01/30/08	01/20/38	98,667.82	105,156.92			(603.32)		98,064.50	104,680.45	126.85	
GNMA	2005 A Single Family	4.49	03/26/08	03/20/38	230,103.97	245,278.07			(1,409.24)		228,694.73	244,157.63	288.80	
FNMA	2005 A Single Family	4.49	10/20/05	10/01/35	58,305.41	63,108.90			(521.09)		57,784.32	62,886.62	298.81	
FNMA	2005 A Single Family	4.49	01/05/06	12/01/35	169,668.91	183,683.76			(1,264.35)		168,404.56	183,309.24	889.83	
FNMA	2005 A Single Family	4.49	02/09/06	02/01/36	70,031.55	75,853.56			(595.76)		69,435.79	75,619.62	361.82	
FNMA	2005 A Single Family	4.49	02/23/06	01/01/36	114,680.32	124,209.58			(878.15)		113,802.17	123,936.21	604.78	
FNMA	2005 A Single Family	4.49	03/16/06	03/01/36	145,095.58	157,128.37			(1,220.58)		143,875.00	156,657.48	749.69	
FNMA	2005 A Single Family	4.49	04/06/06	03/01/36	57,196.52	61,945.94			(424.71)		56,771.81	61,821.79	300.56	
FNMA	2005 A Single Family	4.49	04/20/06	04/01/36	233,005.25	252,304.16			(1,715.02)		231,290.23	251,812.96	1,223.82	
FNMA	2005 A Single Family	4.49	05/11/06	04/01/36	38,299.09	41,480.81			(799.53)		37,499.56	40,835.53	154.25	
FNMA	2005 A Single Family	4.49	06/08/06	04/01/36	113,469.18	122,890.89			(837.20)		112,631.98	122,650.45	596.76	
FNMA	2005 A Single Family	4.49	07/13/06	06/01/36	219,301.99	237,381.85			(87,291.57)		132,010.42	143,681.26	(6,409.02)	
FNMA	2005 A Single Family	4.49	07/19/06	07/01/36	263,051.86	284,750.84			(1,864.85)		261,187.01	284,266.78	1,380.79	
FNMA	2005 A Single Family	4.49	08/02/06	07/01/36	94,723.05	102,541.03			(668.09)		94,054.96	102,374.09	501.15	
FNMA	2005 A Single Family	4.49	08/09/06	07/01/36	104,095.71	112,752.30			(778.35)		103,317.36	112,524.47	550.52	
FNMA	2005 A Single Family	4.49	09/12/06	08/01/36	41,547.47	44,974.84			(285.84)		41,261.63	44,910.36	221.36	
FNMA	2005 A Single Family	4.49	10/17/06	09/01/36	103,850.27	112,487.80			(1,013.51)		102,836.76	111,998.25	523.96	
FNMA	2005 A Single Family	4.49	11/14/06	10/01/36	204,204.76	221,097.69			(1,427.08)		202,777.68	220,758.08	1,087.47	
FNMA	2005 A Single Family	4.49	12/12/06	11/01/36	49,585.38	53,681.61			(361.10)		49,224.28	53,579.37	258.86	

**Texas Department of Housing and Community Affairs
Single Family Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
FNMA	2005 A Single Family	4.49	01/30/07	11/01/36	40,044.66	43,377.52			(402.83)		39,641.83	43,176.05	201.36	
FNMA	2005 A Single Family	4.49	02/13/07	01/01/37	49,020.94	53,198.79			(331.18)		48,689.76	53,130.52	262.91	
FNMA	2005 A Single Family	4.49	03/20/07	02/01/37	137,478.66	148,878.11			(933.64)		136,545.02	148,680.24	735.77	
FNMA	2005 A Single Family	4.49	04/10/07	01/01/37	177,934.49	192,655.12			(1,359.60)		176,574.89	192,223.99	928.47	
FNMA	2005 A Single Family	4.49	04/24/07	04/01/37	316,163.36	342,283.87			(79,650.71)		236,512.65	257,449.57	(5,183.59)	
FNMA	2005 A Single Family	4.49	05/22/07	04/01/37	191,335.10	207,146.51			(1,458.44)		189,876.66	206,685.25	997.18	
FNMA	2005 A Single Family	4.49	06/05/07	05/01/37	103,244.24	111,864.08			(792.22)		102,452.02	111,610.74	538.88	
FNMA	2005 A Single Family	4.49	07/03/07	06/01/37	381,482.01	412,950.65			(2,671.73)		378,810.28	412,550.72	2,271.80	
FNMA	2005 A Single Family	4.49	09/25/07	09/01/37	308,573.60	335,593.33			(1,967.51)		306,606.09	335,235.37	1,609.55	
FNMA	2005 A Single Family	4.49	11/08/07	09/01/37	144,678.17	155,193.01			(929.69)		143,748.48	155,023.96	760.64	
FNMA	2005 A Single Family	4.49	11/21/07	09/01/37	124,444.08	133,594.75			(782.58)		123,661.50	129,827.55	(2,984.62)	
FNMA	2005 A Single Family	4.49	12/11/07	11/01/37	125,271.77	134,357.24			(46,302.63)		78,969.14	82,166.89	(5,887.72)	
FNMA	2005 A Single Family	4.49	03/26/08	02/01/38	175,197.66	186,808.05			(2,223.95)		172,973.71	182,134.91	(2,449.19)	
2005 A Single Family Total					34,775,897.93	37,086,015.15	3,162,755.01	(1,677,280.89)	(1,087,996.90)	0.00	35,173,375.15	37,584,422.27	100,929.90	0.00
Total Single Family Investment Summary					387,423,214.89	419,087,777.43	46,749,563.07	(9,118,836.89)	(13,441,049.64)	0.00	411,612,891.43	445,210,284.08	1,932,830.11	0.00

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.23	02/29/16	03/01/16	1,641,800.30	1,641,800.30	873,891.58				2,515,691.88	2,515,691.88		
Repo Agmt	1998 A/B RMRB	0.23	02/29/16	03/01/16	8,751,583.49	8,751,583.49		(576,125.87)			8,175,457.62	8,175,457.62		
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	783,561.73	824,048.36			(154,006.69)		629,555.04	666,472.14	(3,569.53)	
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	257,455.05	254,736.32			(1,523.46)		255,931.59	258,956.70	5,743.84	
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	1,875,438.85	1,930,558.00			(227,834.68)		1,647,604.17	1,717,166.03	14,442.71	
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	3,456,849.20	3,567,295.51			(19,706.90)		3,437,142.30	3,602,709.42	55,120.81	
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	466,240.70	485,146.76			(127,003.25)		339,237.45	356,820.13	(1,323.38)	
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	1,581,095.65	1,621,445.24			(115,599.45)		1,465,496.20	1,527,369.48	21,523.69	
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43	3,588,505.63	3,703,301.92			(19,908.63)		3,568,597.00	3,740,424.94	57,031.65	
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	94,610.42	97,297.36			(519.75)		94,090.67	98,273.00	1,495.39	
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	133,870.37	137,591.97			(713.16)		133,157.21	139,072.05	2,193.24	
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	1,985,712.23	2,049,135.85			(88,593.63)		1,897,118.60	1,987,971.59	27,429.37	
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	36,781.84	37,825.71			(284.70)		36,497.14	38,118.71	577.70	
Repo Agmt	1998 A/B RMRB	0.23	02/29/16	03/01/16	34,625.72	34,625.72	11,565.45				46,191.17	46,191.17		
Repo Agmt	1998 A/B RMRB	0.23	02/29/16	03/01/16	1,869.00	1,869.00					1,869.00	1,869.00		
GNMA	1998 A/B RMRB	5.75	10/29/09	09/20/39	1,298.36	1,459.33			(5.93)		1,292.43	1,460.66	7.26	
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	10,909.12	12,421.38			(55.93)		10,853.19	12,479.94	114.49	
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,080.92	2,339.24			(9.72)		2,071.20	2,341.12	11.60	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	5,761.36	6,443.73			(1,826.76)		3,934.60	4,418.87	(198.10)	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	4,574.91	5,142.38			(19.69)		4,555.22	5,148.78	26.09	
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	8,055.82	9,117.05			(36.76)		8,019.06	9,146.52	66.23	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	25,140.53	29,313.17			(127.27)		25,013.26	29,342.54	156.64	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	7,815.22	8,799.08			(34.52)		7,780.70	8,829.11	64.55	
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	1,492.91	1,675.65			(9.83)		1,483.08	1,673.80	7.98	
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	7,677.64	8,636.47			(44.22)		7,633.42	8,634.68	42.43	
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	27,867.08	32,440.65			(130.96)		27,736.12	32,465.18	155.49	
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,809.17	2,030.80			(8.33)		1,800.84	2,032.58	10.11	
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	8,645.99	9,830.07			(40.57)		8,605.42	9,876.36	86.86	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	8,905.17	9,944.67			(41.29)		8,863.88	9,954.81	51.43	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	944.06	1,059.85			(4.54)		939.52	1,061.79	6.48	
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	15,545.70	17,923.81			(69.78)		15,475.92	18,112.42	258.39	
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	4,014.39	4,512.30			(18.95)		3,995.44	4,515.87	22.52	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	17,713.38	20,462.71			(80.85)		17,632.53	20,611.84	229.98	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,806.02	2,030.06			(7.89)		1,798.13	2,032.35	10.18	
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	1,940.56	2,181.10			(8.56)		1,932.00	2,183.46	10.92	
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	7,503.31	8,436.68			(1,956.59)		5,546.72	6,261.20	(218.89)	
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	2,082.37	2,340.80			(9.13)		2,073.24	2,343.40	11.73	
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	6,978.93	7,856.68			(31.59)		6,947.34	7,882.72	57.63	
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	3,030.32	3,402.33			(15.04)		3,015.28	3,408.03	20.74	
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,132.32	6,894.53			(26.36)		6,105.96	6,903.40	35.23	
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,836.53	3,188.32			(12.26)		2,824.27	3,192.08	16.02	
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	10,288.61	11,576.31			(48.63)		10,239.98	11,739.24	211.56	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	1,721.10	1,934.65			(7.55)		1,713.55	1,936.79	9.69	
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	1,003.97	1,128.56			(5.40)		998.57	1,128.68	5.52	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	14,056.52	15,912.22			(998.64)		13,057.88	14,961.67	48.09	
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	27,585.28	32,161.89			(123.01)		27,462.27	32,213.68	174.80	
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	1,531.46	1,721.50			(6.55)		1,524.91	1,723.59	8.64	
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	25,268.82	28,782.90			(2,205.26)		23,063.56	26,298.61	(279.03)	
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	36,128.55	41,051.87			(1,923.90)		34,204.65	39,132.79	4.82	
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,567.61	1,762.19			(6.72)		1,560.89	1,764.31	8.84	
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	9,536.25	10,759.29			(47.74)		9,488.51	10,765.54	53.99	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	2,018.97	2,266.95			(9.65)		2,009.32	2,268.57	11.27	
GNMA	1998 A/B RMRB	5.75	06/22/10	05/20/40	1,909.88	2,146.77			(8.97)		1,900.91	2,148.49	10.69	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	12,286.10	14,004.72			(54.46)		12,231.64	14,086.51	136.25	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	1,813.45	2,038.59			(7.80)		1,805.65	2,041.02	10.23	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,890.56	3,249.04			(12.29)		2,878.27	3,253.12	16.37	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,531.51	2,839.89			(18.34)		2,513.17	2,834.96	13.41	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	4,411.12	4,932.73			(18.83)		4,392.29	4,939.02	25.12	
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	19,078.18	22,242.67			(83.13)		18,995.05	22,280.97	121.43	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	21,729.30	24,642.45			(98.13)		21,631.17	24,778.00	233.68	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	8,767.57	9,904.97			(38.23)		8,729.34	9,951.00	84.26	
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	5,112.86	5,766.92			(23.69)		5,089.17	5,778.56	35.33	
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,028.77	1,139.82			(4.45)		1,024.32	1,056.31	(79.06)	
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	186,061.31	209,143.61			(859.32)		185,201.99	210,355.65	2,071.36	
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	45,041.99	50,550.82			(194.03)		44,847.96	50,416.02	59.23	
1998 A/B RMRB Total					25,325,932.01	25,859,805.68	885,457.03	(576,125.87)	(767,132.34)	0.00	24,868,130.83	25,586,730.47	184,725.97	0.00
Repo Agmt	2009 AB RMRB	0.23	02/29/16	03/01/16	1,836,850.20	1,836,850.20		(1,074,316.29)			762,533.91	762,533.91		
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	36,005.94	37,392.14			(3,059.17)		32,946.77	33,825.40	(507.57)	
GNMA	2009 AB RMRB				15,644.28	15,730.49			(15,644.28)				(86.21)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	35,517.38	36,276.00			(1,546.47)		33,970.91	34,652.58	(76.95)	
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	41,581.81	44,176.83			(2,235.96)		39,345.85	41,488.94	(451.93)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	38,183.66	40,222.58			(1,779.31)		36,404.35	37,982.74	(460.53)	
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	36,535.88	38,177.70			(14,323.59)		22,212.29	22,469.72	(1,384.39)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	14,977.53	15,060.33			(753.07)		14,224.46	14,303.37	(3.89)	
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	36,272.01	36,921.51			(14,600.98)		21,671.03	21,699.65	(620.88)	
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	149,979.83	158,772.58			(16,249.39)		133,730.44	140,788.48	(1,734.71)	
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	9,975.08	10,030.91			(805.49)		9,169.59	9,221.06	(4.36)	
GNMA	2009 AB RMRB	8.75	11/30/89	09/20/18	13,167.28	13,358.03			(2,116.94)		11,050.34	11,205.53	(35.56)	
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	35,036.29	36,310.74			(2,719.60)		32,316.69	33,147.42	(443.72)	
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	19,991.18	20,301.68			(2,215.57)		17,775.61	18,043.28	(42.83)	
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	18,263.12	18,367.43			(1,344.80)		16,918.32	17,015.24	(7.39)	
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	7,839.15	7,883.89			(747.34)		7,091.81	7,132.34	(4.21)	
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	32,652.51	33,388.32			(2,468.38)		30,184.13	30,594.17	(325.77)	
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	29,275.81	29,721.31			(1,601.77)		27,674.04	28,082.11	(37.43)	
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	31,997.48	32,502.18			(1,421.95)		30,575.53	31,023.15	(57.08)	
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	12,126.50	12,196.96			(685.11)		11,441.39	11,508.18	(3.67)	
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	8,137.37	8,184.72			(459.24)		7,678.13	7,723.02	(2.46)	
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	24,048.68	24,463.29			(1,357.89)		22,690.79	23,071.68	(33.72)	
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	35,124.12	35,908.77			(2,080.88)		33,043.24	33,720.77	(107.12)	
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	11,068.79	11,134.14			(597.14)		10,471.65	10,533.75	(3.25)	
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	24,543.94	24,971.46			(1,349.81)		23,194.13	23,587.81	(33.84)	
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	58,697.30	63,595.68			(2,802.30)		55,895.00	60,453.54	(339.84)	
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	486,194.74	555,341.39			(85,459.46)		400,735.28	455,928.59	(13,953.34)	
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	43,495.01	49,265.93			(551.24)		42,943.77	48,935.28	220.59	
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	152,902.52	172,578.00			(2,244.99)		150,657.53	171,671.22	1,338.21	
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	340,141.11	384,645.10			(8,296.85)		331,844.26	379,002.58	2,654.33	
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	620,499.32	718,935.34			(10,879.83)		609,619.49	717,924.49	9,868.98	
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	647,536.46	750,656.69			(10,240.41)		637,296.05	750,486.25	10,069.97	
FNMA	2009 AB RMRB	6.10	06/26/00	06/01/30	5,482.48	6,200.30			(1,474.53)		4,007.95	4,561.89	(163.88)	
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	764,097.80	885,688.68			(21,753.36)		742,344.44	884,533.10	20,597.78	
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	337,314.21	383,630.85			(4,493.23)		332,820.98	382,274.88	3,137.26	
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	53,897.27	60,839.22			(709.05)		53,188.22	60,613.80	483.63	
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	40,183.08	45,362.28			(553.42)		39,629.66	45,165.52	356.66	
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	112,823.56	127,380.02			(1,143.02)		111,680.54	127,296.79	1,059.79	
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	36,076.43	40,729.93			(393.37)		35,683.06	40,671.19	334.63	
GNMA	2009 AB RMRB	6.10	01/29/01	12/20/30	39,073.46	44,099.09			(689.74)		38,383.72	43,734.41	325.06	
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	155,827.15	175,908.58			(18,754.96)		137,072.19	155,962.09	(1,191.53)	
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	94,494.48	106,654.97			(2,380.24)		92,114.24	104,961.41	686.68	
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	129,298.53	123,392.58			(1,074.19)		108,224.34	123,350.85	1,032.46	
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	134,431.67	151,624.15			(42,606.36)		91,825.31	104,484.36	(4,533.43)	
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	116,128.56	131,401.87			(1,538.41)		114,590.15	130,446.07	582.61	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	72,823.54	82,447.16			(1,040.83)		71,782.71	81,760.50	354.17	
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	141,503.09	159,747.08			(1,504.68)		139,998.41	159,561.79	1,319.39	
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	27,249.91	30,768.96			(271.42)		26,978.49	30,754.40	256.86	
GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	185,993.40	209,973.57			(2,212.43)		183,780.97	209,460.72	1,699.58	
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	82,788.39	93,468.13			(24,943.73)		57,844.66	65,817.43	(2,706.97)	
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	42,475.89	48,047.03			(1,840.89)		40,635.00	46,251.16	45.02	
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	9,069.14	10,256.56			(1,015.08)		8,054.06	9,167.21	(74.27)	
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	94,995.27	107,567.90			(6,193.75)		88,801.52	101,165.35	(208.80)	
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	137,368.06	155,083.05			(1,324.27)		136,043.79	155,059.99	1,301.21	
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	86,448.82	97,613.68			(822.67)		85,626.15	97,612.10	821.09	
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	31,237.42	35,270.17			(391.01)		30,846.41	35,162.13	282.97	
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	63,766.97	72,133.20			(670.93)		63,096.04	71,816.55	354.28	
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	471,314.65	541,111.67			(5,256.80)		466,057.85	543,456.11	7,601.24	
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	90,964.09	102,710.32			(991.07)		89,973.02	102,565.68	846.43	
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	205,240.58	231,962.84			(2,098.39)		203,142.19	231,803.45	1,939.00	
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	187,480.32	211,695.27			(2,246.66)		185,233.66	211,164.51	1,715.90	
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	71,139.37	80,319.19			(1,123.99)		70,015.38	79,805.63	610.43	
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	49,544.75	55,937.01			(419.70)		49,125.05	55,994.70	477.39	
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	88,539.85	99,984.51			(704.82)		87,835.03	100,138.96	859.27	
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	110,145.37	124,626.18			(1,085.45)		109,059.92	124,146.18	605.45	
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	28,555.89	32,364.96			(263.85)		28,292.04	32,260.28	159.17	
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	76,920.98	86,457.43			(351.05)		76,569.93	86,536.22	429.84	
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	646,309.73	735,901.11			(3,313.99)		642,995.74	739,370.45	6,783.33	
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	123,282.92	138,587.54			(575.77)		122,707.15	138,698.76	686.99	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	341,330.29	381,757.27			(108,226.09)		233,104.20	261,794.66	(11,736.52)	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	271,039.63	304,658.94			(1,166.76)		269,872.87	305,037.95	1,545.77	
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	477,265.79	540,136.63			(2,178.18)		475,087.61	541,882.91	3,924.46	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,489,443.63	1,736,649.89			(7,540.03)		1,481,903.60	1,738,389.76	9,279.90	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	463,011.31	521,298.92			(2,045.28)		460,966.03	523,078.04	3,824.40	
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	88,448.91	99,273.39			(582.54)		87,866.37	99,163.68	472.83	
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	454,858.35	511,664.92			(2,620.29)		452,238.06	511,558.98	2,514.35	
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,650,978.04	1,921,936.65			(7,758.40)		1,643,219.64	1,923,389.99	9,211.74	
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	107,184.46	120,313.99			(493.86)		106,690.60	120,419.28	599.15	
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	512,232.27	582,379.47			(2,404.02)		509,828.25	585,122.07	5,146.62	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	527,582.91	589,169.22			(2,445.77)		525,137.14	589,769.83	3,046.38	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	55,929.96	62,790.57			(269.10)		55,660.86	62,905.58	384.11	
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	921,000.83	1,061,891.08			(4,134.17)		916,866.66	1,073,065.21	15,308.30	
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	237,833.95	267,329.60			(1,122.47)		236,711.48	267,541.01	1,333.88	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,049,422.97	1,212,307.06			(4,790.44)		1,044,632.53	1,221,142.07	13,625.45	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	106,998.02	120,270.40			(467.60)		106,530.42	120,405.63	602.83	
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	114,966.13	129,218.49			(507.40)		114,458.73	129,358.05	646.96	
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	444,532.03	499,828.64			(115,917.51)		328,614.52	370,943.22	(12,967.91)	
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	123,369.28	138,680.27			(540.75)		122,828.53	138,834.19	694.67	
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	413,466.15	465,466.73			(1,871.35)		411,594.80	467,009.26	3,413.88	
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	179,529.26	201,569.73			(889.96)		178,639.30	201,907.53	1,227.76	
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	363,308.80	408,464.36			(1,561.20)		361,747.60	408,989.76	2,086.60	
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	168,050.96	188,891.02			(726.83)		167,324.13	189,113.76	949.57	
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	609,546.09	685,834.88			(2,881.24)		606,664.85	695,487.53	12,533.89	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	101,967.25	114,617.81			(447.27)		101,519.98	114,744.88	574.34	
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	59,483.10	66,861.25			(320.20)		59,162.90	66,868.38	327.33	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	832,775.87	942,714.71			(59,164.15)		773,611.72	886,399.76	2,849.20	
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	1,634,281.84	1,905,421.41			(7,287.69)		1,626,994.15	1,908,489.73	10,356.01	
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	90,731.39	101,989.92			(388.33)		90,343.06	102,113.90	512.31	
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	1,497,043.92	1,705,234.35			(130,650.47)		1,366,393.45	1,558,053.05	(16,530.83)	
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	2,140,424.98	2,432,105.76			(113,981.22)		2,026,443.76	2,318,410.51	285.97	
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	92,875.40	104,400.91			(398.78)		92,476.62	104,526.28	524.15	

**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 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	564,971.74	637,430.71			(2,828.11)		562,143.63	637,801.44	3,198.84	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	134,615.79	134,304.47			(571.98)		119,043.81	134,400.78	668.29	
GNMA	2009 AB RMRB	5.75	06/22/10	05/20/40	113,152.59	127,184.57			(530.94)		112,621.65	127,286.46	632.83	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	727,888.00	829,705.74			(3,226.04)		724,661.96	834,550.88	8,071.18	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	107,438.10	120,775.84			(462.17)		106,975.93	120,919.94	606.27	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	171,249.58	192,488.29			(727.63)		170,521.95	192,730.02	969.36	
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	149,979.48	168,248.03			(1,087.50)		148,891.98	167,956.12	795.59	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	261,335.05	292,238.31			(1,115.29)		260,219.76	292,610.86	1,487.84	
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,130,282.22	1,317,760.62			(4,924.74)		1,125,357.48	1,320,029.44	7,193.56	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,287,347.24	1,459,934.41			(5,812.63)		1,281,534.61	1,467,965.02	13,843.24	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	519,433.39	586,817.31			(2,264.72)		517,168.67	589,544.32	4,991.73	
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	302,908.82	341,659.26			(1,402.92)		301,505.90	342,348.91	2,092.57	
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	60,948.35	67,527.96			(263.55)		60,684.80	62,580.61	(4,683.80)	
Repo Agmt	2009 AB RMRB	0.23	02/29/16	03/01/16	1.00	1.00					1.00	1.00		
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	92,868.72	103,200.37			(2,729.73)		90,138.99	100,597.82	127.18	
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	20,162.67	22,378.35			(1,126.45)		19,036.22	21,216.44	(35.46)	
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	30,594.33	33,581.25			(307.95)		30,286.38	33,289.58	16.28	
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	40,895.49	45,121.22			(392.56)		40,502.93	44,703.49	(25.17)	
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	72,270.50	78,889.03			(369.97)		71,900.53	78,883.51	364.45	
Repo Agmt	2009 AB RMRB	0.23	02/29/16	03/01/16	1,740,167.37	1,740,167.37	175,379.98				1,915,547.35	1,915,547.35		
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	75,427.93	80,722.22			(387.03)		75,040.90	80,756.01	420.82	
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	95,349.47	104,661.30			(434.10)		94,915.37	104,671.72	444.52	
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	117,148.46	123,772.03			(620.89)		116,527.57	123,948.05	796.91	
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	146,519.25	149,785.16			(826.58)		145,692.67	151,483.95	2,525.37	
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	86,031.07	87,948.70			(499.48)		85,531.59	88,930.62	1,481.40	
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	184,475.46	181,942.61			(3,368.90)		181,106.56	182,566.28	3,992.57	
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	123,790.08	130,115.75			(633.51)		123,156.57	130,544.73	1,062.49	
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	120,710.30	126,871.35			(605.27)		120,105.03	127,301.72	1,035.64	
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	79,970.50	83,243.69			(427.80)		79,542.70	83,753.69	937.80	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	105,719.39	110,034.86			(554.57)		105,164.82	110,717.52	1,237.23	
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	141,217.47	146,998.91			(745.18)		140,472.29	147,910.30	1,656.57	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	214,366.01	223,133.58			(1,221.40)		213,144.61	224,419.96	2,507.78	
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	704,818.23	726,146.03			(137,527.50)		567,290.73	593,000.35	4,381.82	
2009 AB RMRB Total					37,358,517.18	41,800,187.90	175,379.98	(1,074,316.29)	(1,134,642.76)	0.00	35,324,938.11	39,948,228.20	181,619.37	0.00
Repo Agmt	2009C-1 RMRB	0.23	02/29/16	03/01/16	6,614,558.09	6,614,558.09		(3,154,742.91)			3,459,815.18	3,459,815.18		
GNMA	2009C-1 RMRB	5.10	08/11/11	07/15/41	404,222.92	445,574.90			(1,791.44)		402,431.48	445,000.65	1,217.19	
GNMA	2009C-1 RMRB	5.10	08/30/11	06/15/41	71,926.18	79,278.47			(318.86)		71,607.32	79,175.50	215.89	
GNMA	2009C-1 RMRB	5.24	08/24/10	08/20/40	1,492,459.93	1,640,392.53			(7,310.25)		1,485,149.68	1,636,100.25	3,017.97	
GNMA	2009C-1 RMRB	5.24	09/14/10	08/20/40	692,464.87	766,565.51			(3,827.58)		688,637.29	764,056.82	1,318.89	
GNMA	2009C-1 RMRB	5.24	09/21/10	09/20/40	935,570.53	1,033,412.41			(4,369.83)		931,200.70	1,030,932.21	1,889.63	
GNMA	2009C-1 RMRB	5.00	09/21/10	09/15/40	1,389,375.55	1,537,093.94			(6,673.51)		1,382,702.04	1,537,288.11	6,867.68	
GNMA	2009C-1 RMRB	5.00	09/28/10	09/15/40	222,089.31	244,016.20			(1,215.89)		220,873.42	243,521.80	721.49	
GNMA	2009C-1 RMRB	5.00	10/19/10	09/15/40	1,406,964.69	1,565,107.52			(93,633.10)		1,313,331.59	1,464,995.13	(6,479.29)	
GNMA	2009C-1 RMRB	5.24	10/19/10	10/20/40	1,362,907.72	1,530,872.52			(6,564.89)		1,356,342.83	1,528,381.42	4,073.79	
GNMA	2009C-1 RMRB	5.00	10/28/10	10/15/40	1,389,590.02	1,542,472.70			(7,321.15)		1,382,268.87	1,537,055.32	1,903.77	
GNMA	2009C-1 RMRB	5.75	10/28/10	09/20/40	591,012.05	664,333.50			(2,729.58)		588,282.47	668,183.50	6,579.58	
GNMA	2009C-1 RMRB	4.90	10/28/10	10/20/40	2,456,704.32	2,641,276.52			(12,152.91)		2,444,551.41	2,638,159.88	9,036.27	
GNMA	2009C-1 RMRB	5.24	10/28/10	10/20/40	488,526.98	534,907.72			(131,120.81)		357,406.17	389,247.48	(14,539.43)	
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	1,122,514.02	1,209,486.38			(5,498.29)		1,117,015.73	1,215,447.12	11,459.03	
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	1,105,486.01	1,200,270.36			(136,022.64)		969,463.37	1,056,143.07	(8,104.65)	
GNMA	2009C-1 RMRB	4.90	11/18/10	11/20/40	1,456,886.11	1,563,908.98			(134,757.49)		1,322,128.62	1,424,501.05	(4,650.44)	
GNMA	2009C-1 RMRB	4.85	11/18/10	11/20/40	1,782,762.35	1,917,467.87			(9,617.60)		1,773,144.75	1,913,790.60	5,940.33	
GNMA	2009C-1 RMRB	5.00	12/07/10	11/15/40	430,292.32	476,660.64			(2,061.69)		428,230.63	475,999.77	1,400.82	
GNMA	2009C-1 RMRB	4.25	12/21/10	09/15/40	63,029.63	67,464.39			(443.44)		62,586.19	67,374.66	353.71	
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	969,434.63	1,066,300.53			(4,893.36)		964,541.27	1,065,065.75	3,658.58	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	1,691,766.10	1,857,406.90			(8,347.96)		1,683,418.14	1,855,917.97	6,859.03	
GNMA	2009C-1 RMRB	4.90	12/21/10	12/15/40	1,472,331.73	1,630,224.55			(252,570.17)		1,219,761.56	1,339,993.43	(37,660.95)	
GNMA	2009C-1 RMRB	4.85	12/21/10	11/15/40	1,303,457.78	1,440,737.92			(6,465.49)		1,296,992.29	1,439,518.74	5,246.31	
GNMA	2009C-1 RMRB	4.49	12/21/10	10/15/40	51,085.22	55,113.80			(263.50)		50,821.72	55,150.20	299.90	
GNMA	2009C-1 RMRB	4.15	12/21/10	09/15/40	26,493.84	28,264.16			(156.69)		26,337.15	28,256.86	149.39	
GNMA	2009C-1 RMRB	5.75	12/21/10	09/15/40	143,072.50	160,571.98			(616.33)		142,456.17	160,143.80	188.15	
GNMA	2009C-1 RMRB	5.00	12/29/10	10/15/40	381,177.19	418,837.46			(2,129.54)		379,047.65	417,941.69	1,233.77	
GNMA	2009C-1 RMRB	4.80	02/15/11	01/15/41	393,919.12	430,916.01			(2,451.78)		391,467.34	430,167.81	1,703.58	
GNMA	2009C-1 RMRB	4.80	02/15/11	02/15/41	914,691.19	1,008,072.00			(4,525.27)		910,165.92	1,008,600.36	5,053.63	
GNMA	2009C-1 RMRB	4.45	02/15/11	01/15/41	1,868,708.85	2,024,540.48			(66,775.90)		1,801,932.95	1,972,630.06	14,865.48	
GNMA	2009C-1 RMRB	4.85	02/24/11	12/15/40	290,932.17	317,276.07			(1,409.59)		289,522.58	317,056.18	1,189.70	
GNMA	2009C-1 RMRB	4.85	02/24/11	01/15/41	590,928.53	650,795.48			(2,894.06)		588,034.47	650,301.42	2,400.00	
GNMA	2009C-1 RMRB	3.70	02/24/11	01/15/41	61,399.31	64,459.45			(375.95)		61,023.36	64,659.74	576.24	
GNMA	2009C-1 RMRB	4.80	02/24/11	01/15/41	389,100.80	424,294.98			(1,865.80)		387,235.00	424,305.03	1,875.85	
GNMA	2009C-1 RMRB	4.45	02/24/11	02/15/41	1,858,375.54	2,012,063.23			(9,705.14)		1,848,670.40	2,015,438.98	13,080.89	
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	759,496.81	829,697.12			(3,910.97)		755,585.84	837,952.27	12,166.12	
GNMA	2009C-1 RMRB	4.85	01/20/11	12/15/40	2,355,013.60	2,602,925.87			(241,589.03)		2,113,424.57	2,333,622.25	(27,714.59)	
GNMA	2009C-1 RMRB	4.80	01/20/11	12/15/40	1,328,297.95	1,465,564.25			(243,939.52)		1,084,358.43	1,187,491.74	(34,132.99)	
GNMA	2009C-1 RMRB	4.90	01/26/11	01/15/41	137,074.69	150,078.95			(663.04)		136,411.65	149,942.31	526.40	
GNMA	2009C-1 RMRB	4.90	01/26/11	12/15/40	565,499.36	620,081.35			(2,738.75)		562,760.61	619,515.00	2,172.40	
GNMA	2009C-1 RMRB				74,594.19	81,967.08			(74,594.19)				(7,372.89)	
GNMA	2009C-1 RMRB	4.05	01/26/11	12/15/40	165,121.80	175,560.80			(904.41)		164,217.39	175,584.52	928.13	
GNMA	2009C-1 RMRB	4.80	01/26/11	01/15/41	3,053,767.86	3,365,527.05			(15,411.85)		3,038,356.01	3,366,802.32	16,687.12	
GNMA	2009C-1 RMRB	4.45	01/26/11	01/15/41	1,483,987.74	1,608,969.23			(7,778.94)		1,476,208.80	1,610,883.37	9,693.08	
GNMA	2009C-1 RMRB	4.10	01/26/11	11/15/40	151,211.49	161,043.26			(816.71)		150,394.78	161,083.34	856.79	
GNMA	2009C-1 RMRB	4.45	02/24/11	02/20/41	253,328.14	265,561.35			(1,280.09)		252,048.05	265,217.56	936.30	
GNMA	2009C-1 RMRB	4.80	03/16/11	02/15/41	222,656.29	242,938.05			(1,190.55)		221,465.74	242,706.52	959.02	
GNMA	2009C-1 RMRB	4.45	03/16/11	02/15/41	1,013,135.55	1,102,929.78			(112,255.41)		900,880.14	975,599.17	(15,075.20)	
GNMA	2009C-1 RMRB	5.00	03/29/11	03/15/41	2,978,541.90	3,305,943.22			(82,712.72)		2,895,829.18	3,219,814.55	(3,415.95)	
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	349,781.64	367,214.76			(2,219.46)		347,562.18	368,273.41	3,278.11	
GNMA	2009C-1 RMRB	4.45	03/29/11	03/15/41	283,714.33	304,975.86			(1,432.90)		282,281.43	305,411.54	1,868.58	
GNMA	2009C-1 RMRB	3.70	03/29/11	02/15/41	75,445.21	79,173.71			(428.84)		75,016.37	79,487.34	742.47	
GNMA	2009C-1 RMRB	4.45	04/14/11	03/15/41	888,498.12	956,716.98			(4,672.22)		883,825.90	968,443.36	16,398.60	
GNMA	2009C-1 RMRB	5.00	04/14/11	04/15/41	1,561,630.05	1,745,871.20			(7,432.01)		1,554,198.04	1,744,416.37	5,977.18	
GNMA	2009C-1 RMRB	5.10	04/14/11	04/15/41	1,481,423.71	1,653,624.43			(7,550.13)		1,473,873.58	1,650,340.49	4,266.19	
GNMA	2009C-1 RMRB	4.80	04/14/11	03/15/41	178,891.32	195,165.06			(1,101.58)		177,789.74	194,820.22	756.74	
GNMA	2009C-1 RMRB	5.00	04/28/11	04/15/41	977,714.36	1,093,651.71			(4,768.27)		972,946.09	1,092,034.67	3,151.23	
GNMA	2009C-1 RMRB	5.00	04/28/11	03/20/41	176,662.97	184,149.95			(809.27)		175,853.70	183,392.55	51.87	
GNMA	2009C-1 RMRB	4.85	04/28/11	01/15/41	93,495.29	102,194.09			(471.16)		93,024.13	102,102.35	379.42	
GNMA	2009C-1 RMRB	4.45	04/28/11	03/15/41	465,719.17	502,678.64			(2,335.21)		463,383.96	503,063.53	2,720.10	
GNMA	2009C-1 RMRB	5.10	04/28/11	04/15/41	2,989,544.16	3,329,784.21			(93,205.68)		2,896,338.48	3,230,749.75	(5,828.78)	
GNMA	2009C-1 RMRB	4.45	04/28/11	04/15/41	681,376.70	737,045.17			(3,444.54)		677,932.16	738,295.23	4,694.60	
GNMA	2009C-1 RMRB	5.00	05/17/11	09/15/40	116,386.74	127,895.06			(554.02)		115,832.72	127,725.27	384.23	
GNMA	2009C-1 RMRB	4.80	05/17/11	01/15/41	61,108.79	66,636.08			(294.06)		60,814.73	66,643.21	301.19	
GNMA	2009C-1 RMRB	3.70	05/17/11	02/15/41	269,867.79	283,318.00			(1,523.61)		268,344.18	284,337.49	2,543.10	
GNMA	2009C-1 RMRB	4.45	05/17/11	02/15/41	547,218.96	591,313.86			(2,863.68)		544,355.28	592,106.11	3,655.93	
GNMA	2009C-1 RMRB	5.00	05/17/11	05/15/41	1,055,381.47	1,171,621.13			(5,131.41)		1,050,250.06	1,178,758.60	12,268.88	
GNMA	2009C-1 RMRB	4.25	05/17/11	02/15/41	106,904.01	114,427.91			(650.08)		106,253.93	114,384.48	606.65	
GNMA	2009C-1 RMRB	4.85	05/17/11	05/15/41	1,968,927.25	2,176,215.92			(9,438.75)		1,959,488.50	2,174,777.50	8,000.33	
GNMA	2009C-1 RMRB	4.35	05/17/11	04/15/41	342,493.09	367,481.37			(3,040.54)		339,452.55	366,469.57	2,028.74	
GNMA	2009C-1 RMRB	5.10	05/17/11	05/15/41	1,164,453.89	1,299,868.24			(226,728.95)		937,724.94	1,036,739.33	(36,399.96)	
GNMA	2009C-1 RMRB	4.45	06/14/11	02/15/41	187,528.86	202,056.72			(116,815.61)		70,713.25	76,578.21	(8,662.90)	
GNMA	2009C-1 RMRB	5.00	06/14/11	05/15/41	1,130,551.32	1,254,832.84			(5,244.84)		1,125,306.48	1,251,228.30	1,640.30	
GNMA	2009C-1 RMRB	4.85	06/14/11	05/15/41	2,868,904.45	3,167,471.36			(14,532.09)		2,854,372.36	3,166,926.14	13,986.87	
GNMA	2009C-1 RMRB	5.10	06/14/11	04/20/41	171,328.44	178,810.35			(768.15)		170,560.29	178,093.94	51.74	
GNMA	2009C-1 RMRB	5.10	06/14/11	05/15/41	2,096,586.87	2,327,693.58			(9,890.26)		2,086,696.61	2,327,751.74	9,948.42	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2009C-1 RMRB	5.00	06/28/11	05/15/41	463,198.64	511,575.11			(2,111.37)		461,087.27	510,995.35	1,531.61	
GNMA	2009C-1 RMRB	4.85	06/21/11	05/15/41	1,235,553.63	1,365,150.91			(6,712.38)		1,228,841.25	1,363,350.27	4,911.74	
GNMA	2009C-1 RMRB	4.70	06/21/11	05/15/41	169,517.40	184,173.87			(944.60)		168,572.80	184,044.41	815.14	
GNMA	2009C-1 RMRB	5.10	06/28/11	06/15/41	780,040.66	874,371.02			(3,517.28)		776,523.38	873,130.70	2,276.96	
GNMA	2009C-1 RMRB	4.85	06/28/11	06/15/41	1,435,624.66	1,589,767.71			(117,258.37)		1,318,366.29	1,465,205.96	(7,303.38)	
GNMA	2009C-1 RMRB	4.45	11/30/11	11/15/41	720,780.00	776,121.49			(3,971.17)		716,808.83	783,816.12	11,665.80	
GNMA	2009C-1 RMRB	4.45	11/14/11	10/15/41	2,021,149.07	2,191,309.57			(9,918.62)		2,011,230.45	2,193,226.65	11,835.70	
GNMA	2009C-1 RMRB	4.45	11/30/11	10/15/41	1,638,546.29	1,773,021.81			(8,703.94)		1,629,842.35	1,775,892.55	11,574.68	
GNMA	2009C-1 RMRB	4.60	11/14/11	09/15/41	194,749.77	210,828.31			(918.19)		193,831.58	210,964.35	1,054.23	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	1,163,404.94	1,265,668.26			(5,876.96)		1,157,527.98	1,266,578.71	6,787.41	-
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	91,235.87	98,235.48			(566.64)		90,669.23	98,195.68	526.84	
GNMA	2009C-1 RMRB	3.85	11/28/11	10/15/41	62,093.62	65,500.07			(359.50)		61,734.12	65,603.61	463.04	
GNMA	2009C-1 RMRB	4.45	11/28/11	10/15/41	550,868.21	594,788.95			(2,690.94)		548,177.27	595,342.46	3,244.45	-
FNMA	2009C-1 RMRB	4.85	01/11/11	10/01/40	81,532.42	87,584.57			(393.84)		81,138.58	85,136.28	(2,054.45)	
FNMA	2009C-1 RMRB	4.35	06/14/11	02/01/41	81,734.24	87,355.10			(1,795.64)		79,938.60	83,399.14	(2,160.32)	
Repo Agmt	2009C-1 RMRB	0.23	02/29/16	03/01/16	0.20	0.20					0.20	0.20		-
	2009C-1 RMRB Total				85,409,514.05	93,101,124.13	0.00	(3,154,742.91)	(2,415,750.42)	0.00	79,839,020.72	87,624,765.60	94,134.80	0.00
Repo Agmt	1999 B-D RMRB	0.23	02/29/16	03/01/16	751,771.74	751,771.74	275,662.12				1,027,433.86	1,027,433.86		
	1999 B-D RMRB Total				751,771.74	751,771.74	275,662.12	0.00	0.00	0.00	1,027,433.86	1,027,433.86	0.00	0.00
Repo Agmt	1999 A RMRB	0.23	02/29/16	03/01/16	16,199.23	16,199.23					16,199.23	16,199.23		
	1999 A RMRB Total				16,199.23	16,199.23	0.00	0.00	0.00	0.00	16,199.23	16,199.23	0.00	0.00
Repo Agmt	2009 C-2 2011B RMRB	0.23	02/29/16	03/01/16	4,896,884.92	4,896,884.92		(1,096,848.19)			3,800,036.73	3,800,036.73		
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	4,577,547.78	4,892,299.96			(282,798.21)		4,294,749.57	4,628,150.97	18,649.22	
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	1,138,281.05	1,231,824.99			(172,399.71)		965,881.34	1,046,001.20	(13,424.08)	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	1,508,102.90	1,635,311.37			(7,496.66)		1,500,606.24	1,636,651.19	8,836.48	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	977,475.28	1,056,484.60			(1,126.70)		972,288.87	1,057,014.11	5,715.92	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	1,037,690.50	1,117,364.40			(5,406.68)		1,032,283.82	1,129,628.20	17,670.48	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,144,922.56	2,333,525.57			(114,434.03)		2,030,488.53	2,221,659.00	2,567.46	
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	201,435.88	212,484.64			(1,126.70)		200,309.18	212,862.56	1,504.62	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	1,526,972.47	1,652,352.18			(100,753.46)		1,426,219.01	1,553,694.47	2,095.75	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	3,255,257.43	3,519,551.81			(16,706.71)		3,238,550.72	3,532,060.61	29,215.51	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	2,213,648.52	2,395,544.00			(10,873.31)		2,202,775.21	2,400,386.16	15,715.47	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	400,847.84	432,362.50			(1,966.10)		398,881.74	431,653.86	1,257.46	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	630,447.70	684,804.93			(3,023.86)		627,423.84	685,479.39	3,698.32	
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	1,866,902.89	2,025,328.23			(101,776.84)		1,765,126.05	1,924,746.36	1,194.97	
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	2,787,969.48	3,014,324.71			(126,582.87)		2,661,386.61	2,902,827.59	15,085.75	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	1,642,175.65	1,776,801.22			(9,250.86)		1,632,924.79	1,780,410.57	12,860.21	
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	2,136,449.32	2,317,833.82			(125,527.01)		2,010,922.31	2,192,508.55	201.74	
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	1,079,084.05	1,170,676.75			(113,117.30)		965,966.75	1,047,146.64	(10,412.81)	
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	2,983,843.59	3,219,537.40			(535,762.77)		2,448,080.82	2,651,149.12	(32,625.51)	
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	725,895.72	710,354.28			(5,379.52)		720,516.20	722,115.73	17,140.97	
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	2,615,294.44	2,802,627.95			(233,239.25)		2,382,055.19	2,559,970.86	(9,417.84)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	530,968.63	571,736.39			(2,655.39)		528,313.24	576,215.39	7,134.39	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	552,968.60	596,520.41			(2,810.33)		550,158.27	596,954.73	3,244.65	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	153,508.40	165,296.31			(737.25)		152,771.15	165,464.91	905.85	
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	64,408.64	67,947.89			(337.79)		64,070.85	68,092.58	482.48	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	244,450.58	262,405.47			(1,164.20)		243,286.38	262,686.04	1,444.77	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	409,665.70	439,218.98			(93,603.48)		316,062.22	340,813.05	(4,802.45)	
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	58,552.64	63,380.31			(413.81)		58,138.83	63,270.74	304.24	
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	7,088,379.52	7,581,376.32			(385,203.88)		6,703,175.64	7,217,979.52	21,807.08	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	2,811,592.62	3,042,424.41			(75,644.45)		2,735,948.17	2,981,225.95	14,445.99	
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	49,710.35	52,438.95			(347.94)		49,362.41	52,457.93	366.92	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	1,626,227.75	1,769,270.77			(12,852.48)		1,613,375.27	1,765,468.18	9,049.89	

**Texas Department of Housing and Community Affairs
Residential Mortgage Revenue Bonds Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	937,931.20	974,510.51			(105,516.93)		832,414.27	875,666.51	6,672.93	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	159,684.58	171,940.37			(757.50)		158,927.08	172,124.38	941.51	
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	2,845,171.36	3,042,996.14			(14,540.40)		2,830,630.96	3,047,966.81	19,511.07	
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	366,156.72	358,317.30			(2,881.57)		363,275.15	364,085.25	8,649.52	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	128,145.40	137,976.71			(610.53)		127,534.87	138,121.54	755.36	
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	924,243.48	990,493.17			(5,043.89)		919,199.59	990,630.51	5,181.23	
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	798,779.27	858,504.00			(4,100.84)		794,678.43	858,880.50	4,477.34	
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	619,338.86	607,075.95			(3,934.30)		615,404.56	617,915.41	14,773.76	
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	3,010,144.10	3,166,159.84			(16,447.60)		2,993,696.50	3,178,018.36	28,306.12	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	120,826.35	125,536.16			(649.35)		120,177.00	126,420.20	1,533.39	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	782,822.48	816,217.69			(4,850.90)		777,971.58	821,281.27	9,914.48	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	1,913,789.44	1,995,833.63			(10,564.83)		1,903,224.61	2,009,576.84	24,308.04	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	964,623.69	1,014,610.47			(5,200.18)		959,423.51	1,018,456.81	9,046.52	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,317,952.31	1,386,354.02			(105,149.65)		1,212,802.66	1,284,455.02	3,250.65	
GNMA	2009 C-2 2011B RMRB				75,674.96	75,965.55			(75,674.96)				(290.59)	
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	97,092.92	99,054.20			(553.60)		96,539.32	100,257.05	1,756.45	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	116,990.53	121,571.88			(637.27)		116,353.26	122,424.57	1,489.96	
GNMA	2009 C-2 2011B RMRB				126,561.65	131,487.43			(126,561.65)				(4,925.78)	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	3,218,128.93	3,343,829.06			(268,423.79)		2,949,705.14	3,103,148.81	27,743.54	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	2,646,504.15	2,777,320.86			(143,989.61)		2,502,514.54	2,656,519.30	23,188.05	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	3,959,304.50	4,164,594.43			(141,309.03)		3,817,995.47	4,052,878.56	29,593.16	
GNMA	2009 C-2 2011B RMRB				61,703.88	64,116.50			(61,703.88)				(2,412.62)	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	626,548.16	653,076.20			(3,651.55)		622,896.61	657,380.15	7,955.50	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	1,665,929.42	1,752,357.82			(9,096.58)		1,656,832.84	1,758,893.71	15,632.47	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	1,511,815.58	1,586,544.63			(8,715.67)		1,503,099.91	1,595,675.83	17,846.87	
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	165,650.04	166,286.14			(994.63)		164,655.41	168,748.74	3,457.23	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	285,138.27	296,292.88			(1,544.61)		283,593.66	298,374.56	3,626.29	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	866,720.95	903,764.61			(109,415.55)		757,305.40	796,700.42	2,351.36	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	2,214,767.81	2,329,669.96			(426,933.08)		1,787,834.73	1,893,460.00	(9,276.88)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,189,910.43	3,355,466.78			(16,848.15)		3,173,062.28	3,368,649.84	30,031.21	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,686,105.26	3,877,303.52			(19,833.51)		3,666,271.75	3,892,040.74	34,570.73	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	380,317.99	399,098.09			(152,864.54)		227,453.45	240,891.40	(5,342.15)	
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	61,833.59	64,255.61			(333.99)		61,499.60	64,709.26	787.64	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	116,924.50	122,732.14			(2,245.52)		114,678.98	121,490.91	1,004.29	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,460,695.50	1,536,447.11			(8,267.37)		1,452,428.13	1,541,854.07	13,674.33	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,515,312.97	1,593,881.96			(8,988.67)		1,506,324.30	1,599,053.63	14,160.34	
Repo Agmt	2009 C-2 2011B RMRB	0.23	02/29/16	03/01/16	0.20	0.20					0.20	0.20		
2009 C-2 2011B RMRB Total					96,876,804.83	102,771,939.96	-	(1,096,848.19)	(4,417,414.94)	0.00	91,362,541.70	97,743,534.05	485,857.22	
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	904,365.05	906,707.39			(5,588.60)		898,776.45	920,257.24	19,138.45	
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	46,804.17	46,983.90			(285.85)		46,518.32	47,674.77	976.72	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	123,443.30	123,917.32			(733.62)		122,709.68	125,760.24	2,576.54	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	163,627.50	164,255.83			(972.45)		162,655.05	166,698.65	3,415.27	
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	93,708.18	94,068.02			(556.90)		93,151.28	95,467.02	1,955.90	
Repo Agmt	2009 C-3 RMRB	0.23	02/29/16	03/01/16	153,981.18	153,981.18	34,356.92				188,338.10	188,338.10		
GNMA	2009 C-3 RMRB	2.85	04/27/12	04/15/42	139,801.36	140,338.20			(830.31)		138,971.05	142,425.87	2,917.98	
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	559,665.56	582,986.82			(3,489.76)		556,175.80	586,593.05	7,095.99	
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	235,388.48	236,292.37			(1,393.04)		233,995.44	239,812.57	4,915.24	
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	133,014.38	138,136.76			(718.50)		132,295.88	139,195.11	1,776.85	
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	170,707.23	179,153.82			(889.90)		169,817.33	179,870.51	1,606.59	
2009 C-3 RMRB Total					2,724,506.39	2,766,821.61	34,356.92	0.00	(15,458.93)	0.00	2,743,404.38	2,832,093.13	46,373.53	0.00
Total Residential Mortgage Revenue Bonds Investment Summary					248,463,245.43	267,067,850.25	1,370,856.05	(5,902,033.26)	(8,750,399.39)	0.00	235,181,668.83	254,778,984.54	992,710.89	0.00

**Texas Department of Housing and Community Affairs
Collateralized Home Mortgage Revenue Bonds Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	453,373.24	453,373.24		(297,769.85)			155,603.39	155,603.39		
Repo Agmt	1992 A-C CHMRB	0.23	02/29/16	03/01/16	67,242.11	67,242.11		(10,777.05)			56,465.06	56,465.06		
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	13,619.57	13,749.18			(374.88)		13,244.69	13,348.70	(25.60)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	26,197.16	27,196.86			(974.96)		25,222.20	25,745.40	(476.50)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	374,108.55	415,345.59			(9,961.06)		364,147.49	405,204.94	(179.59)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	135,148.62	148,714.99			(4,221.31)		130,927.31	144,401.52	(92.16)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	32,297.78	35,390.13			(1,944.89)		30,352.89	33,335.60	(109.64)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	162,715.09	178,775.50			(6,055.26)		156,659.83	172,514.66	(205.58)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	336,798.36	373,924.65			(8,012.70)		328,785.66	365,857.94	(54.01)	
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	29,730.95	29,912.87			(820.38)		28,910.57	29,085.95	(6.54)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	77,777.53	81,193.28			(2,250.16)		75,527.37	78,667.74	(275.38)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	35,412.58	36,517.33			(3,166.50)		32,246.08	32,914.93	(435.90)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	164,947.94	176,327.14			(4,767.64)		160,180.30	171,562.39	2.89	
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	45,824.88	47,135.07			(1,368.47)		44,456.41	45,634.77	(131.83)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	52,013.72	53,710.68			(1,383.53)		50,630.19	52,232.35	(94.80)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	24,090.48	24,238.09			(629.96)		23,460.52	23,603.13	(5.00)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	138,811.00	150,531.94			(4,852.98)		133,958.02	145,615.84	(63.12)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	79,745.41	85,626.40			(1,792.86)		77,952.55	83,946.11	112.57	
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	92,524.79	100,219.28			(2,222.16)		90,302.63	98,143.93	146.81	
FNMA	1992 A-C CHMRB	6.91	04/28/95	06/01/23	55,503.05	58,026.99			(1,442.37)		54,060.68	56,682.46	97.84	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	207,973.48	222,529.83			(24,147.75)		183,825.73	197,206.97	(1,175.11)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	526,990.87	576,725.03			(30,843.32)		496,147.55	545,895.96	14.25	
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	433,671.28	477,076.98			(38,212.26)		395,459.02	433,294.91	(5,569.81)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	462,002.66	510,591.20			(10,032.25)		451,970.41	503,459.76	2,900.81	
Repo Agmt	1992 A-C CHMRB	0.23	02/29/16	03/01/16	13,104.75	13,104.75	6.27				13,111.02	13,111.02	-	
	1992 A-C CHMRB Total				4,041,625.85	4,357,179.11	6.27	(308,546.90)	(159,477.65)	0.00	3,573,607.57	3,883,535.43	(5,625.40)	0.00
Total Collateralized Home Mortgage Revenue Bonds Investment Summary					4,041,625.85	4,357,179.11	6.27	(308,546.90)	(159,477.65)	0.00	3,573,607.57	3,883,535.43	(5,625.40)	0.00

**Texas Department of Housing and Community Affairs
Taxable Mortgage Program Investment Summary
For Period Ending February 29, 2016**

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.23	02/29/16	03/01/16	959,474.42	959,474.42		(180,628.57)			778,845.85	778,845.85		
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42	1,839,813.88	1,895,505.05			(9,869.24)		1,829,944.64	1,920,142.61	34,506.80	
GNMA	PROGRAM 79-TMP	8.75	10/31/89	09/20/18	10,047.18	10,091.39			(848.59)		9,198.59	9,239.80	(3.00)	
GNMA	PROGRAM 79-TMP	7.50	11/30/89	10/20/18	94,964.35	99,654.64			(8,912.25)		86,052.10	89,913.26	(829.13)	
GNMA	PROGRAM 79-TMP	8.75	11/30/89	09/20/18	9,553.98	9,596.02			(799.85)		8,754.13	8,793.35	(2.82)	
GNMA	PROGRAM 79-TMP	8.75	01/01/90	11/20/18	28,773.17	29,181.17			(2,666.99)		26,106.18	26,457.57	(56.61)	
GNMA	PROGRAM 79-TMP	8.75	05/29/90	02/20/19	5,555.61	5,580.17			(433.79)		5,121.82	5,144.87	(1.51)	
GNMA	PROGRAM 79-TMP	8.75	04/26/90	03/20/19	35,691.95	36,914.40			(4,599.19)		31,092.76	31,672.02	(643.19)	
GNMA	PROGRAM 79-TMP	7.50	10/31/90	07/20/19	14,110.69	14,161.07			(838.90)		13,271.79	13,319.97	(2.20)	
GNMA	PROGRAM 79-TMP	7.50	12/21/90	08/20/19	9,945.55	9,981.06			(608.71)		9,336.84	9,370.64	(1.71)	
GNMA	PROGRAM 79-TMP	7.50	03/28/91	11/20/19	7,117.46	7,142.80			(447.78)		6,669.68	6,693.82	(1.20)	
GNMA	PROGRAM 79-TMP				478.57	478.09			(478.57)				0.48	
GNMA	PROGRAM 79-TMP	8.75	04/29/91	02/20/20	10,699.40	10,747.33			(620.59)		10,078.81	10,124.77	(1.97)	
GNMA	PROGRAM 79-TMP				787.05	788.28			(787.05)				(1.23)	
GNMA	PROGRAM 79-TMP	8.75	04/26/91	01/20/20	33,003.57	33,987.74			(1,790.65)		31,212.92	31,886.49	(310.60)	
GNMA	PROGRAM 79-TMP	6.19	10/23/92	09/20/17	12,247.21	13,188.16			(2,749.17)		9,498.04	10,307.27	(131.72)	
GNMA	PROGRAM 79-TMP	7.19	10/30/92	08/20/17	19,313.08	19,467.01			(4,021.68)		15,291.40	15,401.80	(43.53)	
GNMA	PROGRAM 79-TMP	6.00	10/30/92	09/20/17	17,252.27	18,035.52			(2,750.18)		14,502.09	15,323.92	38.58	
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	298,785.05	317,372.47			(1,699.99)		297,085.06	317,135.33	1,462.85	
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	41,283.75	46,060.28			(339.33)		40,944.42	45,879.04	158.09	
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	63,298.86	69,191.98			(565.65)		62,733.21	68,896.75	270.42	
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	45,000.04	50,185.84			(420.63)		44,579.41	49,933.40	168.19	
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	63,633.50	69,566.69			(785.97)		62,847.53	69,031.10	250.38	
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	53,306.09	59,452.28			(727.77)		52,578.32	58,895.08	170.57	
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	42,835.21	46,366.54			(214.84)		42,620.37	46,400.37	248.67	
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	108,185.00	112,924.58			(599.33)		107,585.67	113,513.64	1,188.39	
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	116,544.47	129,898.14			(858.88)		115,685.59	129,500.76	461.50	
FNMA	PROGRAM 79-TMP	5.49	07/14/05	05/01/35	33,185.06	37,003.66			(238.36)		32,946.70	36,898.00	132.70	
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	36,439.71	40,624.81			(572.39)		35,867.32	40,160.28	107.86	
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	59,485.70	66,323.58			(380.04)		59,105.66	66,186.52	242.98	
Repo Agmt	PROGRAM 79-TMP	0.23	02/29/16	03/01/16	769,483.91	769,483.91	59,156.45				828,640.36	828,640.36		
Repo Agmt	PROGRAM 79-TMP	0.23	02/29/16	03/01/16	704,660.88	704,660.88	21,838.17				726,499.05	726,499.05		
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	234,716.22	239,945.70			(1,359.04)		233,357.18	242,630.79	4,044.13	
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,209,648.70	1,274,425.39			(6,392.25)		1,203,256.45	1,278,387.78	10,354.64	
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	117,631.62	123,636.71			(595.81)		117,035.81	123,750.15	709.25	
PROGRAM 79-TMP Total					7,106,953.16	7,331,097.76	80,994.62	(180,628.57)	(58,973.46)	0.00	6,948,345.75	7,224,976.41	52,486.06	0.00
Total Taxable Mortgage Program Investment Summary					7,106,953.16	7,331,097.76	80,994.62	(180,628.57)	(58,973.46)	0.00	6,948,345.75	7,224,976.41	52,486.06	0.00

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Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	02/01/16	03/01/16	114.03	114.03					114.03	114.03		
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.13	02/01/16	03/01/16	65,039.92	65,039.92	6,261.33				71,301.25	71,301.25		
1996 A&B MF (Brighton/LasColi) Total					65,153.95	65,153.95	6,261.33	0.00	0.00	0.00	71,415.28	71,415.28	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/16	03/01/16	57,578.09	57,578.09	4,764.88				62,342.97	62,342.97		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/16	03/01/16	354,425.15	354,425.15	18,553.31				372,978.46	372,978.46		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/16	03/01/16	547.74	547.74	1,641.21				2,188.95	2,188.95		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/16	03/01/16	25,167.34	25,167.34	75,500.37				100,667.71	100,667.71		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/16	03/01/16	12,721.47	12,721.47	38,162.81				50,884.28	50,884.28		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	02/01/16	03/01/16	13,623.47	13,623.47	10,200.06				23,823.53	23,823.53		
1998 M/F (Residence Oaks Proj) Total					464,063.26	464,063.26	148,822.64	0.00	0.00	0.00	612,885.90	612,885.90	0.00	0.00
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/16	03/01/16	131,849.11	131,849.11		(95,715.28)			36,133.83	36,133.83		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/16	03/01/16	12,059.08	12,059.08	4,441.14				16,500.22	16,500.22		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/16	03/01/16	232,246.27	232,246.27	18,002.15				250,248.42	250,248.42		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/16	03/01/16	27,833.46	27,833.46	83,500.38				111,333.84	111,333.84		
Mutual Fund	1999 M/F (Mayfield Apartments)	0.00	02/01/16	03/01/16	38,872.02	38,872.02	116,608.47				155,480.49	155,480.49		
1999 M/F (Mayfield Apartments) Total					442,859.94	442,859.94	222,552.14	(95,715.28)	0.00	0.00	569,696.80	569,696.80	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	02/01/16	03/01/16	14,896.64	14,896.64	4,418.57				19,315.21	19,315.21		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	02/01/16	03/01/16	14,029.95	14,029.95	0.06				14,030.01	14,030.01		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	02/01/16	03/01/16	115,656.54	115,656.54		(49,307.98)			66,348.56	66,348.56		
2000 M/F (Timber Point Apts) Total					144,583.13	144,583.13	4,418.63	(49,307.98)	0.00	0.00	99,693.78	99,693.78	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/16	03/01/16	235,161.40	235,161.40		(110,164.51)			124,996.89	124,996.89		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/16	03/01/16	204,249.16	204,249.16		(3,622.90)			200,626.26	200,626.26		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/16	03/01/16	92,721.89	92,721.89	1,276.74				93,998.63	93,998.63		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/16	03/01/16	5,331.93	5,331.93	0.02				5,331.95	5,331.95		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	02/01/16	03/01/16	12,553.13	12,553.13	4,701.80				17,254.93	17,254.93		
2000 A&B M/F (Oaks at Hampton) Total					550,017.51	550,017.51	5,978.56	(113,787.41)	0.00	0.00	442,208.66	442,208.66	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	02/01/16	03/01/16	72,337.18	72,337.18	6,000.00				78,337.18	78,337.18		
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	67,022.16	67,022.16	120,549.18				187,571.34	187,571.34		
Mutual Fund	2000 M/F (Deerwood Apts)			01/00/00	244,030.00	244,030.00		(244,030.00)						
2000 M/F (Deerwood Apts) Total					383,389.34	383,389.34	126,549.18	(244,030.00)	0.00	0.00	265,908.52	265,908.52	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	02/01/16	03/01/16	7,016.34	7,016.34	3,489.12				10,505.46	10,505.46		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	02/01/16	03/01/16	11,892.52	11,892.52	0.06				11,892.58	11,892.58		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	02/01/16	03/01/16	84,346.92	84,346.92	44,364.73				128,711.65	128,711.65		
2000 M/F (Creek Point Apts) Total					103,255.78	103,255.78	47,853.91	0.00	0.00	0.00	151,109.69	151,109.69	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/16	03/01/16	20,837.53	20,837.53	4,656.95				25,494.48	25,494.48		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/16	03/01/16	304,494.17	304,494.17	15,256.83				319,751.00	319,751.00		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/16	03/01/16	99,344.66	99,344.66		(2,682.14)			96,662.52	96,662.52		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/16	03/01/16	4,978.16	4,978.16	52,063.64				57,041.80	57,041.80		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	02/01/16	03/01/16	259,643.82	259,643.82		(131,736.37)			127,907.45	127,907.45		
2000 M/F (Parks @ Westmoreld) Total					689,298.34	689,298.34	71,977.42	(134,418.51)	0.00	0.00	626,857.25	626,857.25	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.22	02/01/16	03/01/16	226,987.01	226,987.01		(168,526.32)			58,460.69	58,460.69		
Mutual Fund	2000 A-C MF Highland Meadows	0.22	02/01/16	03/01/16	28,283.71	28,283.71	6,985.41				35,269.12	35,269.12		
Mutual Fund	2000 A-C MF Highland Meadows	0.22	02/01/16	03/01/16	141,234.91	141,234.91	16,602.28				157,837.19	157,837.19		
Mutual Fund	2000 A-C MF Highland Meadows	0.22	02/01/16	03/01/16	17,504.25	17,504.25	52,508.32				70,012.57	70,012.57		
Mutual Fund	2000 A-C MF Highland Meadows	0.22	02/01/16	03/01/16	40,617.46	40,617.46	121,840.03				162,457.49	162,457.49		

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2000 A-C MF Highland Meadows Total					454,627.34	454,627.34	197,936.04	(168,526.32)	0.00	0.00	484,037.06	484,037.06	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/16	03/01/16	48,123.81	48,123.81	4,807.67				52,931.48	52,931.48		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/16	03/01/16	32,274.27	32,274.27					32,274.27	32,274.27		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/16	03/01/16	20.88	20.88	0.27				21.15	21.15		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/16	03/01/16	11,775.71	11,775.71	0.04				11,775.75	11,775.75		
Mutual Fund	2000 A/B MF Greenbridge	0.00	02/01/16	03/01/16	4,533.51	4,533.51		(3,405.00)			1,128.51	1,128.51		
2000 A/B MF Greenbridge Total					96,728.18	96,728.18	4,807.98	(3,405.00)	0.00	0.00	98,131.16	98,131.16	0.00	0.00
Mutual Fund	2000 A-C MF Collingham Park	0.22	02/01/16	03/01/16	232,534.82	232,534.82		(173,032.82)			59,502.00	59,502.00		
Mutual Fund	2000 A-C MF Collingham Park	0.22	02/01/16	03/01/16	95,489.36	95,489.36		(79,787.69)			15,701.67	15,701.67		
Mutual Fund	2000 A-C MF Collingham Park	0.22	02/01/16	03/01/16	42,916.51	42,916.51	1,939.69				44,856.20	44,856.20		
Mutual Fund	2000 A-C MF Collingham Park	0.22	02/01/16	03/01/16	27,673.98	27,673.98	83,013.21				110,687.19	110,687.19		
Mutual Fund	2000 A-C MF Collingham Park	0.22	02/01/16	03/01/16	71,947.49	71,947.49	181,236.85				253,184.34	253,184.34		
2000 A-C MF Collingham Park Total					470,562.16	470,562.16	266,189.75	(252,820.51)	0.00	0.00	483,931.40	483,931.40	0.00	0.00
Mutual Fund	2000 A/B MF Willams Run				6,625.13	6,625.13		(6,625.13)						
2000 A/B MF Willams Run Total					6,625.13	6,625.13	0.00	(6,625.13)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/16	03/01/16	24,599.84	24,599.84	5,143.92				29,743.76	29,743.76		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/16	03/01/16	1,406.05	1,406.05	196,665.00				198,071.05	198,071.05		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/16	03/01/16	270,031.77	270,031.77		(143,354.16)			126,677.61	126,677.61		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/16	03/01/16	310,858.33	310,858.33		(4,583.02)			306,275.31	306,275.31		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	02/01/16	03/01/16	104,958.39	104,958.39		(592.88)			104,365.51	104,365.51		
2001A MF Bluffview Sr. Apts. Total					711,854.38	711,854.38	201,808.92	(148,530.06)	0.00	0.00	765,133.24	765,133.24	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/16	03/01/16	25,771.08	25,771.08	5,957.52				31,728.60	31,728.60		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/16	03/01/16	301,407.61	301,407.61		(161,564.08)			139,843.53	139,843.53		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/16	03/01/16	195,356.78	195,356.78	15,919.90				211,276.68	211,276.68		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/16	03/01/16	131,144.75	131,144.75		(2,672.76)			128,471.99	128,471.99		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	02/01/16	03/01/16	0.34	0.34					0.34	0.34		
2001A MF Knollwood Villas Apts Total					653,680.56	653,680.56	21,877.42	(164,236.84)	0.00	0.00	511,321.14	511,321.14	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/16	03/01/16	55,577.65	55,577.65	9,849.75				65,427.40	65,427.40		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/16	03/01/16	187,428.46	187,428.46	14,499.99				201,928.45	201,928.45		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/16	03/01/16	398.41	398.41	1.93				400.34	400.34		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/16	03/01/16	188,652.14	188,652.14		(109,119.06)			79,533.08	79,533.08		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/16	03/01/16	36,231.14	36,231.14	26,646.51				62,877.65	62,877.65		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/16	03/01/16	78,333.38	78,333.38		(37,500.00)			40,833.38	40,833.38		
Mutual Fund	2001A MF Skyway Villas	0.00	02/01/16	03/01/16	205,077.22	205,077.22		(71,866.86)			133,210.36	133,210.36		
2001A MF Skyway Villas Total					751,698.40	751,698.40	50,998.18	(218,485.92)	0.00	0.00	584,210.66	584,210.66	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.22	02/01/16	03/01/16	71,665.17	71,665.17	5,825.40				77,490.57	77,490.57		
Mutual Fund	2001AB MF Meridian Apartments	0.22	02/01/16	03/01/16	427,532.90	427,532.90	17,617.34				445,150.24	445,150.24		
Mutual Fund	2001AB MF Meridian Apartments	0.22	02/01/16	03/01/16	340,541.21	340,541.21		(227,070.33)			113,470.88	113,470.88		
Mutual Fund	2001AB MF Meridian Apartments	0.22	02/01/16	03/01/16	40,351.20	40,351.20	1,061.15				41,412.35	41,412.35		
Mutual Fund	2001AB MF Meridian Apartments	0.22	02/01/16	03/01/16	1,955.00	1,955.00	0.35				1,955.35	1,955.35		
Mutual Fund	2001AB MF Meridian Apartments	0.22	02/01/16	03/01/16	9,000.24	9,000.24	1.73				9,001.97	9,001.97		
Mutual Fund	2001AB MF Meridian Apartments	0.22	02/01/16	03/01/16	37,825.88	37,825.88		(127.84)			37,698.04	37,698.04		
Mutual Fund	2001AB MF Meridian Apartments	0.22	02/01/16	03/01/16	52,270.21	52,270.21	14.08				52,284.29	52,284.29		
2001AB MF Meridian Apartments Total					981,141.81	981,141.81	24,520.05	(227,198.17)	0.00	0.00	778,463.69	778,463.69	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.22	02/01/16	03/01/16	17,590.57	17,590.57	4,147.94				21,738.51	21,738.51		
Mutual Fund	2001AB MF Wildwood Branch	0.22	02/01/16	03/01/16	254,845.24	254,845.24		(173,167.78)			81,677.46	81,677.46		
Mutual Fund	2001AB MF Wildwood Branch	0.22	02/01/16	03/01/16	0.44	0.44	1.58				2.02	2.02		

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Mutual Fund	2001AB MF Wildwood Branch	0.22	02/01/16	03/01/16	402,185.90	402,185.90	17,609.84				419,795.74	419,795.74		
Mutual Fund	2001AB MF Wildwood Branch	0.22	02/01/16	03/01/16	7,000.12	7,000.12	0.54				7,000.66	7,000.66		
Mutual Fund	2001AB MF Wildwood Branch	0.22	02/01/16	03/01/16	30,725.40	30,725.40		(102.61)			30,622.79	30,622.79		
	2001AB MF Wildwood Branch Total				712,347.67	712,347.67	21,759.90	(173,270.39)	0.00	0.00	560,837.18	560,837.18	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/16	03/01/16	42,160.02	42,160.02		(10,739.32)			31,420.70	31,420.70		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/16	03/01/16	0.35	0.35					0.35	0.35		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/16	03/01/16	81,786.32	81,786.32	9,347.70				91,134.02	91,134.02		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/16	03/01/16	56,190.51	56,190.51	1,110.82				57,301.33	57,301.33		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	02/01/16	03/01/16	125,873.46	125,873.46		(48,855.52)			77,017.94	77,017.94		
	2001 MF Oak Hollow Apts Total				306,010.66	306,010.66	10,458.52	(59,594.84)	0.00	0.00	256,874.34	256,874.34	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/16	03/01/16	25,099.41	25,099.41		(16,878.90)			8,220.51	8,220.51		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/16	03/01/16	96,760.18	96,760.18		(42,005.59)			54,754.59	54,754.59		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/16	03/01/16	102,201.46	102,201.46	1,216.87				103,418.33	103,418.33		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/16	03/01/16	198,155.75	198,155.75		(90,246.47)			107,909.28	107,909.28		
Mutual Fund	2001AB MF Hillside Apts	0.00	02/01/16	03/01/16	6,942.98	6,942.98	0.02				6,943.00	6,943.00		
	2001AB MF Hillside Apts Total				429,159.78	429,159.78	1,216.89	(149,130.96)	0.00	0.00	281,245.71	281,245.71	0.00	0.00
Mutual Fund	2002 MF Park Meadows	0.00	02/01/16	03/01/16	190,012.08	190,012.08		(89,144.01)			100,868.07	100,868.07		
	2002 MF Park Meadows Total				190,012.08	190,012.08	0.00	(89,144.01)	0.00	0.00	100,868.07	100,868.07	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/16	03/01/16	16,323.59	16,323.59	5,951.61				22,275.20	22,275.20		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/16	03/01/16	242,028.65	242,028.65	642.65				242,671.30	242,671.30		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/16	03/01/16	121,256.32	121,256.32	443.26				121,699.58	121,699.58		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/16	03/01/16	21,196.26	21,196.26	0.07				21,196.33	21,196.33		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	02/01/16	03/01/16	282,221.41	282,221.41		(160,593.94)			121,627.47	121,627.47		
	2002 MF Clarkridge Villas Apts Total				683,026.23	683,026.23	7,037.59	(160,593.94)	0.00	0.00	529,469.88	529,469.88	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/16	03/01/16	23,463.80	23,463.80		(14,677.22)			8,786.58	8,786.58		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/16	03/01/16	16,473.82	16,473.82	10,755.19				27,229.01	27,229.01		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/16	03/01/16	98,688.50	98,688.50		(804.99)			97,883.51	97,883.51		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/16	03/01/16	5,488.64	5,488.64	0.02				5,488.66	5,488.66		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	02/01/16	03/01/16	194,685.33	194,685.33		(97,358.89)			97,326.44	97,326.44		
	2002 MF Hickory Trace Apts Total				338,800.09	338,800.09	10,755.21	(112,841.10)	0.00	0.00	236,714.20	236,714.20	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/16	03/01/16	299,948.83	299,948.83		(199,989.39)			99,959.44	99,959.44		
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/16	03/01/16	132,905.64	132,905.64	11,073.30				143,978.94	143,978.94		
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/16	03/01/16	412.27	412.27					412.27	412.27		
Mutual Fund	2002 MF Green Crest Apts	0.00	02/01/16	03/01/16	23,278.56	23,278.56		(3,887.40)			19,391.16	19,391.16		
	2002 MF Green Crest Apts Total				456,545.30	456,545.30	11,073.30	(203,876.79)	0.00	0.00	263,741.81	263,741.81	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	02/01/16	03/01/16	318,919.73	318,919.73		(258,637.20)			60,282.53	60,282.53		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	02/01/16	03/01/16	27,055.76	27,055.76		(3,155.91)			23,899.85	23,899.85		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	02/01/16	03/01/16	120,747.83	120,747.83	15,027.62				135,775.45	135,775.45		
	2002 MF Ironwood Crossing Apts Total				466,723.32	466,723.32	15,027.62	(261,793.11)	0.00	0.00	219,957.83	219,957.83	0.00	0.00
Mutual Fund	2003 AB MF Reading Road	0.12	02/01/16	03/01/16			0.08				0.08	0.08		
Mutual Fund	2003 AB MF Reading Road	0.12	02/01/16	03/01/16	243.26	243.26					243.26	243.26		
Mutual Fund	2003 AB MF Reading Road	0.12	02/01/16	03/01/16	63,125.47	63,125.47		(37,873.64)			25,251.83	25,251.83		
Mutual Fund	2003 AB MF Reading Road	0.12	02/01/16	03/01/16	11,448.59	11,448.59	1,202.60				12,651.19	12,651.19		
Mutual Fund	2003 AB MF Reading Road	0.12	02/01/16	03/01/16	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.12	02/01/16	03/01/16	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.12	02/01/16	03/01/16	112,785.03	112,785.03		(43,912.37)			68,872.66	68,872.66		
	2003 AB MF Reading Road Total				187,618.27	187,618.27	1,202.68	(81,786.01)	0.00	0.00	107,034.94	107,034.94	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
Mutual Fund	2003 AB MF North Vista Apts	0.22	02/01/16	03/01/16	289,950.09	289,950.09		(232,531.75)			57,418.34	57,418.34		
Mutual Fund	2003 AB MF North Vista Apts	0.22	02/01/16	03/01/16	398.67	398.67	0.07				398.74	398.74		
Mutual Fund	2003 AB MF North Vista Apts	0.22	02/01/16	03/01/16	135.70	135.70	615.62				751.32	751.32		
Mutual Fund	2003 AB MF North Vista Apts	0.22	02/01/16	03/01/16	244,583.00	244,583.00	15,817.92				260,400.92	260,400.92		
Mutual Fund	2003 AB MF North Vista Apts	0.22	02/01/16	03/01/16	18,721.88	18,721.88	44,427.38				63,149.26	63,149.26		
Mutual Fund	2003 AB MF North Vista Apts	0.22	02/01/16	03/01/16	116,292.40	116,292.40		(57,489.95)			58,802.45	58,802.45		
Mutual Fund	2003 AB MF North Vista Apts	0.22	02/01/16	03/01/16	222,154.06	222,154.06		(111,793.80)			110,360.26	110,360.26		
Mutual Fund	2003 AB MF North Vista Apts	0.22	02/01/16	03/01/16	14,514.48	14,514.48	7,780.44				22,294.92	22,294.92		
	2003 AB MF North Vista Apts Total				906,750.28	906,750.28	68,641.43	(401,815.50)	0.00	0.00	573,576.21	573,576.21	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.22	02/01/16	03/01/16	24,923.48	24,923.48		(6,484.47)			18,439.01	18,439.01		
Mutual Fund	2003 AB MF West Virginia Apts	0.22	02/01/16	03/01/16	51,158.38	51,158.38	12,765.16				63,923.54	63,923.54		
Mutual Fund	2003 AB MF West Virginia Apts	0.22	02/01/16	03/01/16	154,645.91	154,645.91		(119,685.43)			34,960.48	34,960.48		
Mutual Fund	2003 AB MF West Virginia Apts	0.22	02/01/16	03/01/16	34.13	34.13	0.25				34.38	34.38		
Mutual Fund	2003 AB MF West Virginia Apts	0.22	02/01/16	03/01/16	10,604.26	10,604.26	31,308.13				41,912.39	41,912.39		
Mutual Fund	2003 AB MF West Virginia Apts	0.22	02/01/16	03/01/16	100,882.69	100,882.69		(44,989.44)			55,893.25	55,893.25		
Mutual Fund	2003 AB MF West Virginia Apts	0.22	02/01/16	03/01/16	186,392.02	186,392.02		(80,730.60)			105,661.42	105,661.42		
	2003 AB MF West Virginia Apts Total				528,640.87	528,640.87	44,073.54	(251,889.94)	0.00	0.00	320,824.47	320,824.47	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	02/01/16	03/01/16	98,010.84	98,010.84	4.54				98,015.38	98,015.38		
Mutual Fund	2003 AB MF Primrose Houston	0.00	02/01/16	03/01/16	12,121.47	12,121.47	4,071.33				16,192.80	16,192.80		
	2003 AB MF Primrose Houston Total				110,132.31	110,132.31	4,075.87	0.00	0.00	0.00	114,208.18	114,208.18	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/16	03/01/16	50,885.35	50,885.35	20,626.77				71,512.12	71,512.12		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/16	03/01/16	82,103.75	82,103.75		(42,903.57)			39,200.18	39,200.18		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/16	03/01/16	354.11	354.11					354.11	354.11		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/16	03/01/16	7,856.59	7,856.59	5,884.98				13,741.57	13,741.57		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	02/01/16	03/01/16	878.26	878.26					878.26	878.26		
	2003 AB MF Timber Oaks Apts Total				142,078.06	142,078.06	26,511.75	(42,903.57)	0.00	0.00	125,686.24	125,686.24	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	02/01/16	03/01/16	99,271.26	99,271.26					99,271.26	99,271.26		
Mutual Fund	2003 AB MF Ash Creek	0.00	02/01/16	03/01/16	1,783.90	1,783.90	5,342.80				7,126.70	7,126.70		
	2003 AB MF Ash Creek Total				101,055.16	101,055.16	5,342.80	0.00	0.00	0.00	106,397.96	106,397.96	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.16	02/01/16	03/01/16	8,454.19	8,454.19					8,454.19	8,454.19		
Mutual Fund	2003 AB MF Peninsula	0.16	02/01/16	03/01/16	148,529.00	148,529.00	207,944.57				356,473.57	356,473.57		
Mutual Fund	2003 AB MF Peninsula	0.16	02/01/16	03/01/16	3,766.52	3,766.52	0.53				3,767.05	3,767.05		
	2003 AB MF Peninsula Total				160,749.71	160,749.71	207,945.10	0.00	0.00	0.00	368,694.81	368,694.81	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	02/01/16	03/01/16	108,785.78	108,785.78	105,992.60				214,778.38	214,778.38		
Mutual Fund	2003 AB Arlington Villas	0.00	02/01/16	03/01/16	4,342.63	4,342.63		(224.14)			4,118.49	4,118.49		
	2003 AB Arlington Villas Total				113,128.41	113,128.41	105,992.60	(224.14)	0.00	0.00	218,896.87	218,896.87	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/16	03/01/16	24,944.12	24,944.12		(17,878.13)			7,065.99	7,065.99		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/16	03/01/16	238,426.95	238,426.95	14,608.37				253,035.32	253,035.32		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/16	03/01/16	13,445.05	13,445.05	1,635.17				15,080.22	15,080.22		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/16	03/01/16	314,603.24	314,603.24		(239,897.89)			74,705.35	74,705.35		
Mutual Fund	2003 AB Parkview Twnhms	0.00	02/01/16	03/01/16	126,055.73	126,055.73	88,651.49				214,707.22	214,707.22		
	2003 AB Parkview Twnhms Total				717,475.09	717,475.09	104,895.03	(257,776.02)	0.00	0.00	564,594.10	564,594.10	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	02/01/16	03/01/16	278,604.17	278,604.17	141,913.12				420,517.29	420,517.29		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	02/01/16	03/01/16	57,943.76	57,943.76		(33,502.29)			24,441.47	24,441.47		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	02/01/16	03/01/16	683.80	683.80					683.80	683.80		
	2003 MF NHP-Asmara-Refunding Total				337,231.73	337,231.73	141,913.12	(33,502.29)	0.00	0.00	445,642.56	445,642.56	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 11/30/15	Beginning Market Value 11/30/15	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 2/29/16	Ending Market Value 2/29/16	Change In Market Value	Recognized Gain
Mutual Fund	2004 A&B Timber Ridge	0.00	02/01/16	03/01/16	12,405.27	12,405.27		(10,668.82)			1,736.45	1,736.45		
Mutual Fund	2004 A&B Timber Ridge	0.00	02/01/16	03/01/16	60,063.20	60,063.20		(295.76)			59,767.44	59,767.44		
	2004 A&B Timber Ridge Total				72,468.47	72,468.47	0.00	(10,964.58)	0.00	0.00	61,503.89	61,503.89	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	02/01/16	03/01/16	44,830.00	44,830.00	6,857.03				51,687.03	51,687.03		
Mutual Fund	2004 A&B Century Park	0.00	02/01/16	03/01/16	37,858.27	37,858.27	44,628.15				82,486.42	82,486.42		
Mutual Fund	2004 A&B Century Park	0.00	02/01/16	03/01/16	1,628.44	1,628.44	0.01				1,628.45	1,628.45		
Mutual Fund	2004 A&B Century Park	0.00	02/01/16	03/01/16	1,693.58	1,693.58	0.73				1,694.31	1,694.31		
Mutual Fund	2004 A&B Century Park	0.00	02/01/16	03/01/16	140,880.54	140,880.54		(47,500.00)			93,380.54	93,380.54		
Mutual Fund	2004 A&B Century Park	0.00	02/01/16	03/01/16	81,419.52	81,419.52	15,000.29				96,419.81	96,419.81		
Mutual Fund	2004 A&B Century Park	0.00	02/01/16	03/01/16	311,728.73	311,728.73		(115,407.49)			196,321.24	196,321.24		
	2004 A&B Century Park Total				620,039.08	620,039.08	66,486.21	(162,907.49)	0.00	0.00	523,617.80	523,617.80	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/16	03/01/16	0.17	0.17					0.17	0.17		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/16	03/01/16	331,984.94	331,984.94		(257,201.03)			74,783.91	74,783.91		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/16	03/01/16	244,101.45	244,101.45	14,560.59				258,662.04	258,662.04		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/16	03/01/16	75,408.19	75,408.19	7.14				75,415.33	75,415.33		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/16	03/01/16	40,628.63	40,628.63		(6,060.72)			34,567.91	34,567.91		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	02/01/16	03/01/16	198,142.51	198,142.51	77,245.43				275,387.94	275,387.94		
	2004 A&B MF Veterans Memorial Total				890,265.89	890,265.89	91,813.16	(263,261.75)	0.00	0.00	718,817.30	718,817.30	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/16	03/01/16	42,258.40	42,258.40	9,395.53				51,653.93	51,653.93		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/16	03/01/16	75,945.13	75,945.13	799.45				76,744.58	76,744.58		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/16	03/01/16	20,293.46	20,293.46	0.51				20,293.97	20,293.97		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/16	03/01/16	20,409.27	20,409.27		(12,619.76)			7,789.51	7,789.51		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/16	03/01/16	151,657.14	151,657.14		(110,221.22)			41,435.92	41,435.92		
Mutual Fund	2004 MF Rush Creek Apts	0.01	02/01/16	03/01/16	0.12	0.12					0.12	0.12		
	2004 MF Rush Creek Apts Total				310,563.52	310,563.52	10,195.49	(122,840.98)	0.00	0.00	197,918.03	197,918.03	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/16	03/01/16	182,057.92	182,057.92	14,854.64				196,912.56	196,912.56		
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/16	03/01/16	17,675.58	17,675.58	57,852.56				75,528.14	75,528.14		
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/16	03/01/16	361,631.06	361,631.06		(214,185.84)			147,445.22	147,445.22		
Mutual Fund	2004 MF Humble Parkway	0.01	02/01/16	03/01/16	8,706.58	8,706.58		(6,315.10)			2,391.48	2,391.48		
	2004 MF Humble Parkway Total				570,071.14	570,071.14	72,707.20	(220,500.94)	0.00	0.00	422,277.40	422,277.40	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	02/01/16	03/01/16	85,601.37	85,601.37		(41,096.67)			44,504.70	44,504.70		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	02/01/16	03/01/16	2,283.42	2,283.42	0.05				2,283.47	2,283.47		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	02/01/16	03/01/16	37,164.10	37,164.10	6,323.11				43,487.21	43,487.21		
	2004 MF Chisholm Trail Apts Total				125,048.89	125,048.89	6,323.16	(41,096.67)	0.00	0.00	90,275.38	90,275.38	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	02/01/16	03/01/16	193,650.20	193,650.20		(70,838.20)			122,812.00	122,812.00		
Mutual Fund	2004 MF Evergreen	0.00	02/01/16	03/01/16	16,980.23	16,980.23		(8,439.28)			8,540.95	8,540.95		
Mutual Fund	2004 MF Evergreen	0.00	02/01/16	03/01/16	11,039.25	11,039.25		(11,039.21)			0.04	0.04		
Mutual Fund	2004 MF Evergreen	0.00	02/01/16	03/01/16	75,841.60	75,841.60		(75,841.59)			0.01	0.01		
Mutual Fund	2004 MF Evergreen	0.00	02/01/16	03/01/16	846.65	846.65	107,987.50				108,834.15	108,834.15		
Mutual Fund	2004 MF Evergreen	0.00	02/01/16	03/01/16	562,091.19	562,091.19		(24,371.39)			537,719.80	537,719.80		
	2004 MF Evergreen Total				860,449.12	860,449.12	107,987.50	(190,529.67)	0.00	0.00	777,906.95	777,906.95	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	02/01/16	03/01/16	12,825.15	12,825.15	7,538.92				20,364.07	20,364.07		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	02/01/16	03/01/16	95,552.10	95,552.10		(39,352.20)			56,199.90	56,199.90		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	02/01/16	03/01/16	1,087.29	1,087.29					1,087.29	1,087.29		
	2004 MF Montgomery Pines Apts Total				109,464.54	109,464.54	7,538.92	(39,352.20)	0.00	0.00	77,651.26	77,651.26	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/16	03/01/16	392.77	392.77					392.77	392.77		

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Mutual Fund	2004 MF Bristol Apts	0.00	02/01/16	03/01/16	0.13	0.13					0.13	0.13		
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/16	03/01/16	17,089.45	17,089.45	6,840.97				23,930.42	23,930.42		
Mutual Fund	2004 MF Bristol Apts	0.00	02/01/16	03/01/16	35,183.42	35,183.42	37,573.65				72,757.07	72,757.07		
	2004 MF Bristol Apts Total				52,665.77	52,665.77	44,414.62	0.00	0.00	0.00	97,080.39	97,080.39	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	02/01/16	03/01/16	34,292.89	34,292.89	7,507.34				41,800.23	41,800.23		
Mutual Fund	2004 MF Pinnacle Apts	0.00	02/01/16	03/01/16	85,378.02	85,378.02	43,596.56				128,974.58	128,974.58		
Mutual Fund	2004 MF Pinnacle Apts	0.00	02/01/16	03/01/16	0.21	0.21	0.09				0.30	0.30		
	2004 MF Pinnacle Apts Total				119,671.12	119,671.12	51,103.99	0.00	0.00	0.00	170,775.11	170,775.11	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/16	03/01/16	203,747.84	203,747.84		(159,012.16)			44,735.68	44,735.68		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/16	03/01/16	371,673.47	371,673.47		(25,962.15)			345,711.32	345,711.32		
Mutual Fund	2004 MF Churchill @ Pinnacle				9,304.96	9,304.96		(9,304.96)						
Mutual Fund	2004 MF Churchill @ Pinnacle				51,223.12	51,223.12		(51,223.12)						
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/16	03/01/16	0.11	0.11	85,557.19				85,557.30	85,557.30		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	02/01/16	03/01/16	7,367.78	7,367.78		(2,141.77)			5,226.01	5,226.01		
	2004 MF Churchill @ Pinnacle Total				643,317.28	643,317.28	85,557.19	(247,644.16)	0.00	0.00	481,230.31	481,230.31	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	02/01/16	03/01/16	211,582.68	211,582.68		(175,577.98)			36,004.70	36,004.70		
Mutual Fund	2004 MF Village Fair	0.00	02/01/16	03/01/16	116,357.33	116,357.33		(23,514.07)			92,843.26	92,843.26		
Mutual Fund	2004 MF Village Fair	0.00	02/01/16	03/01/16	107,309.38	107,309.38	2,139.69				109,449.07	109,449.07		
Mutual Fund	2004 MF Village Fair	0.00	02/01/16	03/01/16	21,836.43	21,836.43		(17,728.15)			4,108.28	4,108.28		
	2004 MF Village Fair Total				457,085.82	457,085.82	2,139.69	(216,820.20)	0.00	0.00	242,405.31	242,405.31	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	02/01/16	03/01/16	47,783.48	47,783.48		(19,757.17)			28,026.31	28,026.31		
Mutual Fund	2005 MF Pecan Grove	0.00	02/01/16	03/01/16	92,232.03	92,232.03	9,051.51				101,283.54	101,283.54		
Mutual Fund	2005 MF Pecan Grove	0.00	02/01/16	03/01/16	0.55	0.55	28,169.46				28,170.01	28,170.01		
Mutual Fund	2005 MF Pecan Grove	0.00	02/01/16	03/01/16	242,525.20	242,525.20		(198,853.88)			43,671.32	43,671.32		
	2005 MF Pecan Grove Total				382,541.26	382,541.26	37,220.97	(218,611.05)	0.00	0.00	201,151.18	201,151.18	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/16	03/01/16	39,441.44	39,441.44		(15,293.63)			24,147.81	24,147.81		
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/16	03/01/16	63,654.16	63,654.16	11,500.80				75,154.96	75,154.96		
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/16	03/01/16	91,724.63	91,724.63		(1,139.46)			90,585.17	90,585.17		
Mutual Fund	2005 MF Prairie Oaks	0.00	02/01/16	03/01/16	241,533.56	241,533.56		(172,561.04)			68,972.52	68,972.52		
	2005 MF Prairie Oaks Total				436,353.79	436,353.79	11,500.80	(188,994.13)	0.00	0.00	258,860.46	258,860.46	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	02/01/16	03/01/16	160,995.21	160,995.21		(76,817.98)			84,177.23	84,177.23		
Mutual Fund	2005 MF Port Royal	0.00	02/01/16	03/01/16	47,856.04	47,856.04	14,182.55				62,038.59	62,038.59		
Mutual Fund	2005 MF Port Royal	0.00	02/01/16	03/01/16	25,744.43	25,744.43	0.09				25,744.52	25,744.52		
Mutual Fund	2005 MF Port Royal	0.00	02/01/16	03/01/16	33,557.87	33,557.87	6,112.69				39,670.56	39,670.56		
	2005 MF Port Royal Total				268,153.55	268,153.55	20,295.33	(76,817.98)	0.00	0.00	211,630.90	211,630.90	0.00	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/16	03/01/16	98,817.94	98,817.94		(48,642.15)			50,175.79	50,175.79		
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/16	03/01/16	517.09	517.09		(0.01)			517.08	517.08		
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/16	03/01/16	49,446.77	49,446.77	13,350.35				62,797.12	62,797.12		
Mutual Fund	2005 MF Mission Del Rio	0.00	02/01/16	03/01/16	32,242.75	32,242.75	5,530.77				37,773.52	37,773.52		
	2005 MF Mission Del Rio Total				181,024.55	181,024.55	18,881.12	(48,642.16)	0.00	0.00	151,263.51	151,263.51	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/16	03/01/16	31,315.43	31,315.43	5,167.92				36,483.35	36,483.35		
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/16	03/01/16	15.04	15.04	0.81				15.85	15.85		
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/16	03/01/16	27.55	27.55					27.55	27.55		
Mutual Fund	2005 MF Atascocita Apts	0.01	02/01/16	03/01/16	80,239.41	80,239.41		(57,630.62)			22,608.79	22,608.79		
	2005 MF Atascocita Apts Total				111,597.43	111,597.43	5,168.73	(57,630.62)	0.00	0.00	59,135.54	59,135.54	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/16	03/01/16	9,329.23	9,329.23	4,958.65				14,287.88	14,287.88		

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Mutual Fund	2005 MF Tower Ridge	0.00	02/01/16	03/01/16	916.50	916.50					916.50	916.50		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/16	03/01/16	86.21	86.21					86.21	86.21		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/16	03/01/16	1,826.70	1,826.70					1,826.70	1,826.70		
Mutual Fund	2005 MF Tower Ridge	0.00	02/01/16	03/01/16	275,491.25	275,491.25	29,436.74				304,927.99	304,927.99		
	2005 MF Tower Ridge Total				287,649.89	287,649.89	34,395.39	0.00	0.00	0.00	322,045.28	322,045.28	0.00	0.00
GNMA	2005 MF Prairie Ranch	4.99	03/28/06	01/15/45	11,061,898.38	12,280,366.49			(40,483.33)		11,021,415.05	11,200,513.04	(1,039,370.12)	
Inv Agmt	2005 MF Prairie Ranch	3.25	12/06/05	01/20/45	313,293.94	313,293.94		(175,436.09)			137,857.85	137,857.85		
Mutual Fund	2005 MF Prairie Ranch	0.00	02/01/16	03/01/16	3,587.20	3,587.20	0.01				3,587.21	3,587.21		
	2005 MF Prairie Ranch Total				11,378,779.52	12,597,247.63	0.01	(175,436.09)	(40,483.33)	0.00	11,162,860.11	11,341,958.10	(1,039,370.12)	0.00
Mutual Fund	2005 MF St. Augustine	0.00	02/01/16	03/01/16	0.05	0.05					0.05	0.05		
Mutual Fund	2005 MF St. Augustine	0.00	02/01/16	03/01/16	14,531.28	14,531.28	28,583.16				43,114.44	43,114.44		
Mutual Fund	2005 MF St. Augustine	0.00	02/01/16	03/01/16	19,380.28	19,380.28	4,641.13				24,021.41	24,021.41		
Mutual Fund	2005 MF St. Augustine	0.00	02/01/16	03/01/16	12.66	12.66	0.02				12.68	12.68		
	2005 MF St. Augustine Total				33,924.27	33,924.27	33,224.31	0.00	0.00	0.00	67,148.58	67,148.58	0.00	0.00
Mutual Fund	2005 MF Park Manor	0.05	02/01/16	03/01/16	101,892.61	101,892.61	7.46				101,900.07	101,900.07		
Mutual Fund	2005 MF Park Manor	0.05	02/01/16	03/01/16	0.86	0.86					0.86	0.86		
Mutual Fund	2005 MF Park Manor	0.05	02/01/16	03/01/16	3,481.95	3,481.95	0.26				3,482.21	3,482.21		
Mutual Fund	2005 MF Park Manor	0.05	02/01/16	03/01/16	0.01	0.01					0.01	0.01		
	2005 MF Park Manor Total				105,375.43	105,375.43	7.72	0.00	0.00	0.00	105,383.15	105,383.15	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/16	03/01/16	33,569.70	33,569.70		(23,240.01)			10,329.69	10,329.69		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/16	03/01/16	69,423.55	69,423.55		(69,423.55)						
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/16	03/01/16			27,552.87				27,552.87	27,552.87		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/16	03/01/16			73,743.60				73,743.60	73,743.60		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/16	03/01/16	625,024.32	625,024.32	2.25				625,026.57	625,026.57		
Mutual Fund	2005 MF Pr Mockingbird	0.00	02/01/16	03/01/16	22,146.03	22,146.03	6,035.82				28,181.85	28,181.85		
	2005 MF Pr Mockingbird Total				750,163.60	750,163.60	107,334.54	(92,663.56)	0.00	0.00	764,834.58	764,834.58	0.00	0.00
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	02/01/16	03/01/16	411.19	411.19					411.19	411.19		
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	02/01/16	03/01/16	76.07	76.07					76.07	76.07		
	2005 MF PI @ Chase Oaks Total				487.26	487.26	0.00	0.00	0.00	0.00	487.26	487.26	0.00	0.00
Mutual Fund	2006 MF Coral Hills	0.22	02/01/16	03/01/16	135,547.38	135,547.38		(92,588.44)			42,958.94	42,958.94		
Mutual Fund	2006 MF Coral Hills	0.00	02/01/16	03/01/16	3,766.65	3,766.65	1.00				3,767.65	3,767.65		
	2006 MF Coral Hills Total				139,314.03	139,314.03	1.00	(92,588.44)	0.00	0.00	46,726.59	46,726.59	0.00	0.00
Mutual Fund	2006 MF Harris Branch				77,252.61	77,252.61		(77,252.61)						
Mutual Fund	2006 MF Harris Branch				8,294.32	8,294.32		(8,294.32)						
Mutual Fund	2006 MF Harris Branch				44,334.08	44,334.08		(44,334.08)						
Mutual Fund	2006 MF Harris Branch				17,349.53	17,349.53		(17,349.53)						
	2006 MF Harris Branch Total				147,230.54	147,230.54	-	(147,230.54)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	02/01/16	03/01/16	72,298.47	72,298.47		(42,644.65)			29,653.82	29,653.82		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/16	03/01/16	7,116.89	7,116.89	1,410.57				8,527.46	8,527.46		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/16	03/01/16	2.90	2.90	0.48				3.38	3.38		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/16	03/01/16	239,731.32	239,731.32	0.87				239,732.19	239,732.19		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/16	03/01/16	43,333.36	43,333.36	16,250.01				59,583.37	59,583.37		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/16	03/01/16	66,676.31	66,676.31	98,861.25				165,537.56	165,537.56		
Mutual Fund	2006 MF Bella Vista	0.00	02/01/16	03/01/16	17,268.87	17,268.87	4,991.22				22,260.09	22,260.09		
	2006 MF Bella Vista Total				446,428.12	446,428.12	121,514.40	(42,644.65)	0.00	0.00	525,297.87	525,297.87	0.00	0.00
Mutual Fund	2006 MF Village Park	0.22	02/01/16	03/01/16	2,199.14	2,199.14	16,339.82				18,538.96	18,538.96		

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Mutual Fund	2006 MF Village Park	0.22	02/01/16	03/01/16	355,037.50	355,037.50		(181,766.63)			173,270.87	173,270.87		
	2006 MF Village Park Total				357,236.64	357,236.64	16,339.82	(181,766.63)	0.00	0.00	191,809.83	191,809.83	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	02/01/16	03/01/16	15,294.60	15,294.60	8,120.07				23,414.67	23,414.67		
Mutual Fund	2006 MF Oakmoor	0.00	02/01/16	03/01/16	263,009.91	263,009.91	20,667.56				283,677.47	283,677.47		
Mutual Fund	2006 MF Oakmoor	0.00	02/01/16	03/01/16	5.13	5.13	79,753.73				79,758.86	79,758.86		
Mutual Fund	2006 MF Oakmoor	0.00	02/01/16	03/01/16	309,172.56	309,172.56		(111,628.79)			197,543.77	197,543.77		
	2006 MF Oakmoor Total				587,482.20	587,482.20	108,541.36	(111,628.79)	0.00	0.00	584,394.77	584,394.77	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.01	02/01/16	03/01/16	14,408.67	14,408.67	6,855.78				21,264.45	21,264.45		
Mutual Fund	2006 MF Sunset Pointe	0.01	02/01/16	03/01/16	0.22	0.22					0.22	0.22		
Mutual Fund	2006 MF Sunset Pointe	0.01	02/01/16	03/01/16	1,413,842.58	1,413,842.58	66,623.05				1,480,465.63	1,480,465.63		
Mutual Fund	2006 MF Sunset Pointe	0.01	02/01/16	03/01/16			0.18				0.18	0.18		
	2006 MF Sunset Pointe Total				1,428,251.47	1,428,251.47	73,479.01	0.00	0.00	0.00	1,501,730.48	1,501,730.48	0.00	0.00
Mutual Fund	2006 MF Hillcrest	0.00	02/01/16	03/01/16	133,890.55	133,890.55	184,541.28				318,431.83	318,431.83		
	2006 MF Hillcrest Total				133,890.55	133,890.55	184,541.28	0.00	0.00	0.00	318,431.83	318,431.83	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.05	02/01/16	03/01/16	3.36	3.36					3.36	3.36		
Mutual Fund	2006 MF Pleasant Village	0.05	02/01/16	03/01/16	8,626.04	8,626.04					8,626.04	8,626.04		
Mutual Fund	2006 MF Pleasant Village	0.05	02/01/16	03/01/16	1,620.86	1,620.86	0.12				1,620.98	1,620.98		
Mutual Fund	2006 MF Pleasant Village	0.05	02/01/16	03/01/16	15,884.18	15,884.18	1.16				15,885.34	15,885.34		
Mutual Fund	2006 MF Pleasant Village	0.05	02/01/16	03/01/16	6.90	6.90	0.63				7.53	7.53		
	2006 MF Pleasant Village Total				26,141.34	26,141.34	1.91	0.00	0.00	0.00	26,143.25	26,143.25	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	02/01/16	03/01/16	31,693.86	31,693.86	3,470.56				35,164.42	35,164.42		
Mutual Fund	2006 MF Red Hills	0.00	02/01/16	03/01/16	48.48	48.48					48.48	48.48		
Mutual Fund	2006 MF Red Hills	0.00	02/01/16	03/01/16	57,018.00	57,018.00	17,577.20				74,595.20	74,595.20		
Mutual Fund	2006 MF Red Hills	0.00	02/01/16	03/01/16	12.11	12.11	0.11				12.22	12.22		
	2006 MF Red Hills Total				88,772.45	88,772.45	21,047.87	0.00	0.00	0.00	109,820.32	109,820.32	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/16	03/01/16	10,099.31	10,099.31	0.04				10,099.35	10,099.35		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/16	03/01/16	15,572.09	15,572.09	2,385.04				17,957.13	17,957.13		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/16	03/01/16	96.85	96.85					96.85	96.85		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/16	03/01/16	67,603.50	67,603.50	25,941.24				93,544.74	93,544.74		
Mutual Fund	2006 MF Champion Crossing	0.00	02/01/16	03/01/16	11.91	11.91	0.06				11.97	11.97		
	2006 MF Champion Crossing Total				93,383.66	93,383.66	28,326.38	0.00	0.00	0.00	121,710.04	121,710.04	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	02/01/16	03/01/16	462,993.07	462,993.07	13.63				463,006.70	463,006.70		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/16	03/01/16	44,604.73	44,604.73	6,208.55				50,813.28	50,813.28		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/16	03/01/16	0.29	0.29					0.29	0.29		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/16	03/01/16	303,614.77	303,614.77		(182,310.63)			121,304.14	121,304.14		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/16	03/01/16	273,279.68	273,279.68		(107,564.11)			165,715.57	165,715.57		
Mutual Fund	2006 MF Meadowlands	0.01	02/01/16	03/01/16	59,178.11	59,178.11		(137.20)			59,040.91	59,040.91		
	2006 MF Meadowlands Total				1,143,670.65	1,143,670.65	6,222.18	(290,011.94)	0.00	0.00	859,880.89	859,880.89	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/16	03/01/16	4,719.65	4,719.65	6,031.28				10,750.93	10,750.93		
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/16	03/01/16	273,343.64	273,343.64		(236,974.40)			36,369.24	36,369.24		
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/16	03/01/16	168,641.21	168,641.21	217,938.10				386,579.31	386,579.31		
Mutual Fund	2006 MF East Texas Pines	0.00	02/01/16	03/01/16	306,218.55	306,218.55		(5,522.98)			300,695.57	300,695.57		
	2006 MF East Texas Pines Total				752,923.05	752,923.05	223,969.38	(242,497.38)	0.00	0.00	734,395.05	734,395.05	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/16	03/01/16	44.00	44.00					44.00	44.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/16	03/01/16	20,937.73	20,937.73	30,947.07				51,884.80	51,884.80		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/16	03/01/16	42,476.00	42,476.00		(27,365.85)			15,110.15	15,110.15		

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Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/16	03/01/16	34,262.75	34,262.75		(22,333.01)			11,929.74	11,929.74		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/16	03/01/16	19.00	19.00					19.00	19.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/16	03/01/16	402.42	402.42					402.42	402.42		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/16	03/01/16	0.74	0.74					0.74	0.74		
Mutual Fund	2006 MF Villas at Henderson	0.00	02/01/16	03/01/16	20,282.03	20,282.03		(8,981.18)			11,300.85	11,300.85		
	2006 MF Villas at Henderson Total				118,424.67	118,424.67	30,947.07	(58,680.04)	0.00	0.00	90,691.70	90,691.70	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.01	02/01/16	03/01/16	260,330.49	260,330.49		(139,568.35)			120,762.14	120,762.14		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	02/01/16	03/01/16			0.02				0.02	0.02		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	02/01/16	03/01/16	5,651.34	5,651.34	0.15				5,651.49	5,651.49		
	2006 MF Aspen Parks Apts Total				265,981.83	265,981.83	0.17	(139,568.35)	0.00	0.00	126,413.65	126,413.65	0.00	0.00
Mutual Fund	2006 MF Idlewild Apts	0.00	02/01/16	03/01/16	17,126.04	17,126.04		(5,477.58)			11,648.46	11,648.46		
Mutual Fund	2006 MF Idlewild Apts	0.00	02/01/16	03/01/16	41,633.00	41,633.00	44,519.80				86,152.80	86,152.80		
Mutual Fund	2006 MF Idlewild Apts	0.00	02/01/16	03/01/16	11,586.08	11,586.08	0.08				11,586.16	11,586.16		
Mutual Fund	2006 MF Idlewild Apts	0.00	02/01/16	03/01/16	0.97	0.97					0.97	0.97		
	2006 MF Idlewild Apts Total				70,346.09	70,346.09	44,519.88	(5,477.58)	0.00	0.00	109,388.39	109,388.39	0.00	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/16	03/01/16	22,389.94	22,389.94		(18,889.59)			3,500.35	3,500.35		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/16	03/01/16	888.02	888.02					888.02	888.02		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/16	03/01/16	42,973.81	42,973.81	44,519.80				87,493.61	87,493.61		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/16	03/01/16	1,708.44	1,708.44	0.09				1,708.53	1,708.53		
Mutual Fund	2007 MF Landcaster Apts	0.00	02/01/16	03/01/16	0.97	0.97					0.97	0.97		
	2007 MF Landcaster Apts Total				67,961.18	67,961.18	44,519.89	(18,889.59)	0.00	0.00	93,591.48	93,591.48	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	02/01/16	03/01/16	213,404.63	213,404.63	15,756.14				229,160.77	229,160.77		
Mutual Fund	2007 MF Park Place	0.01	02/01/16	03/01/16	272,518.69	272,518.69		(204,276.20)			68,242.49	68,242.49		
Mutual Fund	2007 MF Park Place	0.01	02/01/16	03/01/16	66,884.49	66,884.49		(131.04)			66,753.45	66,753.45		
Mutual Fund	2007 MF Park Place	0.01	02/01/16	03/01/16	19,820.98	19,820.98	4,213.49				24,034.47	24,034.47		
	2007 MF Park Place Total				572,628.79	572,628.79	19,969.63	(204,407.24)	0.00	0.00	388,191.18	388,191.18	0.00	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/16	03/01/16	44,485.00	44,485.00		(34,578.00)			9,907.00	9,907.00		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/16	03/01/16	117,502.06	117,502.06		(25,884.78)			91,617.28	91,617.28		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/16	03/01/16	4,679.55	4,679.55	0.02				4,679.57	4,679.57		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/16	03/01/16	104,681.49	104,681.49		(84,780.74)			19,900.75	19,900.75		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	02/01/16	03/01/16	13,424.83	13,424.83	2,857.72				16,282.55	16,282.55		
	2007 MF Terrace @ Cibolo Total				284,772.93	284,772.93	2,857.74	(145,243.52)	0.00	0.00	142,387.15	142,387.15	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	02/01/16	03/01/16	233,290.99	233,290.99		(183,626.37)			49,664.62	49,664.62		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/16	03/01/16	187,438.35	187,438.35	12,005.31				199,443.66	199,443.66		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/16	03/01/16	56,761.53	56,761.53		(116.17)			56,645.36	56,645.36		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/16	03/01/16	7,987.45	7,987.45	116.39				8,103.84	8,103.84		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/16	03/01/16	10.38	10.38	0.11				10.49	10.49		
Mutual Fund	2007 MF Santora Villas	0.01	02/01/16	03/01/16	19,777.08	19,777.08	5,218.75				24,995.83	24,995.83		
	2007 MF Santora Villas Total				505,265.78	505,265.78	17,340.56	(183,742.54)	0.00	0.00	338,863.80	338,863.80	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	15,924,435.37	17,539,759.13			(49,320.58)		15,875,114.79	17,431,257.41	(59,181.14)	
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	390,801.65	390,801.65		(246,145.84)			144,655.81	144,655.81		
Mutual Fund	2007 A/B MF Villas @ Mesquite	0.00	02/01/16	03/01/16	7,762.29	7,762.29	0.03				7,762.32	7,762.32		
	2007 A/B MF Villas @ Mesquite Total				16,322,999.31	17,938,323.07	0.03	(246,145.84)	(49,320.58)	0.00	16,027,532.92	17,583,675.54	(59,181.14)	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/16	03/01/16	10,102.82	10,102.82	5,041.48				15,144.30	15,144.30		
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/16	03/01/16	133,809.66	133,809.66		(78,637.75)			55,171.91	55,171.91		
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/16	03/01/16	88,198.43	88,198.43		(10,908.24)			77,290.19	77,290.19		
Mutual Fund	2007 MF Costa Rialto	0.00	02/01/16	03/01/16	48,021.92	48,021.92		(25,653.96)			22,367.96	22,367.96		

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	2007 MF Costa Rialto Total				280,132.83	280,132.83	5,041.48	(115,199.95)	0.00	0.00	169,974.36	169,974.36	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/16	03/01/16	13,153.08	13,153.08	6,240.83				19,393.91	19,393.91		
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/16	03/01/16	4.59	4.59					4.59	4.59		
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/16	03/01/16	72,377.57	72,377.57	38,130.08				110,507.65	110,507.65		
Mutual Fund	2007 MF Windshire Apts	0.00	02/01/16	03/01/16	570.16	570.16	0.05				570.21	570.21		
	2007 MF Windshire Apts Total				86,105.40	86,105.40	44,370.96	0.00	0.00	0.00	130,476.36	130,476.36	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.01	02/01/16	03/01/16	898.71	898.71	1,810.65				2,709.36	2,709.36		
Mutual Fund	2007 MF Residences @ Onion Crk	0.01	02/01/16	03/01/16	24,947.02	24,947.02	25,388.57				50,335.59	50,335.59		
	2007 MF Residences @ Onion Crk Total				25,845.73	25,845.73	27,199.22	0.00	0.00	0.00	53,044.95	53,044.95	0.00	0.00
Mutual Fund	2008 MF West Oaks Apts	0.16	02/01/16	03/01/16	18,834.13	18,834.13	174.55				19,008.68	19,008.68		
Mutual Fund	2008 MF West Oaks Apts	0.16	02/01/16	03/01/16	117,081.90	117,081.90		(100,453.51)			16,628.39	16,628.39		
Mutual Fund	2008 MF West Oaks Apts	0.16	02/01/16	03/01/16	21,555.14	21,555.14	8,473.67				30,028.81	30,028.81		
	2008 MF West Oaks Apts Total				157,471.17	157,471.17	8,648.22	(100,453.51)	0.00	0.00	65,665.88	65,665.88	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.35	02/01/16	03/01/16	22.02	22.02	8.51				30.53	30.53		
Mutual Fund	2008 MF Costa Ibiza Apts	0.35	02/01/16	03/01/16	0.39	0.39	0.53				0.92	0.92		
Mutual Fund	2008 MF Costa Ibiza Apts	0.35	02/01/16	03/01/16	15,465.89	15,465.89	5,632.43				21,098.32	21,098.32		
Mutual Fund	2008 MF Costa Ibiza Apts	0.35	02/01/16	03/01/16	140,720.89	140,720.89	38,417.25				179,138.14	179,138.14		
	2008 MF Costa Ibiza Apts Total				156,209.19	156,209.19	44,058.72	0.00	0.00	0.00	200,267.91	200,267.91	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	02/01/16	03/01/16	1,435.50	1,435.50	0.33				1,435.83	1,435.83		
Mutual Fund	2008 MF Addison Park Apts	0.01	02/01/16	03/01/16	84,752.17	84,752.17		(46,633.71)			38,118.46	38,118.46		
Mutual Fund	2008 MF Addison Park Apts	0.01	02/01/16	03/01/16	9,899.80	9,899.80	2,049.12				11,948.92	11,948.92		
	2008 MF Addison Park Apts Total				96,087.47	96,087.47	2,049.45	(46,633.71)	0.00	0.00	51,503.21	51,503.21	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/16	03/01/16	1.67	1.67					1.67	1.67		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/16	03/01/16	87,354.14	87,354.14	6,249.99				93,604.13	93,604.13		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/16	03/01/16	39,501.93	39,501.93	42,547.22				82,049.15	82,049.15		
Mutual Fund	2008 MF Alta Cullen Ref	0.00	02/01/16	03/01/16	2.80	2.80					2.80	2.80		
	2008 MF Alta Cullen Ref Total				126,860.54	126,860.54	48,797.21	0.00	0.00	0.00	175,657.75	175,657.75	0.00	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	02/01/16	03/01/16	82,989.50	82,989.50		(64,407.25)			18,582.25	18,582.25		
Mutual Fund	2009 MF Costa Mariposa	0.01	02/01/16	03/01/16	0.03	0.03					0.03	0.03		
Mutual Fund	2009 MF Costa Mariposa	0.01	02/01/16	03/01/16	25,524.68	25,524.68	6,018.18				31,542.86	31,542.86		
	2009 MF Costa Mariposa Total				108,514.21	108,514.21	6,018.18	(64,407.25)	0.00	0.00	50,125.14	50,125.14	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/16	03/01/16	4,334.09	4,334.09	250.11				4,584.20	4,584.20		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/16	03/01/16	147,445.33	147,445.33		(115,227.35)			32,217.98	32,217.98		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/16	03/01/16	0.02	0.02					0.02	0.02		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/16	03/01/16	0.17	0.17					0.17	0.17		
Mutual Fund	2009 MF Woodmont Apts	0.01	02/01/16	03/01/16	10,926.42	10,926.42	6,271.71				17,198.13	17,198.13		
	2009 MF Woodmont Apts Total				162,706.03	162,706.03	6,521.82	(115,227.35)	0.00	0.00	54,000.50	54,000.50	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/16	03/01/16	15,250.23	15,250.23	0.17				15,250.40	15,250.40		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/16	03/01/16	1,357.11	1,357.11					1,357.11	1,357.11		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/16	03/01/16	29,754.06	29,754.06	0.92				29,754.98	29,754.98		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/16	03/01/16	14,501,706.48	14,501,706.48	398.86				14,502,105.34	14,502,105.34		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/16	03/01/16	0.12	0.12					0.12	0.12		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	02/01/16	03/01/16	0.24	0.24					0.24	0.24		
	2013 MF Waters @ Willow Run Total				14,548,068.24	14,548,068.24	399.95	0.00	0.00	0.00	14,548,468.19	14,548,468.19	0.00	0.00
Mutual Fund	2014 MF Northcrest Apts				0.10	0.10		(0.10)						

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Mutual Fund	2014 MF Northcrest Apts				709.03	709.03		(709.03)						
Mutual Fund	2014 MF Northcrest Apts				390.12	390.12		(390.12)						
Mutual Fund	2014 MF Northcrest Apts				2,905,437.50	2,905,437.50		(2,905,437.50)						
	2014 MF Northcrest Apts Total				2,906,536.75	2,906,536.75	0.00	(2,906,536.75)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2014 MF Pine Haven Apts				418.75	418.75		(418.75)						
Mutual Fund	2014 MF Pine Haven Apts	0.01	02/01/16	03/01/16			418.75				418.75	418.75		
Mutual Fund	2014 MF Pine Haven Apts	0.01	02/01/16	03/01/16	271.17	271.17					271.17	271.17		
	2014 MF Pine Haven Apts Total				689.92	689.92	418.75	(418.75)	0.00	0.00	689.92	689.92	0.00	0.00
Mutual Fund	2015 MF Good Samaritan Towers	0.01	02/01/16	03/01/16	3,988,988.90	3,988,988.90		(687,597.86)			3,301,391.04	3,301,391.04		
Mutual Fund	2015 MF Good Samaritan Towers	0.01	02/01/16	03/01/16	106,500.00	106,500.00					106,500.00	106,500.00		
Mutual Fund	2015 MF Good Samaritan Towers	0.01	02/01/16	03/01/16	1,631,011.10	1,631,011.10	687,597.86				2,318,608.96	2,318,608.96		
	2015 MF Good Samaritan Towers Total				5,726,500.00	5,726,500.00	687,597.86	(687,597.86)	0.00	0.00	5,726,500.00	5,726,500.00	0.00	0.00
Mutual Fund	2015 MF Williamsburg Apts	0.20	02/01/16	03/01/16			2,742,081.45				2,742,081.45	2,742,081.45		
FNMA	2015 MF Williamsburg Apts	3.45	12/22/15	01/01/32			23,150,000.00				23,150,000.00	24,626,420.00	1,476,420.00	
Mutual Fund	2015 MF Williamsburg Apts	0.20	02/01/16	03/01/16			1,500.00				1,500.00	1,500.00		
	2015 MF Williamsburg Apts Total				0.00	0.00	25,893,581.45	0.00	0.00	0.00	25,893,581.45	27,370,001.45	1,476,420.00	0.00
	Total Multifamily Investment Summary				80,559,018.18	83,392,810.05	30,723,613.98	(12,628,942.17)	(89,803.91)	0.00	98,563,886.08	101,775,546.69	377,868.74	0.00