

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GIC's	1980 Single Family Surplus Rev	6.08	11/14/96	09/30/29	22,336,725.93	22,336,725.93		(1,640,082.11)			20,696,643.82	20,696,643.82		
Repo Agmt	1980 Single Family Surplus Rev	0.27	08/31/16	09/01/16	142.55	142.55	167.98				310.53	310.53		
Repo Agmt	1980 Single Family Surplus Rev	0.27	08/31/16	09/01/16	165,172.71	165,172.71		(23,323.98)			141,848.73	141,848.73		
GIC's	1980 Single Family Surplus Rev	6.08	05/19/14	09/30/29	2,363,725.68	2,363,725.68					2,363,725.68	2,363,725.68		
GNMA	1980 Single Family Surplus Rev	5.40	08/29/02	08/20/32	2,415.21	2,640.38			(30.93)		2,384.28	2,622.17	12.72	
GNMA	1980 Single Family Surplus Rev	6.15	11/12/02	11/20/32	2,021.07	2,306.63			(17.61)		2,003.46	2,272.60	(16.42)	
GNMA	1980 Single Family Surplus Rev	5.40	11/12/02	10/20/32	2,808.91	3,071.18			(45.27)		2,763.64	3,039.82	13.91	
GNMA	1980 Single Family Surplus Rev	6.15	09/12/02	08/20/32	2,526.24	2,883.25			(22.79)		2,503.45	2,839.82	(20.64)	
GNMA	1980 Single Family Surplus Rev	5.40	09/19/02	09/20/32	4,314.04	4,717.22			(41.25)		4,272.79	4,700.49	24.52	
GNMA	1980 Single Family Surplus Rev	6.15	01/10/03	09/20/32	3,705.56	4,228.73			(31.74)		3,673.82	4,166.50	(30.49)	
GNMA	1980 Single Family Surplus Rev	6.15	10/10/02	09/20/32	4,450.57	5,079.17			(50.59)		4,399.98	4,990.24	(38.34)	
GNMA	1980 Single Family Surplus Rev	5.40	10/10/02	09/20/32	2,801.43	3,063.20			(25.80)		2,775.63	3,053.20	15.80	
GNMA	1980 Single Family Surplus Rev	6.15	10/21/02	10/20/32	4,141.49	4,726.92			(47.22)		4,094.27	4,644.25	(35.45)	
GNMA	1980 Single Family Surplus Rev	6.15	10/29/02	10/20/32	2,088.90	2,384.01			(18.26)		2,070.64	2,348.75	(17.00)	
GNMA	1980 Single Family Surplus Rev	5.40	10/29/02	09/20/32	1,932.85	2,113.18			(26.47)		1,906.38	2,096.72	10.01	
GNMA	1980 Single Family Surplus Rev	6.15	11/19/02	11/20/32	3,336.35	3,807.81			(28.08)		3,308.27	3,752.41	(27.32)	
GNMA	1980 Single Family Surplus Rev	6.15	11/26/02	11/20/32	7,894.22	9,009.79			(68.90)		7,825.32	8,876.69	(64.20)	
GNMA	1980 Single Family Surplus Rev	5.40	11/26/02	11/20/32	3,246.94	3,550.16			(36.96)		3,209.98	3,531.06	17.86	
GNMA	1980 Single Family Surplus Rev	6.15	11/26/02	11/20/32	1,970.76	2,249.08			(20.22)		1,950.54	2,212.20	(16.66)	
GNMA	1980 Single Family Surplus Rev	5.40	11/26/02	11/20/32	1,730.53	1,891.97			(35.65)		1,694.88	1,864.20	7.88	
GNMA	1980 Single Family Surplus Rev	5.40	12/12/02	12/20/32	4,022.62	4,398.33			(44.68)		3,977.94	4,375.88	22.23	
GNMA	1980 Single Family Surplus Rev	6.15	12/30/02	12/20/32	2,511.21	2,865.99			(24.07)		2,487.14	2,821.21	(20.71)	
GNMA	1980 Single Family Surplus Rev	5.40	12/30/02	12/20/32	8,217.00	8,985.00			(77.26)		8,139.74	8,954.65	46.91	
GNMA	1980 Single Family Surplus Rev	6.15	12/30/02	12/20/32	2,120.83	2,420.53			(17.73)		2,103.10	2,385.64	(17.16)	
GNMA	1980 Single Family Surplus Rev	6.15	01/23/03	01/20/33	11,665.30	13,326.27			(147.36)		11,517.94	13,077.41	(101.50)	
GNMA	1980 Single Family Surplus Rev				3,979.86	4,351.86			(3,979.86)				(372.00)	
GNMA	1980 Single Family Surplus Rev	6.15	01/23/03	01/20/33	2,177.14	2,484.14			(26.90)		2,150.24	2,438.28	(18.96)	
GNMA	1980 Single Family Surplus Rev	6.15	01/30/03	01/20/33	4,002.28	4,567.51			(47.45)		3,954.83	4,485.72	(34.34)	
GNMA	1980 Single Family Surplus Rev	5.40	01/30/03	01/20/33	9,043.76	9,888.95			(88.02)		8,955.74	9,852.17	51.24	
GNMA	1980 Single Family Surplus Rev	6.15	02/12/03	02/20/33	6,898.73	7,873.03			(123.69)		6,775.04	7,684.25	(65.09)	
GNMA	1980 Single Family Surplus Rev	6.15	02/20/03	02/20/33	3,031.72	3,459.22			(27.39)		3,004.33	3,406.82	(25.01)	
GNMA	1980 Single Family Surplus Rev	5.40	03/03/03	03/20/33	4,747.09	5,190.84			(41.59)		4,705.50	5,176.65	27.40	
GNMA	1980 Single Family Surplus Rev	6.15	02/27/03	02/20/33	7,732.97	8,825.86			(64.23)		7,668.74	8,699.17	(62.46)	
GNMA	1980 Single Family Surplus Rev	6.15	03/12/03	02/20/33	3,539.80	4,040.03			(37.07)		3,502.73	3,973.34	(29.62)	
GNMA	1980 Single Family Surplus Rev	6.15	03/24/03	03/20/33	6,346.35	7,243.17			(55.86)		6,290.49	7,135.14	(52.17)	
GNMA	1980 Single Family Surplus Rev	6.15	04/02/03	04/20/33	1,851.81	2,113.55			(14.96)		1,836.85	2,083.69	(14.90)	
GNMA	1980 Single Family Surplus Rev	6.15	04/10/03	03/20/33	2,044.45	2,333.31			(18.25)		2,026.20	2,298.38	(16.68)	
GNMA	1980 Single Family Surplus Rev	6.15	04/24/03	04/20/33	4,642.14	5,298.17			(37.80)		4,604.34	5,223.00	(37.37)	
GNMA	1980 Single Family Surplus Rev	6.15	05/08/03	04/20/33	3,440.31	3,926.52			(29.10)		3,411.21	3,869.56	(27.86)	
GNMA	1980 Single Family Surplus Rev	6.15	06/19/03	05/20/33	1,014.88	1,157.62			(24.82)		990.06	1,122.42	(10.38)	
GNMA	1980 Single Family Surplus Rev	6.15	07/17/03	07/20/33	2,127.81	2,428.26			(17.66)		2,110.15	2,393.21	(17.39)	
GNMA	1980 Single Family Surplus Rev	6.15	09/29/03	09/20/33	2,462.91	2,811.04			(19.48)		2,443.43	2,771.78	(19.78)	
GNMA	1980 Single Family Surplus Rev	6.15	10/09/03	08/20/33	2,402.19	2,741.41			(19.20)		2,382.99	2,702.66	(19.55)	
GNMA	1980 Single Family Surplus Rev	6.15	03/11/04	03/20/34	2,524.21	2,880.57			(21.63)		2,502.58	2,838.19	(20.75)	
GNMA	1980 Single Family Surplus Rev	5.40	07/08/04	06/20/34	14,595.50	15,960.39			(123.39)		14,472.11	15,921.55	84.55	
GNMA	1980 Single Family Surplus Rev	5.40	06/17/04	06/20/34	10,622.29	11,615.38			(93.05)		10,529.24	11,583.13	60.80	
GNMA	1980 Single Family Surplus Rev	5.40	09/09/04	09/20/34	16,147.76	17,593.65			(131.20)		16,016.56	17,499.07	36.62	
GNMA	1980 Single Family Surplus Rev	5.40	09/16/04	09/20/34	6,217.05	6,798.43			(48.09)		6,168.96	6,786.93	36.59	
GNMA	1980 Single Family Surplus Rev	5.40	07/15/04	07/20/34	4,493.21	4,913.26			(37.08)		4,456.13	4,902.20	26.02	
GNMA	1980 Single Family Surplus Rev	5.40	07/29/04	07/20/34	7,780.99	8,508.45			(62.40)		7,718.59	8,491.39	45.34	
GNMA	1980 Single Family Surplus Rev	5.40	08/05/04	08/20/34	3,926.88	4,293.82			(30.75)		3,896.13	4,285.72	22.65	
GNMA	1980 Single Family Surplus Rev	5.40	08/12/04	08/20/34	24,595.92	26,919.51			(194.19)		24,401.73	26,867.30	141.98	
GNMA	1980 Single Family Surplus Rev	5.40	08/20/04	08/20/34	4,177.45	4,567.84			(47.59)		4,129.86	4,543.10	22.85	
GNMA	1980 Single Family Surplus Rev	5.40	12/02/04	12/20/34	4,256.09	4,654.06			(33.68)		4,222.41	4,645.27	24.89	
GNMA	1980 Single Family Surplus Rev	4.49	12/09/04	12/20/34	33,991.65	35,951.66			(5,913.91)		28,077.74	29,291.87	(745.88)	

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GNMA	1980 Single Family Surplus Rev	4.49	12/16/04	12/20/34	20,194.54	21,447.81			(168.71)		20,025.83	21,331.31	52.21	
GNMA	1980 Single Family Surplus Rev	5.40	10/21/04	10/20/34	22,981.14	25,336.71			(690.39)		22,290.75	24,717.55	71.23	
GNMA	1980 Single Family Surplus Rev	4.49	10/21/04	10/20/34	6,361.37	6,760.74			(62.20)		6,299.17	6,719.78	21.24	
GNMA	1980 Single Family Surplus Rev	5.40	10/28/04	10/20/34	3,322.73	3,394.96			(29.55)		3,293.18	3,363.52	(1.89)	
GNMA	1980 Single Family Surplus Rev	4.49	10/29/04	10/20/34	6,414.24	6,626.11			(62.40)		6,351.84	6,565.33	1.62	
GNMA	1980 Single Family Surplus Rev	4.49	11/04/04	10/20/34	26,733.65	28,420.03			(7,281.50)		19,452.15	20,314.86	(823.67)	
GNMA	1980 Single Family Surplus Rev	5.40	11/04/04	11/20/34	10,074.00	11,016.14			(2,882.04)		7,191.96	7,902.27	(231.83)	
GNMA	1980 Single Family Surplus Rev	4.49	11/10/04	11/20/34	11,722.88	12,211.93			(117.14)		11,605.74	12,101.86	7.07	
GNMA	1980 Single Family Surplus Rev	4.49	11/23/04	11/20/34	17,922.41	18,761.77			(165.66)		17,756.75	18,613.38	17.27	
GNMA	1980 Single Family Surplus Rev	4.49	12/02/04	12/20/34	54,031.70	57,428.69			(462.39)		53,569.31	57,836.65	870.35	
GNMA	1980 Single Family Surplus Rev	4.49	12/23/04	12/20/34	24,521.02	26,073.78			(206.27)		24,314.75	25,933.23	65.72	
GNMA	1980 Single Family Surplus Rev	4.49	12/29/04	12/20/34	18,356.75	19,159.66			(157.83)		18,198.92	19,015.68	13.85	
GNMA	1980 Single Family Surplus Rev	4.49	01/06/05	01/20/35	52,818.44	56,849.60			(623.91)		52,194.53	56,441.13	215.44	
GNMA	1980 Single Family Surplus Rev	4.49	01/13/05	01/20/35	28,881.21	30,423.17			(341.82)		28,539.39	30,117.62	36.27	
GNMA	1980 Single Family Surplus Rev	5.40	01/13/05	01/20/35	2,010.80	2,198.72			(22.80)		1,988.00	2,186.94	11.02	
GNMA	1980 Single Family Surplus Rev	4.49	01/19/05	01/20/35	44,003.81	46,936.19			(406.34)		43,597.47	46,658.42	128.57	
GNMA	1980 Single Family Surplus Rev	4.49	01/27/05	01/20/35	35,982.83	38,335.75			(651.30)		35,331.53	37,758.81	74.36	
GNMA	1980 Single Family Surplus Rev	4.49	02/03/05	02/20/35	47,045.87	50,071.84			(446.85)		46,599.02	49,872.59	247.60	
GNMA	1980 Single Family Surplus Rev	4.49	02/10/05	02/20/35	33,234.47	35,450.21			(277.13)		32,957.34	35,273.25	100.17	
GNMA	1980 Single Family Surplus Rev	4.49	02/10/05	02/20/35	18,344.58	19,177.03			(165.34)		18,179.24	19,387.05	375.36	
GNMA	1980 Single Family Surplus Rev	4.49	02/17/05	02/20/35	14,741.77	15,467.07			(123.31)		14,618.46	15,361.80	18.04	
GNMA	1980 Single Family Surplus Rev	4.49	02/24/05	02/20/35	33,363.27	35,559.20			(335.61)		33,027.66	35,315.12	91.53	
GNMA	1980 Single Family Surplus Rev	4.49	03/03/05	03/20/35	30,854.53	32,842.16			(293.36)		30,561.17	32,630.15	81.35	
GNMA	1980 Single Family Surplus Rev	5.40	03/17/05	02/20/35	5,168.79	5,652.17			(40.65)		5,128.14	5,641.73	30.21	
GNMA	1980 Single Family Surplus Rev	4.49	03/17/05	03/20/35	19,088.33	19,953.99			(194.28)		18,894.05	19,772.25	12.54	
GNMA	1980 Single Family Surplus Rev	4.49	03/24/05	03/20/35	12,040.63	12,545.50			(121.71)		11,918.92	12,430.96	7.17	
GNMA	1980 Single Family Surplus Rev	4.49	04/07/05	04/20/35	18,893.06	20,065.59			(7,801.13)		11,091.93	11,451.78	(812.68)	
GNMA	1980 Single Family Surplus Rev	4.49	04/21/05	04/20/35	53,031.73	57,124.73			(429.48)		52,602.25	56,940.36	245.11	
GNMA	1980 Single Family Surplus Rev	4.49	04/28/05	04/20/35	26,122.11	27,485.15			(217.95)		25,904.16	27,629.62	362.42	
GNMA	1980 Single Family Surplus Rev	5.40	04/28/05	04/20/35	3,398.20	3,715.70			(25.60)		3,372.60	3,709.83	19.73	
GNMA	1980 Single Family Surplus Rev	4.49	05/05/05	05/20/35	50,807.19	54,718.30			(475.41)		50,331.78	54,469.54	226.65	
GNMA	1980 Single Family Surplus Rev	5.40	05/05/05	04/20/35	4,493.64	4,624.18			(35.31)		4,458.33	4,587.57	(1.30)	
GNMA	1980 Single Family Surplus Rev	5.40	07/07/05	07/20/35	1,752.73	1,916.44			(19.06)		1,733.67	1,906.98	9.60	
GNMA	1980 Single Family Surplus Rev	4.49	05/26/05	05/20/35	6,198.32	6,332.18			(49.38)		6,148.94	6,282.05	(0.75)	
GNMA	1980 Single Family Surplus Rev	5.40	06/09/05	05/20/35	3,092.85	3,381.95			(23.58)		3,069.27	3,376.32	17.95	
FNMA	1980 Single Family Surplus Rev	6.15	08/14/03	12/01/31	667.79	760.64			(285.33)		382.46	437.31	(38.00)	
FNMA	1980 Single Family Surplus Rev	6.15	04/15/04	02/01/34	4,299.38	4,906.50			(32.01)		4,267.37	4,888.06	13.57	
FNMA	1980 Single Family Surplus Rev	5.40	10/28/04	10/01/34	6,301.45	7,034.45			(64.65)		6,236.80	6,981.80	12.00	
FNMA	1980 Single Family Surplus Rev	5.40	12/23/04	12/01/34	4,488.61	4,879.86			(45.73)		4,442.88	4,842.23	8.10	
FNMA	1980 Single Family Surplus Rev	4.49	01/27/05	01/01/35	5,956.99	6,479.31			(48.67)		5,908.32	6,442.68	12.04	
FNMA	1980 Single Family Surplus Rev	4.49	03/14/05	12/01/34	6,571.29	7,146.25			(62.80)		6,508.49	7,095.78	12.33	
FNMA	1980 Single Family Surplus Rev	5.40	03/24/05	02/01/35	3,439.50	3,840.57			(34.34)		3,405.16	3,813.05	6.82	
Repo Agmt	1980 Single Family Surplus Rev	0.27	08/31/16	09/01/16	80,384.07	80,384.07	73,678.56				154,062.63	154,062.63		
	<b>1980 Single Family Surplus Rev Total</b>				26,030,618.77	26,113,773.98	73,846.54	(1,663,406.09)	(38,250.05)	0.00	24,402,809.17	24,486,307.46	343.08	0.00
Repo Agmt	1987 B Single Family	0.27	08/31/16	09/01/16	3.86	3.86		(0.71)			3.15	3.15		
Repo Agmt	1987 B Single Family	0.27	08/31/16	09/01/16	7,203.63	7,203.63					7,203.63	7,203.63		
	<b>1987 B Single Family Total</b>				7,207.49	7,207.49	0.00	(0.71)	0.00	0.00	7,206.78	7,206.78	0.00	0.00
GIC's	1995 A&B Single Family	6.08	11/14/96	09/30/29	39,228.65	39,228.65	13,442.16				52,670.81	52,670.81		
Repo Agmt	1995 A&B Single Family	0.27	08/31/16	09/01/16	3,305.97	3,305.97		(3,305.87)			0.10	0.10		
FNMA	1995 A&B Single Family	6.15	07/30/96	06/01/26	28,642.42	29,104.02			(557.53)		28,084.89	28,353.07	(193.42)	
GNMA	1995 A&B Single Family	6.15	11/26/96	11/20/26	103,193.79	120,386.44			(3,020.99)		100,172.80	116,416.45	(949.00)	
GNMA	1995 A&B Single Family	6.15	05/29/97	05/20/27	31,000.77	35,368.76			(538.52)		30,462.25	34,539.60	(290.64)	
	<b>1995 A&amp;B Single Family Total</b>				205,371.60	227,393.84	13,442.16	(3,305.87)	(4,117.04)	0.00	211,390.85	231,980.03	(1,433.06)	0.00

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Repo Agmt	1996 A-C Single Family	0.27	08/31/16	09/01/16	14,524.82	14,524.82	9.31				14,534.13	14,534.13		
	<b>1996 A-C Single Family Total</b>				14,524.82	14,524.82	9.31	0.00	0.00	0.00	14,534.13	14,534.13	0.00	0.00
Repo Agmt	1996 D&E Single Family	0.27	08/31/16	09/01/16	290,092.00	290,092.00	0.00				290,092.00	290,092.00		
Repo Agmt	1996 D&E Single Family	0.27	08/31/16	09/01/16	18,430.45	18,430.45	11.85				18,442.30	18,442.30		
	<b>1996 D&amp;E Single Family Total</b>				308,522.45	308,522.45	11.85	0.00	0.00	0.00	308,534.30	308,534.30	0.00	0.00
Repo Agmt	1997 D-F Single Family	0.27	08/31/16	09/01/16	180,173.61	180,173.61	274,147.10				454,320.71	454,320.71		
FNMA	1997 D-F Single Family	6.25	06/29/98	06/01/28	53,939.07	61,621.83			(767.44)		53,171.63	60,956.18	101.79	
FNMA	1997 D-F Single Family	6.25	11/30/98	10/01/28	55,607.29	63,493.50			(1,322.76)		54,284.53	62,196.48	25.74	
GNMA	1997 D-F Single Family	6.25	05/19/98	05/20/28	180,314.57	206,061.74			(5,207.44)		175,107.13	199,494.34	(1,359.96)	
GNMA	1997 D-F Single Family	5.45	07/24/00	06/20/30	176,301.99	194,538.73			(18,743.92)		157,558.07	173,797.65	(1,997.16)	
GNMA	1997 D-F Single Family	6.25	08/14/98	07/20/28	83,622.81	95,553.30			(3,015.60)		80,607.21	91,823.72	(713.98)	
GNMA	1997 D-F Single Family	5.45	08/28/00	08/20/30	17,875.12	19,565.62			(216.13)		17,658.99	19,453.37	103.88	
GNMA	1997 D-F Single Family	6.25	06/30/98	06/20/28	154,908.21	177,066.31			(60,066.74)		94,841.47	107,907.81	(9,091.76)	
GNMA	1997 D-F Single Family	6.25	09/18/98	08/20/28	252,388.18	289,151.17			(39,236.11)		213,152.07	242,539.47	(7,375.59)	
FNMA	1997 D-F Single Family	6.25	03/31/99	11/01/28	63,678.21	63,678.21					54,527.37	62,490.55	38.39	
GNMA	1997 D-F Single Family	6.25	11/30/98	11/20/28	141,750.13	161,984.88			(3,473.86)		138,276.27	157,527.01	(984.01)	
GNMA	1997 D-F Single Family	6.25	11/30/98	10/20/28	190,458.35	217,421.56			(71,415.42)		119,042.93	135,437.54	(10,568.60)	
FNMA	1997 D-F Single Family	6.25	05/27/99	04/01/29	43,978.21	50,242.90			(739.27)		43,238.94	49,576.04	72.41	
GNMA	1997 D-F Single Family	6.25	02/16/99	02/20/29	670,715.58	798,480.26			(10,572.32)		660,143.26	789,637.02	1,729.08	
GNMA	1997 D-F Single Family	6.25	03/31/99	03/20/29	381,087.07	436,188.45			(6,141.32)		374,945.75	429,196.65	(850.48)	
GNMA	1997 D-F Single Family	6.25	05/27/99	04/20/29	132,631.25	151,197.00			(2,804.51)		129,826.74	147,912.93	(479.56)	
GNMA	1997 D-F Single Family	5.45	06/22/99	06/20/29	54,940.16	60,069.97			(765.93)		54,174.23	59,680.54	376.50	
GNMA	1997 D-F Single Family	5.45	07/30/99	07/20/29	180,377.98	199,063.26			(2,821.10)		177,556.88	197,198.14	955.98	
GNMA	1997 D-F Single Family	5.45	08/26/99	08/20/29	77,615.33	84,954.61			(1,175.14)		76,440.19	84,206.48	427.01	
GNMA	1997 D-F Single Family	5.45	09/30/99	09/20/29	98,819.56	108,222.20			(1,355.06)		97,464.50	107,425.33	558.19	
FNMA	1997 D-F Single Family	5.45	12/21/99	11/01/29	44,378.96	49,615.66			(1,445.11)		42,933.85	48,167.47	(3.08)	
GNMA	1997 D-F Single Family	5.45	10/29/99	10/20/29	253,730.33	281,676.17			(3,699.53)		250,030.80	278,546.80	570.16	
GNMA	1997 D-F Single Family	5.45	11/18/99	11/20/29	205,708.03	226,655.34			(2,857.92)		202,850.11	225,301.62	1,504.20	
GNMA	1997 D-F Single Family	5.45	12/30/99	12/20/29	531,000.75	589,559.50			(7,836.12)		523,164.63	582,815.86	1,092.48	
GNMA	1997 D-F Single Family	5.45	01/28/00	01/20/30	792,881.23	883,277.61			(142,786.46)		650,094.77	715,357.78	(25,133.37)	
GNMA	1997 D-F Single Family	5.45	02/22/00	01/20/30	308,441.16	337,249.56			(4,086.40)		304,354.76	336,400.27	3,237.11	
GNMA	1997 D-F Single Family	5.45	03/27/00	02/20/30	97,880.02	107,136.56			(2,608.20)		95,271.82	104,953.37	425.01	
FNMA	1997 D-F Single Family	5.45	02/23/00	01/01/30	47,876.70	53,540.50			(583.84)		47,292.86	53,072.03	115.37	
GNMA	1997 D-F Single Family	5.45	04/27/00	03/20/30	113,193.65	123,901.72			(1,384.00)		111,809.65	123,175.05	657.33	
GNMA	1997 D-F Single Family	5.45	05/30/00	05/20/30	76,049.38	83,244.46			(1,197.06)		74,852.32	82,461.86	414.46	
GNMA	1997 D-F Single Family	5.45	06/21/00	06/20/30	594,503.22	656,486.12			(8,013.29)		586,489.93	655,326.25	6,853.42	
FNMA	1997 D-F Single Family	5.45	05/30/00	05/01/30	76,577.28	85,618.72			(1,229.32)		75,347.96	84,536.61	147.21	
GNMA	1997 D-F Single Family	5.45	10/30/00	10/20/30	146,303.27	160,142.09			(3,061.86)		143,241.41	157,799.03	718.80	
FNMA	1997 D-F Single Family	5.45	07/24/00	06/01/30	93,645.15	104,709.30			(1,282.81)		92,362.34	103,632.37	205.88	
GNMA	1997 D-F Single Family	5.45	12/21/00	05/20/30	49,868.30	54,589.32			(678.19)		49,190.11	54,195.18	284.05	
FNMA	1997 D-F Single Family	5.45	10/06/00	09/01/30	106,469.55	119,074.41			(1,693.70)		104,775.85	117,591.96	211.25	
FNMA	1997 D-F Single Family	5.45	10/30/00	08/01/30	97,729.07	109,308.06			(60,005.16)		37,723.91	42,324.01	(6,978.89)	
GNMA	1997 D-F Single Family	4.49	05/12/05	05/20/35	11,399.69	11,886.99			(89.55)		11,310.14	11,909.01	111.57	
GNMA	1997 D-F Single Family	4.49	07/14/05	07/20/35	5,878.63	6,055.78			(46.41)		5,832.22	6,007.55	(1.82)	
GNMA	1997 D-F Single Family	4.49	05/26/05	05/20/35	6,459.70	6,876.64			(55.18)		6,404.52	6,842.99	21.53	
GNMA	1997 D-F Single Family	4.49	06/02/05	06/20/35	31,873.98	34,736.75			(260.23)		31,613.75	34,824.92	348.40	
GNMA	1997 D-F Single Family	4.49	06/09/05	06/20/35	32,342.56	34,745.45			(266.05)		32,076.51	34,573.98	94.58	
GNMA	1997 D-F Single Family	4.49	06/15/05	06/20/35	28,789.89	30,763.14			(341.02)		28,448.87	30,583.67	161.55	
GNMA	1997 D-F Single Family	4.49	06/23/05	06/20/35	35,162.08	37,822.20			(502.01)		34,660.07	37,399.25	79.06	
GNMA	1997 D-F Single Family	4.49	06/29/05	06/20/35	26,948.79	28,975.96			(211.30)		26,737.49	28,833.56	68.90	
GNMA	1997 D-F Single Family	4.49	09/08/05	09/20/35	4,909.44	5,241.83			(37.54)		4,871.90	5,220.79	16.50	
GNMA	1997 D-F Single Family	4.49	07/21/05	07/20/35	5,133.48	5,507.27			(39.51)		5,093.97	5,484.06	16.30	

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

Investment Type	Issue	Current Interest	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
		Rate	Date	Date										
GNMA	1997 D-F Single Family	4.49	08/04/05	08/20/35	4,187.47	4,522.59			(48.90)		4,138.57	4,485.42	11.73	
FNMA	1997 D-F Single Family	4.49	07/28/05	07/01/35	12,004.84	13,107.00			(148.34)		11,856.50	12,976.49	17.83	
	<b>1997 D-F Single Family Total</b>				7,024,584.49	7,864,755.81	274,147.10	0.00	(477,561.13)	0.00	6,821,170.46	7,617,577.17	(43,764.61)	0.00
Repo Agmt	2002A Single Family (JR Lien)	0.27	08/31/16	09/01/16	94,062.66	94,062.66	53,337.37				147,400.03	147,400.03		
Repo Agmt	2002A Single Family (JR Lien)	0.27	08/31/16	09/01/16	20,885.87	20,885.87	18,071.64				38,957.51	38,957.51		
	<b>2002A Single Family (JR Lien) Total</b>				114,948.53	114,948.53	71,409.01	0.00	0.00	0.00	186,357.54	186,357.54	0.00	0.00
GIC's	2004 A/B Single Family	3.96	04/25/05	03/01/36	8,378,796.27	8,378,796.27		(5,440,792.33)			2,938,003.94	2,938,003.94		
Repo Agmt	2004 A/B Single Family	0.27	08/31/16	09/01/16	1,152,071.12	1,152,071.12	8,133,224.99				9,285,296.11	9,285,296.11		
GNMA	2004 A/B Single Family	4.49	07/08/04	07/20/34	228,551.32	237,273.48			(2,053.14)		226,498.18	235,241.05	20.71	
GNMA	2004 A/B Single Family	4.49	09/16/04	08/20/34	855,810.94	918,629.83			(130,354.78)		725,456.16	769,191.66	(19,083.39)	
GNMA	2004 A/B Single Family	4.49	09/29/04	09/20/34	247,155.84	264,031.70			(2,105.95)		245,049.89	262,526.96	601.21	
GNMA	2004 A/B Single Family	4.49	10/07/04	10/20/34	522,635.13	560,143.30			(119,565.18)		403,069.95	425,681.08	(14,897.04)	
GNMA	2004 A/B Single Family	4.49	07/15/04	07/20/34	998,014.15	1,086,633.04			(9,477.56)		988,536.59	1,074,862.93	(2,292.55)	
GNMA	2004 A/B Single Family	4.49	07/22/04	07/20/34	405,986.26	431,521.10			(3,821.42)		402,164.84	428,346.80	647.12	
GNMA	2004 A/B Single Family	4.49	07/29/04	07/20/34	356,236.96	376,099.95			(3,952.88)		352,284.08	372,466.48	319.41	
GNMA	2004 A/B Single Family	4.49	08/19/04	08/20/34	1,350,949.22	1,461,110.80			(215,296.76)		1,135,652.46	1,211,274.31	(34,539.73)	
GNMA	2004 A/B Single Family	5.00	08/19/04	08/20/34	217,913.05	237,320.02			(1,771.72)		216,141.33	235,925.74	377.44	
GNMA	2004 A/B Single Family	4.49	08/26/04	08/20/34	503,651.83	536,956.73			(4,269.66)		499,382.17	533,722.08	1,035.01	
GNMA	2004 A/B Single Family	5.00	12/09/04	11/20/34	120,960.20	131,738.96			(1,009.58)		119,950.62	130,937.55	208.17	
GNMA	2004 A/B Single Family	4.49	10/14/04	10/20/34	411,172.46	429,965.49			(3,512.14)		407,660.32	431,112.95	4,659.60	
GNMA	2004 A/B Single Family	5.00	10/21/04	10/20/34	186,598.92	202,152.90			(1,640.41)		184,958.51	200,921.12	408.63	
GNMA	2004 A/B Single Family	4.49	10/21/04	10/20/34	478,534.30	507,663.10			(132,834.30)		345,700.00	360,623.72	(14,205.08)	
GNMA	2004 A/B Single Family	5.00	10/28/04	10/20/34	82,573.70	85,226.23			(650.82)		81,922.88	84,546.71	(28.70)	
GNMA	2004 A/B Single Family	4.49	10/28/04	10/20/34	178,899.04	185,878.71			(1,541.48)		177,357.56	186,074.54	1,737.31	
GNMA	2004 A/B Single Family	4.49	11/04/04	11/20/34	831,994.62	897,846.62			(96,961.70)		735,032.92	788,930.41	(11,954.51)	
GNMA	2004 A/B Single Family	5.00	11/23/04	11/20/34	103,367.09	112,572.94			(809.86)		102,557.23	111,942.87	179.79	
GNMA	2004 A/B Single Family	4.49	11/23/04	11/20/34	540,260.80	579,457.09			(4,759.30)		535,501.50	576,201.90	1,504.11	
GNMA	2004 A/B Single Family	4.49	12/23/04	12/20/34	309,639.14	330,984.98			(5,050.60)		304,588.54	326,463.26	528.88	
GNMA	2004 A/B Single Family	5.00	12/29/04	12/20/34	204,770.64	221,977.95			(1,606.26)		203,164.38	220,852.13	480.44	
GNMA	2004 A/B Single Family	4.49	12/29/04	12/20/34	87,595.34	93,510.88			(713.44)		86,881.90	93,090.34	292.90	
GNMA	2004 A/B Single Family	4.49	01/13/05	01/20/35	41,773.27	42,809.83			(662.60)		41,110.67	42,120.70	(26.53)	
GNMA	2004 A/B Single Family	4.49	01/19/05	01/20/35	270,193.63	288,593.65			(97,845.37)		172,348.26	179,263.85	(11,484.43)	
GNMA	2004 A/B Single Family	4.49	02/03/05	02/20/35	444,496.17	475,991.68			(3,965.98)		440,530.19	473,168.31	1,142.61	
GNMA	2004 A/B Single Family	4.49	02/10/05	02/20/35	623,473.07	663,493.99			(180,093.31)		443,379.76	470,530.25	(12,870.43)	
GNMA	2004 A/B Single Family	4.49	02/17/05	02/20/35	170,374.05	178,558.17			(1,930.53)		168,443.52	176,693.19	65.55	
GNMA	2004 A/B Single Family	4.49	03/03/05	03/20/35	93,289.42	99,582.04			(756.38)		92,533.04	99,121.17	295.51	
GNMA	2004 A/B Single Family	5.00	03/10/05	03/20/35	153,128.35	166,790.42			(1,164.56)		151,963.79	165,898.16	272.30	
GNMA	2004 A/B Single Family	4.49	03/24/05	03/20/35	63,449.16	68,609.50			(1,030.80)		62,418.36	67,737.97	159.27	
GNMA	2004 A/B Single Family	5.00	04/07/05	04/20/35	107,714.93	117,327.21			(49,499.15)		58,215.78	63,489.38	(4,338.68)	
GNMA	2004 A/B Single Family	5.00	04/28/05	04/20/35	172,125.36	187,489.51			(1,397.38)		170,727.98	186,390.07	297.94	
GNMA	2004 A/B Single Family	4.49	05/05/05	04/20/35	51,017.87	52,163.95			(713.75)		50,304.12	51,415.74	(34.46)	
GNMA	2004 A/B Single Family	5.00	05/12/05	04/20/35	85,655.28	93,301.64			(675.26)		84,980.02	92,780.76	154.38	
GNMA	2004 A/B Single Family	4.49	05/12/05	04/20/35	235,444.40	251,740.86			(1,990.29)		233,454.11	250,505.90	755.33	
GNMA	2004 A/B Single Family	5.00	06/03/05	05/20/35	104,612.31	113,951.49			(814.32)		103,797.99	113,319.35	182.18	
GNMA	2004 A/B Single Family	4.49	07/07/05	06/20/35	175,067.36	186,185.17			(1,402.95)		173,664.41	185,366.34	584.12	
GNMA	2004 A/B Single Family	5.00	05/26/05	05/20/35	99,349.02	108,214.77			(1,447.50)		97,901.52	106,878.51	111.24	
GNMA	2004 A/B Single Family	4.49	05/26/05	05/20/35	225,793.06	241,069.16			(87,795.32)		137,997.74	147,768.94	(5,504.90)	
GNMA	2004 A/B Single Family	5.00	06/02/05	05/20/35	77,591.27	84,429.08			(755.63)		76,835.64	83,883.67	210.22	
GNMA	2004 A/B Single Family	5.00	06/15/05	06/20/35	133,468.88	145,390.71			(1,024.28)		132,444.60	144,608.18	241.75	
GNMA	2004 A/B Single Family	4.49	09/08/05	09/20/35	126,917.41	135,383.44			(990.08)		125,927.33	134,818.15	424.79	
GNMA	2004 A/B Single Family	5.00	09/22/05	09/20/35	162,407.14	176,927.33			(1,174.45)		161,232.69	176,045.63	292.75	
GNMA	2004 A/B Single Family	4.49	07/21/05	07/20/35	213,584.38	228,044.28			(1,747.43)		211,836.95	226,999.68	702.83	
GNMA	2004 A/B Single Family	5.00	07/21/05	07/20/35	18,449.10	20,097.46			(144.06)		18,305.04	19,986.59	33.19	

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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 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	4.49	07/28/05	07/20/35	800,949.04	866,251.58			(112,505.30)		688,443.74	737,204.17	(16,542.11)	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	47,635.66	51,893.38			(375.58)		47,260.08	51,603.15	85.35	
GNMA	2004 A/B Single Family	5.00	08/30/05	08/20/35	86,517.92	94,232.69			(2,532.68)		83,985.24	91,681.27	(18.74)	
GNMA	2004 A/B Single Family	5.00	10/27/05	10/20/35	51,061.54	55,629.43			(373.63)		50,687.91	55,350.43	94.63	
GNMA	2004 A/B Single Family	4.49	10/27/05	09/20/35	90,831.33	96,905.86			(710.85)		90,120.48	96,500.36	305.35	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	58,558.69	63,795.63			(446.31)		58,112.38	63,455.70	106.38	
GNMA	2004 A/B Single Family	5.00	09/29/05	09/20/35	47,115.91	51,329.05			(352.95)		46,762.96	51,062.25	86.15	
GNMA	2004 A/B Single Family	4.49	09/29/05	09/20/35	95,609.75	102,091.58			(899.02)		94,710.73	101,499.81	307.25	
GNMA	2004 A/B Single Family	4.49	11/17/05	10/20/35	100,641.26	107,374.13			(782.78)		99,858.48	106,929.11	337.76	
GNMA	2004 A/B Single Family	5.00	11/17/05	11/20/35	260,946.53	283,992.22			(2,000.70)		258,945.83	282,797.37	805.85	
GNMA	2004 A/B Single Family	5.00	11/22/05	11/20/35	91,016.33	99,161.07			(649.23)		90,367.10	98,682.05	170.21	
GNMA	2004 A/B Single Family	5.00	11/29/05	11/20/35	761,680.07	839,670.44			(5,701.93)		755,978.14	836,792.47	2,823.96	
GNMA	2004 A/B Single Family	5.00	12/22/05	12/20/35	485,061.34	528,061.84			(3,533.89)		481,527.45	525,829.16	1,301.21	
GNMA	2004 A/B Single Family	5.00	01/05/06	01/20/36	423,478.30	464,411.74			(88,379.22)		335,099.08	365,547.41	(10,485.11)	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	90,781.44	97,623.61			(777.85)		90,003.59	97,025.19	179.43	
GNMA	2004 A/B Single Family	5.00	01/12/06	01/20/36	322,175.79	352,037.99			(2,295.40)		319,880.39	350,318.64	576.05	
GNMA	2004 A/B Single Family	4.49	01/12/06	12/20/35	65,289.92	70,133.23			(942.93)		64,346.99	69,371.07	180.77	
GNMA	2004 A/B Single Family	5.00	03/09/06	03/20/36	883,448.34	977,085.44			(101,147.88)		782,300.46	865,476.11	(10,461.45)	
GNMA	2004 A/B Single Family	5.00	03/02/06	01/20/36	84,035.22	90,361.22			(1,169.44)		82,865.78	89,322.93	131.15	
GNMA	2004 A/B Single Family	5.00	01/19/06	01/20/36	306,284.05	334,822.57			(2,237.54)		304,046.51	333,126.29	541.26	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	589,131.50	642,977.95			(4,394.13)		584,737.37	640,295.02	1,711.20	
GNMA	2004 A/B Single Family	5.00	01/26/06	01/20/36	103,229.97	111,006.31			(921.51)		102,308.46	110,288.02	203.22	
GNMA	2004 A/B Single Family	4.49	02/09/06	01/20/36	55,019.78	58,726.24			(412.31)		54,607.47	58,499.46	185.53	
GNMA	2004 A/B Single Family	5.00	02/09/06	02/20/36	432,852.60	474,706.49			(95,931.63)		336,920.97	367,542.55	(11,232.31)	
GNMA	2004 A/B Single Family	5.00	02/09/06	01/20/36	96,909.54	104,211.82			(771.68)		96,137.86	103,639.14	199.00	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	681,711.96	752,115.19			(5,762.28)		675,949.68	747,417.33	1,064.42	
GNMA	2004 A/B Single Family	5.00	02/23/06	02/20/36	475,181.53	521,582.11			(96,909.50)		378,272.03	412,659.01	(12,013.60)	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	34,927.74	35,363.50			(355.53)		34,572.21	35,055.27	47.30	
GNMA	2004 A/B Single Family	5.00	05/11/06	05/20/36	125,027.97	136,237.53			(881.90)		124,146.07	135,591.51	235.88	
GNMA	2004 A/B Single Family	4.49	03/23/06	02/20/36	101,364.61	108,195.80			(768.19)		100,596.42	107,768.91	341.30	
GNMA	2004 A/B Single Family	5.00	03/23/06	03/20/36	431,436.84	473,199.95			(3,114.69)		428,322.15	470,840.36	755.10	
GNMA	2004 A/B Single Family	5.00	03/30/06	03/20/36	359,368.71	392,273.15			(3,016.37)		356,352.34	389,852.25	595.47	
GNMA	2004 A/B Single Family	5.00	04/13/06	04/20/36	83,431.04	90,890.31			(1,056.76)		82,374.28	89,938.92	105.37	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	143,124.81	153,898.33			(1,021.52)		142,103.29	153,171.50	294.69	
GNMA	2004 A/B Single Family	5.00	04/20/06	04/20/36	218,895.41	238,601.40			(42,780.70)		176,114.71	192,132.55	(3,688.15)	
GNMA	2004 A/B Single Family	5.00	04/27/06	04/20/36	345,577.10	375,680.42			(2,447.98)		343,129.12	374,138.37	905.93	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	266,892.38	290,510.87			(1,921.64)		264,970.74	289,635.41	1,046.18	
GNMA	2004 A/B Single Family	5.00	05/05/06	05/20/36	66,977.00	72,013.32			(676.63)		66,300.37	71,463.13	126.44	
GNMA	2004 A/B Single Family	4.49	05/25/06	04/20/36	51,412.75	54,879.58			(375.57)		51,037.18	54,678.63	174.62	
GNMA	2004 A/B Single Family	5.00	05/25/06	05/20/36	92,982.01	99,929.07			(3,153.76)		89,828.25	96,794.20	18.89	
GNMA	2004 A/B Single Family	5.00	06/01/06	05/20/36	489,776.05	535,917.43			(8,618.86)		481,157.19	527,673.18	374.61	
GNMA	2004 A/B Single Family	5.00	06/08/06	06/20/36	104,718.61	114,098.56			(1,935.02)		102,783.59	112,250.05	86.51	
GNMA	2004 A/B Single Family	5.00	06/15/06	05/20/36	189,196.18	203,129.69			(1,378.71)		187,817.47	202,156.64	405.66	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	513,946.99	565,633.55			(4,112.56)		509,834.43	562,400.38	879.39	
GNMA	2004 A/B Single Family	5.00	06/27/06	06/20/36	123,493.85	132,785.31			(1,185.23)		122,308.62	131,838.00	237.92	
GNMA	2004 A/B Single Family	5.00	07/06/06	07/20/36	452,319.46	497,009.47			(3,780.45)		448,539.01	493,988.61	759.59	
GNMA	2004 A/B Single Family	4.49	07/06/06	06/20/36	153,234.96	163,560.98			(1,142.51)		152,092.45	162,943.46	524.99	
GNMA	2004 A/B Single Family	5.00	07/13/06	06/20/36	70,175.76	76,471.01			(527.20)		69,648.56	76,072.51	128.70	
GNMA	2004 A/B Single Family	5.00	07/19/06	07/20/36	212,173.66	231,222.99			(1,449.89)		210,723.77	230,177.54	404.44	
GNMA	2004 A/B Single Family	5.00	07/19/06	06/20/36	56,830.82	61,105.26			(406.47)		56,424.35	60,819.11	120.32	
GNMA	2004 A/B Single Family	5.00	08/09/06	08/20/36	267,922.48	291,999.37			(1,859.00)		266,063.48	290,645.65	505.28	
GNMA	2004 A/B Single Family	5.00	08/23/06	08/20/36	427,122.27	468,536.67			(2,989.36)		424,132.91	466,329.00	781.69	
GNMA	2004 A/B Single Family	5.00	09/12/06	08/20/36	371,523.92	406,063.82			(2,689.75)		368,834.17	404,055.99	681.92	
GNMA	2004 A/B Single Family	4.49	09/20/06	08/20/36	103,379.55	110,352.98			(750.10)		102,629.45	109,958.50	355.62	
GNMA	2004 A/B Single Family	5.00	09/20/06	08/20/36	51,928.89	55,282.44			(421.60)		51,507.29	54,977.23	116.39	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2004 A/B Single Family	5.00	10/17/06	10/20/36	182,837.15	199,259.39			(1,245.32)		181,591.83	198,362.97	348.90	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	503,334.19	552,033.54			(3,457.23)		499,876.96	549,504.82	928.51	
GNMA	2004 A/B Single Family	4.49	11/14/06	10/20/36	101,706.76	108,571.90			(861.74)		100,845.02	108,051.17	341.01	
GNMA	2004 A/B Single Family	5.00	11/14/06	10/20/36	55,782.68	59,971.61			(419.42)		55,363.26	59,669.28	117.09	
GNMA	2004 A/B Single Family	5.00	11/28/06	11/20/36	205,845.16	224,352.00			(1,517.22)		204,327.94	223,217.04	382.26	
GNMA	2004 A/B Single Family	5.00	12/12/06	11/20/36	86,593.69	94,376.41			(569.03)		86,024.66	93,974.51	167.13	
GNMA	2004 A/B Single Family	5.00	01/09/07	08/20/36	62,006.01	66,661.15			(425.62)		61,580.39	66,368.92	133.39	
GNMA	2004 A/B Single Family	5.00	04/10/07	02/20/37	166,630.28	181,622.81			(1,542.31)		165,087.97	180,360.65	280.15	
GNMA	2004 A/B Single Family	4.49	07/03/07	05/20/37	48,042.38	51,282.53			(553.80)		47,488.58	50,879.39	150.66	
FNMA	2004 A/B Single Family	4.49	08/12/04	08/01/34	66,578.99	72,625.81			(670.90)		65,908.09	72,073.51	118.60	
FNMA	2004 A/B Single Family	4.49	08/26/04	08/01/34	193,179.05	210,759.38			(1,755.29)		191,423.76	209,377.33	373.24	
FNMA	2004 A/B Single Family	4.49	10/28/04	10/01/34	98,346.89	107,283.13			(822.08)		97,524.81	106,653.01	191.96	
FNMA	2004 A/B Single Family	5.00	10/28/04	10/01/34	68,408.89	76,047.77			(544.41)		67,864.48	75,304.79	(198.57)	
FNMA	2004 A/B Single Family	4.49	11/10/04	10/01/34	175,359.14	191,297.33			(1,835.17)		173,523.97	189,766.34	304.18	
FNMA	2004 A/B Single Family	5.00	11/23/04	11/01/34	114,285.26	127,048.58			(1,057.78)		113,227.48	125,642.77	(348.03)	
FNMA	2004 A/B Single Family	4.49	02/10/05	01/01/35	62,267.15	67,914.91			(568.06)		61,699.09	67,463.41	116.56	
FNMA	2004 A/B Single Family	5.00	03/29/05	04/01/35	41,921.69	46,606.20			(1,090.39)		40,831.30	45,311.05	(204.76)	
FNMA	2004 A/B Single Family	4.49	04/21/05	04/01/35	67,690.93	73,828.40			(545.66)		67,145.27	73,416.19	133.45	
FNMA	2004 A/B Single Family	5.00	06/29/05	06/01/35	96,728.43	107,541.04			(866.09)		95,862.34	106,383.49	(291.46)	
FNMA	2004 A/B Single Family	4.49	07/14/05	04/01/35	118,399.07	129,177.54			(1,193.46)		117,205.61	128,195.81	211.73	
FNMA	2004 A/B Single Family	5.00	07/14/05	07/01/35	61,438.19	68,306.57			(453.13)		60,985.06	67,678.95	(174.49)	
FNMA	2004 A/B Single Family	4.49	10/06/05	09/01/35	108,440.44	118,225.45			(1,022.40)		107,418.04	117,390.54	187.49	
FNMA	2004 A/B Single Family	5.00	10/20/05	09/01/35	101,826.37	113,214.07			(814.20)		101,012.17	112,135.11	(264.76)	
FNMA	2004 A/B Single Family	5.00	11/17/05	10/01/35	91,258.92	101,466.14			(923.59)		90,335.33	100,255.81	(286.74)	
FNMA	2004 A/B Single Family	5.00	12/15/05	12/01/35	145,580.76	161,866.58			(1,135.40)		144,445.36	160,310.84	(420.34)	
FNMA	2004 A/B Single Family	4.49	12/29/05	12/01/35	216,590.50	236,325.82			(1,967.54)		214,622.96	234,785.31	427.03	
FNMA	2004 A/B Single Family	5.00	12/29/05	12/01/35	112,836.19	125,459.44			(862.65)		111,973.54	124,272.91	(323.88)	
FNMA	2004 A/B Single Family				103,172.96	113,233.12			(103,172.96)				(10,060.16)	
FNMA	2004 A/B Single Family	5.00	01/26/06	01/01/36	215,834.74	239,983.57			(1,652.96)		214,181.78	237,710.73	(619.88)	
FNMA	2004 A/B Single Family	5.00	02/09/06	01/01/36	117,738.87	130,912.70			(847.50)		116,891.37	129,733.00	(332.20)	
FNMA	2004 A/B Single Family	5.00	02/16/06	02/01/36	184,784.71	205,461.75			(1,312.13)		183,472.58	203,681.73	(467.89)	
FNMA	2004 A/B Single Family	5.00	02/23/06	02/01/36	466,817.72	521,213.49			(3,534.28)		463,283.44	517,567.27	(111.94)	
FNMA	2004 A/B Single Family	5.00	03/09/06	02/01/36	131,171.04	145,849.71			(937.81)		130,233.23	144,542.48	(369.42)	
FNMA	2004 A/B Single Family	5.00	03/16/06	03/01/36	219,059.82	243,575.05			(1,951.02)		217,108.80	240,964.80	(659.23)	
FNMA	2004 A/B Single Family	5.00	03/23/06	03/01/36	73,241.11	81,437.79			(518.95)		72,722.16	80,713.08	(205.76)	
FNMA	2004 A/B Single Family	5.00	04/13/06	03/01/36	78,443.74	87,223.20			(550.91)		77,892.83	86,452.45	(219.84)	
FNMA	2004 A/B Single Family	5.00	04/20/06	04/01/36	89,285.74	99,279.32			(993.06)		88,292.68	97,995.82	(290.44)	
FNMA	2004 A/B Single Family	5.00	04/27/06	03/01/36	213,655.71	234,456.27			(2,494.26)		211,161.45	231,403.80	(558.21)	
FNMA	2004 A/B Single Family	5.00	05/05/06	04/01/36	53,641.64	59,645.89			(661.86)		52,979.78	58,821.50	(162.53)	
FNMA	2004 A/B Single Family	5.00	05/11/06	05/01/36	143,809.94	159,907.93			(1,009.39)		142,800.55	158,495.54	(403.00)	
FNMA	2004 A/B Single Family	5.00	06/27/06	06/01/36	211,514.20	235,195.20			(1,540.09)		209,974.11	233,056.49	(598.62)	
FNMA	2004 A/B Single Family	5.00	09/20/06	07/01/36	45,594.22	50,700.45			(332.05)		45,262.17	50,239.24	(129.16)	
FNMA	2004 A/B Single Family	5.00	10/17/06	09/01/36	72,293.32	80,390.95			(499.54)		71,793.78	79,689.65	(201.76)	
FNMA	2004 A/B Single Family	5.00	12/27/06	11/01/36	100,475.77	111,733.50			(52,953.80)		47,521.97	52,750.02	(6,029.68)	
FNMA	2004 A/B Single Family	5.00	03/20/07	01/01/37	118,763.09	130,267.56			(1,006.44)		117,756.65	128,949.36	(311.76)	
FNMA	2004 A/B Single Family	5.00	05/08/07	02/01/37	59,292.88	65,937.43			(475.55)		58,817.33	65,289.19	(172.69)	
FNMA	2004 A/B Single Family	5.00	08/23/07	08/01/37	86,648.37	96,363.88			(556.32)		86,092.05	95,570.32	(237.24)	
FNMA	2004 A/B Single Family	4.49	08/23/07	08/01/37	222,033.49	242,351.18			(149,183.18)		72,850.31	79,705.71	(13,462.29)	
<b>2004 A/B Single Family Total</b>					<b>42,461,018.60</b>	<b>45,280,987.54</b>	<b>8,133,224.99</b>	<b>(5,440,792.33)</b>	<b>(2,165,420.37)</b>	<b>0.00</b>	<b>42,988,030.89</b>	<b>45,620,427.56</b>	<b>(187,572.27)</b>	<b>0.00</b>
GIC's	2004 CDEF Single Family	3.80	12/16/04	03/01/36	1,279,715.75	1,279,715.75	119,675.40				1,399,391.15	1,399,391.15		
Repo Agmt	2004 CDEF Single Family	0.27	08/31/16	09/01/16	3,373,683.97	3,373,683.97	1,221,876.28				4,595,560.25	4,595,560.25		
Repo Agmt	2004 CDEF Single Family	0.27	08/31/16	09/01/16	6,634.90	6,634.90	4.31				6,639.21	6,639.21		
GNMA	2004 CDEF Single Family	4.49	08/11/05	07/20/35	12,331.07	13,246.49			(124.55)		12,206.52	13,155.07	33.13	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	8,077.42	8,655.38			(88.10)		7,989.32	8,586.62	19.34	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	6,250.09	6,577.08			(52.88)		6,197.21	6,527.97	3.77	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	5,831.58	6,215.46			(67.90)		5,763.68	6,154.68	7.12	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	31,755.14	34,631.15			(5,249.28)		26,505.86	28,537.28	(844.59)	
GNMA	2004 CDEF Single Family	4.49	10/06/05	09/20/35	8,446.55	8,960.93			(67.33)		8,379.22	8,905.27	11.67	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	9,584.21	10,283.60			(2,226.22)		7,357.99	7,779.69	(277.69)	
GNMA	2004 CDEF Single Family	4.49	12/08/05	12/20/35	6,501.08	6,845.20			(50.75)		6,450.33	6,924.64	130.19	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	12,602.89	13,585.57			(128.77)		12,474.12	13,523.48	66.68	
GNMA	2004 CDEF Single Family	4.49	11/10/05	11/20/35	10,955.98	11,659.57			(85.19)		10,870.79	11,714.85	140.47	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	13,558.45	14,479.19			(127.00)		13,431.45	14,378.19	26.00	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	3,194.91	3,353.85			(34.40)		3,160.51	3,320.75	1.30	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	7,871.73	8,492.37			(66.71)		7,805.02	8,473.44	47.78	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	9,008.44	9,637.36			(82.16)		8,926.28	9,630.92	75.72	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	13,803.91	14,838.71			(128.77)		13,675.14	14,748.72	38.78	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	7,350.31	7,844.23			(67.13)		7,283.18	7,827.24	50.14	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	9,820.75	10,491.05			(82.58)		9,738.17	10,465.98	57.51	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	12,963.33	13,940.95			(101.35)		12,861.98	13,878.04	38.44	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	15,489.31	16,657.97			(144.15)		15,345.16	16,558.38	44.56	
GNMA	2004 CDEF Single Family	4.49	01/19/06	01/20/36	8,769.15	9,395.55			(73.63)		8,695.52	9,344.14	22.22	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	4,139.72	4,345.87			(50.35)		4,089.37	4,296.79	1.27	
GNMA	2004 CDEF Single Family	4.49	02/02/06	02/20/36	21,652.96	23,406.43			(179.63)		21,473.33	23,306.25	79.45	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	12,282.11	13,204.31			(102.44)		12,179.67	13,137.45	35.58	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	11,261.64	12,103.19			(93.33)		11,168.31	12,042.35	32.49	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	20,386.69	22,146.00			(156.98)		20,229.71	22,084.22	95.20	
GNMA	2004 CDEF Single Family	4.49	05/11/06	04/20/36	12,654.48	13,604.76			(167.29)		12,487.19	13,468.65	31.18	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	2,820.27	3,021.73			(20.48)		2,799.79	3,010.83	9.58	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	6,256.60	6,706.73			(48.87)		6,207.73	6,674.39	16.53	
GNMA	2004 CDEF Single Family	4.49	05/18/06	05/20/36	2,477.04	2,638.48			(51.55)		2,425.49	2,593.12	6.19	
GNMA	2004 CDEF Single Family	4.49	03/16/06	03/20/36	9,594.90	10,250.39			(73.47)		9,521.43	10,233.73	56.81	
GNMA	2004 CDEF Single Family	4.49	03/23/06	03/20/36	17,897.08	19,435.73			(2,685.75)		15,211.33	16,300.12	(449.86)	
GNMA	2004 CDEF Single Family	4.49	03/30/06	03/20/36	11,630.23	12,508.86			(87.72)		11,542.51	12,456.68	35.54	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	7,550.08	7,987.18			(1,352.84)		6,197.24	6,486.06	(148.28)	
GNMA	2004 CDEF Single Family	4.49	04/13/06	03/20/36	2,727.65	2,840.51			(21.27)		2,706.38	2,819.78	0.54	
GNMA	2004 CDEF Single Family	4.49	04/20/06	04/20/36	12,963.75	13,939.64			(145.95)		12,817.80	13,829.03	35.34	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	5,625.45	6,017.14			(72.11)		5,553.34	5,956.33	11.30	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	11,992.81	12,860.71			(94.74)		11,898.07	12,898.85	132.88	
GNMA	2004 CDEF Single Family	4.49	05/25/06	05/20/36	2,178.37	2,260.72			(16.26)		2,162.11	2,273.15	28.69	
GNMA	2004 CDEF Single Family	4.49	06/01/06	06/20/36	10,817.53	11,577.35			(78.60)		10,738.93	11,578.14	79.39	
GNMA	2004 CDEF Single Family	4.49	06/08/06	06/20/36	13,731.03	14,765.21			(129.04)		13,601.99	14,674.23	38.06	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	8,863.87	9,470.41			(65.52)		8,798.35	9,457.38	52.49	
GNMA	2004 CDEF Single Family	4.49	06/27/06	06/20/36	15,552.14	16,620.70			(136.86)		15,415.28	16,619.47	135.63	
GNMA	2004 CDEF Single Family	4.49	07/06/06	07/20/36	11,076.66	11,881.24			(1,543.86)		9,532.80	10,184.37	(153.01)	
GNMA	2004 CDEF Single Family	4.49	07/13/06	06/20/36	8,761.49	9,299.84			(76.89)		8,684.60	9,310.54	87.59	
GNMA	2004 CDEF Single Family	4.49	07/19/06	06/20/36	12,459.81	13,399.90			(99.44)		12,360.37	13,337.37	36.91	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	11,436.28	12,279.29			(92.30)		11,343.98	12,338.12	151.13	
GNMA	2004 CDEF Single Family	4.49	08/02/06	08/20/36	7,808.02	8,337.45			(1,682.07)		6,125.95	6,545.08	(110.30)	
GNMA	2004 CDEF Single Family	4.49	08/09/06	08/20/36	19,896.37	21,678.04			(149.67)		19,746.70	21,604.00	75.63	
GNMA	2004 CDEF Single Family	4.49	08/16/06	07/20/36	2,218.87	2,330.69			(16.76)		2,202.11	2,315.25	1.32	
GNMA	2004 CDEF Single Family	4.49	09/12/06	08/20/36	3,436.33	3,672.46			(1,222.77)		2,213.56	2,372.38	(77.31)	
GNMA	2004 CDEF Single Family	4.49	09/26/06	09/20/36	1,565.82	1,666.90			(11.08)		1,554.74	1,662.50	6.68	
GNMA	2004 CDEF Single Family	4.49	10/17/06	10/20/36	8,217.29	8,772.50			(71.98)		8,145.31	8,746.76	46.24	
GNMA	2004 CDEF Single Family	4.49	11/14/06	10/20/36	4,571.96	4,872.58			(35.82)		4,536.14	4,856.10	19.34	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	2,392.56	2,550.05			(16.60)		2,375.96	2,541.74	8.29	
GNMA	2004 CDEF Single Family	4.49	02/13/07	01/20/37	3,762.04	4,008.63			(29.13)		3,732.91	3,992.35	12.85	
GNMA	2004 CDEF Single Family	4.49	02/20/07	02/20/37	4,203.31	4,478.81			(29.64)		4,173.67	4,463.71	14.54	
GNMA	2004 CDEF Single Family	4.49	04/24/07	03/20/37	5,020.90	5,350.37			(50.83)		4,970.07	5,315.87	16.33	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	04/10/07	02/20/37	2,411.23	2,569.42			(16.56)		2,394.67	2,561.26	8.40	
GNMA	2004 CDEF Single Family	4.49	05/22/07	04/20/37	2,628.64	2,739.01			(17.70)		2,610.94	2,721.93	0.62	
GNMA	2004 CDEF Single Family	4.49	06/05/07	05/20/37	6,027.19	6,423.06			(40.79)		5,986.40	6,403.29	21.02	
GNMA	2004 CDEF Single Family	4.49	11/21/07	09/20/37	2,105.98	2,245.18			(13.73)		2,092.25	2,238.68	7.23	
GNMA	2004 CDEF Single Family	4.49	09/25/07	04/20/37	1,749.28	1,878.96			(41.46)		1,707.82	1,841.15	3.65	
GNMA	2004 CDEF Single Family	4.49	01/30/08	01/20/38	2,149.21	2,291.24			(13.64)		2,135.57	2,284.79	7.19	
GNMA	2004 CDEF Single Family	4.49	03/26/08	03/20/38	5,012.08	5,344.26			(31.88)		4,980.20	5,329.62	17.24	
FNMA	2004 CDEF Single Family	4.49	10/20/05	10/01/35	1,262.73	1,376.77			(11.62)		1,251.11	1,367.32	2.17	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	3,685.68	4,019.65			(28.59)		3,657.09	3,997.98	6.92	
FNMA	2004 CDEF Single Family	4.49	02/09/06	02/01/36	1,510.28	1,648.28			(13.54)		1,496.74	1,637.52	2.78	
FNMA	2004 CDEF Single Family	4.49	02/23/06	01/01/36	2,490.20	2,717.50			(19.86)		2,470.34	2,702.46	4.82	
FNMA	2004 CDEF Single Family	4.49	03/16/06	03/01/36	3,134.15	3,419.64			(25.55)		3,108.60	3,399.88	5.79	
FNMA	2004 CDEF Single Family	4.49	04/06/06	03/01/36	1,242.54	1,355.83			(9.61)		1,232.93	1,348.65	2.43	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	4,409.86	4,810.26			(32.48)		4,377.38	4,786.31	8.53	
FNMA	2004 CDEF Single Family	4.49	05/11/06	04/01/36	804.60	878.06			(11.70)		792.90	867.38	1.02	
FNMA	2004 CDEF Single Family	4.49	06/08/06	04/01/36	2,465.29	2,690.09			(18.94)		2,446.35	2,675.92	4.77	
FNMA	2004 CDEF Single Family	4.49	07/13/06	06/01/36	2,889.75	3,151.05			(21.88)		2,867.87	3,134.53	5.36	
FNMA	2004 CDEF Single Family	4.49	07/19/06	07/01/36	5,715.69	6,232.25			(42.22)		5,673.47	6,200.65	10.62	
FNMA	2004 CDEF Single Family	4.49	08/09/06	07/01/36	2,261.17	2,467.85			(16.60)		2,244.57	2,455.67	4.42	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	903.55	985.31			(6.46)		897.09	980.54	1.69	
FNMA	2004 CDEF Single Family	4.49	11/14/06	10/01/36	4,438.87	4,840.62			(32.34)		4,406.53	4,816.65	8.37	
FNMA	2004 CDEF Single Family	4.49	12/12/06	11/01/36	1,077.51	1,175.08			(8.18)		1,069.33	1,168.92	2.02	
FNMA	2004 CDEF Single Family	4.49	01/30/07	11/01/36	865.26	944.38			(9.12)		856.14	936.71	1.45	
FNMA	2004 CDEF Single Family	4.49	02/13/07	01/01/37	1,069.17	1,165.95			(7.43)		1,061.74	1,160.58	2.06	
FNMA	2004 CDEF Single Family	4.49	03/29/07	02/01/37	2,990.51	3,262.59			(21.11)		2,969.40	3,247.34	5.86	
FNMA	2004 CDEF Single Family	4.49	04/10/07	01/01/37	3,863.32	4,213.62			(30.54)		3,832.78	4,190.21	7.13	
FNMA	2004 CDEF Single Family	4.49	04/24/07	04/01/37	5,180.08	5,648.93			(35.45)		5,144.63	5,623.30	9.82	
FNMA	2004 CDEF Single Family	4.49	05/22/07	04/01/37	4,159.28	4,535.72			(35.07)		4,124.21	4,507.87	7.22	
FNMA	2004 CDEF Single Family	4.49	06/05/07	05/01/37	2,239.59	2,444.98			(15.78)		2,223.81	2,433.40	4.20	
FNMA	2004 CDEF Single Family	4.49	07/03/07	06/01/37	8,294.52	9,051.96			(60.42)		8,234.10	9,014.16	22.62	
FNMA	2004 CDEF Single Family	4.49	09/25/07	09/01/37	6,717.44	7,362.44			(1,592.62)		5,124.82	5,631.65	(138.17)	
FNMA	2004 CDEF Single Family	4.49	11/08/07	09/01/37	3,149.47	3,330.85			(21.03)		3,128.44	3,312.45	2.63	
FNMA	2004 CDEF Single Family	4.49	11/21/07	09/01/37	2,709.75	2,840.16			(17.70)		2,692.05	2,823.56	1.10	
FNMA	2004 CDEF Single Family	4.49	12/11/07	11/01/37	1,725.98	1,788.77			(15.17)		1,710.81	1,784.05	10.45	
FNMA	2004 CDEF Single Family	4.49	03/26/08	02/01/38	3,750.19	3,962.33			(51.08)		3,699.11	3,912.45	1.20	
FNMA	2004 CDEF Single Family	6.10	06/30/94	06/01/24	25,894.04	26,283.59			(1,942.22)		23,951.82	24,292.06	(49.31)	
FNMA	2004 CDEF Single Family	6.90	08/17/94	08/01/24	65,143.63	74,858.47			(1,504.38)		63,639.25	73,348.79	(5.30)	
FNMA	2004 CDEF Single Family	6.97	08/17/94	07/01/24	115,578.04	132,811.72			(2,970.35)		112,607.69	129,785.93	(55.44)	
FNMA	2004 CDEF Single Family	7.06	08/17/94	07/01/24	29,471.78	29,620.05			(726.86)		28,744.92	28,867.32	(25.87)	
FNMA	2004 CDEF Single Family	6.90	05/26/95	01/01/25	42,976.94	44,304.25			(18,749.71)		24,227.23	24,444.53	(1,110.01)	
GNMA	2004 CDEF Single Family	6.10	06/30/94	06/20/24	317,046.96	363,492.73			(10,953.20)		306,093.76	349,402.26	(3,137.27)	
GNMA	2004 CDEF Single Family	6.90	08/17/94	08/20/24	214,087.31	231,064.74			(22,541.64)		191,545.67	206,861.86	(1,661.24)	
GNMA	2004 CDEF Single Family	6.97	08/17/94	08/20/24	144,900.48	156,248.97			(4,445.71)		140,454.77	151,374.57	(428.69)	
GNMA	2004 CDEF Single Family	7.06	08/17/94	08/20/24	36,147.83	36,874.26			(1,150.82)		34,997.01	35,460.10	(263.34)	
GNMA	2004 CDEF Single Family	6.10	01/27/95	10/20/24	10,411.33	11,842.60			(1,614.51)		8,796.82	9,917.73	(310.36)	
GNMA	2004 CDEF Single Family	6.97	02/16/95	12/20/24	107,000.94	115,276.25			(4,503.44)		102,497.50	110,336.07	(436.74)	
GNMA	2004 CDEF Single Family	6.90	03/30/95	02/20/25	79,446.82	85,869.28			(1,883.80)		77,563.02	83,812.81	(172.67)	
GNMA	2004 CDEF Single Family	7.10	06/29/95	05/20/25	21,067.46	21,205.18			(1,207.04)		19,860.42	19,973.62	(24.52)	
GNMA	2004 CDEF Single Family	7.06	08/15/95	06/20/25	22,145.70	22,290.49			(432.37)		21,713.33	21,837.31	(20.81)	
GNMA	2004 CDEF Single Family	7.10	08/15/95	08/20/25	28,482.82	28,679.44			(605.97)		27,876.85	28,045.96	(27.51)	
GNMA	2004 CDEF Single Family	4.49	02/24/05	02/20/35	605,751.39	648,870.14			(5,822.29)		599,929.10	644,455.75	1,407.90	
GNMA	2004 CDEF Single Family	4.49	03/17/05	03/20/35	1,893,727.00	2,063,558.59			(110,959.99)		1,782,767.01	1,943,680.72	(8,917.88)	
GNMA	2004 CDEF Single Family	4.49	03/24/05	03/20/35	471,531.85	495,298.66			(3,967.76)		467,564.09	498,471.56	7,140.66	
GNMA	2004 CDEF Single Family	4.49	03/29/05	02/20/35	107,640.34	115,020.79			(887.20)		106,753.14	114,471.25	337.66	
GNMA	2004 CDEF Single Family	4.49	04/07/05	04/20/35	815,876.32	885,090.72			(6,915.30)		808,961.02	881,740.75	3,565.33	



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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	04/14/05	04/20/35	467,105.72	500,933.58			(3,886.63)		463,219.09	498,279.89	1,232.94	
GNMA	2004 CDEF Single Family	4.49	04/21/05	04/20/35	44,705.43	47,785.67			(356.12)		44,349.31	47,578.61	149.06	
GNMA	2004 CDEF Single Family	4.49	04/28/05	04/20/35	476,824.97	511,265.22			(190,878.64)		285,946.33	298,474.27	(21,912.31)	
GNMA	2004 CDEF Single Family	4.49	05/05/05	05/20/35	167,582.52	175,906.63			(1,972.38)		165,610.14	173,992.95	58.70	
GNMA	2004 CDEF Single Family	4.49	05/12/05	05/20/35	183,496.25	196,136.68			(1,454.33)		182,041.92	195,293.11	610.76	
GNMA	2004 CDEF Single Family	4.49	05/19/05	05/20/35	49,522.32	53,018.82			(540.97)		48,981.35	52,630.39	152.54	
GNMA	2004 CDEF Single Family	4.49	07/14/05	07/20/35	379,582.49	404,740.09			(2,959.89)		376,622.60	403,491.34	1,711.14	
GNMA	2004 CDEF Single Family	4.49	05/26/05	05/20/35	91,716.61	93,783.84			(728.70)		90,987.91	93,093.87	38.73	
GNMA	2004 CDEF Single Family	4.49	06/02/05	06/20/35	276,521.99	295,801.23			(2,326.43)		274,195.56	294,142.88	668.08	
GNMA	2004 CDEF Single Family	4.49	09/08/05	09/20/35	234,973.95	251,187.65			(1,875.46)		233,098.49	250,081.49	769.30	
GNMA	2004 CDEF Single Family				126,996.74	135,766.86			(126,996.74)				(8,770.12)	
GNMA	2004 CDEF Single Family	4.49	09/22/05	09/20/35	229,161.13	245,209.38			(2,032.97)		227,128.16	243,726.43	550.02	
GNMA	2004 CDEF Single Family	4.49	07/28/05	07/20/35	354,476.22	378,198.57			(5,267.75)		349,208.47	374,747.40	1,816.58	
GNMA	2004 CDEF Single Family	4.49	08/04/05	08/20/35	638,846.85	673,308.66			(10,323.26)		628,523.59	662,902.62	(82.78)	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	114,223.32	118,912.69			(904.06)		113,319.26	118,028.48	19.85	
GNMA	2004 CDEF Single Family	4.49	08/11/05	08/20/35	133,177.93	139,807.32			(1,091.31)		132,086.62	138,789.19	73.18	
GNMA	2004 CDEF Single Family	4.49	08/30/05	08/20/35	216,102.02	231,124.94			(50,780.99)		165,321.03	176,764.85	(3,579.10)	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	565,985.91	604,497.38			(4,337.23)		561,648.68	605,860.50	5,700.35	
GNMA	2004 CDEF Single Family	4.49	10/27/05	10/20/35	171,252.16	179,805.95			(1,350.41)		169,901.75	178,553.80	98.26	
GNMA	2004 CDEF Single Family	4.49	09/29/05	09/20/35	158,051.68	168,808.86			(1,228.39)		156,823.29	168,107.68	527.21	
GNMA	2004 CDEF Single Family	4.49	10/20/05	10/20/35	472,634.44	504,829.52			(3,954.70)		468,679.74	503,639.59	2,764.77	
GNMA	2004 CDEF Single Family	4.49	12/08/05	11/20/35	298,457.66	319,500.16			(2,298.73)		296,158.93	317,963.14	761.71	
GNMA	2004 CDEF Single Family	4.49	12/15/05	12/20/35	200,627.04	212,131.54			(1,562.87)		199,064.17	210,795.40	226.73	
GNMA	2004 CDEF Single Family	4.49	11/03/05	11/20/35	304,953.64	326,609.08			(3,287.94)		301,665.70	324,004.26	683.12	
GNMA	2004 CDEF Single Family	4.49	11/10/05	10/20/35	524,505.41	563,845.69			(107,636.78)		416,868.63	442,141.12	(14,067.79)	
GNMA	2004 CDEF Single Family	4.49	11/17/05	11/20/35	196,577.18	206,379.29			(2,001.38)		194,575.80	204,462.22	84.31	
GNMA	2004 CDEF Single Family	4.49	11/22/05	11/20/35	384,540.66	412,364.56			(3,978.86)		380,561.80	409,323.11	937.41	
GNMA	2004 CDEF Single Family	4.49	11/29/05	11/20/35	261,654.19	280,437.63			(2,027.69)		259,626.50	279,105.55	695.61	
GNMA	2004 CDEF Single Family	4.49	12/22/05	12/20/35	250,991.03	268,659.39			(1,968.54)		249,022.49	267,324.28	633.43	
GNMA	2004 CDEF Single Family	4.49	12/29/05	12/20/35	271,932.25	290,769.46			(3,064.26)		268,867.99	288,253.09	547.89	
GNMA	2004 CDEF Single Family	4.49	01/05/06	01/20/36	97,810.73	100,678.42			(805.91)		97,004.82	99,843.12	(29.39)	
GNMA	2004 CDEF Single Family	4.49	01/12/06	01/20/36	129,136.33	135,615.16			(968.76)		128,167.57	134,725.39	78.99	
GNMA	2004 CDEF Single Family	4.49	03/09/06	02/20/36	528,405.98	564,996.73			(3,928.64)		524,477.34	563,039.88	1,971.79	
GNMA	2004 CDEF Single Family	4.49	03/02/06	02/20/36	51,743.26	55,293.22			(392.36)		51,350.90	55,075.02	174.16	
GNMA	2004 CDEF Single Family	4.49	01/26/06	01/20/36	302,011.55	323,283.31			(2,403.03)		299,608.52	321,639.57	759.29	
GNMA	2004 CDEF Single Family	4.49	02/02/06	01/20/36	568,382.93	611,207.68			(4,263.48)		564,119.45	608,684.25	1,740.05	
GNMA	2004 CDEF Single Family	4.49	02/09/06	02/20/36	344,272.69	368,570.11			(7,283.11)		336,989.58	361,783.81	496.81	
GNMA	2004 CDEF Single Family	4.49	02/16/06	02/20/36	60,657.81	62,113.57			(448.17)		60,209.64	61,632.91	(32.49)	
GNMA	2004 CDEF Single Family	4.49	02/23/06	02/20/36	251,940.96	269,907.47			(2,571.47)		249,369.49	268,121.43	785.43	
GNMA	2004 CDEF Single Family	4.49	05/11/06	05/20/36	167,354.15	175,779.29			(1,246.74)		166,107.41	174,633.68	101.13	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	125,590.16	134,198.98			(49,553.82)		76,036.34	81,489.46	(3,155.70)	
GNMA	2004 CDEF Single Family	4.49	05/18/06	04/20/36	204,270.04	218,300.95			(1,576.82)		202,693.22	217,407.50	683.37	
GNMA	2004 CDEF Single Family	4.49	04/06/06	03/20/36	69,713.66	74,498.45			(533.27)		69,180.39	74,198.08	232.90	
GNMA	2004 CDEF Single Family	4.49	04/27/06	04/20/36	165,730.32	177,109.65			(1,226.88)		164,503.44	176,441.23	558.46	
GNMA	2004 CDEF Single Family	4.49	05/05/06	04/20/36	94,290.86	100,766.58			(692.40)		93,598.46	100,392.20	318.02	
GNMA	2004 CDEF Single Family	4.49	06/01/06	05/20/36	98,546.21	101,457.17			(720.66)		97,825.55	100,710.41	(26.10)	
GNMA	2004 CDEF Single Family	4.49	06/08/06	05/20/36	160,475.75	171,499.59			(1,215.14)		159,260.61	170,823.05	538.60	
GNMA	2004 CDEF Single Family	4.49	06/15/06	06/20/36	90,915.05	97,154.68			(668.88)		90,246.17	96,796.03	310.23	
GNMA	2004 CDEF Single Family	4.49	07/06/06	06/20/36	45,392.47	48,508.55			(500.53)		44,891.94	48,151.73	143.71	
GNMA	2004 CDEF Single Family	4.49	07/27/06	07/20/36	76,597.94	81,858.26			(576.44)		76,021.50	81,542.26	260.44	
GNMA	2004 CDEF Single Family	4.49	08/09/06	07/20/36	112,621.49	120,356.80			(810.19)		111,811.30	119,933.37	386.76	
GNMA	2004 CDEF Single Family	4.49	08/16/06	06/20/36	166,467.42	177,898.52			(1,251.72)		165,215.70	177,214.35	567.55	
GNMA	2004 CDEF Single Family	4.49	09/06/06	08/20/36	265,669.97	283,173.48			(97,327.43)		168,342.54	179,862.50	(5,983.55)	
GNMA	2004 CDEF Single Family	4.49	10/05/06	09/20/36	495,500.28	532,143.22			(60,378.51)		435,121.77	467,911.71	(3,853.00)	
GNMA	2004 CDEF Single Family	4.49	11/02/06	10/20/36	426,468.57	455,772.37			(3,387.69)		423,080.88	454,930.30	2,545.62	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2004 CDEF Single Family	4.49	11/21/06	11/20/36	161,920.85	173,062.48			(1,470.91)		160,449.94	172,123.64	532.07	
GNMA	2004 CDEF Single Family	4.49	11/28/06	11/20/36	200,062.33	213,160.04			(1,436.44)		198,625.89	212,413.59	689.99	
GNMA	2004 CDEF Single Family	4.49	12/12/06	11/20/36	179,717.66	191,483.58			(1,265.84)		178,451.82	190,839.26	621.52	
GNMA	2004 CDEF Single Family	4.49	12/27/06	12/20/36	348,231.79	371,469.33			(2,715.52)		345,516.27	369,978.62	1,224.81	
GNMA	2004 CDEF Single Family	4.49	01/09/07	12/20/36	276,010.38	294,094.92			(1,922.81)		274,087.57	293,128.07	955.96	
GNMA	2004 CDEF Single Family	4.49	01/30/07	12/20/36	68,155.59	72,620.95			(471.18)		67,684.41	72,386.77	237.00	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	56,939.06	60,686.81			(19,336.47)		37,602.59	40,191.98	(1,158.36)	
GNMA	2004 CDEF Single Family	4.49	02/13/08	01/20/38	106,409.66	113,418.93			(686.28)		105,723.38	113,101.75	369.10	
FNMA	2004 CDEF Single Family	4.49	04/07/05	02/01/35	112,951.77	123,231.06			(913.56)		112,038.21	122,539.39	221.89	
FNMA	2004 CDEF Single Family	4.49	05/27/05	04/01/35	65,815.33	71,794.77			(1,187.85)		64,627.48	70,674.31	67.39	
FNMA	2004 CDEF Single Family	4.49	12/08/05	11/01/35	246,162.92	268,421.39			(2,061.68)		244,101.24	266,806.13	446.42	
FNMA	2004 CDEF Single Family	4.49	01/05/06	12/01/35	27,039.61	29,476.02			(2,477.21)		24,562.40	26,836.08	(162.73)	
FNMA	2004 CDEF Single Family	4.49	02/02/06	01/01/36	120,131.87	130,995.41			(1,360.05)		118,771.82	129,819.10	183.74	
FNMA	2004 CDEF Single Family	4.49	04/20/06	04/01/36	74,273.19	81,069.57			(545.98)		73,727.21	80,667.66	144.07	
FNMA	2004 CDEF Single Family	4.49	09/12/06	08/01/36	162,825.52	177,626.48			(2,225.10)		160,600.42	175,609.07	207.69	
FNMA	2004 CDEF Single Family	4.49	11/14/06	01/01/36	50,816.35	55,419.64			(585.29)		50,231.06	54,912.02	77.67	
FNMA	2004 CDEF Single Family	4.49	01/30/07	01/01/37	57,442.82	62,627.07			(400.28)		57,042.54	62,337.43	110.64	
FNMA	2004 CDEF Single Family	4.49	02/13/08	01/01/38	247,480.12	263,195.44			(1,650.97)		245,829.15	261,941.78	397.31	
GNMA	2004 CDEF Single Family	5.38	08/07/07	07/20/37	1,132.90	1,248.67			(6.82)		1,126.08	1,248.23	6.38	
GNMA	2004 CDEF Single Family	5.63	08/07/07	08/20/37	6,647.06	7,386.63			(40.39)		6,606.67	7,406.50	60.26	
GNMA	2004 CDEF Single Family	5.63	11/21/07	10/20/37	1,249.79	1,395.17			(7.91)		1,241.88	1,389.57	2.31	
GNMA	2004 CDEF Single Family	5.38	09/25/07	09/20/37	7,526.84	8,320.75			(47.93)		7,478.91	8,315.18	42.36	
GNMA	2004 CDEF Single Family	5.13	09/25/07	09/20/37	2,252.89	2,467.76			(13.77)		2,239.12	2,461.17	7.18	
GNMA	2004 CDEF Single Family	5.63	09/25/07	08/20/37	1,616.51	1,804.52			(9.30)		1,607.21	1,798.29	3.07	
GNMA	2004 CDEF Single Family	5.38	10/09/07	09/20/37	8,977.80	9,960.95			(58.88)		8,918.92	9,951.91	49.84	
GNMA	2004 CDEF Single Family	5.38	08/23/07	08/20/37	7,862.97	8,692.03			(48.93)		7,814.04	8,687.51	44.41	
GNMA	2004 CDEF Single Family	5.13	08/23/07	07/20/37	7,715.64	8,453.03			(48.45)		7,667.19	8,428.17	23.59	
GNMA	2004 CDEF Single Family	5.38	09/11/07	09/20/37	1,587.85	1,748.15			(9.66)		1,578.19	1,749.29	10.80	
GNMA	2004 CDEF Single Family	5.63	09/11/07	08/20/37	1,272.81	1,420.81			(7.48)		1,265.33	1,415.66	2.33	
GNMA	2004 CDEF Single Family	5.13	09/11/07	08/20/37	2,572.92	2,705.64			(15.81)		2,557.11	2,690.17	0.34	
GNMA	2004 CDEF Single Family	5.13	12/11/07	11/20/37	4,842.30	5,196.07			(55.26)		4,787.04	5,143.98	3.17	
GNMA	2004 CDEF Single Family	5.38	10/25/07	10/20/37	3,770.41	4,156.23			(22.42)		3,747.99	4,155.30	21.49	
GNMA	2004 CDEF Single Family	5.13	10/25/07	10/20/37	8,694.18	9,507.08			(2,249.24)		6,444.94	6,879.30	(378.54)	
GNMA	2004 CDEF Single Family	5.38	11/08/07	10/20/37	3,954.71	4,350.75			(23.16)		3,931.55	4,350.26	22.67	
GNMA	2004 CDEF Single Family	5.13	11/08/07	10/20/37	1,885.35	2,065.26			(11.29)		1,874.06	2,059.88	5.91	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	1,281.93	1,431.15			(7.28)		1,274.65	1,426.31	2.44	
GNMA	2004 CDEF Single Family	5.63	12/28/07	12/20/37	5,827.86	6,491.56			(34.81)		5,793.05	6,467.44	10.69	
GNMA	2004 CDEF Single Family				2,240.34	2,469.70			(2,240.34)				(229.36)	
GNMA	2004 CDEF Single Family	5.38	12/20/07	11/20/37	1,443.02	1,590.80			(8.66)		1,434.36	1,590.29	8.15	
GNMA	2004 CDEF Single Family	5.38	01/16/08	12/20/37	612.37	674.24			(42.03)		570.34	631.41	(0.80)	
GNMA	2004 CDEF Single Family	5.63	01/30/08	12/20/37	3,549.32	3,962.71			(20.32)		3,529.00	3,948.99	6.60	
GNMA	2004 CDEF Single Family	5.63	02/13/08	01/20/38	2,173.15	2,426.32			(12.61)		2,160.54	2,417.73	4.02	
GNMA	2004 CDEF Single Family	5.63	02/19/08	01/20/38	1,454.12	1,623.46			(8.35)		1,445.77	1,617.76	2.65	
GNMA	2004 CDEF Single Family	5.13	02/27/08	02/20/38	1,205.74	1,319.03			(7.04)		1,198.70	1,315.84	3.85	
GNMA	2004 CDEF Single Family	5.38	02/27/08	02/20/38	2,138.57	2,354.09			(31.65)		2,106.92	2,332.58	10.14	
GNMA	2004 CDEF Single Family	5.13	03/20/08	10/20/37	1,938.25	2,123.30			(11.58)		1,926.67	2,117.81	6.09	
GNMA	2004 CDEF Single Family	5.38	03/27/08	03/20/38	3,931.30	4,334.32			(22.67)		3,908.63	4,333.91	22.26	
FNMA	2004 CDEF Single Family	5.38	08/07/07	07/01/37	6,701.32	7,549.76			(59.42)		6,641.90	7,508.06	17.72	
FNMA	2004 CDEF Single Family	5.63	08/07/07	07/01/37	1,498.43	1,696.87			(9.90)		1,488.53	1,692.36	5.39	
FNMA	2004 CDEF Single Family	5.13	08/07/07	08/01/37	8,968.95	10,019.05			(2,078.97)		6,889.98	7,693.82	(246.26)	
FNMA	2004 CDEF Single Family	5.13	08/29/07	08/01/37	3,906.31	4,365.81			(24.90)		3,881.41	4,335.93	(4.98)	
FNMA	2004 CDEF Single Family	5.38	08/23/07	07/01/37	5,618.05	6,321.27			(35.81)		5,582.24	6,296.14	10.68	
FNMA	2004 CDEF Single Family	5.38	09/11/07	08/01/37	5,342.55	5,977.63			(35.03)		5,307.52	5,953.06	10.46	
FNMA	2004 CDEF Single Family				1,543.60	1,723.98			(1,543.60)				(180.38)	
FNMA	2004 CDEF Single Family	5.38	09/25/07	09/01/37	11,097.78	12,568.64			(79.18)		11,018.60	12,549.15	59.69	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
FNMA	2004 CDEF Single Family	5.63	09/25/07	07/01/37	1,165.34	1,318.65			(18.75)		1,146.59	1,302.19	2.29	
FNMA	2004 CDEF Single Family	5.13	09/25/07	09/01/37	5,280.03	5,902.17			(37.24)		5,242.79	5,859.22	(5.71)	
FNMA	2004 CDEF Single Family	5.13	10/09/07	09/01/37	3,699.42	3,926.21			(22.37)		3,677.05	3,911.66	7.82	
FNMA	2004 CDEF Single Family	5.38	10/25/07	10/01/37	3,388.46	3,568.58			(21.70)		3,366.76	3,575.88	29.00	
FNMA	2004 CDEF Single Family	5.13	10/25/07	10/01/37	7,612.31	8,330.13			(48.86)		7,563.45	8,306.12	24.85	
FNMA	2004 CDEF Single Family	5.38	11/08/07	09/01/37	3,512.54	3,759.64			(21.44)		3,491.10	3,742.85	4.65	
FNMA	2004 CDEF Single Family	5.38	11/21/07	10/01/37	2,179.86	2,306.62			(12.75)		2,167.11	2,295.11	1.24	
FNMA	2004 CDEF Single Family	5.13	11/21/07	09/01/37	5,063.34	5,438.55			(31.71)		5,031.63	5,415.19	8.35	
FNMA	2004 CDEF Single Family	5.38	11/21/07	11/01/37	5,556.38	6,005.34			(33.38)		5,523.00	5,982.66	10.70	
FNMA	2004 CDEF Single Family	5.38	12/11/07	10/01/37	6,776.53	7,531.08			(40.56)		6,735.97	7,528.91	38.39	
FNMA	2004 CDEF Single Family	5.13	12/11/07	11/01/37	2,128.57	2,240.11			(13.10)		2,115.47	2,227.77	0.76	
FNMA	2004 CDEF Single Family	5.38	12/11/07	11/01/37	1,690.71	1,783.72			(9.95)		1,680.76	1,774.44	0.67	
FNMA	2004 CDEF Single Family	5.13	12/11/07	12/01/37	3,548.36	3,770.88			(24.08)		3,524.28	3,749.62	2.82	
FNMA	2004 CDEF Single Family	5.13	12/20/07	11/01/37	2,388.44	2,513.61			(15.01)		2,373.43	2,499.42	0.82	
FNMA	2004 CDEF Single Family	5.38	12/20/07	10/01/37	1,370.82	1,440.13			(10.18)		1,360.64	1,430.09	0.14	
FNMA	2004 CDEF Single Family	5.63	12/28/07	10/01/37	7,868.86	8,832.88			(46.33)		7,822.53	8,834.64	48.09	
FNMA	2004 CDEF Single Family	5.13	01/16/08	12/01/37	2,539.12	2,672.42			(15.01)		2,524.11	2,658.36	0.95	
FNMA	2004 CDEF Single Family	5.13	01/30/08	12/01/37	3,138.62	3,334.89			(32.94)		3,105.68	3,303.58	1.63	
FNMA	2004 CDEF Single Family	5.38	01/30/08	11/01/37	1,250.38	1,314.11			(7.20)		1,243.18	1,307.18	0.27	
FNMA	2004 CDEF Single Family	5.38	02/19/08	12/01/37	2,024.93	2,136.52			(11.63)		2,013.30	2,125.73	0.84	
FNMA	2004 CDEF Single Family	5.13	02/19/08	01/01/38	1,882.39	1,972.76			(16.99)		1,865.40	1,955.81	0.04	
FNMA	2004 CDEF Single Family	5.13	02/27/08	02/01/38	1,351.53	1,413.94			(8.01)		1,343.52	1,406.11	0.18	
<b>2004 CDEF Single Family Total</b>					<b>26,598,489.99</b>	<b>28,181,428.62</b>	<b>1,341,555.99</b>	<b>0.00</b>	<b>(1,066,191.07)</b>	<b>0.00</b>	<b>26,873,854.91</b>	<b>28,430,281.78</b>	<b>(26,511.76)</b>	<b>0.00</b>
Repo Agmt	2005 BCD Single Family	0.27	08/31/16	09/01/16	2,743.95	2,743.95	1.83				2,745.78	2,745.78		
Repo Agmt	2005 BCD Single Family	0.27	08/31/16	09/01/16	380,576.81	380,576.81	11,775.67				392,352.48	392,352.48		
GNMA	2005 BCD Single Family	5.38	08/16/06	08/20/36	3,498.04	3,852.70			(23.13)		3,474.91	3,849.21	19.64	
GNMA	2005 BCD Single Family				1,639.63	1,805.89			(1,639.63)				(166.26)	
GNMA	2005 BCD Single Family	5.13	08/23/06	08/01/36	9,321.85	10,107.22			(1,054.14)		8,267.71	9,081.55	28.47	
GNMA	2005 BCD Single Family	5.38	09/06/06	08/20/36	16,068.35	17,939.60			(1,971.21)		14,097.14	15,682.47	(285.92)	
GNMA	2005 BCD Single Family	5.63	09/06/06	09/20/36	3,720.20	4,115.26			(23.51)		3,696.69	4,100.78	9.03	
GNMA	2005 BCD Single Family	5.13	09/06/06	08/20/36	13,813.01	15,251.06			(2,479.10)		11,333.91	12,443.04	(328.92)	
GNMA	2005 BCD Single Family	5.38	09/12/06	09/20/36	9,903.66	10,979.43			(75.29)		9,828.37	10,957.80	53.66	
GNMA	2005 BCD Single Family	5.13	09/12/06	09/20/36	11,770.96	13,011.85			(82.96)		11,688.00	12,964.48	35.59	
GNMA	2005 BCD Single Family	5.38	09/20/06	09/20/36	17,018.85	18,913.28			(2,198.13)		14,820.72	16,397.17	(317.98)	
GNMA	2005 BCD Single Family	5.13	09/20/06	09/20/36	26,280.05	29,621.92			(200.79)		26,079.26	29,583.80	162.67	
GNMA	2005 BCD Single Family	5.63	09/20/06	09/20/36	3,315.92	3,698.75			(21.35)		3,294.57	3,683.44	6.04	
GNMA	2005 BCD Single Family	5.13	09/26/06	09/20/36	7,680.08	8,396.89			(2,493.77)		5,186.31	5,689.68	(213.44)	
GNMA	2005 BCD Single Family	5.38	09/26/06	09/20/36	13,554.54	15,047.83			(172.84)		13,381.70	14,940.42	65.43	
GNMA	2005 BCD Single Family	5.38	10/05/06	10/20/36	14,847.57	16,525.91			(169.21)		14,678.36	16,462.90	106.20	
GNMA	2005 BCD Single Family	5.63	10/17/06	10/20/36	4,614.89	5,104.30			(85.52)		4,529.37	5,023.56	4.78	
GNMA	2005 BCD Single Family	5.13	10/05/06	10/20/36	6,685.12	7,045.35			(47.67)		6,637.45	7,073.35	75.67	
GNMA	2005 BCD Single Family	5.38	10/17/06	10/20/36	15,272.04	17,051.49			(2,339.48)		12,932.56	14,308.47	(403.54)	
GNMA	2005 BCD Single Family	5.13	10/17/06	10/20/36	6,015.76	6,585.38			(39.77)		5,975.99	6,564.57	18.96	
GNMA	2005 BCD Single Family	5.63	10/24/06	10/20/36	7,109.13	7,935.93			(49.17)		7,059.96	7,899.00	12.24	
GNMA	2005 BCD Single Family	5.38	10/24/06	10/20/36	17,052.93	19,048.20			(120.27)		16,932.66	19,012.02	84.09	
GNMA	2005 BCD Single Family	5.13	10/24/06	10/20/36	8,387.51	9,241.11			(58.30)		8,329.21	9,208.55	25.74	
GNMA	2005 BCD Single Family	5.38	11/02/06	11/20/36	11,182.65	12,439.43			(71.80)		11,110.85	12,430.03	62.40	
GNMA	2005 BCD Single Family	5.13	11/02/06	10/20/36	5,066.18	5,545.80			(40.18)		5,026.00	5,520.62	15.00	
GNMA	2005 BCD Single Family	5.63	11/14/06	11/20/36	8,658.31	9,694.47			(57.92)		8,600.39	9,651.73	15.18	
GNMA	2005 BCD Single Family	5.38	11/14/06	10/20/36	5,308.85	5,840.75			(33.86)		5,274.99	5,844.18	37.29	
GNMA	2005 BCD Single Family	5.13	11/14/06	11/20/36	17,238.16	19,039.26			(2,385.17)		14,852.99	16,295.65	(358.44)	
GNMA	2005 BCD Single Family	5.38	11/21/06	11/20/36	7,501.80	8,278.13			(54.31)		7,447.49	8,264.99	41.17	
GNMA	2005 BCD Single Family	5.63	11/21/06	11/20/36	2,919.69	3,229.14			(19.63)		2,900.06	3,216.38	6.87	
GNMA	2005 BCD Single Family	5.13	11/21/06	11/20/36	6,270.65	6,843.25			(65.42)		6,205.23	6,795.39	17.56	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2005 BCD Single Family	5.38	11/28/06	11/20/36	2,577.74	2,839.45			(16.26)		2,561.48	2,837.61	14.42	
GNMA	2005 BCD Single Family	5.38	12/12/06	12/20/36	3,127.37	3,444.93			(59.74)		3,067.63	3,398.40	13.21	
GNMA	2005 BCD Single Family	5.63	12/12/06	12/20/36	11,613.31	13,107.43			(71.67)		11,541.64	13,056.45	20.69	
GNMA	2005 BCD Single Family	5.13	12/12/06	11/20/36	15,174.09	17,172.20			(138.14)		15,035.95	17,072.99	38.93	
GNMA	2005 BCD Single Family	5.38	12/27/06	12/20/36	19,227.92	21,376.37			(120.72)		19,107.20	21,357.77	102.12	
GNMA	2005 BCD Single Family	5.63	12/27/06	12/20/36	4,902.20	5,444.95			(49.27)		4,852.93	5,406.98	11.30	
GNMA	2005 BCD Single Family	5.13	12/27/06	12/20/36	6,990.54	7,643.82			(45.41)		6,945.13	7,643.05	44.64	
GNMA	2005 BCD Single Family	5.38	01/10/07	12/20/36	2,216.41	2,441.49			(14.12)		2,202.29	2,439.78	12.41	
GNMA	2005 BCD Single Family	5.63	01/09/07	12/20/36	759.73	771.20			(5.33)		754.40	765.25	(0.62)	
GNMA	2005 BCD Single Family	5.13	01/09/07	01/20/37	7,883.50	8,655.21			(53.68)		7,829.82	8,625.98	24.45	
GNMA	2005 BCD Single Family	5.38	01/16/07	12/20/36	3,162.52	3,483.48			(45.70)		3,116.82	3,452.91	15.13	
GNMA	2005 BCD Single Family	5.63	01/16/07	01/20/37	4,178.22	4,661.17			(25.90)		4,152.32	4,642.99	7.72	
GNMA	2005 BCD Single Family	5.13	01/30/07	01/20/37	12,712.75	14,028.00			(82.96)		12,629.79	13,984.36	39.32	
GNMA	2005 BCD Single Family	5.38	01/30/07	01/20/37	10,730.61	11,806.39			(220.81)		10,509.80	11,678.72	93.14	
GNMA	2005 BCD Single Family	5.63	01/30/07	01/20/37	3,366.48	3,755.66			(21.64)		3,344.84	3,740.19	6.17	
GNMA	2005 BCD Single Family	5.38	02/13/07	01/20/37	8,362.40	9,229.05			(1,250.91)		7,111.49	7,869.17	(108.97)	
GNMA	2005 BCD Single Family	5.13	02/13/07	01/20/37	4,334.40	4,744.90			(58.27)		4,276.13	4,697.28	10.65	
GNMA	2005 BCD Single Family	5.63	02/13/07	02/20/37	2,076.57	2,316.70			(12.35)		2,064.22	2,308.28	3.93	
FNMA	2005 BCD Single Family	5.38	08/09/06	08/01/36	3,265.90	3,657.10			(28.56)		3,237.34	3,633.87	5.33	
FNMA	2005 BCD Single Family	5.13	08/10/06	07/01/36	2,051.03	2,285.91			(13.82)		2,037.21	2,269.95	(2.14)	
FNMA	2005 BCD Single Family	5.38	08/23/06	08/01/36	3,699.38	4,143.89			(27.40)		3,671.98	4,123.97	7.48	
FNMA	2005 BCD Single Family	5.38	09/06/06	09/01/36	3,203.89	3,587.04			(24.53)		3,179.36	3,568.23	5.72	
FNMA	2005 BCD Single Family	5.63	09/06/06	08/01/36	1,149.62	1,295.50			(7.65)		1,141.97	1,291.70	3.85	
FNMA	2005 BCD Single Family	5.13	09/12/06	09/01/36	3,025.08	3,371.80			(35.39)		2,989.69	3,332.26	(4.15)	
FNMA	2005 BCD Single Family	5.38	09/12/06	09/01/36	5,880.86	6,588.75			(78.70)		5,802.16	6,517.83	7.78	
FNMA	2005 BCD Single Family	5.63	09/20/06	09/01/36	2,165.67	2,441.78			(13.68)		2,151.99	2,435.37	7.27	
FNMA	2005 BCD Single Family	5.38	09/20/06	09/01/36	6,444.38	7,215.31			(46.34)		6,398.04	7,180.71	11.74	
FNMA	2005 BCD Single Family	5.13	09/20/06	09/01/36	819.33	911.70			(5.83)		813.50	905.00	(0.87)	
FNMA	2005 BCD Single Family	5.38	09/26/06	09/01/36	1,909.65	2,137.95			(12.80)		1,896.85	2,128.77	3.62	
FNMA	2005 BCD Single Family	5.38	10/05/06	09/01/36	2,946.88	3,298.11			(19.59)		2,927.29	3,284.15	5.63	
FNMA	2005 BCD Single Family	5.63	10/17/06	09/01/36	1,317.54	1,485.31			(8.18)		1,309.36	1,481.53	4.40	
FNMA	2005 BCD Single Family	5.13	10/17/06	10/01/36	6,678.57	7,463.33			(210.11)		6,468.46	7,233.30	(19.92)	
FNMA	2005 BCD Single Family	5.38	10/17/06	10/01/36	5,142.89	5,759.75			(62.85)		5,080.04	5,704.06	7.16	
FNMA	2005 BCD Single Family	5.38	10/24/06	11/01/36	5,952.29	6,662.04			(56.52)		5,895.77	6,614.88	9.36	
FNMA	2005 BCD Single Family	5.38	11/02/06	11/01/36	4,449.74	4,985.29			(28.65)		4,421.09	4,966.38	9.74	
FNMA	2005 BCD Single Family	5.63	11/02/06	10/01/36	1,465.46	1,652.40			(15.62)		1,449.84	1,640.88	4.10	
FNMA	2005 BCD Single Family	5.13	11/02/06	10/01/36	922.30	1,027.55			(6.06)		916.24	1,020.51	(0.98)	
FNMA	2005 BCD Single Family	5.38	11/14/06	11/01/36	4,626.52	5,178.25			(33.04)		4,593.48	5,153.63	8.42	
FNMA	2005 BCD Single Family	5.63	11/14/06	11/01/36	3,383.13	3,813.24			(27.13)		3,356.00	3,796.71	10.60	
FNMA	2005 BCD Single Family	5.13	11/14/06	11/01/36	1,635.77	1,821.68			(10.78)		1,624.99	1,809.06	(1.84)	
FNMA	2005 BCD Single Family	5.38	11/21/06	10/01/36	7,833.98	8,785.11			(1,408.61)		6,425.37	7,208.66	(167.84)	
FNMA	2005 BCD Single Family	5.63	11/21/06	11/01/36	1,354.13	1,525.87			(8.41)		1,345.72	1,522.03	4.57	
FNMA	2005 BCD Single Family	5.13	11/21/06	11/01/36	803.74	895.37			(13.39)		790.35	880.39	(1.59)	
FNMA	2005 BCD Single Family	5.38	11/28/06	11/01/36	2,639.81	2,954.99			(17.59)		2,622.22	2,942.54	5.14	
FNMA	2005 BCD Single Family	5.13	11/28/06	11/01/36	2,000.70	2,230.35			(13.35)		1,987.35	2,215.42	(1.58)	
FNMA	2005 BCD Single Family	5.38	12/12/06	11/01/36	6,061.93	6,794.03			(48.22)		6,013.71	6,757.48	11.67	
FNMA	2005 BCD Single Family	5.63	12/12/06	11/01/36	653.42	736.32			(9.02)		644.40	728.88	1.58	
FNMA	2005 BCD Single Family	5.13	12/12/06	11/01/36	1,453.97	1,620.19			(22.58)		1,431.39	1,594.91	(2.70)	
FNMA	2005 BCD Single Family	5.38	12/27/06	11/01/36	3,480.46	3,899.25			(1,637.05)		1,843.41	2,071.01	(191.19)	
FNMA	2005 BCD Single Family	5.63	12/27/06	12/01/36	2,541.44	2,863.63			(16.12)		2,525.32	2,856.00	8.49	
FNMA	2005 BCD Single Family	5.13	12/27/06	10/01/36	962.54	1,071.94			(7.43)		955.11	1,063.42	(1.09)	
FNMA	2005 BCD Single Family	5.38	01/09/07	12/01/36	8,664.70	9,736.76			(184.99)		8,479.71	9,531.19	(20.58)	
FNMA	2005 BCD Single Family	5.63	01/09/07	12/01/36	3,647.58	4,110.97			(1,095.20)		2,552.38	2,886.97	(128.80)	
FNMA	2005 BCD Single Family	5.13	01/09/07	12/01/36	4,422.30	4,924.63			(1,686.17)		2,736.13	3,045.80	(192.66)	
FNMA	2005 BCD Single Family	5.38	01/30/07	12/01/36	7,744.68	8,671.12			(2,543.99)		5,200.69	5,837.04	(290.09)	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
FNMA	2005 BCD Single Family	5.63	01/30/07	12/01/36	2,177.03	2,453.08			(19.76)		2,157.27	2,439.84	6.52	
FNMA	2005 BCD Single Family	5.13	01/30/07	01/01/37	1,081.95	1,206.34			(7.13)		1,074.82	1,198.37	(0.84)	
FNMA	2005 BCD Single Family	5.38	02/13/07	01/01/37	1,027.54	1,149.89			(56.29)		971.25	1,089.49	(4.11)	
FNMA	2005 BCD Single Family	5.63	02/13/07	01/01/37	1,951.77	2,199.48			(92.30)		1,859.47	2,103.29	(3.89)	
FNMA	2005 BCD Single Family	5.13	02/13/07	01/01/37	2,494.53	2,779.77			(17.29)		2,477.24	2,760.25	(2.23)	
FNMA	2005 BCD Single Family	5.38	02/20/07	01/01/37	2,867.03	3,215.84			(21.78)		2,845.25	3,199.16	5.10	
FNMA	2005 BCD Single Family	5.63	02/20/07	01/01/37	2,092.45	2,361.46			(13.11)		2,079.34	2,355.66	7.31	
FNMA	2005 BCD Single Family	6.15	05/01/96	04/01/26	93,120.64	100,890.32			(2,521.59)		90,599.05	98,249.12	(119.61)	
FNMA	2005 BCD Single Family	6.15	06/01/96	05/01/26	91,812.90	99,843.71			(1,719.08)		90,093.82	98,117.68	(6.95)	
FNMA	2005 BCD Single Family	6.15	07/01/96	06/01/26	52,654.48	54,835.63			(1,153.60)		51,500.88	53,624.42	(57.61)	
FNMA	2005 BCD Single Family	6.15	08/01/96	07/01/26	36,258.62	36,796.68			(3,040.39)		33,218.23	33,880.41	124.12	
FNMA	2005 BCD Single Family	6.15	08/01/96	08/01/26	49,767.15	56,807.11			(1,062.88)		48,704.27	55,794.57	50.34	
FNMA	2005 BCD Single Family	6.15	09/01/96	08/01/26	10,183.67	11,602.60			(804.18)		9,379.49	10,727.59	(70.83)	
FNMA	2005 BCD Single Family	6.15	10/01/96	10/01/26	48,032.27	54,789.49			(1,575.37)		46,456.90	53,206.07	(8.05)	
FNMA	2005 BCD Single Family	6.15	12/01/96	11/01/26	59,873.29	68,312.25			(15,690.74)		44,182.55	50,580.58	(2,040.93)	
FNMA	2005 BCD Single Family	6.15	03/01/97	01/01/27	33,712.73	38,442.97			(584.35)		33,128.38	37,912.77	54.15	
GNMA	2005 BCD Single Family	6.15	07/01/96	07/20/26	345,933.66	394,356.54			(73,219.64)		272,714.02	309,651.29	(11,485.61)	
GNMA	2005 BCD Single Family	6.15	03/01/96	03/20/26	71,634.47	81,971.58			(1,361.74)		70,272.73	79,906.93	(702.91)	
GNMA	2005 BCD Single Family	6.15	08/01/96	07/20/26	244,779.91	280,712.65			(6,107.99)		238,671.92	271,993.72	(2,610.94)	
GNMA	2005 BCD Single Family	6.15	04/01/96	04/20/26	82,234.99	94,098.48			(1,688.92)		80,546.07	91,589.84	(819.72)	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	215,293.66	246,456.84			(6,952.65)		208,341.01	237,114.29	(2,389.90)	
GNMA	2005 BCD Single Family	6.15	05/01/96	05/20/26	99,551.57	113,896.37			(3,804.18)		95,747.39	108,855.95	(1,236.24)	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	385,981.10	448,274.68			(9,356.05)		376,625.05	435,424.12	(3,494.51)	
GNMA	2005 BCD Single Family	6.15	06/01/96	06/20/26	152,683.04	174,694.63			(3,254.95)		149,428.09	169,897.58	(1,542.10)	
GNMA	2005 BCD Single Family	6.15	07/01/96	06/20/26	358,191.15	409,378.85			(8,505.62)		349,685.53	399,739.50	(1,133.73)	
GNMA	2005 BCD Single Family	6.15	08/01/96	08/20/26	234,619.58	265,466.78			(8,904.40)		225,715.18	256,227.77	(334.61)	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	122,463.21	139,757.86			(3,212.67)		119,250.54	135,242.08	(1,303.11)	
GNMA	2005 BCD Single Family	6.15	09/01/96	09/20/26	41,397.32	47,207.12			(3,144.13)		38,253.19	43,336.73	(726.26)	
GNMA	2005 BCD Single Family	6.15	10/01/96	10/20/26	331,251.89	377,928.25			(51,869.34)		279,382.55	316,499.32	(9,559.59)	
GNMA	2005 BCD Single Family	6.15	12/01/96	12/20/26	31,302.80	35,729.59			(593.35)		30,709.45	34,834.04	(302.20)	
GNMA	2005 BCD Single Family	6.15	01/01/97	12/20/26	304,294.33	349,630.22			(6,714.24)		297,580.09	339,803.18	(3,112.80)	
GNMA	2005 BCD Single Family	6.15	01/01/97	01/20/27	93,586.28	106,891.26			(3,313.01)		90,273.27	102,470.29	(1,107.96)	
GNMA	2005 BCD Single Family	6.15	02/01/97	02/20/27	127,800.73	145,969.33			(3,151.96)		124,648.77	141,482.29	(1,335.08)	
GNMA	2005 BCD Single Family	6.15	03/01/97	03/20/27	162,950.45	185,948.72			(3,128.12)		159,822.33	181,248.71	(1,571.89)	
GNMA	2005 BCD Single Family	6.15	04/01/97	04/20/27	87,252.03	99,527.58			(1,625.27)		85,626.76	97,068.28	(834.03)	
GNMA	2005 BCD Single Family	6.15	06/01/97	06/20/27	56,180.24	64,102.50			(1,190.64)		54,989.60	62,354.23	(557.63)	
GNMA	2005 BCD Single Family	6.15	08/01/97	07/20/27	62,554.16	71,602.83			(1,478.49)		61,075.67	69,471.47	(652.87)	
GNMA	2005 BCD Single Family	6.15	09/01/97	08/20/27	91,957.12	104,900.39			(6,251.83)		85,705.29	97,062.36	(1,586.20)	
GNMA	2005 BCD Single Family	6.15	02/01/98	02/20/28	63,766.14	72,753.30			(915.77)		62,850.37	71,266.00	(571.53)	
GNMA	2005 BCD Single Family				35,112.83	40,044.78			(35,112.83)				(4,931.95)	
GNMA	2005 BCD Single Family	6.15	04/01/98	04/20/28	27,978.12	31,911.56			(647.97)		27,330.15	30,978.72	(284.87)	
GNMA	2005 BCD Single Family	6.15	09/01/98	07/20/28	82,542.17	94,168.23			(1,562.28)		80,979.89	91,813.36	(792.59)	
GNMA	2005 BCD Single Family	6.15	11/01/98	10/20/28	136,933.32	156,220.42			(2,469.00)		134,464.32	152,454.35	(1,297.07)	
<b>2005 BCD Single Family Total</b>					5,454,169.48	6,145,324.91	11,777.50	0.00	(307,768.64)	0.00	5,158,178.34	5,789,281.81	(60,051.96)	0.00
Repo Agmt	2006 ABCDE Single Family	0.27	08/31/16	09/01/16	1,876.97	1,876.97	1.09				1,878.06	1,878.06		
Repo Agmt	2006 ABCDE Single Family	0.27	08/31/16	09/01/16	22,277.15	22,277.15	201.41				22,478.56	22,478.56		
<b>2006 ABCDE Single Family Total</b>					24,154.12	24,154.12	202.50	0.00	0.00	0.00	24,356.62	24,356.62	0.00	0.00
Repo Agmt	2006 FGH Single Family	0.27	08/31/16	09/01/16	1,460.83	1,460.83	0.94				1,461.77	1,461.77		
<b>2006 FGH Single Family Total</b>					1,460.83	1,460.83	0.94	0.00	0.00	0.00	1,461.77	1,461.77	0.00	0.00
Inv Agmt	2007A Single Family	4.32	10/01/07	09/01/38	2,609,019.69	2,609,019.69		(2,564,898.36)			44,121.33	44,121.33		
Repo Agmt	2007A Single Family	0.27	08/31/16	09/01/16	955,262.54	955,262.54	4,932,920.03				5,888,182.57	5,888,182.57		
FNMA	2007A Single Family	6.25	03/27/98	03/01/28	74,252.28	84,805.80			(1,138.52)		73,113.76	83,795.73	128.45	

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FNMA	2007A Single Family	6.25	06/29/98	05/01/28	19,187.74	21,909.77			(490.75)		18,696.99	21,423.25	4.23	
GNMA	2007A Single Family	6.25	02/20/98	01/20/28	386,072.10	444,643.08			(8,589.85)		377,482.25	433,417.54	(2,635.69)	
FNMA	2007A Single Family	6.25	11/30/98	09/01/28	86,623.83	98,944.37			(1,222.52)		85,401.31	97,887.86	166.01	
GNMA	2007A Single Family	6.25	03/27/98	03/20/28	947,085.29	1,109,160.02			(17,485.41)		929,599.88	1,108,705.92	17,031.31	
GNMA	2007A Single Family	6.25	05/19/98	05/20/28	533,548.81	625,836.74			(63,566.02)		469,982.79	541,993.54	(20,277.18)	
GNMA	2007A Single Family	5.45	07/28/00	06/20/30	562,576.24	624,622.76			(65,421.54)		497,154.70	549,813.32	(9,387.90)	
GNMA	2007A Single Family	6.25	08/14/98	07/20/28	306,908.80	350,904.20			(5,607.49)		301,301.31	346,514.59	1,217.88	
GNMA	2007A Single Family	6.25	06/29/98	06/20/28	320,646.53	369,327.16			(5,052.53)		315,594.00	362,390.36	(1,884.27)	
GNMA	2007A Single Family	6.25	09/18/98	09/20/28	352,376.67	404,313.52			(5,983.43)		346,393.24	398,348.81	18.72	
FNMA	2007A Single Family	6.25	03/31/99	11/01/28	22,408.32	25,574.06			(878.31)		21,530.01	24,655.19	(40.56)	
GNMA	2007A Single Family	6.25	11/30/98	11/20/28	210,904.09	241,308.08			(2,892.24)		208,011.85	237,264.62	(1,151.22)	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	212,307.97	242,952.43			(3,659.60)		208,648.37	238,028.08	(1,264.75)	
GNMA	2007A Single Family	6.25	11/30/98	10/20/28	115,818.73	132,385.55			(1,712.04)		114,106.69	130,025.83	(647.68)	
GNMA	2007A Single Family	6.25	02/16/99	02/20/29	497,525.58	577,458.03			(11,147.92)		486,377.66	568,337.15	2,027.04	
GNMA	2007A Single Family	6.25	03/31/99	02/20/29	20,568.05	23,455.18			(1,842.55)		18,725.50	21,283.02	(329.61)	
GNMA	2007A Single Family	6.25	05/27/99	05/20/29	123,403.55	141,031.73			(3,226.55)		120,177.00	136,920.05	(885.13)	
GNMA	2007A Single Family	5.45	07/30/99	07/20/29	224,462.26	245,725.49			(18,045.53)		206,416.73	227,223.45	(456.51)	
GNMA	2007A Single Family	5.45	08/26/99	08/20/29	246,880.04	270,037.34			(3,612.66)		243,267.38	268,224.13	1,799.45	
FNMA	2007A Single Family	5.45	09/20/99	08/01/29	78,040.93	87,260.64			(988.89)		77,052.04	86,453.12	181.37	
GNMA	2007A Single Family	5.45	09/20/99	09/20/29	25,424.09	27,831.80			(320.69)		25,103.40	27,658.23	147.12	
FNMA	2007A Single Family	5.45	12/20/99	12/01/29	85,793.03	95,945.80			(2,794.85)		82,998.18	93,145.56	(5.39)	
FNMA	2007A Single Family	5.45	01/19/00	12/01/29	57,532.53	64,333.50			(695.20)		56,837.33	63,775.52	137.22	
GNMA	2007A Single Family	5.45	10/28/99	10/20/29	369,263.18	406,809.83			(5,504.57)		363,758.61	403,299.15	1,993.89	
GNMA	2007A Single Family	5.45	11/18/99	11/20/29	42,972.92	47,031.30			(1,041.35)		41,931.57	46,185.95	196.00	
GNMA	2007A Single Family	5.45	12/30/99	12/20/29	910,741.42	1,013,500.38			(16,042.36)		894,699.06	1,001,937.70	4,479.68	
GNMA	2007A Single Family	5.45	01/28/00	01/20/30	406,027.58	448,104.35			(5,180.75)		400,846.83	445,208.68	2,285.08	
GNMA	2007A Single Family	5.45	02/22/00	01/20/30	121,064.12	132,289.08			(1,547.12)		119,517.00	131,443.51	701.55	
GNMA	2007A Single Family	5.45	03/27/00	02/20/30	156,343.18	171,128.65			(3,076.46)		153,266.72	168,843.32	791.13	
FNMA	2007A Single Family	5.45	04/27/00	03/01/30	97,453.29	108,972.26			(1,926.21)		95,527.08	107,189.97	143.92	
GNMA	2007A Single Family	5.45	04/27/00	04/20/30	272,194.71	299,041.27			(4,322.52)		267,872.19	296,180.93	1,462.18	
GNMA	2007A Single Family	5.45	05/30/00	04/20/30	71,773.48	78,564.71			(887.23)		70,886.25	78,092.57	415.09	
GNMA	2007A Single Family	5.45	06/21/00	05/20/30	241,603.16	264,693.20			(3,173.22)		238,429.94	262,900.03	1,380.05	
GNMA	2007A Single Family	5.45	09/18/00	09/20/30	354,571.59	391,315.85			(4,909.10)		349,662.49	388,363.13	1,956.38	
FNMA	2007A Single Family	5.45	07/24/00	06/01/30	16,674.34	18,640.51			(343.21)		16,331.13	18,319.70	22.40	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	139,620.12	148,409.25			(810.11)		138,810.01	148,605.48	1,006.34	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	149,138.02	162,271.95			(941.88)		148,196.14	161,717.96	387.89	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	145,439.18	160,785.26			(850.90)		144,588.28	160,929.27	994.91	
GNMA	2007A Single Family	5.49	09/25/07	09/20/37	659,071.35	736,637.94			(4,164.72)		654,906.63	736,862.83	4,389.61	
GNMA	2007A Single Family	4.75	09/25/07	09/20/37	1,351,704.39	1,478,399.43			(9,449.01)		1,342,255.38	1,477,013.51	8,063.09	
GNMA	2007A Single Family	5.49	10/09/07	09/20/37	153,961.29	169,661.90			(55,651.83)		98,309.46	108,935.53	(5,074.54)	
GNMA	2007A Single Family	4.75	10/09/07	09/20/37	501,946.11	549,852.73			(7,704.55)		494,241.56	540,854.25	(1,293.93)	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	56,473.63	62,425.09			(332.35)		56,141.28	62,476.09	383.35	
GNMA	2007A Single Family	5.49	08/23/07	08/20/37	732,716.97	814,405.02			(5,815.10)		726,901.87	813,358.02	4,768.10	
GNMA	2007A Single Family	4.75	08/23/07	08/20/37	375,341.66	407,995.91			(406,876.77)		372,851.89	406,876.77	1,370.63	
GNMA	2007A Single Family	5.49	09/11/07	09/20/37	186,217.72	206,711.18			(1,225.57)		184,992.15	206,728.26	1,242.65	
GNMA	2007A Single Family	5.49	09/11/07	08/20/37	93,184.25	103,437.73			(535.83)		92,648.42	103,537.52	635.62	
GNMA	2007A Single Family	4.75	09/11/07	08/20/37	1,157,124.06	1,271,884.44			(8,167.24)		1,148,956.82	1,279,504.09	15,786.89	
GNMA	2007A Single Family	4.75	11/21/07	10/20/37	58,270.21	63,391.82			(696.87)		57,573.34	62,813.71	118.76	
GNMA	2007A Single Family	5.49	11/21/07	10/20/37	456,502.65	506,765.71			(2,677.04)		453,825.61	507,207.44	3,118.77	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	294,839.52	325,217.34			(2,124.49)		292,715.03	325,058.20	1,965.35	
GNMA	2007A Single Family	4.75	12/11/07	11/20/37	459,416.72	499,489.59			(3,062.43)		456,354.29	497,614.58	1,187.42	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	135,411.42	149,225.04			(776.97)		134,634.45	149,380.21	932.14	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	655,635.40	729,607.23			(3,843.37)		651,792.03	727,833.17	2,069.31	
GNMA	2007A Single Family	4.75	10/25/07	09/20/37	445,557.56	486,281.69			(155,565.09)		289,992.47	316,167.34	(14,549.26)	
GNMA	2007A Single Family	5.49	10/25/07	10/20/37	484,543.23	539,685.74			(2,851.71)		481,691.52	540,103.21	3,269.18	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	4.75	10/25/07	10/20/37	461,214.78	501,174.68			(3,031.54)		458,183.24	499,470.22	1,327.08	
GNMA	2007A Single Family	4.75	12/28/07	12/20/37	234,481.15	255,159.79			(1,599.97)		232,881.18	254,163.32	603.50	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	111,767.93	123,560.38			(1,040.42)		110,727.51	123,235.32	715.36	
GNMA	2007A Single Family	5.49	12/28/07	12/20/37	118,668.22	131,195.90			(687.65)		117,980.57	131,323.16	814.91	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	247,324.57	273,435.49			(2,253.39)		245,071.18	272,772.87	1,590.77	
GNMA	2007A Single Family	5.49	12/11/07	11/20/37	107,899.98	119,288.10			(642.94)		107,257.04	119,383.04	737.88	
GNMA	2007A Single Family	4.75	12/11/07	12/20/37	544,374.91	588,932.07			(3,413.11)		540,961.80	591,138.01	5,619.05	
GNMA	2007A Single Family	5.49	12/20/07	12/20/37	196,315.84	217,039.37			(1,133.71)		195,182.13	217,248.33	1,342.67	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	113,622.49	123,642.64			(815.79)		112,806.70	123,115.60	288.75	
GNMA	2007A Single Family				165,987.44	182,942.74			(165,987.44)				(16,955.30)	
GNMA	2007A Single Family	5.49	01/30/08	11/20/37	43,469.59	48,059.46			(249.82)		43,219.77	48,106.15	296.51	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	255,758.89	278,300.88			(130,733.64)		125,025.25	136,327.17	(11,240.07)	
GNMA	2007A Single Family	4.75	01/16/08	01/20/38	87,449.05	95,164.23			(540.84)		86,908.21	94,853.66	230.27	
GNMA	2007A Single Family	5.49	01/16/08	12/20/37	170,841.93	188,870.04			(1,264.03)		169,577.90	188,738.03	1,132.02	
GNMA	2007A Single Family	4.75	01/30/08	01/20/38	49,628.55	54,003.21			(313.51)		49,315.04	53,818.76	129.06	
GNMA	2007A Single Family	5.49	01/30/08	01/20/38	164,939.72	182,358.84			(932.24)		164,007.48	182,552.01	1,125.41	
GNMA	2007A Single Family	5.49	02/19/08	02/20/38	59,604.85	65,693.89			(330.24)		59,274.61	65,772.86	409.21	
GNMA	2007A Single Family	5.49	01/30/08	12/20/37	46,485.49	51,393.79			(287.85)		46,197.64	51,422.61	316.67	
GNMA	2007A Single Family	5.49	02/13/08	01/20/38	80,441.78	88,936.52			(451.57)		79,990.21	89,033.37	548.42	
GNMA	2007A Single Family	4.75	02/13/08	12/20/37	59,793.79	65,049.47			(2,184.66)		57,609.13	62,854.08	(10.73)	
GNMA	2007A Single Family	5.49	04/08/08	04/20/38	66,082.43	73,057.97			(1,499.45)		64,582.98	71,881.63	323.11	
GNMA	2007A Single Family	4.75	04/08/08	03/20/38	109,080.66	114,166.36			(680.85)		108,399.81	113,507.82	22.31	
GNMA	2007A Single Family	5.49	03/12/08	03/20/38	120,774.34	132,963.44			(677.78)		120,096.56	133,261.35	975.69	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	108,601.59	118,184.13			(679.87)		107,921.72	117,789.36	285.10	
GNMA	2007A Single Family	4.75	02/19/08	12/20/37	95,398.43	103,812.06			(969.34)		94,429.09	103,059.17	216.45	
GNMA	2007A Single Family	5.49	02/19/08	01/20/38	220,655.78	243,217.04			(1,242.35)		219,413.43	243,489.51	1,514.82	
GNMA	2007A Single Family	4.75	02/19/08	02/20/38	136,333.34	148,355.93			(1,008.31)		135,325.03	147,690.05	342.43	
GNMA	2007A Single Family	4.75	02/27/08	02/20/38	85,389.45	92,923.55			(541.02)		84,848.43	92,606.10	223.57	
GNMA	2007A Single Family	5.49	03/27/08	03/20/38	94,658.03	104,662.38			(523.05)		94,134.98	104,787.50	648.17	
GNMA	2007A Single Family	5.49	03/27/08	02/20/38	159,001.03	175,800.95			(979.25)		158,021.78	175,897.49	1,075.79	
GNMA	2007A Single Family	4.75	04/15/08	02/20/38	99,954.45	108,778.84			(614.15)		99,340.30	108,428.13	263.44	
GNMA	2007A Single Family	5.49	04/15/08	03/20/38	42,953.31	47,344.24			(239.44)		42,713.87	47,399.11	294.31	
GNMA	2007A Single Family	5.49	04/24/08	04/20/38	63,081.48	69,742.42			(350.53)		62,730.95	69,822.40	430.51	
GNMA	2007A Single Family	5.49	05/07/08	04/20/38	70,405.71	77,848.01			(388.46)		70,017.25	77,940.33	480.78	
GNMA	2007A Single Family	4.75	05/07/08	05/20/38	242,606.48	264,038.93			(1,510.59)		241,095.89	263,163.71	635.37	
GNMA	2007A Single Family	5.49	05/14/08	04/20/38	84,358.07	92,987.18			(461.96)		83,896.11	93,104.12	578.90	
GNMA	2007A Single Family	4.75	05/21/08	05/20/38	111,599.87	121,451.33			(910.98)		110,688.89	120,813.91	273.56	
GNMA	2007A Single Family	5.49	05/28/08	05/20/38	137,015.41	151,506.73			(759.73)		136,255.68	151,684.92	937.92	
GNMA	2007A Single Family	4.75	05/28/08	04/20/38	27,197.88	29,598.66			(171.01)		27,026.87	29,498.16	70.51	
GNMA	2007A Single Family	5.49	06/11/08	05/20/38	96,517.38	106,724.69			(696.10)		95,821.28	106,669.26	640.67	
GNMA	2007A Single Family	5.49	07/09/08	07/20/38	61,680.40	68,206.93			(361.72)		61,318.68	68,268.31	423.10	
GNMA	2007A Single Family	5.49	07/09/08	06/20/38	166,274.06	183,867.87			(921.61)		165,352.45	184,087.85	1,141.59	
GNMA	2007A Single Family	5.49	07/16/08	05/20/38	100,957.51	111,638.68			(601.13)		100,356.38	111,728.93	691.38	
GNMA	2007A Single Family	5.49	06/18/08	05/20/38	122,079.21	134,993.13			(707.29)		121,371.92	135,122.97	837.13	
GNMA	2007A Single Family	5.49	07/23/08	06/20/38	61,515.27	68,025.09			(389.56)		61,125.71	68,054.22	418.69	
GNMA	2007A Single Family	4.75	07/23/08	07/20/38	106,483.79	115,900.18			(632.73)		105,851.06	115,550.01	282.56	
GNMA	2007A Single Family	5.49	08/13/08	08/20/38	129,361.57	142,604.62			(1,045.51)		128,316.06	142,417.63	858.52	
GNMA	2007A Single Family	4.75	08/13/08	07/20/38	63,609.99	69,235.58			(393.20)		63,216.79	69,009.78	167.40	
GNMA	2007A Single Family	4.75	08/13/08	06/20/38	98,384.24	107,078.30			(590.22)		97,794.02	106,744.73	256.65	
GNMA	2007A Single Family	4.75	08/20/08	08/20/38	122,003.88	132,800.69			(724.35)		121,279.53	132,400.12	323.78	
GNMA	2007A Single Family	4.75	08/27/08	07/20/38	487,693.66	530,333.62			(3,856.73)		483,836.93	529,991.08	3,514.19	
GNMA	2007A Single Family	5.49	08/27/08	08/20/38	80,036.27	88,510.17			(429.77)		79,606.50	88,634.69	554.29	
GNMA	2007A Single Family	5.49	09/10/08	07/20/38	57,817.78	63,939.48			(311.99)		57,505.79	64,027.73	400.24	
GNMA	2007A Single Family				76,354.54	84,441.35			(76,354.54)				(8,086.81)	
GNMA	2007A Single Family	5.49	10/15/08	09/20/38	204,112.62	225,038.22			(2,588.12)		201,524.50	223,693.14	1,243.04	

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GNMA	2007A Single Family	5.49	10/15/08	09/20/38	90,811.72	100,431.44			(540.39)		90,271.33	100,511.26	620.21	
GNMA	2007A Single Family	5.49	10/22/08	09/20/38	304,729.83	336,569.24			(1,741.06)		302,988.77	336,926.26	2,098.08	
GNMA	2007A Single Family	5.49	10/29/08	09/20/38	114,089.28	126,177.35			(602.10)		113,487.18	126,365.44	790.19	
GNMA	2007A Single Family	4.75	10/29/08	10/20/38	197,998.27	215,506.38			(1,371.53)		196,626.74	214,632.55	497.70	
GNMA	2007A Single Family	4.75	11/25/08	11/20/38	76,974.04	83,781.50			(1,593.08)		75,380.96	82,284.15	95.73	
GNMA	2007A Single Family	4.75	12/30/08	12/20/38	56,507.63	61,286.69			(371.13)		56,136.50	61,100.07	184.51	
GNMA	2007A Single Family	4.75	01/14/09	12/20/38	71,734.46	77,842.15			(418.52)		71,315.94	77,616.14	192.51	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	93,866.84	103,079.48			(612.68)		93,254.16	102,996.58	529.78	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	113,322.96	124,589.24			(605.59)		112,717.37	124,486.32	502.67	
GNMA	2007A Single Family	5.25	01/21/09	01/20/39	239,448.39	262,195.34			(1,273.04)		238,175.35	261,998.05	1,075.75	
GNMA	2007A Single Family	4.75	01/21/09	01/20/39	104,935.52	113,871.65			(597.50)		104,338.02	113,557.05	282.90	
FNMA	2007A Single Family	4.75	08/23/07	08/01/37	244,431.22	270,387.55			(2,146.92)		242,284.30	268,138.81	(101.82)	
FNMA	2007A Single Family	5.49	09/11/07	08/01/37	28,197.84	32,014.59			(432.18)		27,765.66	31,633.80	51.39	
FNMA	2007A Single Family	4.75	09/11/07	08/01/37	208,359.10	232,331.67			(1,566.67)		206,792.43	230,673.44	(91.56)	
FNMA	2007A Single Family	5.49	09/25/07	09/01/37	625,266.65	712,926.14			(79,435.72)		545,830.93	617,007.76	(16,482.66)	
FNMA	2007A Single Family	5.49	09/25/07	08/01/37	113,717.94	129,148.64			(877.15)		112,840.79	128,623.06	351.57	
FNMA	2007A Single Family	4.75	09/25/07	09/01/37	592,162.27	664,567.77			(105,150.87)		487,011.40	543,135.00	(16,281.90)	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	401,057.78	448,317.07			(3,111.38)		397,946.40	447,566.69	2,361.00	
FNMA	2007A Single Family	5.49	10/09/07	09/01/37	33,204.60	33,814.23			(304.28)		32,900.32	33,483.63	(26.32)	
FNMA	2007A Single Family	4.75	10/09/07	09/01/37	203,618.44	217,637.28			(90,379.50)		113,238.94	117,765.79	(9,491.99)	
FNMA	2007A Single Family	4.75	10/09/07	08/01/37	220,460.11	235,547.74			(1,935.74)		218,524.37	233,875.46	263.46	
FNMA	2007A Single Family	5.49	10/25/07	09/01/37	188,789.05	199,997.80			(1,106.22)		187,682.83	201,183.07	2,291.49	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	77,355.13	81,757.62			(496.65)		76,858.48	81,370.58	109.61	
FNMA	2007A Single Family	4.75	10/25/07	10/01/37	226,882.52	246,446.99			(1,573.47)		225,309.05	245,502.24	628.72	
FNMA	2007A Single Family	5.49	10/25/07	10/01/37	111,836.45	105,419.50			(604.47)		104,815.03	111,302.94	70.96	
FNMA	2007A Single Family	4.75	11/08/07	09/01/37	91,919.29	95,968.62			(581.13)		91,338.16	95,403.40	15.91	
FNMA	2007A Single Family	5.49	11/21/07	10/01/37	135,276.37	145,269.64			(784.53)		134,491.84	144,696.68	211.57	
FNMA	2007A Single Family	5.49	11/21/07	09/01/37	70,378.29	73,960.58			(2,076.73)		68,301.56	71,790.56	(93.29)	
FNMA	2007A Single Family	4.75	11/28/07	09/01/37	102,066.46	107,065.87			(653.00)		101,413.46	106,447.36	34.49	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	173,209.47	191,453.78			(1,096.39)		172,113.08	191,219.05	861.66	
FNMA	2007A Single Family	5.49	12/12/07	09/01/37	82,073.06	86,841.22			(478.01)		81,595.05	86,404.47	41.26	
FNMA	2007A Single Family				126,218.03	132,404.70			(126,218.03)				(6,186.67)	
FNMA	2007A Single Family	5.49	12/11/07	11/01/37	89,623.65	94,823.77			(549.54)		89,074.11	94,316.92	42.69	
FNMA	2007A Single Family	5.49	12/20/07	12/01/37	56,443.73	59,436.42			(364.85)		56,078.88	59,082.81	11.24	
FNMA	2007A Single Family	5.49	01/16/08	08/01/37	36,572.06	37,193.34			(713.47)		35,858.59	36,428.51	(51.36)	
FNMA	2007A Single Family	4.75	01/30/08	12/01/37	82,284.67	85,918.81			(510.59)		81,774.08	85,422.01	13.79	
FNMA	2007A Single Family	4.75	02/13/08	01/01/38	182,607.69	193,344.80			(1,143.73)		181,463.96	192,338.72	137.65	
FNMA	2007A Single Family	4.75	03/12/08	02/01/38	202,325.92	216,353.72			(1,258.68)		201,067.24	215,390.57	295.53	
FNMA	2007A Single Family	5.49	03/20/08	02/01/38	191,296.12	210,019.45			(1,520.79)		189,775.33	209,056.43	557.77	
FNMA	2007A Single Family	5.49	03/20/08	11/01/37	297,292.73	328,431.02			(4,684.79)		292,607.94	324,828.17	1,081.94	
FNMA	2007A Single Family	4.75	03/27/08	03/01/38	79,785.48	83,315.88			(485.09)		79,300.39	82,845.45	14.66	
FNMA	2007A Single Family	5.49	04/08/08	03/01/38	114,810.09	123,314.53			(682.50)		114,127.59	122,809.05	177.02	
Freddie Mac	2007A Single Family	4.75	05/07/08	04/01/38	108,736.24	119,018.82			(676.17)		108,060.07	118,520.73	178.08	
Freddie Mac	2007A Single Family	5.49	05/07/08	03/01/38	17,662.93	19,523.20			(880.87)		16,782.06	18,632.53	(9.80)	
Freddie Mac	2007A Single Family	5.49	05/28/08	03/01/38	123,676.58	137,452.71			(698.68)		122,977.90	137,303.88	549.85	
Freddie Mac	2007A Single Family	4.75	06/18/08	05/01/38	104,816.93	114,505.43			(898.19)		103,918.74	113,772.67	165.43	
Freddie Mac	2007A Single Family	5.49	06/18/08	05/01/38	64,298.36	71,444.00			(384.46)		63,913.90	71,349.52	289.98	
Freddie Mac	2007A Single Family	5.49	06/25/08	06/01/38	86,392.22	96,598.14			(487.32)		85,904.90	96,494.36	383.54	
Freddie Mac	2007A Single Family	4.75	06/25/08	05/01/38	66,577.78	72,896.78			(422.46)		66,155.32	72,591.04	116.72	
Freddie Mac	2007A Single Family	5.49	07/16/08	06/01/38	118,132.92	131,207.04			(58,010.00)		60,122.92	67,082.64	(6,114.40)	
Freddie Mac	2007A Single Family	5.49	07/16/08	05/01/38	125,970.24	140,838.46			(687.81)		125,282.43	140,709.01	558.36	
Freddie Mac	2007A Single Family	4.75	07/23/08	07/01/38	77,605.83	84,780.23			(477.73)		77,128.10	84,445.05	142.55	
Freddie Mac	2007A Single Family	5.49	09/17/08	07/01/38	19,061.49	21,326.68			(685.35)		18,376.14	20,658.88	17.55	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	1,514.60	1,718.89			(8.34)		1,506.26	1,698.34	(12.21)	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	16,445.80	18,051.83			(3,474.23)		12,971.57	14,303.21	(274.39)	



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GNMA	2007A Single Family	5.25	12/11/07	11/20/37	3,648.63	4,009.43			(21.30)		3,627.33	4,004.28	16.15	
GNMA	2007A Single Family	6.00	12/11/07	11/20/37	3,842.30	4,392.17			(20.99)		3,821.31	4,339.50	(31.68)	
GNMA	2007A Single Family	5.25	12/11/07	12/20/37	18,921.83	20,822.71			(121.45)		18,800.38	20,783.29	82.03	
GNMA	2007A Single Family	5.25	12/11/07	11/20/37	7,992.91	8,783.62			(47.12)		7,945.79	8,771.66	35.16	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	5,621.26	6,176.89			(33.11)		5,588.15	6,168.46	24.68	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	8,207.77	9,020.12			(49.42)		8,158.35	9,006.35	35.65	
GNMA	2007A Single Family	5.25	12/20/07	12/20/37	1,597.50	1,755.30			(20.12)		1,577.38	1,741.06	5.88	
GNMA	2007A Single Family				1,943.45	2,221.78			(1,943.45)				(278.33)	
GNMA	2007A Single Family	6.00	01/16/08	12/20/37	3,688.86	4,216.96			(19.86)		3,669.00	4,166.67	(30.43)	
GNMA	2007A Single Family	5.25	01/16/08	12/20/37	3,502.35	3,849.00			(21.49)		3,480.86	3,843.04	15.53	
GNMA	2007A Single Family	5.25	01/16/08	01/20/38	36,821.74	41,692.80			(3,594.20)		33,227.54	37,755.74	(342.86)	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	1,942.67	2,134.97			(12.38)		1,930.29	2,131.05	8.46	
GNMA	2007A Single Family	6.00	01/30/08	01/20/38	4,069.77	4,652.52			(21.30)		4,048.47	4,597.68	(33.54)	
GNMA	2007A Single Family	6.00	02/13/08	01/20/38	3,002.57	3,432.53			(15.74)		2,986.83	3,392.06	(24.73)	
GNMA	2007A Single Family	5.25	02/13/08	01/20/38	6,791.61	7,463.80			(39.66)		6,751.95	7,454.19	30.05	
GNMA	2007A Single Family	5.25	04/08/08	03/20/38	11,916.13	13,101.05			(68.88)		11,847.25	13,084.59	52.42	
GNMA	2007A Single Family	6.00	04/08/08	04/20/38	5,285.72	6,043.06			(2,617.70)		2,668.02	3,025.47	(399.89)	
GNMA	2007A Single Family	5.25	04/08/08	04/20/38	3,038.75	3,339.50			(17.30)		3,021.45	3,335.57	13.37	
GNMA	2007A Single Family	6.00	03/12/08	03/20/38	3,223.56	3,685.15			(2,293.91)		929.65	1,053.72	(337.52)	
GNMA	2007A Single Family	5.25	03/12/08	03/20/38	3,780.16	4,149.80			(21.67)		3,758.49	4,149.54	21.41	
GNMA	2007A Single Family	5.25	03/20/08	03/20/38	3,661.54	4,018.10			(30.82)		3,630.72	4,002.56	15.28	
GNMA	2007A Single Family	6.00	02/19/08	01/20/38	6,452.50	7,376.40			(35.86)		6,416.64	7,287.02	(53.52)	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	3,993.04	4,388.31			(25.18)		3,967.86	4,380.59	17.46	
GNMA	2007A Single Family	6.00	02/19/08	02/20/38	3,384.27	3,868.81			(20.62)		3,363.65	3,819.89	(28.30)	
GNMA	2007A Single Family	5.25	02/19/08	02/20/38	7,622.62	8,377.27			(74.43)		7,548.19	8,333.22	30.38	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	3,711.94	4,243.60			(19.48)		3,692.46	4,193.56	(30.56)	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,897.54	2,085.21			(11.79)		1,885.75	2,081.67	8.25	
GNMA	2007A Single Family	5.25	02/27/08	02/20/38	1,930.14	2,121.16			(12.00)		1,918.14	2,117.60	8.44	
GNMA	2007A Single Family	6.00	02/27/08	02/20/38	6,099.25	6,972.76			(31.83)		6,067.42	6,890.70	(50.23)	
GNMA	2007A Single Family	5.25	03/27/08	03/20/38	4,785.26	5,259.04			(29.03)		4,756.23	5,250.98	20.97	
GNMA	2007A Single Family	6.00	03/27/08	03/20/38	3,841.14	4,391.44			(20.44)		3,820.70	4,339.34	(31.66)	
GNMA	2007A Single Family	6.00	04/15/08	04/20/38	2,456.13	2,807.51			(47.65)		2,408.48	2,734.85	(25.01)	
GNMA	2007A Single Family	6.00	04/22/08	04/20/38	3,548.75	4,057.25			(18.61)		3,530.14	4,009.42	(29.22)	
GNMA	2007A Single Family	6.00	05/07/08	04/20/38	3,984.02	4,554.91			(27.23)		3,956.79	4,493.82	(33.86)	
GNMA	2007A Single Family	5.25	05/07/08	05/20/38	27,164.20	30,114.80			(4,249.70)		22,914.50	25,271.02	(594.08)	
GNMA	2007A Single Family				4,924.17	5,412.14			(4,924.17)				(487.97)	
GNMA	2007A Single Family	6.00	05/21/08	05/20/38	4,410.44	5,042.41			(1,780.26)		2,630.18	2,982.71	(279.44)	
GNMA	2007A Single Family	6.00	05/28/08	05/20/38	2,667.45	3,044.75			(14.38)		2,653.07	3,013.42	(16.95)	
GNMA	2007A Single Family	5.25	05/28/08	01/20/38	2,809.06	3,087.21			(16.38)		2,792.68	3,083.17	12.34	
GNMA	2007A Single Family	6.00	06/11/08	06/20/38	5,121.97	5,856.19			(26.46)		5,095.51	5,787.26	(42.47)	
GNMA	2007A Single Family	5.25	06/11/08	05/20/38	7,303.25	8,026.96			(4,547.88)		2,755.37	3,038.62	(440.46)	
GNMA	2007A Single Family	6.00	07/09/08	07/20/38	6,460.14	7,418.42			(34.36)		6,425.78	7,297.96	(86.10)	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	6,858.61	7,538.14			(61.45)		6,797.16	7,504.34	27.65	
GNMA	2007A Single Family	5.25	07/09/08	06/20/38	4,364.55	4,797.43			(24.41)		4,340.14	4,792.62	19.60	
GNMA	2007A Single Family	6.00	07/16/08	07/20/38	1,552.60	1,774.72			(30.10)		1,522.50	1,728.76	(15.86)	
GNMA	2007A Single Family	5.25	06/18/08	06/20/38	7,801.65	8,575.39			(59.27)		7,742.38	8,548.97	32.85	
GNMA	2007A Single Family	6.00	06/25/08	06/20/38	5,387.84	6,160.14			(33.59)		5,354.25	6,081.30	(45.25)	
GNMA	2007A Single Family	5.25	06/25/08	06/20/38	3,909.56	4,297.30			(21.79)		3,887.77	4,292.99	17.48	
GNMA	2007A Single Family	5.25	07/16/08	07/20/38	9,203.18	10,116.57			(51.66)		9,151.52	10,105.49	40.58	
GNMA	2007A Single Family	6.00	07/23/08	07/20/38	5,253.24	6,006.52			(26.49)		5,226.75	5,936.50	(43.53)	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	11,245.32	12,365.89			(62.32)		11,183.00	12,354.00	50.43	
GNMA	2007A Single Family	5.25	07/23/08	07/20/38	2,814.77	3,094.06			(15.66)		2,799.11	3,090.95	12.55	
GNMA	2007A Single Family	6.00	07/29/08	07/20/38	1,264.54	1,445.85			(6.32)		1,258.22	1,429.08	(10.45)	
GNMA	2007A Single Family	5.25	07/29/08	07/20/38	3,435.67	3,776.51			(19.26)		3,416.41	3,772.58	15.33	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,699.42	5,165.77			(27.83)		4,671.59	5,158.65	20.71	

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GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,954.20	4,346.63			(21.94)		3,932.26	4,342.46	17.77	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	11,897.84	13,697.51			(64.41)		11,833.43	13,533.39	(99.71)	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	19,492.25	21,455.68			(128.07)		19,364.18	21,411.39	83.78	
GNMA	2007A Single Family	5.25	08/13/08	07/20/38	12,198.23	13,393.16			(4,140.15)		8,058.08	8,887.65	(365.36)	
GNMA	2007A Single Family	6.00	08/13/08	08/20/38	2,432.09	2,780.84			(12.93)		2,419.16	2,747.69	(20.22)	
GNMA	2007A Single Family	5.25	08/13/08	08/20/38	4,247.98	4,669.49			(23.32)		4,224.66	4,665.33	19.16	
GNMA	2007A Single Family	5.25	08/20/08	08/20/38	14,408.15	15,850.82			(115.37)		14,292.78	15,795.10	59.65	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	4,636.57	5,096.68			(25.67)		4,610.90	5,091.62	20.61	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	3,465.30	3,809.19			(19.03)		3,446.27	3,805.49	15.33	
GNMA	2007A Single Family	6.00	08/27/08	08/20/38	2,459.71	2,812.53			(23.04)		2,436.67	2,767.75	(21.74)	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	20,678.03	22,847.51			(118.23)		20,559.80	22,797.11	67.83	
GNMA	2007A Single Family	5.25	08/27/08	08/20/38	9,224.95	10,141.05			(60.66)		9,164.29	10,120.31	39.92	
GNMA	2007A Single Family	6.00	09/10/08	09/20/38	6,737.30	7,703.97			(34.12)		6,703.18	7,613.93	(55.92)	
GNMA	2007A Single Family	5.25	09/10/08	09/20/38	17,478.64	19,333.15			(113.68)		17,364.96	19,294.13	74.66	
GNMA	2007A Single Family	5.25	09/10/08	08/20/38	7,238.85	7,948.29			(47.33)		7,191.52	7,942.32	41.36	
GNMA	2007A Single Family	5.25	09/17/08	09/20/38	3,327.55	3,653.54			(24.26)		3,303.29	3,647.74	18.46	
GNMA	2007A Single Family	5.25	09/17/08	08/20/38	3,224.61	3,544.69			(18.16)		3,206.45	3,541.03	14.50	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,681.00	3,065.70			(13.51)		2,667.49	3,030.01	(22.18)	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	6,456.73	7,097.85			(38.05)		6,418.68	7,088.39	28.59	
GNMA	2007A Single Family	6.00	09/24/08	09/20/38	2,347.67	2,684.53			(12.71)		2,334.96	2,652.32	(19.50)	
GNMA	2007A Single Family	5.25	09/24/08	09/20/38	10,337.95	11,365.47			(59.91)		10,278.04	11,351.44	45.88	
GNMA	2007A Single Family	6.00	10/08/08	10/20/38	11,830.15	13,633.29			(61.20)		11,768.95	13,473.04	(99.05)	
GNMA	2007A Single Family	5.25	10/08/08	09/20/38	4,444.58	4,885.93			(24.92)		4,419.66	4,880.30	19.29	
GNMA	2007A Single Family	6.00	10/15/08	09/20/38	2,282.44	2,609.97			(11.24)		2,271.20	2,579.91	(18.82)	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	7,784.91	8,941.83			(43.63)		7,741.28	8,794.13	(104.07)	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	11,885.69	13,051.17			(87.56)		11,798.13	13,034.64	71.03	
GNMA	2007A Single Family	5.25	10/22/08	09/20/38	4,617.25	5,075.30			(58.92)		4,558.33	5,033.29	16.91	
GNMA	2007A Single Family	6.00	10/22/08	10/20/38	4,599.03	5,258.57			(72.76)		4,526.27	5,140.92	(44.89)	
GNMA	2007A Single Family	5.25	10/22/08	10/20/38	8,871.10	9,753.14			(48.16)		8,822.94	9,744.97	39.99	
GNMA	2007A Single Family	5.25	10/22/08	08/20/38	4,101.27	4,508.54			(32.17)		4,069.10	4,493.62	17.25	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,780.50	6,599.31			(29.70)		5,750.80	6,532.54	(37.07)	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	1,988.10	2,272.30			(21.05)		1,967.05	2,234.08	(17.17)	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	10,502.47	11,550.27			(66.75)		10,435.72	11,528.55	45.03	
GNMA	2007A Single Family	5.25	10/29/08	10/20/38	4,519.76	4,968.59			(25.04)		4,494.72	4,963.42	19.87	
GNMA	2007A Single Family	6.00	10/29/08	10/20/38	5,607.03	6,411.67			(3,683.15)		1,923.88	2,181.91	(546.61)	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	9,367.17	10,732.85			(53.24)		9,313.93	10,601.12	(78.49)	
GNMA	2007A Single Family	6.00	11/12/08	11/20/38	3,993.98	4,567.47			(19.51)		3,974.47	4,515.26	(32.70)	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,606.03	2,980.12			(17.89)		2,588.14	2,939.99	(22.24)	
GNMA	2007A Single Family	5.25	11/19/08	11/20/38	3,952.27	4,344.90			(21.62)		3,930.65	4,340.95	17.67	
GNMA	2007A Single Family	6.00	11/19/08	10/20/38	2,713.00	3,102.48			(15.70)		2,697.30	3,063.99	(22.79)	
GNMA	2007A Single Family	5.25	11/25/08	11/20/38	4,888.35	5,374.03			(27.05)		4,861.30	5,368.67	21.69	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	4,916.32	5,622.02			(26.28)		4,890.04	5,554.84	(40.90)	
GNMA	2007A Single Family	6.00	11/25/08	11/20/38	12,050.93	13,789.14			(61.54)		11,989.39	13,628.06	(99.54)	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	11,882.87	13,682.20			(5,338.51)		6,544.36	7,423.24	(920.45)	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	1,866.01	2,049.51			(255.35)		1,610.66	1,776.07	(18.09)	
GNMA	2007A Single Family	5.25	12/10/08	11/20/38	4,703.61	5,171.16			(25.30)		4,678.31	5,166.65	20.79	
GNMA	2007A Single Family	6.00	12/10/08	11/20/38	9,482.37	10,845.54			(48.07)		9,434.30	10,719.11	(78.36)	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	1,718.94	1,965.73			(8.62)		1,710.32	1,942.88	(14.23)	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	2,354.94	2,693.05			(12.53)		2,342.41	2,660.94	(19.58)	
GNMA	2007A Single Family	6.00	12/17/08	12/20/38	1,977.28	2,261.24			(9.73)		1,967.55	2,235.33	(16.18)	
GNMA	2007A Single Family	6.00	12/17/08	11/20/38	2,365.35	2,705.00			(11.47)		2,353.88	2,674.03	(19.50)	
GNMA	2007A Single Family	6.00	02/18/09	01/20/39	2,490.94	2,848.76			(12.17)		2,478.77	2,816.02	(20.57)	
GNMA	2007A Single Family	5.25	02/25/09	02/20/39	2,386.94	2,624.26			(13.55)		2,373.39	2,621.22	10.51	
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	8,679.19	9,926.38			(47.30)		8,631.89	9,806.39	(72.69)	
GNMA	2007A Single Family	5.25	02/25/09	12/20/38	4,259.96	4,683.50			(22.76)		4,237.20	4,679.63	18.89	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2007A Single Family	6.00	02/25/09	02/20/39	2,231.02	2,551.54			(10.74)		2,220.28	2,522.37	(18.43)	
GNMA	2007A Single Family	5.25	03/11/09	02/20/39	4,732.85	5,203.61			(2,401.99)		2,330.86	2,571.36	(230.26)	
GNMA	2007A Single Family	5.25	03/11/09	01/20/39	3,958.22	4,351.84			(21.01)		3,937.21	4,348.40	17.57	
GNMA	2007A Single Family	6.00	03/11/09	02/20/39	4,258.96	4,870.90			(23.53)		4,235.43	4,812.00	(35.37)	
GNMA	2007A Single Family	6.00	03/18/09	03/20/39	7,993.29	9,141.99			(38.52)		7,954.77	9,037.67	(65.80)	
GNMA	2007A Single Family	6.00	03/25/09	03/20/39	2,223.85	2,543.22			(10.51)		2,213.34	2,514.41	(18.30)	
GNMA	2007A Single Family	6.00	04/08/09	10/20/38	2,410.79	2,757.07			(15.02)		2,395.77	2,721.65	(20.40)	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	3,596.45	3,953.78			(20.06)		3,576.39	3,949.59	15.87	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	2,595.37	2,968.16			(13.05)		2,582.32	2,933.65	(21.46)	
GNMA	2007A Single Family	6.00	12/30/08	12/20/38	3,212.14	3,673.41			(16.81)		3,195.33	3,629.93	(26.67)	
GNMA	2007A Single Family	5.25	12/30/08	12/20/38	8,681.57	9,544.94			(49.73)		8,631.84	9,533.47	38.26	
GNMA	2007A Single Family	6.00	01/14/09	12/20/38	6,083.00	6,956.56			(1,596.40)		4,486.60	5,089.34	(270.82)	
GNMA	2007A Single Family	5.25	01/14/09	01/20/39	7,566.03	8,318.79			(44.84)		7,521.19	8,307.58	33.63	
GNMA	2007A Single Family	5.25	01/14/09	12/20/38	3,910.03	4,298.69			(21.02)		3,889.01	4,294.99	17.32	
GNMA	2007A Single Family	6.00	01/14/09	01/20/39	7,588.43	8,679.21			(36.89)		7,551.54	8,580.19	(62.13)	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,249.25	2,572.41			(10.98)		2,238.27	2,542.85	(18.58)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	6,181.69	6,796.31			(33.05)		6,148.64	6,790.67	27.41	
GNMA	2007A Single Family	6.00	02/11/09	01/20/39	2,630.39	3,008.10			(21.51)		2,608.88	2,963.86	(22.73)	
GNMA	2007A Single Family	5.25	02/11/09	01/20/39	4,246.57	4,668.90			(22.59)		4,223.98	4,665.34	19.03	
GNMA	2007A Single Family				4,711.30	5,388.08			(4,711.30)				(676.78)	
GNMA	2007A Single Family	5.25	11/24/09	10/20/39	4,230.28	4,652.31			(23.29)		4,206.99	4,647.80	18.78	
GNMA	2007A Single Family	5.25	05/18/10	04/20/40	20,196.70	22,430.98			(3,766.39)		16,430.31	18,135.25	(529.34)	
GNMA	2007A Single Family	5.25	05/25/10	05/20/40	24,545.20	27,363.29			(122.94)		24,422.26	27,346.01	105.66	
GNMA	2007A Single Family	6.00	12/17/09	11/20/39	2,263.30	2,589.21			(10.23)		2,253.07	2,560.43	(18.55)	
GNMA	2007A Single Family	5.25	12/17/09	12/20/39	9,613.62	10,558.32			(50.28)		9,563.34	10,550.50	42.46	
GNMA	2007A Single Family	5.25	12/17/09	11/20/39	3,039.26	3,342.02			(15.31)		3,023.95	3,340.12	13.41	
GNMA	2007A Single Family	6.00	12/29/09	12/20/39	6,581.02	7,517.02			(29.10)		6,551.92	7,444.19	(43.73)	
GNMA	2007A Single Family	5.25	01/20/10	12/20/39	6,475.83	7,121.60			(32.14)		6,443.69	7,118.18	28.72	
GNMA	2007A Single Family	5.25	01/27/10	12/20/39	9,411.37	10,351.43			(47.87)		9,363.50	10,345.28	41.72	
GNMA	2007A Single Family	6.00	01/27/10	12/20/39	2,401.18	2,746.98			(12.21)		2,388.97	2,714.92	(19.85)	
GNMA	2007A Single Family	5.25	02/23/10	02/20/40	14,541.07	16,013.84			(75.43)		14,465.64	16,002.18	63.77	
GNMA	2007A Single Family	6.00	03/16/10	03/20/40	2,900.44	3,317.49			(12.62)		2,887.82	3,281.07	(23.80)	
GNMA	2007A Single Family	5.25	03/17/10	03/20/40	915,729.80	977,883.34			(4,981.33)		910,748.47	977,269.37	4,367.36	
GNMA	2007A Single Family	5.25	03/30/10	03/20/40	23,423.67	25,784.76			(122.08)		23,301.59	25,765.17	102.49	
GNMA	2007A Single Family	5.25	03/30/10	02/20/40	2,596.36	2,855.17			(13.05)		2,583.31	2,853.55	11.43	
GNMA	2007A Single Family	5.25	04/13/10	03/20/40	6,781.35	7,457.59			(65.51)		6,715.84	7,418.69	26.61	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	40,384.70	45,929.92			(3,715.59)		36,669.11	41,723.94	(490.39)	
GNMA	2007A Single Family	5.25	04/13/10	04/20/40	7,873.87	8,659.48			(3,928.92)		3,944.95	4,354.20	(376.36)	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	26,493.90	29,110.18			(9,094.37)		17,399.53	19,204.71	(811.10)	
GNMA	2007A Single Family	5.25	04/22/10	04/20/40	2,357.54	2,592.61			(11.71)		2,345.83	2,591.26	10.36	
GNMA	2007A Single Family	5.25	04/28/10	04/20/40	14,482.61	16,000.27			(74.45)		14,408.16	15,988.83	63.01	
GNMA	2007A Single Family	5.25	06/15/10	06/20/40	34,967.87	38,847.71			(3,328.02)		31,639.85	35,111.06	(408.63)	
GNMA	2007A Single Family	5.25	07/20/10	07/20/40	18,745.23	20,821.76			(91.37)		18,653.86	20,811.40	81.01	
GNMA	2007A Single Family	5.25	07/28/10	06/20/40	2,291.32	2,520.07			(12.19)		2,279.13	2,517.85	9.97	
GNMA	2007A Single Family	5.25	07/28/10	07/20/40	18,536.75	20,590.27			(109.15)		18,427.60	20,559.24	78.12	
GNMA	2007A Single Family	5.25	08/17/10	07/20/40	23,165.31	25,797.57			(109.52)		23,055.79	25,787.99	99.94	
GNMA	2007A Single Family	5.25	08/24/10	08/20/40	9,604.64	10,565.10			(45.63)		9,559.01	10,561.81	42.34	
GNMA	2007A Single Family	5.25	09/14/10	08/20/40	7,508.43	8,259.14			(3,839.31)		3,669.12	4,050.40	(369.43)	
GNMA	2007A Single Family	5.25	06/29/10	04/20/40	2,610.67	2,871.31			(12.60)		2,598.07	2,870.25	11.54	
GNMA	2007A Single Family	5.25	06/29/10	06/20/40	21,539.47	23,986.02			(105.14)		21,434.33	23,973.43	92.55	
GNMA	2007A Single Family	5.25	09/21/10	08/20/40	20,631.61	22,557.89			(98.95)		20,532.66	22,788.87	329.93	
GNMA	2007A Single Family	5.25	10/19/10	10/20/40	31,798.98	36,342.02			(4,604.41)		27,194.57	30,745.46	(992.15)	
GNMA	2007A Single Family	5.25	11/09/10	10/20/40	4,518.47	4,940.56			(22.74)		4,495.73	4,941.97	24.15	
GNMA	2007A Single Family	5.25	12/21/10	11/15/40	6,159.99	6,933.03			(29.57)		6,130.42	6,915.57	12.11	
FNMA	2007A Single Family	6.00	12/11/07	12/01/37	2,191.27	2,313.19			(11.70)		2,179.57	2,302.03	0.54	

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FNMA	2007A Single Family	5.25	12/12/07	12/01/37	14,720.32	16,247.69			(108.22)		14,612.10	16,202.53	63.06	
FNMA	2007A Single Family	5.25	12/20/07	11/01/37	4,408.82	4,645.67			(27.22)		4,381.60	4,620.52	2.07	
FNMA	2007A Single Family	5.25	12/20/07	12/01/37	4,065.04	4,283.76			(23.74)		4,041.30	4,262.03	2.01	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	4,262.29	4,438.32			(29.00)		4,233.29	4,463.21	53.89	
FNMA	2007A Single Family	5.25	12/28/07	12/01/37	3,253.24	3,416.74			(19.11)		3,234.13	3,398.69	1.06	
FNMA	2007A Single Family	6.00	01/16/08	12/01/37	2,455.03	2,595.43			(12.94)		2,442.09	2,583.04	0.55	
FNMA	2007A Single Family	5.25	01/16/08	12/01/37	8,088.72	8,537.78			(4,041.59)		4,047.13	4,209.53	(286.66)	
FNMA	2007A Single Family	6.00	01/30/08	01/01/38	3,159.97	3,357.85			(16.56)		3,143.41	3,342.80	1.51	
FNMA	2007A Single Family	5.25	01/30/08	01/01/38	3,200.98	3,366.92			(18.49)		3,182.49	3,349.41	0.98	
FNMA	2007A Single Family	6.00	02/13/08	02/01/38	3,244.84	3,448.13			(17.00)		3,227.84	3,432.69	1.56	
FNMA	2007A Single Family	5.25	02/13/08	02/01/38	9,022.99	9,882.30			(2,233.70)		6,789.29	7,227.01	(421.59)	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,532.83	6,968.43			(3,731.16)		2,801.67	2,917.36	(319.91)	
FNMA	2007A Single Family	5.25	02/19/08	01/01/38	6,639.72	7,082.29			(38.37)		6,601.35	7,048.73	4.81	
FNMA	2007A Single Family	6.00	02/27/08	02/01/38	2,945.49	3,128.22			(20.78)		2,924.71	3,108.39	0.95	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	1,616.24	1,674.57			(9.99)		1,606.25	1,664.12	(0.46)	
FNMA	2007A Single Family	5.25	02/27/08	02/01/38	11,736.62	12,897.33			(68.20)		11,668.42	12,875.36	46.23	
FNMA	2007A Single Family	6.00	03/20/08	03/01/38	2,269.21	2,399.32			(12.24)		2,256.97	2,387.56	0.48	
FNMA	2007A Single Family	5.25	03/27/08	03/01/38	2,503.29	2,624.81			(15.26)		2,488.03	2,609.94	0.39	
FNMA	2007A Single Family	6.00	03/27/08	03/01/38	2,320.26	2,453.17			(12.31)		2,307.95	2,441.37	0.51	
FNMA	2007A Single Family	6.00	02/04/09	10/01/38	1,369.80	1,394.62			(7.03)		1,362.77	1,386.53	(1.06)	
GNMA	2007A Single Family	5.25	09/16/09	08/20/39	4,535.80	4,987.89			(23.05)		4,512.75	4,985.17	20.33	
GNMA	2007A Single Family	6.00	09/16/09	08/20/39	7,979.15	9,127.82			(36.31)		7,942.84	9,026.04	(65.47)	
GNMA	2007A Single Family	5.25	09/29/09	09/20/39	8,281.81	9,107.32			(46.44)		8,235.37	9,097.48	36.60	
Freddie Mac	2007A Single Family	5.25	12/11/07	11/01/37	3,127.86	3,479.76			(18.49)		3,109.37	3,467.13	5.86	
Freddie Mac	2007A Single Family	5.25	12/20/07	12/01/37	2,984.57	3,321.11			(17.52)		2,967.05	3,309.53	5.94	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	8,410.09	9,358.64			(56.00)		8,354.09	9,318.31	15.67	
Freddie Mac	2007A Single Family	5.25	01/16/08	12/01/37	4,192.72	4,669.46			(24.44)		4,168.28	4,653.36	8.34	
Freddie Mac	2007A Single Family	5.25	01/30/08	01/01/38	3,765.28	4,189.03			(26.17)		3,739.11	4,169.65	6.79	
Freddie Mac	2007A Single Family	6.00	02/13/08	01/01/38	1,546.78	1,763.01			(8.70)		1,538.08	1,759.95	5.64	
Freddie Mac	2007A Single Family	5.25	02/13/08	01/01/38	2,562.71	2,850.96			(14.93)		2,547.78	2,840.96	4.93	
Freddie Mac	2007A Single Family	5.25	03/20/08	02/01/38	2,365.07	2,631.23			(13.74)		2,351.33	2,622.04	4.55	
Freddie Mac	2007A Single Family	6.00	03/20/08	03/01/38	3,833.30	4,370.67			(20.11)		3,813.19	4,366.65	16.09	
Freddie Mac	2007A Single Family	6.00	04/22/08	02/01/38	2,028.55	2,312.43			(11.20)		2,017.35	2,308.88	7.65	
Freddie Mac	2007A Single Family	5.25	05/21/08	04/01/38	4,197.68	4,674.13			(23.82)		4,173.86	4,659.20	8.89	
Freddie Mac	2007A Single Family	5.25	05/21/08	05/01/38	3,654.31	4,063.29			(20.91)		3,633.40	4,049.31	6.93	
Freddie Mac	2007A Single Family	5.25	05/28/08	04/01/38	2,985.77	3,323.05			(10.14)		2,975.63	3,319.86	6.95	
Freddie Mac	2007A Single Family	6.00	06/18/08	05/01/38	3,708.18	4,228.28			(22.06)		3,686.12	4,221.27	15.05	
Freddie Mac	2007A Single Family	5.25	06/18/08	02/01/38	2,263.55	2,518.74			(20.38)		2,243.17	2,501.97	3.61	
Freddie Mac	2007A Single Family	6.00	06/25/08	05/01/38	3,339.61	3,807.55			(17.02)		3,322.59	3,803.36	12.83	
Freddie Mac	2007A Single Family	6.00	07/16/08	06/01/38	5,009.89	5,712.25			(2,311.03)		2,698.86	3,086.11	(315.11)	
Freddie Mac	2007A Single Family	5.25	07/16/08	06/01/38	2,495.47	2,777.01			(14.89)		2,480.58	2,766.81	4.69	
Freddie Mac	2007A Single Family	6.00	07/23/08	06/01/38	1,616.41	1,842.73			(17.84)		1,598.57	1,830.08	5.19	
Freddie Mac	2007A Single Family	6.00	08/13/08	06/01/38	1,942.48	2,214.79			(14.32)		1,928.16	2,207.19	6.72	
Freddie Mac	2007A Single Family	6.00	08/20/08	06/01/38	4,896.10	5,582.08			(25.42)		4,870.68	5,575.36	18.70	
Freddie Mac	2007A Single Family	5.25	09/17/08	08/01/38	1,213.05	1,356.91			(6.73)		1,206.32	1,352.70	2.52	
Freddie Mac	2007A Single Family	6.00	10/22/08	07/01/38	2,452.17	2,796.00			(12.41)		2,439.76	2,793.04	9.45	
Freddie Mac	2007A Single Family	5.25	11/19/08	09/01/38	3,606.36	4,011.52			(27.93)		3,578.43	3,989.11	5.52	
Freddie Mac	2007A Single Family	5.25	12/10/08	11/01/38	10,158.70	11,300.09			(7,134.11)		3,024.59	3,372.87	(793.11)	
Freddie Mac	2007A Single Family	6.00	01/14/09	11/01/38	2,963.77	3,379.29			(19.90)		2,943.87	3,370.05	10.66	
Freddie Mac	2007A Single Family	6.00	02/18/09	01/01/39	1,514.03	1,726.67			(7.70)		1,506.33	1,724.13	5.16	
Freddie Mac	2007A Single Family	4.75	02/18/09	12/01/38	2,197.38	2,407.43			(13.39)		2,183.99	2,398.04	4.00	
Freddie Mac	2007A Single Family	4.75	03/11/09	12/01/38	2,619.52	2,859.54			(15.06)		2,604.46	2,849.10	4.62	
Freddie Mac	2007A Single Family	5.25	03/25/09	01/01/39	2,232.85	2,483.90			(31.15)		2,201.70	2,454.65	1.90	
<b>2007A Single Family Total</b>					<b>38,377,351.69</b>	<b>42,046,521.75</b>	<b>4,932,920.03</b>	<b>(2,564,898.36)</b>	<b>(1,588,374.01)</b>	<b>0.00</b>	<b>39,156,999.35</b>	<b>42,815,931.12</b>	<b>(10,238.29)</b>	<b>0.00</b>



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 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2007B Single Family	5.25	07/23/08	07/20/38	78,115.53	85,864.97			(434.78)		77,680.75	85,778.81	348.62	
GNMA	2007B Single Family	6.00	07/29/08	07/20/38	34,583.84	38,123.69			(186.86)		34,396.98	37,681.50	(255.33)	
GNMA	2007B Single Family	5.25	07/29/08	07/20/38	95,344.91	104,804.23			(534.33)		94,810.58	104,695.03	425.13	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	130,416.23	143,358.33			(772.26)		129,643.97	143,160.65	574.58	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	109,735.10	120,625.94			(608.88)		109,126.22	120,510.29	493.23	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	325,434.72	361,171.41			(1,895.10)		323,539.62	356,843.94	(2,432.37)	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	540,941.46	595,429.26			(3,554.10)		537,387.36	594,200.17	2,325.01	
GNMA	2007B Single Family	5.25	08/13/08	07/20/38	338,519.07	371,681.56			(114,896.07)		223,623.00	246,646.41	(10,139.08)	
GNMA	2007B Single Family	6.00	08/13/08	08/20/38	66,523.88	73,324.27			(680.86)		66,143.02	72,450.25	(493.16)	
GNMA	2007B Single Family	5.25	08/13/08	08/20/38	117,887.27	129,585.82			(647.19)		117,240.08	129,470.41	531.78	
GNMA	2007B Single Family	5.25	08/20/08	08/20/38	399,849.02	439,885.51			(3,202.02)		396,647.00	438,339.23	1,655.74	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	128,670.72	141,440.92			(712.39)		127,958.33	141,300.59	572.06	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	96,167.73	105,711.09			(527.90)		95,639.83	105,608.31	425.12	
GNMA	2007B Single Family	6.00	08/27/08	08/20/38	67,281.41	74,159.98			(657.51)		66,623.90	72,979.04	(523.43)	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	573,848.04	634,054.54			(3,281.06)		570,566.98	632,656.01	1,882.53	
GNMA	2007B Single Family	5.25	08/27/08	08/20/38	256,007.10	281,430.45			(1,683.43)		254,323.67	280,854.78	1,107.76	
GNMA	2007B Single Family	6.00	09/10/08	09/20/38	184,304.32	203,135.86			(1,008.99)		183,295.33	200,761.56	(1,365.31)	
GNMA	2007B Single Family	5.25	09/10/08	09/20/38	485,060.89	536,525.70			(3,154.64)		481,906.25	535,442.70	2,071.64	
GNMA	2007B Single Family	5.25	09/10/08	08/20/38	200,890.71	220,577.74			(1,313.36)		199,577.35	220,412.06	1,147.68	
GNMA	2007B Single Family	5.25	09/17/08	09/20/38	92,344.31	101,391.65			(673.14)		91,671.17	101,230.52	512.01	
GNMA	2007B Single Family	5.25	09/17/08	08/20/38	89,487.75	98,370.75			(503.92)		88,983.83	98,269.18	402.35	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	73,344.15	80,835.41			(399.33)		72,944.82	79,894.40	(541.68)	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	179,183.25	196,976.58			(1,055.96)		178,127.29	196,714.14	793.52	
GNMA	2007B Single Family	6.00	09/24/08	09/20/38	64,226.27	70,784.94			(374.06)		63,852.21	69,935.47	(475.41)	
GNMA	2007B Single Family	5.25	09/24/08	09/20/38	286,894.28	315,409.67			(1,662.64)		285,231.64	315,020.33	1,273.30	
GNMA	2007B Single Family	6.00	10/08/08	10/20/38	323,665.34	359,478.16			(1,807.14)		321,858.20	355,252.61	(2,418.41)	
GNMA	2007B Single Family	5.25	10/08/08	09/20/38	123,343.69	135,592.29			(691.29)		122,652.40	135,436.09	535.09	
GNMA	2007B Single Family	6.00	10/15/08	09/20/38	62,444.53	68,818.93			(332.96)		62,111.57	68,026.17	(459.80)	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	212,998.60	235,775.25			(1,280.74)		211,717.86	231,880.72	(2,613.79)	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	329,847.36	362,190.66			(2,430.00)		327,417.36	361,732.08	1,971.42	
GNMA	2007B Single Family	5.25	10/22/08	09/20/38	128,135.63	140,847.56			(1,635.11)		126,500.52	139,681.86	469.41	
GNMA	2007B Single Family	6.00	10/22/08	10/20/38	125,834.18	138,656.12			(2,041.62)		123,792.56	135,554.11	(1,060.39)	
GNMA	2007B Single Family	5.25	10/22/08	10/20/38	246,185.02	270,665.14			(1,336.32)		244,848.70	270,438.27	1,109.45	
GNMA	2007B Single Family	5.25	10/22/08	08/20/38	113,817.25	125,119.06			(892.69)		112,924.56	124,704.99	478.62	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	158,161.61	174,008.50			(877.45)		157,284.16	172,247.73	(883.32)	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	54,397.70	59,915.18			(598.52)		53,799.18	58,907.50	(409.16)	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	291,460.19	320,538.36			(1,852.46)		289,607.73	319,935.46	1,249.56	
GNMA	2007B Single Family	5.25	10/29/08	10/20/38	125,429.40	137,886.22			(694.83)		124,734.57	137,742.70	551.31	
GNMA	2007B Single Family	6.00	10/29/08	10/20/38	153,415.14	169,060.98			(100,797.55)		52,617.59	57,531.87	(10,731.56)	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	256,319.07	283,000.38			(1,561.74)		254,757.33	279,526.97	(1,911.67)	
GNMA	2007B Single Family	6.00	11/12/08	11/20/38	109,290.90	120,433.63			(578.62)		108,712.28	119,056.95	(798.06)	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	71,308.63	78,578.78			(518.61)		70,790.02	77,520.69	(539.48)	
GNMA	2007B Single Family	5.25	11/19/08	11/20/38	109,679.76	120,577.80			(600.06)		109,079.70	120,468.29	490.55	
GNMA	2007B Single Family	6.00	11/19/08	10/20/38	74,238.45	81,805.15			(460.04)		73,778.41	80,790.34	(554.77)	
GNMA	2007B Single Family	5.25	11/25/08	11/20/38	135,659.26	149,137.87			(750.60)		134,908.66	148,989.21	601.94	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	134,533.30	148,239.55			(774.32)		133,758.98	146,468.08	(997.15)	
GNMA	2007B Single Family	6.00	11/25/08	11/20/38	329,769.61	363,587.61			(1,818.85)		327,950.76	359,340.43	(2,428.33)	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	325,188.23	360,767.68			(146,167.76)		179,020.47	195,733.56	(18,866.36)	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	51,784.97	56,877.13			(7,086.23)		44,698.74	49,288.89	(502.01)	
GNMA	2007B Single Family	5.25	12/10/08	11/20/38	130,535.11	143,507.77			(702.25)		129,832.86	143,382.73	577.21	
GNMA	2007B Single Family	6.00	12/10/08	11/20/38	259,497.16	285,971.72			(1,422.06)		258,075.10	282,637.94	(1,911.72)	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	47,041.11	51,831.70			(255.37)		46,785.74	51,229.19	(347.14)	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	64,449.11	71,009.46			(369.27)		64,079.84	70,162.70	(477.49)	
GNMA	2007B Single Family	6.00	12/17/08	12/20/38	54,113.94	59,623.78			(288.69)		53,825.25	58,940.40	(394.69)	
GNMA	2007B Single Family	6.00	12/17/08	11/20/38	64,732.42	71,324.51			(340.55)		64,391.87	70,507.94	(476.02)	

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GNMA	2007B Single Family	6.00	02/18/09	01/20/39	68,188.46	75,115.38			(361.11)		67,827.35	74,252.11	(502.16)	
GNMA	2007B Single Family	5.25	02/25/09	02/20/39	66,243.02	72,827.39			(376.05)		65,866.97	72,742.88	291.54	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	237,600.75	261,735.48			(1,392.06)		236,208.69	258,571.69	(1,771.73)	
GNMA	2007B Single Family	5.25	02/25/09	12/20/38	118,219.72	129,974.45			(631.62)		117,588.10	129,867.11	524.28	
GNMA	2007B Single Family	6.00	02/25/09	02/20/39	61,075.37	67,278.04			(319.13)		60,756.24	66,508.93	(449.98)	
GNMA	2007B Single Family	5.25	03/11/09	02/20/39	131,343.31	144,408.29			(66,659.08)		64,684.23	71,359.30	(6,389.91)	
GNMA	2007B Single Family	5.25	03/11/09	01/20/39	109,845.92	120,770.44			(582.96)		109,262.96	120,675.03	487.55	
GNMA	2007B Single Family	6.00	03/11/09	02/20/39	116,598.59	128,434.28			(691.88)		115,906.71	126,881.22	(861.18)	
GNMA	2007B Single Family	6.00	03/18/09	03/20/39	218,845.99	241,052.94			(1,144.63)		217,701.36	238,302.38	(1,605.93)	
GNMA	2007B Single Family	6.00	03/25/09	03/20/39	60,887.47	67,058.72			(312.43)		60,575.04	66,298.98	(447.31)	
GNMA	2007B Single Family	6.00	04/08/09	10/20/38	65,998.20	72,697.68			(438.60)		65,559.60	71,763.69	(495.39)	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	99,806.22	109,723.70			(556.61)		99,249.61	109,607.50	440.41	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	71,033.55	78,263.53			(386.30)		70,647.25	77,353.65	(523.58)	
GNMA	2007B Single Family	6.00	12/30/08	12/20/38	87,913.71	96,859.22			(495.86)		87,417.85	95,712.83	(650.53)	
GNMA	2007B Single Family	5.25	12/30/08	12/20/38	240,927.65	264,887.41			(1,380.13)		239,547.52	264,568.90	1,061.62	
GNMA	2007B Single Family	6.00	01/14/09	12/20/38	166,493.95	183,428.33			(43,744.48)		122,749.47	134,193.92	(5,489.93)	
GNMA	2007B Single Family	5.25	01/14/09	01/20/39	209,969.38	230,859.53			(1,244.35)		208,725.03	230,548.41	933.23	
GNMA	2007B Single Family	5.25	01/14/09	12/20/38	108,510.49	119,295.52			(583.79)		107,926.70	119,192.65	480.92	
GNMA	2007B Single Family	6.00	01/14/09	01/20/39	207,705.99	228,850.50			(1,095.25)		206,610.74	226,239.65	(1,515.60)	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	61,571.83	67,828.45			(325.47)		61,246.36	67,048.94	(454.04)	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	171,551.48	188,608.22			(917.22)		170,634.26	188,451.92	760.92	
GNMA	2007B Single Family	6.00	02/11/09	01/20/39	72,003.44	79,316.56			(617.96)		71,385.48	78,150.03	(548.57)	
GNMA	2007B Single Family	5.25	02/11/09	01/20/39	117,848.78	129,569.60			(626.78)		117,222.00	129,470.58	527.76	
GNMA	2007B Single Family				128,966.25	142,071.19			(128,966.25)				(13,104.94)	
GNMA	2007B Single Family	5.25	11/24/09	10/20/39	117,397.39	129,109.07			(646.33)		116,751.06	128,983.83	521.09	
GNMA	2007B Single Family	5.25	05/18/10	04/20/40	560,489.10	622,495.27			(104,523.51)		455,965.59	503,281.82	(14,689.94)	
GNMA	2007B Single Family	5.25	05/25/10	05/20/40	681,167.75	759,374.85			(3,411.73)		677,756.02	758,895.10	2,931.98	
GNMA	2007B Single Family	6.00	12/17/09	11/20/39	62,041.25	68,271.52			(305.58)		61,735.67	67,512.54	(453.40)	
GNMA	2007B Single Family	5.25	12/17/09	12/20/39	266,793.74	293,010.14			(1,395.26)		265,398.48	292,793.19	1,178.31	
GNMA	2007B Single Family	5.25	12/17/09	11/20/39	84,343.43	92,746.58			(424.67)		83,918.76	92,693.73	371.82	
GNMA	2007B Single Family	6.00	12/29/09	12/20/39	180,408.44	198,206.32			(871.89)		179,536.55	196,286.09	(1,048.34)	
GNMA	2007B Single Family	5.25	01/20/10	12/20/39	179,714.36	197,635.65			(891.97)		178,822.39	197,540.84	797.16	
GNMA	2007B Single Family	5.25	01/27/10	12/20/39	261,181.91	287,268.56			(1,328.34)		259,853.57	287,097.82	1,157.60	
GNMA	2007B Single Family	6.00	01/27/10	12/20/39	65,831.98	72,431.52			(361.71)		65,470.27	71,586.03	(483.78)	
GNMA	2007B Single Family	5.25	02/23/10	02/20/40	403,537.94	444,409.59			(2,093.31)		401,444.63	444,085.88	1,769.60	
GNMA	2007B Single Family	6.00	03/16/10	03/20/40	79,540.00	87,474.55			(378.53)		79,161.47	86,514.10	(581.92)	
GNMA	2007B Single Family	5.25	03/30/10	03/20/40	650,043.95	715,568.07			(3,387.78)		646,656.17	715,024.45	2,844.16	
GNMA	2007B Single Family	5.25	03/30/10	02/20/40	72,053.65	79,235.40			(361.85)		71,691.80	79,190.58	317.03	
GNMA	2007B Single Family	5.25	04/13/10	03/20/40	188,192.68	206,959.92			(1,818.13)		186,374.55	205,880.34	738.55	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	1,120,739.05	1,274,627.94			(103,113.75)		1,017,625.30	1,157,905.38	(13,608.81)	
GNMA	2007B Single Family	5.25	04/13/10	04/20/40	218,512.85	240,314.26			(109,034.13)		109,478.72	120,835.84	(10,444.29)	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	735,248.27	807,853.78			(252,383.03)		482,865.24	532,961.07	(22,509.68)	
GNMA	2007B Single Family	5.25	04/22/10	04/20/40	65,425.15	71,949.31			(325.29)		65,099.86	71,911.67	287.65	
GNMA	2007B Single Family	5.25	04/28/10	04/20/40	401,914.76	444,033.01			(2,066.29)		399,848.47	443,715.40	1,748.68	
GNMA	2007B Single Family	5.25	06/15/10	06/20/40	970,414.16	1,078,085.55			(92,358.07)		878,056.09	974,387.63	(11,339.85)	
GNMA	2007B Single Family	5.25	07/20/10	07/20/40	520,211.27	577,836.87			(2,535.72)		517,675.55	577,549.42	2,248.27	
GNMA	2007B Single Family	5.25	07/28/10	06/20/40	63,588.62	69,935.93			(338.08)		63,250.54	69,874.39	276.54	
GNMA	2007B Single Family	5.25	07/28/10	07/20/40	514,424.22	571,412.77			(3,029.18)		511,395.04	570,551.66	2,168.07	
GNMA	2007B Single Family	5.25	08/17/10	07/20/40	642,874.51	715,923.55			(3,039.35)		639,835.16	715,657.54	2,773.34	
GNMA	2007B Single Family	5.25	08/24/10	08/20/40	266,543.59	293,198.29			(1,266.27)		265,277.32	293,106.83	1,174.81	
GNMA	2007B Single Family	5.25	09/14/10	08/20/40	208,371.07	229,204.17			(106,547.26)		101,823.81	112,405.08	(10,251.83)	
GNMA	2007B Single Family	5.25	06/29/10	04/20/40	72,450.14	79,683.31			(349.55)		72,100.59	79,654.00	320.24	
GNMA	2007B Single Family	5.25	06/29/10	06/20/40	597,755.48	665,650.13			(2,917.91)		594,837.57	665,300.68	2,568.46	
GNMA	2007B Single Family	5.25	09/21/10	08/20/40	572,560.54	626,017.26			(2,746.07)		569,814.47	632,427.22	9,156.03	
GNMA	2007B Single Family	5.25	10/19/10	10/20/40	882,472.21	1,008,548.85			(127,779.67)		754,692.54	853,235.36	(27,533.82)	





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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Freddie Mac	2007B Single Family	5.25	03/25/09	01/01/39	61,964.69	68,932.15			(864.24)		61,100.45	68,120.36	52.45	
	<b>2007B Single Family Total</b>				42,570,287.54	46,683,048.17	1,177,827.86	(746,353.86)	(3,035,860.96)	0.00	39,965,900.58	43,803,821.09	(274,840.12)	0.00
Repo Agmt	2013A SF Refunding	0.27	08/31/16	09/01/16	1,991,641.39	1,991,641.39	276,151.25				2,267,792.64	2,267,792.64		
Repo Agmt	2013A SF Refunding	0.27	08/31/16	09/01/16	649,116.50	649,116.50		(267,891.93)			381,224.57	381,224.57		
GNMA	2013A SF Refunding	5.45	07/24/00	06/20/30	244,410.75	269,692.59			(25,985.04)		218,425.71	240,938.85	(2,768.70)	
GNMA	2013A SF Refunding	5.45	08/28/00	08/20/30	24,780.66	27,124.18			(299.63)		24,481.03	26,968.56	144.01	
GNMA	2013A SF Refunding	5.45	06/22/99	06/20/29	76,164.61	83,276.10			(1,061.83)		75,102.78	82,736.22	521.95	
GNMA	2013A SF Refunding	5.45	07/30/99	07/20/29	250,061.15	275,965.02			(3,910.95)		246,150.20	273,379.38	1,325.31	
GNMA	2013A SF Refunding	5.45	08/26/99	08/20/29	107,599.52	117,774.13			(1,629.13)		105,970.39	116,736.98	591.98	
GNMA	2013A SF Refunding	5.45	09/30/99	09/20/29	136,995.32	150,030.41			(1,878.55)		135,116.77	148,925.70	773.84	
GNMA	2013A SF Refunding	5.45	10/29/99	10/20/29	351,750.93	390,492.81			(5,128.72)		346,622.21	386,154.50	790.41	
GNMA	2013A SF Refunding	5.45	11/18/99	11/20/29	285,176.86	314,216.44			(3,961.99)		281,214.87	312,339.75	2,085.30	
GNMA	2013A SF Refunding	5.45	05/30/00	05/20/30	105,428.71	115,403.32			(1,659.50)		103,769.21	114,318.39	574.57	
GNMA	2013A SF Refunding	5.40	08/29/02	08/20/32	48,163.09	52,659.15			(616.92)		47,546.17	52,296.07	253.84	
GNMA	2013A SF Refunding	6.15	11/12/02	11/20/32	40,260.15	45,949.32			(350.73)		39,909.42	45,271.26	(327.33)	
GNMA	2013A SF Refunding	5.40	11/12/02	10/20/32	55,954.98	61,179.49			(901.70)		55,053.28	60,554.75	276.96	
GNMA	2013A SF Refunding	6.15	09/12/02	08/20/32	50,845.76	58,029.75			(458.60)		50,387.16	57,155.65	(415.50)	
GNMA	2013A SF Refunding	5.40	09/19/02	09/20/32	86,826.22	94,941.00			(830.09)		85,996.13	94,604.35	493.44	
GNMA	2013A SF Refunding	6.15	09/26/02	09/20/32	74,574.27	85,110.87			(638.68)		73,935.59	83,858.48	(613.71)	
GNMA	2013A SF Refunding	6.15	10/10/02	09/20/32	88,657.60	101,179.61			(1,007.77)		87,649.83	99,408.07	(763.77)	
GNMA	2013A SF Refunding	5.40	10/10/02	09/20/32	55,805.02	61,020.56			(513.94)		55,291.08	60,821.30	314.68	
GNMA	2013A SF Refunding	6.15	10/21/02	10/20/32	82,506.44	94,160.46			(940.64)		81,565.80	92,513.56	(706.26)	
GNMA	2013A SF Refunding	6.15	10/29/02	10/20/32	41,610.95	47,490.61			(363.77)		41,247.18	46,788.36	(338.48)	
GNMA	2013A SF Refunding	5.40	10/29/02	09/20/32	38,502.44	42,095.49			(527.38)		37,975.06	41,767.64	199.53	
GNMA	2013A SF Refunding	6.15	11/19/02	11/20/32	66,461.76	75,853.48			(559.22)		65,902.54	74,749.97	(544.29)	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	157,257.49	179,479.54			(1,372.48)		155,885.01	176,828.16	(1,278.90)	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	64,679.83	70,720.93			(736.17)		63,943.66	70,340.58	355.82	
GNMA	2013A SF Refunding	6.15	11/26/02	11/20/32	39,258.62	44,802.76			(402.72)		38,855.90	44,068.07	(331.97)	
GNMA	2013A SF Refunding	5.40	11/26/02	11/20/32	34,472.46	37,689.04			(710.12)		33,762.34	37,135.84	156.92	
GNMA	2013A SF Refunding	5.40	12/12/02	12/20/32	80,131.83	87,616.97			(890.15)		79,241.68	87,169.84	443.02	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	50,024.95	57,092.01			(479.42)		49,545.53	56,200.02	(412.57)	
GNMA	2013A SF Refunding	5.40	12/30/02	12/20/32	163,686.07	178,985.82			(1,539.08)		162,146.99	178,381.17	934.43	
GNMA	2013A SF Refunding	6.15	12/30/02	12/20/32	42,247.33	48,218.17			(353.16)		41,894.17	47,523.09	(341.92)	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	232,379.73	265,465.96			(2,935.58)		229,444.15	260,508.60	(2,021.78)	
GNMA	2013A SF Refunding				79,280.97	86,691.34			(79,280.97)				(7,410.37)	
GNMA	2013A SF Refunding	6.15	01/23/03	01/20/33	43,369.31	49,485.25			(535.88)		42,833.43	48,571.82	(377.55)	
GNMA	2013A SF Refunding	6.15	01/30/03	01/20/33	79,727.20	90,987.12			(945.10)		78,782.10	89,357.85	(684.17)	
GNMA	2013A SF Refunding	5.40	01/30/03	01/20/33	180,155.59	196,992.93			(1,753.39)		178,402.20	196,260.25	1,020.71	
GNMA	2013A SF Refunding	6.15	02/12/03	02/20/33	137,426.04	156,834.73			(2,463.85)		134,962.19	153,074.13	(1,296.75)	
GNMA	2013A SF Refunding	6.15	02/20/03	02/20/33	60,392.22	68,909.34			(545.53)		59,846.69	67,865.55	(498.26)	
GNMA	2013A SF Refunding	5.40	03/03/03	03/20/33	94,564.29	103,404.15			(828.58)		93,735.71	103,121.45	545.88	
GNMA	2013A SF Refunding	6.15	02/27/03	02/20/33	154,044.52	175,815.60			(1,279.62)		152,764.90	173,291.89	(1,244.09)	
GNMA	2013A SF Refunding	6.15	03/12/03	02/20/33	70,514.94	80,479.45			(738.49)		69,776.45	79,150.96	(590.00)	
GNMA	2013A SF Refunding	6.15	03/24/03	03/20/33	126,422.84	144,287.64			(1,112.65)		125,310.19	142,135.57	(1,039.42)	
GNMA	2013A SF Refunding	6.15	04/02/03	04/20/33	36,889.07	42,102.97			(297.93)		36,591.14	41,508.25	(296.79)	
GNMA	2013A SF Refunding	6.15	04/10/03	03/20/33	40,725.82	46,480.80			(363.57)		40,362.25	45,784.92	(332.31)	
GNMA	2013A SF Refunding	6.15	04/24/03	04/20/33	92,473.03	105,542.25			(752.75)		91,720.28	104,044.74	(744.76)	
GNMA	2013A SF Refunding	6.15	05/08/03	04/20/33	68,533.06	78,218.15			(579.69)		67,953.37	77,083.59	(554.87)	
GNMA	2013A SF Refunding	6.15	06/19/03	05/20/33	20,218.45	23,060.33			(494.44)		19,724.01	22,359.11	(206.78)	
GNMA	2013A SF Refunding	6.15	07/17/03	07/20/33	42,387.08	48,372.14			(351.70)		42,035.38	47,674.01	(346.43)	
GNMA	2013A SF Refunding	6.15	09/30/03	09/20/33	49,062.35	55,997.32			(388.02)		48,674.33	55,215.19	(394.11)	
GNMA	2013A SF Refunding	6.15	10/09/03	08/20/33	47,852.44	54,610.17			(382.31)		47,470.13	53,838.25	(389.61)	
GNMA	2013A SF Refunding	6.15	03/11/04	03/20/34	50,282.98	57,382.44			(430.96)		49,852.02	56,538.19	(413.29)	
GNMA	2013A SF Refunding	5.40	07/08/04	06/20/34	158,748.38	173,592.95			(1,342.11)		157,406.27	173,170.52	919.68	

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GNMA	2013A SF Refunding	5.40	06/17/04	06/20/34	115,533.32	126,334.55			(1,012.04)		114,521.28	125,983.74	661.23	
GNMA	2013A SF Refunding	5.40	09/09/04	09/20/34	175,630.98	191,357.02			(1,426.94)		174,204.04	190,328.40	398.32	
GNMA	2013A SF Refunding	5.40	09/16/04	09/20/34	67,619.88	73,943.00			(522.98)		67,096.90	73,817.99	397.97	
GNMA	2013A SF Refunding	5.40	07/15/04	07/20/34	48,869.67	53,439.01			(403.41)		48,466.26	53,318.74	283.14	
GNMA	2013A SF Refunding	5.40	07/29/04	07/20/34	84,629.24	92,542.09			(678.77)		83,950.47	92,356.44	493.12	
GNMA	2013A SF Refunding	5.40	08/05/04	08/20/34	42,710.41	46,701.72			(334.48)		42,375.93	46,613.55	246.31	
GNMA	2013A SF Refunding	5.40	08/12/04	08/20/34	267,517.30	292,789.65			(2,112.09)		265,405.21	292,221.74	1,544.18	
GNMA	2013A SF Refunding	5.40	08/20/04	08/20/34	45,436.50	49,682.09			(517.65)		44,918.85	49,412.99	248.55	
GNMA	2013A SF Refunding	5.40	12/02/04	12/20/34	84,783.10	92,711.17			(670.91)		84,112.19	92,536.02	495.76	
GNMA	2013A SF Refunding	4.49	12/09/04	12/20/34	505,559.16	534,709.68			(87,957.75)		417,601.41	435,658.49	(11,093.44)	
GNMA	2013A SF Refunding	4.49	12/16/04	12/20/34	300,353.64	318,993.57			(2,509.24)		297,844.40	317,260.86	776.53	
GNMA	2013A SF Refunding	5.40	10/21/04	10/20/34	457,795.84	504,719.92			(13,752.75)		444,043.09	492,386.08	1,418.91	
GNMA	2013A SF Refunding	4.49	10/21/04	10/20/34	94,612.87	100,552.68			(925.00)		93,687.87	99,943.42	315.74	
GNMA	2013A SF Refunding	5.40	10/28/04	10/20/34	66,190.90	67,629.24			(588.50)		65,602.40	67,003.02	(37.72)	
GNMA	2013A SF Refunding	4.49	10/29/04	10/20/34	95,399.18	98,550.24			(928.07)		94,471.11	97,646.31	24.14	
GNMA	2013A SF Refunding	4.49	11/04/04	10/20/34	397,610.26	422,691.53			(108,298.00)		289,312.26	302,143.27	(12,250.26)	
GNMA	2013A SF Refunding	5.40	11/04/04	11/20/34	200,679.51	219,447.05			(57,411.56)		143,267.95	157,417.09	(4,618.40)	
GNMA	2013A SF Refunding	4.49	11/10/04	11/20/34	181,628.22	174,354.15			(1,742.27)		172,611.88	179,991.06	105.11	
GNMA	2013A SF Refunding	4.49	11/23/04	11/20/34	266,561.00	279,044.07			(2,463.97)		264,097.03	276,837.08	256.98	
GNMA	2013A SF Refunding	4.49	12/02/04	12/20/34	803,614.54	854,137.81			(6,877.19)		796,737.35	860,205.47	12,944.85	
GNMA	2013A SF Refunding	4.49	12/23/04	12/20/34	364,702.82	387,795.81			(3,067.88)		361,634.94	385,705.37	977.44	
GNMA	2013A SF Refunding	4.49	12/29/04	12/20/34	273,020.10	284,961.99			(2,347.41)		270,672.69	282,820.48	205.90	
GNMA	2013A SF Refunding	4.49	01/06/05	01/20/35	785,570.25	845,524.99			(9,279.43)		776,290.82	839,449.86	3,204.30	
GNMA	2013A SF Refunding	4.49	01/13/05	01/20/35	429,550.60	452,484.30			(5,083.82)		424,466.78	447,939.79	539.31	
GNMA	2013A SF Refunding	5.40	01/13/05	01/20/35	29,905.69	32,701.59			(338.97)		29,566.72	32,526.36	163.74	
GNMA	2013A SF Refunding	4.49	01/19/05	01/20/35	654,468.97	698,082.78			(6,043.47)		648,425.50	693,951.45	1,912.14	
GNMA	2013A SF Refunding	4.49	01/27/05	01/20/35	535,173.21	570,168.19			(9,686.78)		525,486.43	561,587.36	1,105.95	
GNMA	2013A SF Refunding	4.49	02/03/05	02/20/35	699,713.74	744,719.32			(6,645.99)		693,067.75	741,755.75	3,682.42	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	494,296.67	527,251.46			(4,121.75)		490,174.92	524,619.55	1,489.84	
GNMA	2013A SF Refunding	4.49	02/10/05	02/20/35	272,838.84	285,220.26			(2,459.02)		270,379.82	288,343.85	5,582.61	
GNMA	2013A SF Refunding	4.49	02/17/05	02/20/35	219,254.61	230,041.93			(1,834.17)		217,420.44	228,476.26	268.50	
GNMA	2013A SF Refunding	4.49	02/24/05	02/20/35	496,211.89	528,872.58			(4,991.53)		491,220.36	525,242.30	1,361.25	
GNMA	2013A SF Refunding	4.49	03/03/05	03/20/35	458,899.69	488,462.02			(4,363.13)		454,536.56	485,308.69	1,209.80	
GNMA	2013A SF Refunding	5.40	03/17/05	02/20/35	102,965.73	112,594.06			(809.72)		102,156.01	112,385.92	601.58	
GNMA	2013A SF Refunding	4.49	03/17/05	03/20/35	283,901.12	296,776.05			(2,889.59)		281,011.53	294,072.97	186.51	
GNMA	2013A SF Refunding	4.49	03/24/05	03/20/35	179,080.50	186,589.37			(1,810.19)		177,270.31	184,885.87	106.69	
GNMA	2013A SF Refunding	4.49	04/07/05	04/20/35	280,997.10	298,435.79			(116,026.32)		164,970.78	170,322.44	(12,087.03)	
GNMA	2013A SF Refunding	4.49	04/21/05	04/20/35	788,741.95	849,617.05			(6,387.67)		782,354.28	846,875.02	3,645.64	
GNMA	2013A SF Refunding	4.49	04/28/05	04/20/35	388,514.41	408,787.09			(3,241.63)		385,272.78	410,935.80	5,390.34	
GNMA	2013A SF Refunding	5.40	04/28/05	04/20/35	67,695.29	74,018.69			(510.03)		67,185.26	73,901.76	393.10	
GNMA	2013A SF Refunding	4.49	05/05/05	05/20/35	755,655.81	813,826.18			(7,070.71)		748,585.10	810,126.26	3,370.79	
GNMA	2013A SF Refunding	5.40	05/05/05	04/20/35	89,515.57	92,116.03			(703.48)		88,812.09	91,386.79	(25.76)	
GNMA	2013A SF Refunding	4.49	05/12/05	05/20/35	171,152.55	176,795.44			(1,366.10)		169,786.45	177,122.91	1,693.57	
GNMA	2013A SF Refunding	4.49	07/07/05	07/20/35	583,556.69	617,899.01			(5,006.33)		578,550.36	614,061.79	1,169.11	
GNMA	2013A SF Refunding	5.40	07/07/05	07/20/35	34,914.62	38,176.34			(379.74)		34,534.88	37,988.02	191.42	
GNMA	2013A SF Refunding	4.49	07/14/05	07/20/35	88,163.45	90,067.77			(705.67)		87,457.78	89,350.35	(11.75)	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/35	96,756.44	102,276.39			(835.51)		95,920.93	101,775.93	335.05	
GNMA	2013A SF Refunding	4.49	05/26/05	05/20/34	92,187.50	94,178.64			(734.30)		91,453.20	93,433.05	(11.29)	
GNMA	2013A SF Refunding	4.49	06/02/05	06/20/35	477,455.45	516,640.23			(3,943.00)		473,512.45	517,951.60	5,254.37	
GNMA	2013A SF Refunding	5.40	06/09/05	05/20/35	61,610.68	67,370.05			(469.80)		61,140.88	67,258.03	357.78	
GNMA	2013A SF Refunding	4.49	06/09/05	06/20/35	484,433.68	516,769.64			(4,029.88)		480,403.80	514,219.44	1,479.68	
GNMA	2013A SF Refunding	4.49	06/15/05	06/20/35	431,536.29	457,540.65			(5,155.55)		426,380.74	454,871.49	2,486.39	
GNMA	2013A SF Refunding	4.49	06/23/05	06/20/35	527,469.23	562,530.11			(7,589.97)		519,879.26	556,239.63	1,299.49	
GNMA	2013A SF Refunding	4.49	06/29/05	06/20/35	405,151.77	430,959.97			(3,234.19)		401,917.58	428,842.06	1,116.28	
GNMA	2013A SF Refunding	4.49	09/08/05	09/20/35	73,533.55	77,961.76			(569.03)		72,964.52	77,648.86	256.13	

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GNMA	2013A SF Refunding	4.49	09/22/05	09/20/35	88,278.60	90,186.30			(691.12)		87,587.48	89,484.62	(10.56)	
GNMA	2013A SF Refunding	4.49	07/21/05	07/20/35	77,201.90	81,909.66			(605.48)		76,596.42	81,564.45	260.27	
GNMA	2013A SF Refunding	4.49	08/04/05	08/20/35	63,447.49	67,264.47			(756.10)		62,691.39	66,711.77	203.40	
GNMA	2013A SF Refunding	4.49	08/11/05	07/20/35	263,543.69	278,544.58			(2,239.51)		261,304.18	277,209.74	904.67	
GNMA	2013A SF Refunding	4.49	08/18/05	08/20/35	853,168.20	918,350.25			(8,936.72)		844,231.48	912,918.16	3,504.63	
GNMA	2013A SF Refunding	4.49	08/30/05	08/20/35	600,316.58	640,117.54			(6,279.18)		594,037.40	635,465.53	1,627.17	
GNMA	2013A SF Refunding	4.49	10/13/05	09/20/35	88,366.53	90,271.71			(931.17)		87,435.36	89,323.96	(16.58)	
GNMA	2013A SF Refunding	4.49	10/27/05	10/20/35	493,715.12	525,831.31			(4,292.28)		489,422.84	522,904.28	1,365.25	
<b>2013A SF Refunding Total</b>					<b>26,452,599.99</b>	<b>28,266,014.61</b>	<b>276,151.25</b>	<b>(267,891.93)</b>	<b>(707,108.09)</b>	<b>0.00</b>	<b>25,753,751.22</b>	<b>27,591,553.94</b>	<b>24,388.10</b>	<b>0.00</b>
Repo Agmt	2015 AB Single Family	0.27	08/31/16	09/01/16	178,543.09	178,543.09	148,549.83				327,092.92	327,092.92		
Repo Agmt	2015 AB Single Family	0.27	08/31/16	09/01/16	643,487.24	643,487.24	386,777.55				1,030,264.79	1,030,264.79		
Repo Agmt	2015 AB Single Family	0.27	08/31/16	09/01/16	488,040.61	488,040.61		(188,506.37)			299,534.24	299,534.24		
Repo Agmt	2015 AB Single Family	0.27	08/31/16	09/01/16	490,172.14	490,172.14	376,873.00				867,045.14	867,045.14		
GNMA	2015 AB Single Family	3.75	10/29/15	10/01/45	2,018,913.67	2,149,274.92			(129,615.89)		1,889,297.78	2,017,958.96	(1,700.07)	
GNMA	2015 AB Single Family	4.00	10/29/15	09/01/45	3,256,952.64	3,487,642.59			(13,931.03)		3,243,021.61	3,477,881.23	4,169.67	
GNMA	2015 AB Single Family	4.13	10/29/15	10/01/45	11,154,152.66	11,954,574.66			(209,596.42)		10,944,556.24	11,761,348.48	16,370.24	
GNMA	2015 AB Single Family	4.50	10/29/15	10/01/45	1,081,640.25	1,183,076.47			(5,910.33)		1,075,729.92	1,180,645.86	3,479.72	
GNMA	2015 AB Single Family	4.63	10/29/15	09/01/45	820,651.34	901,099.79			(3,252.92)		817,398.42	901,132.72	3,285.85	
GNMA	2015 AB Single Family	4.75	10/29/15	08/01/45	389,348.06	421,706.78			(82,418.95)		306,929.11	331,790.37	(7,497.46)	
GNMA	2015 AB Single Family	4.13	11/13/15	10/20/45	227,666.63	243,489.46			(1,315.76)		226,350.87	242,602.86	429.16	
GNMA	2015 AB Single Family	4.63	11/13/15	08/20/45	118,987.15	128,139.64			(452.33)		118,534.82	128,060.28	372.97	
GNMA	2015 AB Single Family	5.49	01/30/07	01/20/37	1,509,122.15	1,656,276.64			(60,298.56)		1,448,823.59	1,600,037.29	4,059.21	
GNMA	2015 AB Single Family	5.15	02/13/07	01/20/37	28,103.01	30,533.92			(393.87)		27,709.14	30,219.86	79.81	
GNMA	2015 AB Single Family	5.49	02/13/07	02/20/37	450,521.31	494,289.47			(2,846.30)		447,675.01	494,546.60	3,103.43	
GNMA	2015 AB Single Family	5.49	02/13/07	01/20/37	87,590.83	96,001.30			(540.76)		87,050.07	96,067.59	607.05	
GNMA	2015 AB Single Family	5.70	02/20/07	02/20/37	258,767.05	288,046.54			(1,668.44)		257,098.61	286,086.48	(291.62)	
GNMA	2015 AB Single Family	5.15	02/20/07	01/20/37	354,291.59	387,226.59			(123,456.84)		230,834.75	253,625.12	(10,144.63)	
GNMA	2015 AB Single Family	5.15	03/07/07	02/20/37	280,419.09	304,765.08			(1,991.36)		278,427.73	303,750.73	977.01	
GNMA	2015 AB Single Family	5.49	03/20/07	03/20/37	540,685.16	599,976.70			(62,467.01)		478,218.15	528,971.45	(8,538.24)	
GNMA	2015 AB Single Family	5.15	03/20/07	02/20/37	105,291.16	114,420.96			(681.55)		104,609.61	114,112.35	372.94	
GNMA	2015 AB Single Family	5.49	03/06/07	02/20/37	652,062.41	734,841.80			(110,995.00)		541,067.41	613,792.36	(10,054.44)	
GNMA	2015 AB Single Family	5.70	04/24/07	04/20/37	84,812.07	94,132.07			(695.81)		84,116.26	93,590.27	154.01	
GNMA	2015 AB Single Family	5.15	04/24/07	04/20/37	307,748.19	333,565.19			(1,975.32)		305,772.87	332,436.27	846.40	
GNMA	2015 AB Single Family	5.49	04/24/07	04/20/37	708,933.00	781,315.12			(6,051.28)		702,881.72	779,966.82	4,702.98	
GNMA	2015 AB Single Family	5.15	03/27/07	03/20/37	94,907.14	96,781.58			(605.45)		94,301.69	96,130.23	(45.90)	
GNMA	2015 AB Single Family	5.49	03/27/07	02/20/37	352,548.47	386,551.77			(2,223.95)		350,324.52	386,765.28	2,437.46	
GNMA	2015 AB Single Family	5.15	04/10/07	04/20/37	115,674.58	120,126.90			(748.64)		114,925.94	119,394.26	16.00	
GNMA	2015 AB Single Family	5.49	04/10/07	03/20/37	618,552.18	681,174.42			(4,734.44)		613,817.74	680,588.85	4,148.87	
GNMA	2015 AB Single Family	5.49	04/10/07	02/20/37	55,235.09	60,517.22			(1,043.96)		54,191.13	59,777.15	303.89	
GNMA	2015 AB Single Family	5.15	05/08/07	04/20/37	236,918.67	257,473.73			(1,744.72)		235,173.95	256,546.56	817.55	
GNMA	2015 AB Single Family	5.15	05/08/07	03/20/37	63,359.11	68,852.98			(430.07)		62,929.04	68,644.88	221.97	
GNMA	2015 AB Single Family	5.49	05/08/07	04/20/37	120,476.17	132,044.26			(747.06)		119,729.11	132,122.23	825.03	
GNMA	2015 AB Single Family	5.49	05/08/07	04/20/37	97,185.85	106,516.66			(868.56)		96,317.29	106,283.24	635.14	
GNMA	2015 AB Single Family	5.70	05/08/07	04/20/37	84,731.92	94,308.32			(622.25)		84,109.67	93,584.62	(101.45)	
GNMA	2015 AB Single Family	5.49	05/22/07	04/20/37	76,418.83	83,754.29			(2,000.97)		74,417.86	82,109.70	356.38	
GNMA	2015 AB Single Family	5.15	06/05/07	05/20/37	203,253.19	220,887.41			(1,351.68)		201,901.51	220,252.31	716.58	
GNMA	2015 AB Single Family	5.49	06/05/07	05/20/37	264,241.71	289,640.64			(121,656.08)		142,585.63	157,143.64	(10,840.92)	
GNMA	2015 AB Single Family	5.15	06/19/07	06/20/37	113,467.26	123,307.14			(719.63)		112,747.63	122,990.76	403.25	
GNMA	2015 AB Single Family	5.70	06/19/07	06/20/37	140,407.22	156,278.85			(994.00)		139,413.22	155,120.91	(163.94)	
GNMA	2015 AB Single Family	5.15	07/03/07	06/20/37	113,507.70	123,331.83			(53,189.57)		60,318.13	65,720.26	(4,422.00)	
GNMA	2015 AB Single Family	5.70	07/03/07	06/20/37	161,297.96	178,850.40			(987.78)		160,310.18	178,377.14	514.52	
GNMA	2015 AB Single Family	5.49	07/03/07	07/20/37	284,249.26	311,574.14			(1,705.86)		282,543.40	311,834.67	1,966.39	
GNMA	2015 AB Single Family	5.49	07/03/07	06/20/37	60,019.56	65,783.24			(361.35)		59,658.21	65,835.22	413.33	
GNMA	2015 AB Single Family	5.15	07/17/07	06/20/37	247,806.56	269,283.93			(1,570.59)		246,235.97	268,574.48	861.14	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2015 AB Single Family	5.70	07/17/07	06/20/37	200,612.77	223,304.07			(1,181.58)		199,431.19	221,907.07	(215.42)	
GNMA	2015 AB Single Family	5.15	08/07/07	07/20/37	336,156.87	365,442.82			(116,803.57)		219,353.30	239,000.75	(9,638.50)	
GNMA	2015 AB Single Family	5.49	08/07/07	06/20/37	273,824.00	299,097.92			(147,454.59)		126,369.41	138,834.45	(12,808.88)	
GNMA	2015 AB Single Family	5.15	11/21/07	10/20/37	320,910.66	347,847.87			(2,061.19)		318,849.47	346,672.24	885.56	
GNMA	2015 AB Single Family	5.70	11/21/07	11/20/37	261,131.05	290,685.86			(2,486.63)		258,644.42	287,819.51	(379.72)	
GNMA	2015 AB Single Family	5.49	11/21/07	10/20/37	87,955.63	96,102.08			(512.59)		87,443.04	96,200.46	610.97	
GNMA	2015 AB Single Family	5.49	09/25/07	09/20/37	159,431.62	174,733.87			(1,011.27)		158,420.35	174,815.27	1,092.67	
GNMA	2015 AB Single Family	5.15	09/25/07	09/20/37	734,705.85	797,530.57			(4,686.69)		730,019.16	807,123.80	14,279.92	
GNMA	2015 AB Single Family	5.49	09/25/07	08/20/37	28,049.38	30,638.06			(526.20)		27,523.18	30,271.93	160.07	
GNMA	2015 AB Single Family	5.70	09/25/07	09/20/37	69,482.27	77,337.24			(454.86)		69,027.41	76,804.04	(78.34)	
GNMA	2015 AB Single Family	5.15	10/09/07	09/20/37	217,825.36	236,728.20			(1,340.35)		216,485.01	236,165.63	777.78	
GNMA	2015 AB Single Family	5.49	10/09/07	08/20/37	71,135.64	77,966.80			(419.10)		70,716.54	78,042.77	495.07	
GNMA	2015 AB Single Family	5.15	08/23/07	08/20/37	326,294.62	354,196.07			(2,098.38)		324,196.24	353,769.43	1,671.74	
GNMA	2015 AB Single Family	5.49	08/23/07	07/20/37	249,447.05	273,398.92			(136,817.51)		112,629.54	124,132.37	(12,449.04)	
GNMA	2015 AB Single Family	5.70	08/23/07	08/20/37	153,465.55	169,350.71			(1,210.20)		152,255.35	169,091.69	951.18	
GNMA	2015 AB Single Family	5.15	09/11/07	08/20/37	347,629.35	377,921.79			(2,138.34)		345,491.01	377,006.72	1,223.27	
GNMA	2015 AB Single Family	5.70	09/11/07	08/20/37	75,132.04	78,114.78			(676.12)		74,455.92	76,742.46	(696.20)	
GNMA	2015 AB Single Family	5.49	09/11/07	08/20/37	226,427.35	248,182.49			(1,363.42)		225,063.93	248,378.30	1,559.23	
GNMA	2015 AB Single Family	5.15	11/28/07	11/20/37	177,048.44	186,679.85			(1,295.47)		175,752.97	185,493.17	108.79	
GNMA	2015 AB Single Family	5.15	12/11/07	11/20/37	68,215.49	74,129.77			(431.11)		67,784.38	73,937.85	239.19	
GNMA	2015 AB Single Family	5.49	12/11/07	11/20/37	84,521.35	92,637.94			(488.01)		84,033.34	92,734.99	585.06	
GNMA	2015 AB Single Family	5.70	10/25/07	10/20/37	390,294.61	432,067.87			(2,307.27)		387,987.34	432,241.20	2,480.60	
GNMA	2015 AB Single Family	5.15	10/25/07	10/20/37	725,389.79	791,530.79			(148,446.84)		576,942.95	628,602.38	(14,481.57)	
GNMA	2015 AB Single Family	5.15	11/08/07	10/20/37	181,402.58	197,133.82			(1,099.28)		180,303.30	196,665.83	631.29	
GNMA	2015 AB Single Family	5.70	11/08/07	10/20/37	213,866.86	236,429.82			(1,224.75)		212,642.11	236,583.48	1,378.41	
GNMA	2015 AB Single Family	5.49	11/08/07	09/20/37	103,095.22	112,995.45			(601.95)		102,493.27	113,112.60	719.10	
GNMA	2015 AB Single Family	5.49	01/16/08	12/20/37	142,890.29	156,119.07			(820.13)		142,070.16	156,292.80	993.86	
GNMA	2015 AB Single Family	5.70	12/28/07	12/20/37	83,988.14	93,483.00			(550.12)		83,438.02	92,840.65	(92.23)	
GNMA	2015 AB Single Family	5.49	12/11/07	11/20/37	134,044.54	146,916.84			(812.19)		133,232.35	147,031.22	926.57	
GNMA	2015 AB Single Family	5.49	12/11/07	11/20/37	61,483.92	67,388.22			(354.69)		61,129.23	67,457.94	424.41	
GNMA	2015 AB Single Family	5.70	12/11/07	12/20/37	95,792.37	106,624.57			(536.95)		95,255.42	105,997.37	(90.25)	
GNMA	2015 AB Single Family	5.49	12/11/07	11/20/37	150,245.67	164,672.26			(874.03)		149,371.64	164,839.07	1,040.84	
GNMA	2015 AB Single Family	5.15	12/11/07	11/20/37	78,491.33	85,296.53			(475.08)		78,016.25	85,099.35	277.90	
GNMA	2015 AB Single Family	5.70	12/20/07	12/20/37	184,816.55	205,706.36			(2,105.34)		182,711.21	203,300.94	(300.08)	
GNMA	2015 AB Single Family	5.15	01/30/08	01/20/38	60,036.08	65,241.21			(359.98)		59,676.10	65,093.50	212.27	
GNMA	2015 AB Single Family	5.15	01/16/08	12/20/37	116,809.01	126,937.57			(702.51)		116,106.50	126,649.02	413.96	
GNMA	2015 AB Single Family	5.49	01/30/08	12/20/37	87,315.72	95,402.90			(785.55)		86,530.17	95,194.44	577.09	
GNMA	2015 AB Single Family	5.15	01/30/08	12/20/37	107,984.90	117,339.63			(894.72)		107,090.18	116,801.12	356.21	
GNMA	2015 AB Single Family	5.49	02/13/08	01/20/38	93,561.71	102,547.38			(539.90)		93,021.81	102,659.80	652.32	
GNMA	2015 AB Single Family	5.49	02/13/08	01/20/38	65,516.91	71,197.23			(390.58)		65,126.33	71,039.15	232.50	
GNMA	2015 AB Single Family	5.49	02/13/08	01/20/38	566,634.89	622,986.76			(117,371.96)		449,262.93	493,623.18	(11,991.62)	
GNMA	2015 AB Single Family	5.15	03/12/08	02/20/38	184,613.83	200,606.93			(1,092.87)		183,520.96	200,155.30	641.24	
GNMA	2015 AB Single Family	5.49	03/12/08	02/20/38	50,917.48	55,710.34			(3,361.67)		47,555.81	52,401.75	53.08	
GNMA	2015 AB Single Family	5.15	02/19/08	02/20/38	116,688.85	126,805.77			(691.48)		115,997.37	126,528.77	414.48	
GNMA	2015 AB Single Family	5.49	02/27/08	02/20/38	59,925.81	65,678.09			(614.48)		59,311.33	65,449.46	385.85	
GNMA	2015 AB Single Family	5.49	03/20/08	02/20/38	83,972.24	92,036.93			(473.71)		83,498.53	92,149.81	586.59	
GNMA	2015 AB Single Family	5.49	03/20/08	03/20/38	97,208.71	106,541.72			(613.42)		96,595.29	106,594.83	666.53	
GNMA	2015 AB Single Family	5.70	03/27/08	03/20/38	26,345.20	29,324.58			(143.61)		26,201.59	29,156.34	(24.63)	
GNMA	2015 AB Single Family	5.70	04/22/08	12/20/37	106,347.43	118,373.20			(750.57)		105,596.86	117,502.91	(119.72)	
GNMA	2015 AB Single Family	5.49	05/07/08	04/20/38	103,402.84	113,333.65			(591.72)		102,811.12	113,461.33	719.40	
GNMA	2015 AB Single Family	5.15	05/21/08	05/20/38	190,871.81	207,412.76			(1,543.75)		189,328.06	206,503.90	634.89	
GNMA	2015 AB Single Family	5.49	05/28/08	04/20/38	68,989.67	75,380.18			(401.68)		68,587.99	75,455.71	477.21	
GNMA	2015 AB Single Family	5.15	06/11/08	05/20/38	252,738.08	274,685.85			(1,491.19)		251,246.89	274,090.26	895.60	
GNMA	2015 AB Single Family	5.70	07/09/08	06/20/38	80,495.88	89,599.16			(431.68)		80,064.20	89,093.04	(74.44)	
GNMA	2015 AB Single Family	5.15	07/16/08	06/20/38	66,522.18	72,290.98			(406.07)		66,116.11	72,120.77	235.86	

**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 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2015 AB Single Family	5.15	06/18/08	06/20/38	148,094.11	160,938.31			(850.18)		147,243.93	160,612.21	524.08	
GNMA	2015 AB Single Family	5.15	06/25/08	06/20/38	86,842.31	94,368.06			(768.33)		86,073.98	93,881.75	282.02	
GNMA	2015 AB Single Family	5.15	06/25/08	06/20/38	89,114.86	96,842.01			(511.62)		88,603.24	96,644.87	314.48	
GNMA	2015 AB Single Family	5.70	06/25/08	05/20/38	385,362.61	427,263.07			(2,128.50)		383,234.11	427,612.60	2,478.03	
GNMA	2015 AB Single Family	5.49	07/16/08	07/20/38	128,619.79	140,972.43			(701.53)		127,918.26	141,173.15	902.25	
GNMA	2015 AB Single Family	5.70	07/23/08	07/20/38	109,735.28	122,144.15			(617.50)		109,117.78	121,421.90	(104.75)	
GNMA	2015 AB Single Family	5.49	07/23/08	07/20/38	86,653.51	94,676.76			(472.76)		86,180.75	94,810.03	606.03	
GNMA	2015 AB Single Family	5.15	07/23/08	07/20/38	68,437.17	74,370.67			(409.76)		68,027.41	74,200.90	239.99	
GNMA	2015 AB Single Family	5.15	07/29/08	07/20/38	203,436.63	221,080.69			(1,539.89)		201,896.74	220,228.96	688.16	
GNMA	2015 AB Single Family	5.49	08/13/08	07/20/38	69,031.27	75,661.03			(381.55)		68,649.72	75,763.20	483.72	
GNMA	2015 AB Single Family	5.15	08/13/08	08/20/38	196,606.94	213,660.63			(1,118.54)		195,488.40	213,244.61	702.52	
GNMA	2015 AB Single Family	5.70	09/10/08	08/20/38	82,359.53	91,672.75			(473.26)		81,886.27	91,119.77	(79.72)	
GNMA	2015 AB Single Family	5.15	09/24/08	08/20/38	77,072.04	83,757.27			(458.11)		76,613.93	83,572.77	273.61	
GNMA	2015 AB Single Family	5.15	10/08/08	09/20/38	100,671.92	109,404.20			(570.34)		100,101.58	109,194.81	360.95	
GNMA	2015 AB Single Family	5.15	10/22/08	09/20/38	69,130.64	75,127.03			(392.28)		68,738.36	74,981.86	247.11	
GNMA	2015 AB Single Family	5.15	11/12/08	09/20/38	102,969.29	111,895.70			(581.56)		102,387.73	111,681.46	367.32	
GNMA	2015 AB Single Family	5.15	03/11/09	02/20/39	118,293.19	128,546.84			(654.91)		117,638.28	128,313.96	422.03	
GNMA	2015 AB Single Family	5.15	04/08/09	03/20/39	58,188.54	63,235.23			(316.06)		57,872.48	63,128.46	209.29	
GNMA	2015 AB Single Family	5.15	04/08/09	02/20/39	65,663.08	71,358.70			(364.86)		65,298.22	71,229.91	236.07	
GNMA	2015 AB Single Family	5.15	01/14/09	12/20/38	35,355.96	38,420.61			(197.52)		35,158.44	38,348.37	125.28	
GNMA	2015 AB Single Family	5.15	05/20/09	05/20/39	121,364.22	131,881.64			(796.94)		120,567.28	131,506.35	421.65	
GNMA	2015 AB Single Family	6.00	07/29/09	07/20/39	227,801.06	258,160.10			(1,412.68)		226,388.38	254,838.61	(1,908.81)	
GNMA	2015 AB Single Family	5.49	01/30/07	01/01/37	415,815.12	466,856.47			(9,276.07)		406,539.05	458,380.95	800.55	
GNMA	2015 AB Single Family	5.15	02/13/07	01/01/37	56,876.99	63,156.78			(540.12)		56,336.87	62,561.53	(55.13)	
FNMA	2015 AB Single Family	5.49	02/13/07	02/01/37	295,082.08	330,016.80			(2,051.05)		293,031.03	328,936.07	970.32	
FNMA	2015 AB Single Family	5.49	02/13/07	02/01/37	77,328.82	86,444.34			(548.91)		76,779.91	86,147.06	251.63	
FNMA	2015 AB Single Family	5.49	02/20/07	02/01/37	103,220.01	115,398.98			(748.55)		102,471.46	114,984.29	333.86	
FNMA	2015 AB Single Family	5.15	02/21/07	02/01/37	72,932.94	80,975.98			(593.77)		72,339.17	80,308.05	(74.16)	
FNMA	2015 AB Single Family	5.49	03/07/07	02/01/37	380,649.80	425,536.01			(2,357.06)		378,292.74	424,467.14	1,288.19	
FNMA	2015 AB Single Family	5.15	03/20/07	02/01/37	83,370.28	92,685.24			(760.27)		82,610.01	91,868.94	(56.03)	
FNMA	2015 AB Single Family	5.49	03/20/07	02/01/37	315,881.66	354,536.09			(1,996.77)		313,884.89	353,663.51	1,124.19	
FNMA	2015 AB Single Family	5.49	04/10/07	03/01/37	93,046.58	104,072.60			(595.02)		92,451.56	103,797.22	319.64	
FNMA	2015 AB Single Family	5.49	04/10/07	04/20/37	318,474.72	357,067.48			(2,067.53)		316,407.19	356,306.14	1,306.19	
FNMA	2015 AB Single Family	5.49	04/24/07	04/01/37	205,146.35	229,343.41			(2,537.33)		202,609.02	227,341.55	535.47	
FNMA	2015 AB Single Family	5.49	05/22/07	04/01/37	85,199.24	95,248.49			(666.87)		84,532.37	94,852.93	271.31	
FNMA	2015 AB Single Family	5.70	05/22/07	04/01/37	173,126.50	194,961.21			(1,067.60)		172,058.90	194,516.03	622.42	
FNMA	2015 AB Single Family	5.15	06/05/07	05/01/37	124,176.57	137,827.28			(942.19)		123,234.38	136,786.44	(98.65)	
FNMA	2015 AB Single Family	5.49	06/19/07	06/01/37	212,197.50	237,296.19			(1,331.67)		210,865.83	236,705.30	740.78	
FNMA	2015 AB Single Family	5.49	07/03/07	05/01/37	186,714.42	208,804.61			(1,400.91)		185,313.51	208,016.28	612.58	
FNMA	2015 AB Single Family	5.15	07/17/07	06/01/37	142,132.50	157,661.90			(889.99)		141,242.51	156,666.19	(105.72)	
FNMA	2015 AB Single Family	5.70	08/07/07	07/01/37	169,039.16	190,333.07			(990.88)		168,048.28	189,953.42	611.23	
FNMA	2015 AB Single Family	5.49	08/07/07	07/01/37	261,215.95	292,446.93			(1,587.02)		259,628.93	291,835.89	975.98	
FNMA	2015 AB Single Family	5.49	08/23/07	07/01/37	196,887.61	220,159.73			(1,662.16)		195,225.45	219,121.04	623.47	
FNMA	2015 AB Single Family	5.70	08/23/07	06/01/37	72,689.34	81,855.47			(455.37)		72,233.97	81,651.84	251.74	
FNMA	2015 AB Single Family	5.15	09/11/07	08/01/37	211,562.18	234,876.36			(1,400.68)		210,161.50	233,310.81	(164.87)	
FNMA	2015 AB Single Family	5.49	09/11/07	08/01/37	36,969.18	41,331.90			(709.10)		36,260.08	40,688.88	66.08	
FNMA	2015 AB Single Family	5.49	09/11/07	08/01/37	135,050.90	150,986.91			(802.48)		134,248.42	150,653.58	469.15	
FNMA	2015 AB Single Family	5.49	09/25/07	08/01/37	306,624.11	343,041.84			(2,001.35)		304,622.76	342,073.07	1,032.58	
FNMA	2015 AB Single Family	5.49	09/25/07	08/01/37	35,214.91	39,380.84			(210.39)		35,004.52	39,292.93	122.48	
FNMA	2015 AB Single Family	5.15	10/25/07	10/01/37	457,197.52	500,960.43			(3,016.48)		454,181.04	499,876.16	1,932.21	
FNMA	2015 AB Single Family	5.49	10/25/07	10/01/37	230,940.94	242,778.96			(1,629.77)		229,311.17	241,246.80	97.61	
FNMA	2015 AB Single Family	5.70	10/25/07	10/01/37	125,070.65	133,644.27			(719.27)		124,351.38	133,134.34	209.34	
FNMA	2015 AB Single Family	5.49	11/08/07	10/01/37	227,729.13	245,139.02			(1,452.27)		226,276.86	244,288.50	601.75	
FNMA	2015 AB Single Family	5.49	11/08/07	10/01/37	85,650.46	89,974.95			(514.87)		85,135.59	89,512.41	52.33	
FNMA	2015 AB Single Family	5.70	11/21/07	10/01/37	232,127.48	256,962.80			(1,734.03)		230,393.45	256,356.49	1,127.72	

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FNMA	2015 AB Single Family	5.15	12/11/07	11/01/37	341,434.08	371,275.43			(103,677.71)		237,756.37	249,049.81	(18,547.91)	
FNMA	2015 AB Single Family	5.49	12/11/07	11/01/37	352,636.51	390,548.53			(2,165.91)		350,470.60	390,585.52	2,202.90	
FNMA	2015 AB Single Family	5.15	12/11/07	12/01/37	36,543.85	36,850.82			(357.78)		36,186.07	36,471.94	(21.10)	
FNMA	2015 AB Single Family	5.70	12/11/07	11/01/37	246,117.87	265,632.56			(1,379.72)		244,738.15	264,814.02	561.18	
FNMA	2015 AB Single Family	5.15	12/28/07	12/01/37	75,684.42	78,073.78			(457.01)		75,227.41	78,411.03	794.26	
FNMA	2015 AB Single Family	5.15	01/16/08	01/01/38	120,553.37	126,034.93			(724.97)		119,828.40	125,372.86	62.90	
FNMA	2015 AB Single Family	5.15	01/30/08	11/01/37	101,364.32	105,972.34			(614.38)		100,749.94	105,409.62	51.66	
FNMA	2015 AB Single Family	5.49	02/13/08	01/01/38	96,354.84	101,219.80			(580.66)		95,774.18	100,697.93	58.79	
FNMA	2015 AB Single Family	5.49	02/27/08	12/01/37	101,769.29	107,193.59			(595.50)		101,173.79	106,677.65	79.56	
FNMA	2015 AB Single Family	5.49	03/20/08	12/01/37	69,639.29	72,816.93			(409.95)		69,229.34	72,432.58	25.60	
FNMA	2015 AB Single Family	5.49	04/08/08	01/01/38	113,058.29	119,091.08			(645.90)		112,412.39	118,534.37	89.19	
FNMA	2015 AB Single Family	5.49	04/08/08	03/01/38	176,710.34	193,962.57			(1,035.09)		175,675.25	193,861.15	933.67	
FNMA	2015 AB Single Family	5.49	04/22/08	02/01/38	85,001.51	89,303.44			(481.05)		84,520.46	88,876.64	54.25	
GNMA	2015 AB Single Family	6.00	08/12/09	06/20/39	111,942.60	126,864.55			(527.73)		111,414.87	125,442.00	(894.82)	
GNMA	2015 AB Single Family	6.00	08/19/09	07/20/39	137,827.86	156,185.15			(705.81)		137,122.05	154,370.63	(1,108.71)	
GNMA	2015 AB Single Family	5.49	08/19/09	07/20/39	106,856.29	116,745.84			(602.32)		106,253.97	116,884.68	741.16	
FNMA	2015 AB Single Family	5.15	08/27/09	07/01/39	57,304.65	59,504.57			(528.20)		56,776.45	58,981.65	5.28	
Freddie Mac	2015 AB Single Family	5.15	05/28/08	04/01/38	138,112.83	152,495.90			(841.53)		137,271.30	151,797.35	142.98	
Freddie Mac	2015 AB Single Family	5.70	06/18/08	02/01/38	38,597.99	42,997.77			(211.87)		38,386.12	42,954.07	168.17	
Freddie Mac	2015 AB Single Family	5.70	06/25/08	04/01/38	78,230.79	87,185.87			(931.23)		77,299.56	86,539.18	284.54	
Freddie Mac	2015 AB Single Family	5.15	07/16/08	06/01/38	73,484.29	81,083.30			(444.88)		73,039.41	80,712.93	74.51	
Freddie Mac	2015 AB Single Family	5.70	07/16/08	06/01/38	96,555.87	107,539.10			(595.68)		95,960.19	107,349.71	406.29	
Freddie Mac	2015 AB Single Family	5.49	10/22/08	08/01/38	93,556.30	103,303.93			(516.89)		93,039.41	103,208.62	421.58	
Freddie Mac	2015 AB Single Family	5.15	01/14/09	11/01/38	126,398.16	139,499.33			(702.15)		125,696.01	138,930.54	133.36	
Freddie Mac	2015 AB Single Family	5.15	03/31/09	12/01/38	86,064.40	94,975.51			(474.99)		85,589.41	94,586.57	86.05	
<b>2015 AB Single Family Total</b>					<b>51,161,209.93</b>	<b>55,523,061.42</b>	<b>912,200.38</b>	<b>(188,506.37)</b>	<b>(1,923,366.63)</b>	<b>0.00</b>	<b>49,961,537.31</b>	<b>54,316,856.89</b>	<b>(6,531.91)</b>	<b>0.00</b>
Repo Agmt	2016 AB Single Family	0.27	08/31/16	09/01/16	280,985.63	280,985.63	250,296.92				531,282.55	531,282.55		
Repo Agmt	2016 AB Single Family	0.27	08/31/16	09/01/16	783,478.68	783,478.68	726,638.84				1,510,117.52	1,510,117.52		
Repo Agmt	2016 AB Single Family	0.27	08/31/16	09/01/16	91,923.38	91,923.38	135,165.00				227,088.38	227,088.38		
Repo Agmt	2016 AB Single Family	0.27	08/31/16	09/01/16	1,746,290.23	1,746,290.23	186,095.33				1,932,385.56	1,932,385.56		
FNMA	2016 AB Single Family	6.25	04/15/97	03/01/27	64,313.54	73,442.19			(1,565.91)		62,747.63	71,899.98	23.70	
FNMA	2016 AB Single Family	6.25	05/29/97	05/01/27	51,571.32	58,873.83			(18,096.99)		33,474.33	38,345.20	(2,431.64)	
FNMA	2016 AB Single Family	6.25	06/26/97	05/01/27	121,503.04	138,763.75			(2,235.93)		119,267.11	136,680.09	152.27	
FNMA	2016 AB Single Family	6.25	08/18/97	06/01/27	49,618.01	50,990.95			(1,456.78)		48,161.23	49,471.23	(62.94)	
FNMA	2016 AB Single Family	6.25	09/29/97	08/01/27	23,030.59	23,189.01			(1,207.87)		21,822.72	21,958.64	(22.50)	
FNMA	2016 AB Single Family	6.25	01/29/98	11/01/27	39,526.08	39,997.26			(2,075.46)		37,450.62	37,872.72	(49.08)	
GNMA	2016 AB Single Family	6.25	03/18/97	02/20/27	680,104.76	786,214.75			(15,619.80)		664,484.96	786,491.08	15,896.13	
GNMA	2016 AB Single Family	6.25	04/15/97	04/20/27	286,954.74	324,950.37			(11,763.74)		275,191.00	313,803.01	616.38	
GNMA	2016 AB Single Family	6.45	04/29/97	04/20/27	97,081.17	111,356.95			(1,745.40)		95,335.77	109,689.51	77.96	
GNMA	2016 AB Single Family	6.25	04/29/97	04/20/27	213,553.34	244,343.37			(3,938.67)		209,614.67	239,094.80	(1,309.90)	
GNMA	2016 AB Single Family	6.25	05/15/97	05/20/27	167,467.92	191,385.64			(3,055.78)		164,412.14	187,313.05	(1,016.81)	
GNMA	2016 AB Single Family	6.45	05/29/97	05/20/27	42,107.07	48,303.13			(901.86)		41,205.21	47,414.83	13.56	
GNMA	2016 AB Single Family	6.25	06/17/97	06/20/27	439,774.29	503,097.42			(8,383.42)		431,390.87	497,527.43	2,813.43	
GNMA	2016 AB Single Family	6.25	06/26/97	06/20/27	128,549.63	146,928.43			(2,023.34)		126,526.29	144,169.18	(735.91)	
GNMA	2016 AB Single Family	6.45	07/15/97	05/20/27	137,570.92	157,814.49			(3,249.43)		134,321.49	154,563.74	(1.32)	
GNMA	2016 AB Single Family	6.25	07/15/97	06/20/27	117,569.94	134,357.72			(3,903.21)		113,666.73	129,491.38	(963.13)	
GNMA	2016 AB Single Family	6.25	07/30/97	07/20/27	194,336.15	222,104.80			(50,379.40)		143,956.75	163,770.92	(7,954.48)	
GNMA	2016 AB Single Family	6.25	08/18/97	07/20/27	259,857.10	296,096.79			(5,901.22)		253,955.88	290,004.94	(190.63)	
GNMA	2016 AB Single Family	6.25	08/28/97	08/20/27	367,825.24	423,616.92			(7,908.74)		359,916.50	413,238.09	(2,470.09)	
GNMA	2016 AB Single Family	6.45	08/28/97	08/20/27	103,097.87	118,273.91			(1,594.60)		101,503.27	116,804.91	125.60	
GNMA	2016 AB Single Family	6.25	09/29/97	09/20/27	95,658.91	109,148.67			(2,120.67)		93,538.24	106,568.99	(459.01)	
GNMA	2016 AB Single Family	6.25	10/15/97	09/20/27	113,757.65	130,015.92			(31,518.09)		82,239.56	93,568.90	(4,928.93)	
GNMA	2016 AB Single Family	6.45	10/15/97	08/20/27	43,939.10	50,406.45			(808.78)		43,130.32	49,632.17	34.50	
GNMA	2016 AB Single Family	6.25	10/30/97	10/20/27	169,554.49	193,753.27			(4,916.57)		164,637.92	187,552.18	(1,284.52)	

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GNMA	2016 AB Single Family	6.25	11/17/97	10/20/27	140,725.08	160,838.87			(2,678.08)		138,047.00	157,292.08	(868.71)	
GNMA	2016 AB Single Family	6.25	11/25/97	11/20/27	175,653.02	200,753.78			(2,997.81)		172,655.21	196,718.12	(1,037.85)	
GNMA	2016 AB Single Family	6.25	12/17/97	11/20/27	163,145.49	186,118.05			(5,607.73)		157,537.76	179,462.32	(1,048.00)	
GNMA	2016 AB Single Family	6.25	01/29/98	01/20/28	429,463.01	495,849.39			(11,184.29)		418,278.72	488,716.84	4,051.74	
GNMA	2016 AB Single Family	6.45	02/12/98	12/20/27	27,012.48	30,966.60			(765.56)		26,246.92	30,186.10	(14.94)	
GNMA	2016 AB Single Family	6.45	04/16/98	02/20/28	111,559.70	127,963.76			(2,297.36)		109,262.34	125,715.39	48.99	
GNMA	2016 AB Single Family	6.25	04/29/98	04/20/28	200,079.34	228,926.86			(4,009.96)		196,069.38	223,387.81	(1,529.09)	
GNMA	2016 AB Single Family	6.25	07/06/98	05/20/28	63,304.57	72,364.44			(883.48)		62,421.09	71,136.05	(344.91)	
GNMA	2016 AB Single Family	6.45	08/13/98	06/20/28	79,723.52	91,462.02			(1,406.84)		78,316.68	90,127.64	72.46	
GNMA	2016 AB Single Family	6.25	08/27/98	07/20/28	103,545.44	118,348.31			(3,605.86)		99,939.58	113,873.17	(869.28)	
GNMA	2016 AB Single Family	6.25	09/24/98	08/20/28	46,736.92	53,427.25			(625.55)		46,111.37	52,550.77	(250.93)	
GNMA	2016 AB Single Family	6.25	10/01/98	08/20/28	40,500.46	46,274.21			(1,699.27)		38,801.19	44,197.26	(377.68)	
GNMA	2016 AB Single Family	6.45	12/15/98	09/20/28	40,851.29	46,833.60			(1,291.63)		39,559.66	45,495.64	(46.33)	
GNMA	2016 AB Single Family	6.25	12/29/98	10/20/28	333,589.59	384,241.85			(8,496.75)		325,092.84	373,310.63	(2,434.47)	
GNMA	2016 AB Single Family	6.45	01/28/99	11/20/28	27,503.72	31,558.04			(403.94)		27,099.78	31,191.57	37.47	
GNMA	2016 AB Single Family	5.45	03/18/99	02/20/29	115,599.22	126,538.32			(1,803.16)		113,796.06	125,367.92	632.76	
GNMA	2016 AB Single Family	5.45	06/24/99	05/20/29	253,541.72	277,805.68			(3,552.04)		249,989.68	275,538.64	1,285.00	
GNMA	2016 AB Single Family	5.45	07/29/99	06/20/29	50,400.41	55,172.34			(655.11)		49,745.30	54,806.91	289.68	
GNMA	2016 AB Single Family	5.45	10/14/99	08/20/29	80,907.08	88,549.62			(1,577.28)		79,329.80	87,381.05	408.71	
GNMA	2016 AB Single Family	5.45	08/26/99	07/20/29	115,550.07	126,326.21			(4,149.97)		111,400.10	122,708.27	532.03	
GNMA	2016 AB Single Family	6.25	10/20/99	07/20/29	79,466.81	90,838.51			(1,012.74)		78,454.07	89,403.91	(421.86)	
GNMA	2016 AB Single Family	6.25	11/23/99	10/20/29	34,985.75	39,996.41			(415.54)		34,570.21	39,400.36	(180.51)	
GNMA	2016 AB Single Family	5.45	12/01/99	10/20/29	45,611.04	49,924.90			(613.36)		44,997.68	49,570.30	258.76	
GNMA	2016 AB Single Family	5.45	01/27/00	12/20/29	461,843.32	509,667.22			(8,214.49)		453,628.83	503,795.67	2,342.94	
GNMA	2016 AB Single Family	6.25	01/27/00	12/20/29	88,136.76	100,585.25			(1,764.77)		86,371.99	98,435.62	(384.86)	
FNMA	2016 AB Single Family	5.45	01/28/00	07/01/29	74,227.71	76,776.66			(1,271.08)		72,956.63	75,469.23	(36.35)	
FNMA	2016 AB Single Family	6.25	01/28/00	09/01/29	70,750.85	73,622.63			(36,773.90)		33,976.95	34,419.33	(2,429.40)	
GNMA	2016 AB Single Family	5.38	08/16/06	08/20/36	161,208.68	176,180.12			(1,080.98)		160,127.70	176,020.37	921.23	
GNMA	2016 AB Single Family				75,563.89	82,581.52			(75,563.89)				(7,017.63)	
GNMA	2016 AB Single Family	5.13	08/23/06	08/01/36	453,216.70	487,226.06			(51,293.28)		401,923.42	437,783.02	1,850.24	
GNMA	2016 AB Single Family	5.38	09/06/06	08/20/36	740,536.81	820,359.27			(90,909.60)		649,627.21	717,142.98	(12,306.69)	
GNMA	2016 AB Single Family	5.63	09/06/06	09/20/36	171,455.71	188,186.40			(1,099.90)		170,355.81	187,524.31	437.81	
GNMA	2016 AB Single Family	5.13	09/06/06	08/20/36	671,583.14	735,188.79			(120,591.54)		550,991.60	599,826.00	(14,771.25)	
GNMA	2016 AB Single Family	5.38	09/12/06	09/20/36	456,434.55	502,078.01			(3,513.55)		452,921.00	501,089.15	2,524.69	
GNMA	2016 AB Single Family	5.13	09/12/06	09/20/36	572,533.31	627,965.97			(4,090.07)		568,443.24	625,679.77	1,803.87	
GNMA	2016 AB Single Family	5.38	09/20/06	09/20/36	784,362.39	864,885.08			(101,373.97)		682,988.42	749,825.72	(13,685.39)	
GNMA	2016 AB Single Family	5.13	09/20/06	09/20/36	1,278,253.72	1,429,586.15			(9,889.96)		1,268,363.76	1,427,746.32	8,050.13	
GNMA	2016 AB Single Family	5.63	09/20/06	09/20/36	152,824.55	169,140.13			(998.67)		151,825.88	168,440.22	298.76	
GNMA	2016 AB Single Family	5.13	09/26/06	09/20/36	373,557.85	405,243.09			(121,321.14)		252,236.71	274,589.99	(9,331.96)	
GNMA	2016 AB Single Family	5.38	09/26/06	09/20/36	624,702.06	688,121.82			(8,025.39)		616,676.67	683,209.92	3,113.49	
GNMA	2016 AB Single Family	5.38	10/05/06	10/20/36	684,305.52	755,712.78			(7,864.51)		676,441.01	752,831.46	4,983.19	
GNMA	2016 AB Single Family	5.63	10/17/06	10/20/36	212,695.69	233,414.42			(3,961.71)		208,733.98	229,722.23	269.52	
GNMA	2016 AB Single Family	5.13	10/05/06	10/20/36	325,168.96	340,016.17			(2,350.39)		322,818.57	341,367.71	3,701.93	
GNMA	2016 AB Single Family	5.38	10/17/06	10/20/36	703,876.16	779,746.95			(107,882.42)		595,993.74	654,311.72	(17,552.81)	
GNMA	2016 AB Single Family	5.13	10/17/06	10/20/36	292,614.65	317,817.54			(1,962.81)		290,651.84	316,813.42	958.69	
GNMA	2016 AB Single Family	5.63	10/24/06	10/20/36	327,655.98	362,901.88			(2,297.40)		325,358.58	361,213.04	608.56	
GNMA	2016 AB Single Family	5.38	10/24/06	10/20/36	785,958.77	871,054.52			(5,618.80)		780,339.97	869,400.17	3,964.45	
GNMA	2016 AB Single Family	5.13	10/24/06	10/20/36	407,978.67	445,985.92			(2,875.40)		405,103.27	444,414.46	1,303.94	
GNMA	2016 AB Single Family	5.38	11/02/06	11/20/36	515,409.88	568,842.45			(3,359.03)		512,050.85	568,412.33	2,928.91	
GNMA	2016 AB Single Family	5.13	11/02/06	10/20/36	246,428.64	267,646.18			(1,978.37)		244,450.27	266,431.26	763.45	
GNMA	2016 AB Single Family	5.63	11/14/06	11/20/36	399,065.89	443,318.37			(2,708.51)		396,357.38	441,363.83	753.97	
GNMA	2016 AB Single Family	5.38	11/14/06	10/20/36	244,685.61	267,091.48			(1,584.71)		243,100.90	267,248.12	1,741.35	
GNMA	2016 AB Single Family	5.13	11/14/06	11/20/36	838,509.48	918,855.43			(116,091.73)		722,417.75	786,445.62	(16,318.08)	
GNMA	2016 AB Single Family	5.38	11/21/06	11/20/36	345,764.97	378,550.43			(2,536.31)		343,228.66	377,949.70	1,935.58	
GNMA	2016 AB Single Family	5.63	11/21/06	11/20/36	134,570.24	147,665.26			(917.78)		133,652.46	147,081.85	334.37	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2016 AB Single Family	5.13	11/21/06	11/20/36	305,021.91	330,262.49			(3,211.79)		301,810.12	327,952.94	902.24	
GNMA	2016 AB Single Family	5.38	11/28/06	11/20/36	118,812.24	129,845.19			(760.83)		118,051.41	129,760.98	676.62	
GNMA	2016 AB Single Family	5.38	12/12/06	12/20/36	144,155.25	157,532.88			(2,767.26)		141,387.99	155,405.22	639.60	
GNMA	2016 AB Single Family	5.63	12/12/06	12/20/36	535,279.02	599,389.37			(3,355.24)		531,923.78	597,057.84	1,023.71	
GNMA	2016 AB Single Family	5.13	12/12/06	11/20/36	738,122.35	828,749.00			(6,791.86)		731,330.49	823,960.80	2,003.66	
GNMA	2016 AB Single Family	5.38	12/27/06	12/20/36	886,261.05	977,519.33			(5,649.17)		880,611.88	976,669.01	4,798.85	
GNMA	2016 AB Single Family	5.63	12/27/06	12/20/36	225,953.74	248,992.00			(2,292.35)		223,661.39	247,255.44	555.79	
GNMA	2016 AB Single Family	5.13	12/27/06	12/20/36	340,052.34	368,898.96			(2,241.78)		337,810.56	368,862.09	2,204.91	
GNMA	2016 AB Single Family	5.38	01/10/07	12/20/36	102,160.41	111,647.02			(660.56)		101,499.85	111,568.64	582.18	
GNMA	2016 AB Single Family	5.63	01/09/07	12/20/36	35,019.48	35,266.00			(249.46)		34,770.02	34,994.27	(22.27)	
GNMA	2016 AB Single Family	5.38	01/09/07	12/01/36	383,497.91	417,709.73			(2,648.26)		380,849.65	416,299.10	1,237.63	
GNMA	2016 AB Single Family	5.38	01/16/07	12/20/36	145,769.91	159,295.89			(2,120.35)		143,649.56	157,898.16	722.62	
GNMA	2016 AB Single Family	5.63	01/16/07	01/20/37	192,587.74	213,150.42			(1,212.70)		191,375.04	212,319.21	381.49	
GNMA	2016 AB Single Family	5.13	01/30/07	01/20/37	618,428.78	677,006.31			(4,095.57)		614,333.21	674,900.28	1,989.54	
GNMA	2016 AB Single Family	5.38	01/30/07	01/20/37	494,616.72	539,893.97			(10,225.65)		484,391.07	534,055.72	4,387.40	
GNMA	2016 AB Single Family	5.63	01/30/07	01/20/37	155,174.66	171,742.68			(1,012.63)		154,162.03	171,035.09	305.04	
GNMA	2016 AB Single Family	5.38	02/13/07	01/20/37	385,462.10	422,034.78			(57,691.93)		327,770.17	359,849.07	(4,493.78)	
GNMA	2016 AB Single Family	5.13	02/13/07	01/20/37	210,854.36	228,994.16			(2,855.42)		207,998.94	226,695.98	557.24	
GNMA	2016 AB Single Family	5.63	02/13/07	02/20/37	95,719.31	105,940.23			(578.29)		95,141.02	105,555.17	193.23	
GNMA	2016 AB Single Family	5.38	02/20/07	02/20/37	172,466.40	188,483.37			(1,128.87)		171,337.53	188,341.08	986.58	
GNMA	2016 AB Single Family	5.13	02/20/07	02/20/37	117,078.80	127,008.32			(840.75)		116,238.05	126,685.59	518.02	
GNMA	2016 AB Single Family	5.63	02/20/07	02/20/37	187,458.68	207,475.60			(51,919.49)		135,539.19	150,165.31	(5,390.80)	
GNMA	2016 AB Single Family	5.38	03/06/07	02/20/37	389,017.32	425,931.20			(44,796.66)		344,220.66	377,926.77	(3,207.77)	
GNMA	2016 AB Single Family	5.63	03/06/07	02/20/37	40,934.19	45,301.06			(251.47)		40,682.72	45,128.95	79.36	
GNMA	2016 AB Single Family	5.63	03/20/07	02/20/37	68,249.05	75,536.69			(413.49)		67,835.56	75,260.85	137.65	
GNMA	2016 AB Single Family	5.13	03/20/07	03/20/37	256,221.25	278,284.52			(2,207.66)		254,013.59	276,869.79	792.93	
GNMA	2016 AB Single Family	5.38	03/20/07	03/20/37	341,402.35	373,797.98			(2,156.97)		339,245.38	373,597.33	1,956.32	
GNMA	2016 AB Single Family	5.13	04/24/07	04/20/37	495,135.14	538,241.64			(3,183.32)		491,951.82	536,685.04	1,626.72	
GNMA	2016 AB Single Family	5.63	04/24/07	04/20/37	229,578.86	252,031.73			(1,738.97)		227,839.89	251,243.66	950.90	
GNMA	2016 AB Single Family	5.38	04/24/07	04/20/37	171,077.48	186,965.52			(1,123.13)		169,954.35	186,827.50	985.11	
GNMA	2016 AB Single Family	5.13	03/27/07	03/20/37	237,878.59	258,357.58			(1,678.45)		236,200.14	257,448.73	769.60	
GNMA	2016 AB Single Family	5.63	03/27/07	02/20/37	141,897.66	157,049.48			(865.52)		141,032.14	156,463.87	279.91	
GNMA	2016 AB Single Family	5.38	04/10/07	03/20/37	434,120.32	474,879.82			(2,776.75)		431,343.57	474,594.34	2,491.27	
GNMA	2016 AB Single Family	5.13	04/10/07	03/20/37	357,092.42	387,970.24			(2,299.42)		354,793.00	386,845.04	1,174.22	
GNMA	2016 AB Single Family	5.13	05/08/07	04/20/37	107,015.92	116,217.14			(944.32)		106,071.60	115,601.06	328.24	
GNMA	2016 AB Single Family	5.63	05/08/07	04/20/37	55,379.76	61,293.22			(329.22)		55,050.54	61,074.73	110.73	
GNMA	2016 AB Single Family	5.38	05/08/07	05/20/37	153,631.66	167,701.23			(972.12)		152,659.54	167,815.56	1,086.45	
GNMA	2016 AB Single Family	5.38	05/22/07	05/20/37	400,630.67	439,660.10			(2,712.83)		397,917.84	438,207.02	1,259.75	
GNMA	2016 AB Single Family	5.13	05/22/07	05/20/37	447,549.91	486,513.55			(2,856.25)		444,693.66	485,129.59	1,472.29	
GNMA	2016 AB Single Family	5.38	06/05/07	05/20/37	215,846.49	235,905.10			(1,361.94)		214,484.55	235,776.43	1,233.27	
GNMA	2016 AB Single Family	5.63	06/05/07	05/20/37	129,387.75	143,203.80			(792.42)		128,595.33	142,668.84	257.46	
GNMA	2016 AB Single Family	5.13	06/05/07	05/20/37	743,479.72	818,548.90			(5,820.39)		737,659.33	814,995.57	2,267.06	
GNMA	2016 AB Single Family	5.13	06/19/07	06/20/37	293,699.50	318,986.97			(100,606.18)		193,093.32	210,207.13	(8,173.66)	
GNMA	2016 AB Single Family	5.63	06/19/07	06/20/37	75,655.65	83,734.16			(445.49)		75,210.16	83,441.91	153.24	
GNMA	2016 AB Single Family	5.38	08/07/07	07/20/37	52,247.72	57,100.47			(319.65)		51,928.07	57,080.35	299.53	
GNMA	2016 AB Single Family	5.63	08/07/07	08/20/37	306,562.60	337,782.96			(1,893.32)		304,669.28	338,691.73	2,802.09	
GNMA	2016 AB Single Family	5.13	08/07/07	07/20/37	460,801.47	503,692.86			(3,203.48)		457,597.99	501,916.35	1,426.97	
GNMA	2016 AB Single Family	5.38	07/03/07	05/20/37	107,870.78	117,889.82			(734.44)		107,136.34	117,773.90	618.52	
GNMA	2016 AB Single Family	5.13	07/03/07	06/20/37	84,262.10	86,544.76			(525.69)		83,736.41	86,004.00	(15.07)	
GNMA	2016 AB Single Family	5.38	07/17/07	06/20/37	202,038.07	220,813.52			(122,214.47)		79,823.60	87,637.58	(10,961.47)	
GNMA	2016 AB Single Family	5.63	11/21/07	10/20/37	57,645.55	63,799.81			(370.16)		57,275.39	63,543.63	113.98	
GNMA	2016 AB Single Family	5.38	09/25/07	09/20/37	347,154.93	380,499.20			(2,246.08)		344,908.85	380,244.79	1,991.67	
GNMA	2016 AB Single Family	5.13	09/25/07	09/20/37	109,661.64	119,096.90			(681.47)		108,980.17	118,778.56	363.13	
GNMA	2016 AB Single Family	5.63	09/25/07	08/20/37	74,556.97	82,518.88			(436.79)		74,120.18	82,234.10	152.01	
GNMA	2016 AB Single Family	5.38	10/09/07	09/20/37	414,079.60	455,504.10			(2,757.61)		411,321.99	455,090.73	2,344.24	



**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 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2016 AB Single Family	5.38	08/23/07	08/20/37	362,645.46	397,477.55			(2,292.92)		360,352.54	397,270.66	2,086.03	
GNMA	2016 AB Single Family	5.13	08/23/07	07/20/37	375,546.56	407,952.50			(2,396.02)		373,150.54	406,752.77	1,196.29	
GNMA	2016 AB Single Family	5.38	09/11/07	09/20/37	73,234.19	79,940.97			(452.82)		72,781.37	79,993.27	505.12	
GNMA	2016 AB Single Family	5.63	09/11/07	08/20/37	58,704.63	64,972.46			(350.59)		58,354.04	64,736.74	114.87	
GNMA	2016 AB Single Family	5.13	09/11/07	08/20/37	125,240.59	130,577.11			(781.92)		124,458.67	129,830.32	35.13	
GNMA	2016 AB Single Family	5.13	12/11/07	11/20/37	235,724.13	250,768.03			(2,713.70)		233,010.43	248,253.96	199.63	
GNMA	2016 AB Single Family	5.38	10/25/07	10/20/37	173,906.09	190,060.21			(1,051.44)		172,854.65	190,017.37	1,008.60	
GNMA	2016 AB Single Family	5.13	10/25/07	10/20/37	423,212.72	458,821.89			(109,520.40)		313,692.32	332,002.59	(17,298.90)	
GNMA	2016 AB Single Family	5.38	11/08/07	10/20/37	182,407.48	198,955.52			(1,086.28)		181,321.20	198,932.96	1,063.72	
GNMA	2016 AB Single Family	5.13	11/08/07	10/20/37	91,775.55	99,671.89			(558.50)		91,217.05	99,411.95	298.56	
GNMA	2016 AB Single Family	5.63	12/28/07	12/20/37	59,130.46	65,445.02			(341.67)		58,788.79	65,223.83	120.48	
GNMA	2016 AB Single Family	5.63	12/28/07	12/20/37	268,822.39	296,852.57			(1,633.14)		267,189.25	295,749.19	529.76	
GNMA	2016 AB Single Family				103,337.99	112,937.04			(103,337.99)				(9,599.05)	
GNMA	2016 AB Single Family	5.38	12/20/07	11/20/37	66,563.38	72,745.77			(406.41)		66,156.97	72,722.38	383.02	
GNMA	2016 AB Single Family	5.38	01/16/08	12/20/37	28,248.04	30,832.12			(1,941.37)		26,306.67	28,873.63	(17.12)	
GNMA	2016 AB Single Family	5.63	01/30/08	12/20/37	163,726.50	181,210.79			(954.00)		162,772.50	180,583.01	326.22	
GNMA	2016 AB Single Family	5.63	02/13/08	01/20/38	100,248.54	110,953.00			(591.79)		99,656.75	110,560.13	198.92	
GNMA	2016 AB Single Family	5.63	02/19/08	01/20/38	67,077.21	74,239.05			(392.48)		66,684.73	73,978.72	132.15	
GNMA	2016 AB Single Family	5.13	02/27/08	02/20/38	58,614.37	63,657.57			(347.05)		58,267.32	63,503.82	193.30	
GNMA	2016 AB Single Family	5.38	02/27/08	02/20/38	98,508.42	107,649.98			(1,466.65)		97,041.77	106,666.37	483.04	
GNMA	2016 AB Single Family	5.13	03/20/08	10/20/37	94,358.93	102,472.88			(573.06)		93,785.87	102,207.86	308.04	
GNMA	2016 AB Single Family	5.38	03/27/08	03/20/38	181,357.55	198,203.87			(1,064.58)		180,292.97	198,185.25	1,045.96	
GNMA	2016 AB Single Family	5.38	04/24/08	04/20/38	109,265.85	119,415.52			(646.06)		108,619.79	119,402.44	632.98	
GNMA	2016 AB Single Family	5.13	04/24/08	04/20/38	183,440.81	199,218.55			(1,077.66)		182,363.15	198,746.65	605.76	
GNMA	2016 AB Single Family	5.63	04/22/08	03/20/38	104,568.94	115,732.73			(744.67)		103,824.27	115,180.58	192.52	
GNMA	2016 AB Single Family	5.13	05/07/08	04/20/38	253,920.96	275,775.93			(1,548.05)		252,372.91	275,051.13	823.25	
GNMA	2016 AB Single Family	5.63	05/07/08	04/20/38	91,117.90	100,846.56			(515.38)		90,602.52	100,513.53	182.35	
GNMA	2016 AB Single Family	5.38	05/14/08	04/20/38	185,196.67	202,397.75			(1,098.31)		184,098.36	202,368.29	1,068.85	
GNMA	2016 AB Single Family	5.13	05/21/08	05/20/38	106,403.78	110,941.91			(644.70)		105,759.08	110,328.93	31.72	
GNMA	2016 AB Single Family	5.13	06/11/08	05/20/38	93,805.39	101,868.88			(699.39)		93,106.00	101,463.17	293.68	
GNMA	2016 AB Single Family	5.63	07/09/08	06/20/38	85,528.15	94,660.88			(482.66)		85,045.49	94,348.65	170.43	
GNMA	2016 AB Single Family	5.38	07/09/08	03/20/38	90,103.40	98,473.08			(513.64)		89,589.76	98,479.73	520.29	
GNMA	2016 AB Single Family	5.63	06/18/08	03/20/38	26,056.11	28,838.62			(153.23)		25,902.88	28,738.19	52.80	
GNMA	2016 AB Single Family	5.38	06/25/08	05/20/38	109,724.19	119,916.53			(622.63)		109,101.56	119,927.76	633.86	
GNMA	2016 AB Single Family	5.38	07/23/08	06/20/38	187,260.03	204,654.62			(1,054.93)		186,205.10	204,693.42	1,093.73	
GNMA	2016 AB Single Family	5.13	08/27/08	08/20/38	79,398.44	86,231.46			(603.34)		78,795.10	85,881.13	253.01	
GNMA	2016 AB Single Family	5.63	08/13/08	07/20/38	68,408.31	75,714.34			(368.90)		68,039.41	75,482.26	136.82	
GNMA	2016 AB Single Family	5.13	09/24/08	08/20/38	112,203.01	121,855.87			(651.23)		111,551.78	121,572.51	367.87	
GNMA	2016 AB Single Family	5.38	09/24/08	09/20/38	98,501.43	107,651.23			(600.76)		97,900.67	107,623.19	572.72	
GNMA	2016 AB Single Family	5.13	11/12/08	10/20/38	133,745.82	145,251.94			(776.33)		132,969.49	144,918.10	442.49	
GNMA	2016 AB Single Family	5.13	11/25/08	09/20/38	123,622.16	134,256.12			(805.71)		122,816.45	133,847.80	397.39	
GNMA	2016 AB Single Family	5.38	11/25/08	11/20/38	121,097.14	132,347.04			(669.24)		120,427.90	132,387.58	709.78	
GNMA	2016 AB Single Family	5.13	12/10/08	11/20/38	121,625.69	132,086.72			(679.68)		120,946.01	131,810.59	403.55	
GNMA	2016 AB Single Family	5.38	12/17/08	11/20/38	184,811.71	201,977.01			(1,134.52)		183,677.19	201,910.81	1,068.32	
GNMA	2016 AB Single Family	5.25	12/17/08	12/20/38	102,187.75	111,328.50			(1,421.88)		100,765.87	110,296.36	389.74	
GNMA	2016 AB Single Family	5.25	12/17/08	12/20/38	115,636.84	125,982.87			(675.51)		114,961.33	125,834.37	527.01	
GNMA	2016 AB Single Family	5.25	12/23/08	12/20/38	257,730.37	280,817.83			(1,473.67)		256,256.70	280,524.19	1,180.03	
GNMA	2016 AB Single Family	5.13	12/30/08	12/20/38	75,619.86	82,124.66			(420.08)		75,199.78	81,954.20	249.62	
GNMA	2016 AB Single Family	5.25	12/30/08	12/20/38	87,078.41	94,867.57			(490.11)		86,588.30	94,771.76	394.30	
FNMA	2016 AB Single Family	5.38	08/09/06	08/01/36	149,851.41	167,235.60			(1,316.51)		148,534.90	166,173.34	254.25	
FNMA	2016 AB Single Family	5.13	08/10/06	07/01/36	99,281.29	110,194.27			(673.87)		98,607.42	109,424.63	(95.77)	
FNMA	2016 AB Single Family	5.38	08/23/06	08/01/36	169,744.34	189,495.75			(1,264.22)		168,480.12	188,584.81	353.28	
FNMA	2016 AB Single Family	5.38	09/06/06	09/01/36	147,006.89	164,031.76			(1,131.63)		145,875.26	163,171.70	271.57	
FNMA	2016 AB Single Family	5.63	09/06/06	08/01/36	52,748.96	59,241.85			(353.55)		52,395.41	59,067.98	179.68	
FNMA	2016 AB Single Family	5.13	09/12/06	09/01/36	146,487.40	162,726.91			(1,719.49)		144,767.91	160,818.25	(189.17)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
FNMA	2016 AB Single Family	5.38	09/12/06	09/01/36	269,834.13	301,296.83			(3,622.05)		266,212.08	298,053.76	378.98	
FNMA	2016 AB Single Family	5.63	09/20/06	09/01/36	99,373.55	111,660.15			(631.88)		98,741.67	111,366.84	338.57	
FNMA	2016 AB Single Family	5.38	09/20/06	09/01/36	295,695.40	329,948.78			(2,138.84)		293,556.56	328,366.52	556.58	
FNMA	2016 AB Single Family	5.13	09/20/06	09/01/36	39,677.37	43,999.85			(283.95)		39,393.42	43,676.31	(39.59)	
FNMA	2016 AB Single Family	5.38	09/26/06	09/01/36	87,623.61	97,766.09			(591.48)		87,032.13	97,346.34	171.73	
FNMA	2016 AB Single Family	5.38	10/05/06	09/01/36	135,216.56	150,819.19			(904.74)		134,311.82	150,180.75	266.30	
FNMA	2016 AB Single Family	5.63	10/17/06	09/01/36	60,453.93	67,921.78			(378.40)		60,075.53	67,748.96	205.58	
FNMA	2016 AB Single Family	5.13	10/17/06	10/01/36	323,413.03	360,188.30			(10,187.44)		313,225.59	349,086.75	(914.11)	
FNMA	2016 AB Single Family	5.38	10/17/06	10/01/36	235,982.61	263,387.29			(2,893.36)		233,089.25	260,840.88	346.95	
FNMA	2016 AB Single Family	5.38	10/24/06	11/01/36	273,121.72	304,648.13			(2,604.95)		270,516.77	302,491.83	448.65	
FNMA	2016 AB Single Family	5.38	11/02/06	11/01/36	204,177.16	227,971.97			(1,323.15)		202,854.01	227,107.24	458.42	
FNMA	2016 AB Single Family	5.63	11/02/06	10/01/36	67,244.30	75,562.48			(719.20)		66,525.10	75,035.71	192.43	
FNMA	2016 AB Single Family	5.13	11/02/06	10/01/36	44,660.50	49,590.59			(295.44)		44,365.06	49,251.00	(44.15)	
FNMA	2016 AB Single Family	5.38	11/14/06	11/01/36	212,289.43	236,796.05			(1,525.25)		210,764.18	235,670.11	399.31	
FNMA	2016 AB Single Family	5.63	11/14/06	11/01/36	155,234.93	174,375.34			(1,251.33)		153,983.60	173,619.53	495.52	
FNMA	2016 AB Single Family	5.13	11/14/06	11/01/36	79,215.10	87,916.10			(525.42)		78,689.68	87,306.99	(83.69)	
FNMA	2016 AB Single Family	5.38	11/21/06	10/01/36	359,464.57	401,734.01			(64,646.55)		294,818.02	329,644.87	(7,442.59)	
FNMA	2016 AB Single Family	5.63	11/21/06	11/01/36	62,136.70	69,776.37			(388.39)		61,748.31	69,600.81	212.83	
FNMA	2016 AB Single Family	5.13	11/21/06	11/01/36	38,920.04	43,211.39			(649.52)		38,270.52	42,488.72	(73.15)	
FNMA	2016 AB Single Family	5.38	11/28/06	11/01/36	121,128.64	135,128.67			(812.46)		120,316.18	134,559.20	242.99	
FNMA	2016 AB Single Family	5.13	11/28/06	11/01/36	96,886.80	107,639.26			(650.57)		96,236.23	106,918.42	(70.27)	
FNMA	2016 AB Single Family	5.38	12/12/06	11/01/36	278,156.37	310,683.96			(2,224.83)		275,931.54	309,012.96	553.83	
FNMA	2016 AB Single Family	5.63	12/12/06	11/01/36	29,981.50	33,671.38			(414.64)		29,566.86	33,330.78	74.04	
FNMA	2016 AB Single Family	5.13	12/12/06	11/01/36	70,415.29	78,191.93			(1,096.09)		69,319.20	76,972.02	(123.82)	
FNMA	2016 AB Single Family	5.38	12/27/06	11/01/36	159,707.60	178,308.75			(75,120.91)		84,586.69	94,704.96	(8,482.88)	
FNMA	2016 AB Single Family	5.63	12/27/06	12/01/36	116,619.61	130,950.98			(744.30)		115,875.31	130,601.88	395.20	
FNMA	2016 AB Single Family	5.13	12/27/06	10/01/36	46,615.69	51,733.14			(361.28)		46,254.41	51,321.56	(50.30)	
FNMA	2016 AB Single Family	5.38	01/09/07	12/01/36	397,592.50	445,251.92			(8,505.22)		389,087.28	435,851.69	(895.01)	
FNMA	2016 AB Single Family	5.63	01/09/07	12/01/36	167,374.82	187,990.40			(50,259.39)		117,115.43	132,018.39	(5,712.62)	
FNMA	2016 AB Single Family	5.13	01/09/07	12/01/36	214,161.77	237,668.14			(81,662.30)		132,499.47	146,993.56	(9,012.28)	
FNMA	2016 AB Single Family	5.38	01/30/07	12/01/36	355,379.12	396,521.41			(116,744.95)		238,634.17	266,921.91	(12,854.55)	
FNMA	2016 AB Single Family	5.63	01/30/07	12/01/36	99,896.64	112,176.95			(911.05)		98,985.59	111,571.62	305.72	
FNMA	2016 AB Single Family	5.13	01/30/07	01/01/37	52,399.52	58,219.48			(347.60)		52,051.92	57,834.83	(37.05)	
FNMA	2016 AB Single Family	5.38	02/13/07	01/01/37	47,152.83	52,583.46			(2,585.04)		44,567.79	49,821.02	(177.40)	
FNMA	2016 AB Single Family	5.63	02/13/07	01/01/37	89,559.00	100,580.15			(4,238.89)		85,320.11	96,181.37	(159.89)	
FNMA	2016 AB Single Family	5.13	02/13/07	01/01/37	120,810.07	134,154.67			(842.90)		119,967.17	133,212.66	(99.11)	
FNMA	2016 AB Single Family	5.38	02/20/07	01/01/37	131,833.81	147,057.11			(1,010.08)		130,823.73	146,294.09	247.06	
FNMA	2016 AB Single Family	5.63	02/20/07	01/01/37	96,017.69	107,987.25			(605.68)		95,412.01	107,722.06	340.49	
FNMA	2016 AB Single Family	5.13	02/20/07	01/01/37	77,249.33	85,770.62			(558.85)		76,690.48	85,143.99	(67.78)	
FNMA	2016 AB Single Family	5.38	03/06/07	02/01/37	72,003.45	80,345.03			(455.73)		71,547.72	80,038.98	149.68	
FNMA	2016 AB Single Family	5.63	03/06/07	02/01/37	79,302.67	89,056.09			(481.54)		78,821.13	88,856.63	282.08	
FNMA	2016 AB Single Family	5.13	03/27/07	03/01/37	137,268.43	152,335.00			(1,192.39)		136,076.04	150,977.72	(164.89)	
FNMA	2016 AB Single Family	5.38	04/10/07	03/01/37	192,764.34	215,179.03			(2,853.83)		189,910.51	212,521.30	196.10	
FNMA	2016 AB Single Family	5.63	04/10/07	03/01/37	24,398.84	27,397.96			(247.41)		24,151.43	27,222.31	71.76	
FNMA	2016 AB Single Family	5.13	04/10/07	03/01/37	194,654.05	216,210.06			(89,135.37)		105,518.68	117,176.41	(9,898.28)	
FNMA	2016 AB Single Family	5.38	04/24/07	04/01/37	273,548.95	305,130.14			(2,377.53)		271,171.42	303,215.70	463.09	
FNMA	2016 AB Single Family	5.13	04/24/07	04/01/37	47,518.52	52,756.45			(670.66)		46,847.86	51,998.75	(87.04)	
FNMA	2016 AB Single Family	5.63	04/24/07	04/01/37	102,538.45	115,147.61			(662.64)		101,875.81	114,833.40	348.43	
FNMA	2016 AB Single Family	5.38	05/22/07	04/01/37	72,059.76	80,371.82			(528.80)		71,530.96	79,980.16	137.14	
FNMA	2016 AB Single Family	5.38	06/05/07	05/01/37	186,026.13	207,538.18			(80,508.26)		105,517.87	118,013.28	(9,016.64)	
FNMA	2016 AB Single Family	5.63	06/05/07	05/01/37	41,399.56	46,501.63			(297.20)		41,102.36	46,344.13	139.70	
FNMA	2016 AB Single Family	5.13	06/05/07	04/01/37	96,880.75	107,525.06			(692.44)		96,188.31	106,733.45	(99.17)	
FNMA	2016 AB Single Family	5.38	06/19/07	05/01/37	153,668.61	171,423.50			(2,545.30)		151,123.31	169,008.78	130.58	
GNMA	2016 AB Single Family				3,135.21	3,475.19			(3,135.21)				(339.98)	
FNMA	2016 AB Single Family	5.38	08/07/07	07/01/37	308,621.82	345,242.90			(2,762.78)		305,859.04	343,335.96	855.84	

**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 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
FNMA	2016 AB Single Family	5.63	08/07/07	07/01/37	69,008.71	77,596.17			(461.91)		68,546.80	77,390.03	255.77	
FNMA	2016 AB Single Family	5.13	08/07/07	08/01/37	435,930.98	483,530.30			(101,074.82)		334,856.16	371,311.97	(11,143.51)	
FNMA	2016 AB Single Family	5.13	08/29/07	08/01/37	189,866.41	210,698.59			(1,226.43)		188,639.98	209,256.48	(215.68)	
FNMA	2016 AB Single Family	5.38	08/23/07	07/01/37	258,733.82	289,065.21			(1,670.69)		257,063.13	287,915.88	521.36	
FNMA	2016 AB Single Family	5.38	09/11/07	08/01/37	246,053.81	273,351.04			(1,634.25)		244,419.56	272,227.20	510.41	
GNMA	2016 AB Single Family				75,027.86	83,201.38			(75,027.86)				(8,173.52)	
FNMA	2016 AB Single Family	5.38	09/25/07	09/01/37	511,117.10	574,751.18			(3,689.57)		507,427.53	573,859.94	2,798.33	
FNMA	2016 AB Single Family	5.63	09/25/07	07/01/37	53,669.77	60,300.63			(868.36)		52,801.41	59,547.81	115.54	
FNMA	2016 AB Single Family	5.13	09/25/07	09/01/37	256,645.11	284,845.25			(1,831.21)		254,813.90	282,772.06	(241.98)	
FNMA	2016 AB Single Family	5.13	10/09/07	09/01/37	179,814.75	189,483.39			(1,102.19)		178,712.56	188,781.23	400.03	
FNMA	2016 AB Single Family	5.38	10/25/07	10/01/37	156,063.06	163,187.39			(1,012.36)		155,050.70	163,521.16	1,346.13	
FNMA	2016 AB Single Family	5.13	10/25/07	10/01/37	370,014.73	402,021.02			(2,406.27)		367,608.46	400,862.33	1,247.58	
FNMA	2016 AB Single Family	5.38	11/08/07	09/01/37	161,779.36	171,924.52			(1,001.13)		160,778.23	171,156.43	233.04	
FNMA	2016 AB Single Family	5.38	11/21/07	10/01/37	100,398.21	105,479.39			(594.91)		99,803.30	104,953.18	68.70	
FNMA	2016 AB Single Family	5.13	11/21/07	09/01/37	246,120.39	262,470.14			(1,561.73)		244,558.66	261,342.68	434.27	
FNMA	2016 AB Single Family	5.38	11/21/07	11/01/37	255,918.02	274,617.95			(1,558.84)		254,359.18	273,581.10	521.99	
FNMA	2016 AB Single Family	5.38	12/11/07	10/01/37	312,115.58	344,388.34			(1,894.68)		310,220.90	344,289.37	1,795.71	
FNMA	2016 AB Single Family	5.13	12/11/07	11/01/37	103,469.73	108,110.35			(645.93)		102,823.80	107,514.62	50.20	
FNMA	2016 AB Single Family	5.38	12/11/07	11/01/37	77,873.90	81,567.44			(464.89)		77,409.01	81,143.21	40.66	
FNMA	2016 AB Single Family	5.13	12/11/07	12/01/37	172,482.76	181,986.60			(1,184.95)		171,297.81	180,960.76	159.11	
FNMA	2016 AB Single Family	5.13	12/20/07	11/01/37	116,105.88	121,309.72			(739.40)		115,366.48	120,624.85	54.53	
FNMA	2016 AB Single Family	5.38	12/20/07	10/01/37	63,138.13	65,855.58			(474.12)		62,664.01	65,396.77	15.31	
FNMA	2016 AB Single Family	5.63	12/28/07	10/01/37	362,434.44	403,918.66			(2,164.75)		360,269.69	403,999.20	2,245.29	
FNMA	2016 AB Single Family	5.13	01/16/08	12/01/37	123,429.27	128,973.69			(739.72)		122,689.55	128,295.21	61.24	
FNMA	2016 AB Single Family	5.13	01/30/08	12/01/37	152,572.44	160,945.64			(1,614.06)		150,958.38	159,434.71	103.13	
FNMA	2016 AB Single Family	5.38	01/30/08	11/01/37	57,593.99	60,092.97			(336.65)		57,257.34	59,776.07	19.75	
FNMA	2016 AB Single Family	5.38	02/19/08	12/01/37	93,272.43	97,701.04			(543.00)		92,729.43	97,207.36	49.32	
FNMA	2016 AB Single Family	5.13	02/19/08	01/01/38	91,507.68	95,207.35			(833.34)		90,674.34	94,389.29	15.28	
FNMA	2016 AB Single Family	5.13	02/27/08	02/01/38	65,702.24	68,238.35			(394.62)		65,307.62	67,860.49	16.76	
FNMA	2016 AB Single Family	5.13	04/08/08	03/01/38	66,448.02	68,892.62			(990.21)		65,457.81	67,888.24	(14.17)	
FNMA	2016 AB Single Family	5.63	04/15/08	12/01/37	65,372.35	68,431.73			(367.99)		65,004.36	68,088.13	24.39	
FNMA	2016 AB Single Family	5.38	04/15/08	01/01/38	114,669.21	120,478.34			(661.69)		114,007.52	119,896.00	79.35	
FNMA	2016 AB Single Family	5.13	04/15/08	04/01/38	103,716.58	108,368.26			(649.69)		103,066.89	107,768.79	50.22	
FNMA	2016 AB Single Family	5.38	04/29/08	04/01/38	77,832.26	81,511.38			(509.72)		77,322.54	81,038.65	36.99	
GNMA	2016 AB Single Family	4.00	02/24/16	09/20/45	401,965.06	429,242.41			(1,660.90)		400,304.16	428,317.45	735.94	
GNMA	2016 AB Single Family	4.13	02/24/16	11/20/45	5,574,418.11	5,979,734.05			(172,741.39)		5,401,676.72	5,804,371.71	(2,620.95)	
GNMA	2016 AB Single Family	3.75	02/24/16	11/20/45	1,818,201.77	1,935,603.06			(7,839.98)		1,810,361.79	1,934,733.64	6,970.56	
GNMA	2016 AB Single Family	4.50	02/24/16	11/20/45	864,636.49	945,307.07			(4,364.73)		860,271.76	943,726.72	2,784.38	
GNMA	2016 AB Single Family	4.63	02/24/16	10/20/45	236,143.86	254,350.55			(1,233.44)		234,910.42	253,818.36	701.25	
FNMA	2016 AB Single Family	4.13	02/24/16	11/20/45	5,527,552.12	5,929,460.43			(23,639.39)		5,503,912.73	5,915,055.00	9,233.96	
GNMA	2016 AB Single Family	3.75	02/24/16	11/20/45	1,263,771.33	1,345,373.04			(6,437.51)		1,257,333.82	1,343,762.94	4,827.41	
GNMA	2016 AB Single Family	4.50	02/24/16	11/20/45	672,644.48	734,023.29			(3,098.90)		669,545.58	733,179.19	2,254.80	
GNMA	2016 AB Single Family	3.50	02/24/16	12/20/45	280,287.18	296,165.45			(1,292.76)		278,994.42	296,484.58	1,611.89	
GNMA	2016 AB Single Family	3.75	02/24/16	12/20/45	1,061,186.72	1,129,707.55			(4,850.93)		1,056,335.79	1,128,927.18	4,070.56	
GNMA	2016 AB Single Family	4.00	02/24/16	09/20/45	198,068.99	211,476.28			(818.01)		197,250.98	211,007.26	348.99	
GNMA	2016 AB Single Family	4.13	02/24/16	12/20/45	8,536,375.52	9,157,055.38			(341,753.61)		8,194,621.91	8,803,564.26	(11,737.51)	
GNMA	2016 AB Single Family	4.38	02/24/16	11/20/45	148,891.81	159,811.54			(569.30)		148,322.51	159,707.75	465.51	
GNMA	2016 AB Single Family	4.50	02/24/16	12/20/45	1,472,703.61	1,610,916.84			(6,421.25)		1,466,282.36	1,609,464.82	4,969.23	
GNMA	2016 AB Single Family	4.50	02/24/16	12/20/45	533,304.71	580,176.86			(2,083.44)		531,221.27	579,923.64	1,830.22	
GNMA	2016 AB Single Family	3.75	02/24/16	11/20/45	337,119.32	358,229.73			(1,655.12)		335,464.20	357,883.27	1,308.66	
GNMA	2016 AB Single Family	4.13	02/24/16	01/20/46	1,316,588.98	1,416,320.58			(5,392.65)		1,311,196.33	1,414,767.71	3,839.78	
GNMA	2016 AB Single Family	4.38	02/24/16	12/20/45	268,829.77	288,553.81			(1,231.51)		267,598.26	288,152.48	830.18	
GNMA	2016 AB Single Family	4.50	02/24/16	01/20/46	273,322.11	293,895.07			(1,016.29)		272,305.82	293,872.44	993.66	
GNMA	2016 AB Single Family	4.50	02/24/16	01/20/46	547,064.68	595,146.20			(2,063.89)		545,000.79	594,982.82	1,900.51	
Freddie Mac	2016 AB Single Family	5.38	06/18/08	04/01/38	106,131.75	117,730.90			(911.39)		105,220.36	117,147.10	327.59	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Freddie Mac	2016 AB Single Family	5.63	06/18/08	03/01/38	58,430.26	65,286.47			(401.19)		58,029.07	65,136.47	251.19	
Freddie Mac	2016 AB Single Family	5.13	06/25/08	12/01/37	114,687.55	126,694.22			(687.28)		114,000.27	126,098.01	91.07	
Freddie Mac	2016 AB Single Family	5.13	07/16/08	06/01/38	101,327.67	111,906.32			(655.81)		100,671.86	111,337.08	86.57	
Freddie Mac	2016 AB Single Family	5.38	08/13/08	07/01/38	113,461.59	125,841.41			(631.31)		112,830.28	125,595.92	385.82	
Freddie Mac	2016 AB Single Family	5.63	09/24/08	07/01/38	109,065.96	121,793.96			(584.11)		108,481.85	121,686.26	476.41	
Freddie Mac	2016 AB Single Family	5.25	12/18/08	09/01/38	54,217.95	59,958.54			(303.13)		53,914.82	59,764.04	108.63	
Repo Agmt	2016 AB Single Family				6,097.30	6,097.30		(6,097.30)						
Repo Agmt	2016 AB Single Family				11,556.42	11,556.42		(11,556.42)						
	<b>2016 AB Single Family Total</b>				90,996,039.30	99,176,340.45	1,298,196.09	(17,653.72)	(3,331,260.31)	0.00	88,945,321.36	97,064,840.65	(60,781.86)	0.00
Repo Agmt	2002 A-D SF MRB	0.27	08/31/16	09/01/16	29,657.14	29,657.14	33,409.89				63,067.03	63,067.03		
GNMA	2002 A-D SF MRB	4.49	09/15/05	09/20/35	97,441.57	100,176.52			(746.18)		96,695.39	99,406.16	(24.18)	
FNMA	2002 A-D SF MRB	6.15	08/14/03	12/01/31	13,267.66	15,152.25			(5,668.81)		7,598.85	8,711.39	(772.05)	
FNMA	2002 A-D SF MRB	6.15	04/01/04	02/01/34	85,405.01	97,740.01			(632.52)		84,772.49	97,372.68	265.19	
FNMA	2002 A-D SF MRB	5.40	10/28/04	10/01/34	125,161.83	140,129.72			(1,279.09)		123,882.74	139,080.97	230.34	
FNMA	2002 A-D SF MRB	4.49	12/23/04	12/01/34	66,564.06	72,578.20			(675.51)		65,888.55	72,018.51	115.82	
FNMA	2002 A-D SF MRB	4.49	01/27/05	01/01/35	88,336.33	96,366.84			(718.19)		87,618.14	95,822.07	173.42	
FNMA	2002 A-D SF MRB	4.49	03/14/05	12/01/34	97,445.45	106,286.19			(927.38)		96,518.07	105,535.68	176.87	
FNMA	2002 A-D SF MRB	5.40	03/24/05	02/01/35	68,313.99	76,506.00			(679.33)		67,634.66	75,957.89	131.22	
FNMA	2002 A-D SF MRB	4.49	07/28/05	07/01/35	178,720.96	194,940.59			(2,210.73)		176,510.23	192,999.51	269.65	
FNMA	2002 A-D SF MRB	4.49	09/08/05	08/01/35	187,891.99	204,817.42			(1,672.67)		186,219.32	203,469.70	324.95	
FNMA	2002 A-D SF MRB	4.49	11/01/05	10/01/35	136,170.56	148,450.01			(2,138.34)		134,032.22	146,462.52	150.85	
	<b>2002 A-D SF MRB Total</b>				1,174,376.55	1,282,800.89	33,409.89	0.00	(17,348.75)	0.00	1,190,437.69	1,299,904.11	1,042.08	0.00
Repo Agmt	2004A SF Jr Lien	0.27	08/31/16	09/01/16	33.67	33.67	31.46				65.13	65.13		
Repo Agmt	2004A SF Jr Lien	0.27	08/31/16	09/01/16	115,650.00	115,650.00					115,650.00	115,650.00		
	<b>2004A Total</b>				115,683.67	115,683.67	31.46	0.00	0.00	0.00	115,715.13	115,715.13	0.00	0.00
GIC's	1991 A S/F (1980 A Refunding)	6.08	11/14/96	09/30/29	2,229,463.02	2,229,463.02	41,178.78				2,270,641.80	2,270,641.80		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.27	08/31/16	09/01/16	6,718.14	6,718.14		(6,717.84)			0.30	0.30		
Repo Agmt	1991 A S/F (1980 A Refunding)	0.27	08/31/16	09/01/16	737,624.96	737,624.96	475.44				738,100.40	738,100.40		
	<b>1991 A S/F (1980 A Refunding) Total</b>				2,973,806.12	2,973,806.12	41,654.22	(6,717.84)	0.00	0.00	3,008,742.50	3,008,742.50	0.00	0.00
GIC's	1994 A&B SF (1983 Refunding)	6.08	11/14/96	09/30/29	3,088.40	3,088.40					3,088.40	3,088.40		
Repo Agmt	1994 A&B SF (1983 Refunding)	0.27	08/31/16	09/01/16	1,660.16	1,660.16	21,552.50				23,212.66	23,212.66		
FNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	04/01/26	4,592.46	4,975.70			(124.36)		4,468.10	4,845.44	(5.90)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	06/27/96	05/01/26	4,528.04	4,924.09			(84.77)		4,443.27	4,838.96	(0.36)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/01/26	2,596.84	2,704.38			(56.89)		2,539.95	2,644.65	(2.84)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	07/01/96	06/01/26	1,412.44	1,435.35			(27.50)		1,384.94	1,398.31	(9.54)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/01/26	1,788.15	1,814.74			(149.95)		1,638.20	1,670.91	6.12	
FNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/01/26	2,454.42	2,801.61			(52.42)		2,402.00	2,751.67	2.48	
FNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	08/01/26	502.24	572.22			(39.66)		462.58	529.06	(3.50)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/01/26	2,369.01	2,702.10			(77.70)		2,291.31	2,624.01	(0.39)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	11/01/26	2,952.45	3,369.02			(773.83)		2,178.62	2,494.53	(100.66)	
FNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	01/01/27	1,662.59	1,895.93			(28.82)		1,633.77	1,869.78	2.67	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/30/96	07/20/26	17,058.85	19,448.86			(3,610.60)		13,448.25	15,271.37	(566.89)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/28/96	03/20/26	3,532.41	4,042.69			(67.16)		3,465.25	3,940.87	(34.66)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/15/96	07/20/26	12,072.00	13,844.17			(301.23)		11,770.77	13,414.17	(128.77)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/96	04/20/26	4,054.65	4,640.74			(83.29)		3,971.36	4,517.02	(40.43)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/15/96	05/20/26	10,617.76	12,154.75			(342.89)		10,274.87	11,693.99	(117.87)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/30/96	05/20/26	4,909.66	5,617.13			(187.61)		4,722.05	5,368.55	(60.97)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/17/96	06/20/26	19,035.67	22,107.98			(461.42)		18,574.25	21,474.22	(172.34)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/29/96	06/20/26	7,529.89	8,615.58			(160.52)		7,369.37	8,379.00	(76.06)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	07/15/96	06/20/26	17,665.21	20,189.72			(419.48)		17,245.73	19,714.33	(55.91)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/29/96	08/20/26	11,570.96	13,092.28			(439.16)		11,131.80	12,636.63	(16.49)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/16/96	09/20/26	6,039.64	6,892.57			(158.44)		5,881.20	6,669.86	(64.27)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/26/96	09/20/26	2,041.60	2,328.16			(155.05)		1,886.55	2,137.28	(35.83)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	10/30/96	10/20/26	16,005.05	18,260.30			(2,506.17)		13,498.88	15,292.25	(461.88)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/26/96	11/20/26	5,208.01	5,937.21			(148.68)		5,059.33	5,741.42	(47.11)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	12/23/96	12/20/26	1,543.81	1,762.11			(29.26)		1,514.55	1,717.94	(14.91)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/16/97	12/20/26	15,007.23	17,243.04			(331.12)		14,676.11	16,758.39	(153.53)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	01/30/97	01/20/27	4,615.42	5,271.66			(163.39)		4,452.03	5,053.62	(54.65)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/13/97	02/20/27	6,302.89	7,198.91			(155.45)		6,147.44	6,977.62	(65.84)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	03/27/97	03/20/27	8,036.36	9,170.61			(154.27)		7,882.09	8,938.81	(77.53)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/97	04/20/27	4,303.13	4,908.50			(80.15)		4,222.98	4,787.21	(41.14)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	05/29/97	05/20/27	1,528.98	1,744.31			(26.55)		1,502.43	1,703.42	(14.34)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	06/26/97	06/20/27	2,770.68	3,161.40			(58.72)		2,711.96	3,075.18	(27.50)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	08/18/97	07/20/27	3,085.02	3,531.30			(72.91)		3,012.11	3,426.19	(32.20)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/29/97	08/20/27	4,535.08	5,173.24			(308.33)		4,226.75	4,786.70	(78.21)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	02/26/98	02/20/28	3,144.81	3,588.04			(45.16)		3,099.65	3,514.69	(28.19)	
GNMA	1994 A&B SF (1983 Refunding)				1,731.67	1,974.93			(1,731.67)					(243.26)
GNMA	1994 A&B SF (1983 Refunding)	6.15	04/29/98	04/20/28	1,379.89	1,573.81			(31.95)		1,347.94	1,527.81	(14.05)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	09/10/98	07/20/28	4,070.81	4,644.18			(77.05)		3,993.76	4,528.05	(39.08)	
GNMA	1994 A&B SF (1983 Refunding)	6.15	11/19/98	10/20/28	6,753.24	7,704.47			(121.77)		6,631.47	7,518.74	(63.96)	
Repo Agmt	1994 A&B SF (1983 Refunding)	0.27	08/31/16	09/01/16	46,233.31	46,233.31	60,481.29				106,714.60	106,714.60		
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/01/28	1,222.68	1,396.48			(18.75)		1,203.93	1,379.84	2.11	
FNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	05/01/28	315.92	360.78			(8.08)		307.84	352.77	0.07	
GNMA	1994 A&B SF (1983 Refunding)	6.75	02/20/98	01/20/28	6,357.37	7,321.83			(141.45)		6,215.92	7,136.98	(43.40)	
FNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	09/01/28	1,426.37	1,629.29			(20.13)		1,406.24	1,611.90	2.74	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/27/98	03/20/28	15,595.39	18,264.27			(287.93)		15,307.46	18,256.80	280.46	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/19/98	05/20/28	8,785.82	10,305.50			(1,046.73)		7,739.09	8,924.88	(333.89)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	9,263.87	10,285.53			(1,077.28)		8,186.59	9,053.66	(154.59)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	08/14/98	07/20/28	5,053.76	5,778.26			(92.34)		4,961.42	5,705.97	20.05	
GNMA	1994 A&B SF (1983 Refunding)	6.25	06/29/98	06/20/28	5,279.98	6,081.62			(83.20)		5,196.78	5,967.40	(31.02)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	09/18/98	09/20/28	5,802.54	6,657.73			(98.53)		5,704.01	6,559.51	0.31	
FNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	11/01/28	368.97	421.12			(14.47)		354.50	405.99	(0.66)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,472.90	3,973.56			(47.63)		3,425.27	3,906.98	(18.95)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	11/20/28	3,496.03	4,000.64			(60.26)		3,435.77	3,919.55	(20.83)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	11/30/98	10/20/28	1,907.20	2,179.96			(28.20)		1,879.00	2,141.11	(10.65)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	02/16/99	02/20/29	8,192.68	9,508.86			(183.57)		8,009.11	9,358.67	33.38	
GNMA	1994 A&B SF (1983 Refunding)	6.25	03/31/99	02/20/29	338.71	386.23			(30.34)		308.37	350.46	(5.43)	
GNMA	1994 A&B SF (1983 Refunding)	6.25	05/27/99	05/20/29	2,032.02	2,322.34			(53.13)		1,978.89	2,254.63	(14.58)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	3,696.10	4,046.31			(297.15)		3,398.95	3,741.64	(7.52)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	4,065.35	4,446.65			(59.49)		4,005.86	4,416.79	29.63	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	1,285.35	1,436.77			(16.28)		1,269.07	1,423.48	2.99	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	418.64	458.30			(5.27)		413.37	455.44	2.41	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	1,412.76	1,579.92			(46.02)		1,366.74	1,533.81	(0.09)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	947.35	1,059.37			(11.45)		935.90	1,050.18	2.26	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	6,080.56	6,698.85			(90.64)		5,989.92	6,641.04	32.83	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	707.64	774.45			(17.14)		690.50	760.53	3.22	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	14,997.01	16,689.10			(264.16)		14,732.85	16,498.70	73.76	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	6,685.86	7,378.84			(85.32)		6,600.54	7,331.16	37.64	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	1,993.52	2,178.38			(25.48)		1,968.04	2,164.45	11.55	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	2,574.48	2,817.94			(50.67)		2,523.81	2,780.31	13.04	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	1,604.70	1,794.42			(31.72)		1,572.98	1,765.08	2.38	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	4,482.20	4,924.25			(71.18)		4,411.02	4,877.15	24.08	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	1,181.89	1,293.71			(14.61)		1,167.28	1,285.93	6.83	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	3,978.43	4,358.65			(52.26)		3,926.17	4,329.12	22.73	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	5,838.73	6,443.71			(80.84)		5,757.89	6,395.09	32.22	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	274.66	306.95			(5.64)		269.02	301.67	0.36	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/30/99	07/20/29	30,677.28	33,583.24			(2,466.28)		28,211.00	31,054.57	(62.39)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	08/26/99	08/20/29	33,740.98	36,905.93			(493.74)		33,247.24	36,658.12	245.93	
FNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	08/01/29	10,666.02	11,925.78			(135.15)		10,530.87	11,815.41	24.78	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/20/99	09/20/29	3,474.76	3,803.77			(43.83)		3,430.93	3,780.04	20.10	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/20/99	12/01/29	11,725.29	13,112.89			(381.97)		11,343.32	12,730.18	(0.74)	
FNMA	1994 A&B SF (1983 Refunding)	5.45	01/19/00	12/01/29	7,862.94	8,792.44			(95.01)		7,767.93	8,716.18	18.75	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/28/99	10/20/29	50,467.08	55,598.60			(752.30)		49,714.78	55,118.79	272.49	
GNMA	1994 A&B SF (1983 Refunding)	5.45	11/18/99	11/20/29	5,873.08	6,427.75			(142.32)		5,730.76	6,312.22	26.79	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/30/29	124,470.88	138,514.84			(2,192.50)		122,278.38	136,934.57	612.23	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	55,491.64	61,242.30			(708.05)		54,783.59	60,846.55	312.30	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	16,545.76	18,079.92			(211.44)		16,334.32	17,964.35	95.87	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	5,790.60	6,338.18			(113.94)		5,676.66	6,253.53	29.29	
FNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/99	11/01/29	5,967.06	6,671.11			(194.31)		5,772.75	6,476.39	(0.41)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/30/99	12/20/29	71,396.05	79,269.63			(1,053.61)		70,342.44	78,362.91	146.89	
GNMA	1994 A&B SF (1983 Refunding)	5.45	01/28/00	01/20/30	106,607.34	118,761.70			(19,198.45)		87,408.89	96,183.92	(3,379.33)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	02/22/00	01/20/30	41,471.67	45,345.12			(549.44)		40,922.23	45,230.93	435.25	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	11,438.47	12,519.93			(304.79)		11,133.68	12,264.80	49.66	
FNMA	1994 A&B SF (1983 Refunding)	5.45	02/23/00	01/01/30	6,437.31	7,198.82			(78.51)		6,358.80	7,135.83	15.52	
GNMA	1994 A&B SF (1983 Refunding)	5.45	07/28/00	06/20/30	76,887.13	85,367.03			(8,941.15)		67,945.98	75,142.84	(1,283.04)	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	15,576.80	17,049.93			(306.52)		15,270.28	16,822.24	78.83	
FNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/01/30	13,318.91	14,893.21			(263.26)		13,055.65	14,649.63	19.68	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	04/20/30	37,200.77	40,869.89			(590.76)		36,610.01	40,478.97	199.84	
GNMA	1994 A&B SF (1983 Refunding)	5.45	05/30/00	04/20/30	9,809.29	10,737.42			(121.26)		9,688.03	10,672.89	56.73	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	05/20/30	33,019.93	36,175.55			(433.68)		32,586.25	35,930.48	188.61	
GNMA	1994 A&B SF (1983 Refunding)	5.45	09/18/00	09/20/30	48,459.21	53,481.04			(670.92)		47,788.29	53,077.49	267.37	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	2,278.91	2,547.59			(46.91)		2,232.00	2,503.75	3.07	
GNMA	1994 A&B SF (1983 Refunding)	5.45	03/27/00	02/20/30	1,722.10	1,885.19			(45.89)		1,676.21	1,846.77	7.47	
GNMA	1994 A&B SF (1983 Refunding)	5.45	04/27/00	03/20/30	15,219.57	16,659.29			(186.09)		15,033.48	16,561.59	88.39	
GNMA	1994 A&B SF (1983 Refunding)	5.45	06/21/00	06/20/30	79,934.33	88,268.29			(1,077.43)		78,856.90	88,112.34	921.48	
FNMA	1994 A&B SF (1983 Refunding)	5.45	05/31/00	05/01/30	10,296.19	11,511.92			(165.29)		10,130.90	11,366.43	19.80	
GNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	10/20/30	19,671.45	21,532.01			(411.68)		19,259.77	21,216.98	96.65	
FNMA	1994 A&B SF (1983 Refunding)	5.45	07/24/00	06/01/30	12,591.10	14,078.76			(172.48)		12,418.62	13,933.96	27.68	
GNMA	1994 A&B SF (1983 Refunding)	5.45	12/21/00	05/20/30	6,705.05	7,339.84			(91.19)		6,613.86	7,286.85	38.20	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/06/00	09/01/30	14,315.40	16,010.23			(227.73)		14,087.67	15,810.91	28.41	
FNMA	1994 A&B SF (1983 Refunding)	5.45	10/30/00	08/01/30	13,140.29	14,697.09			(8,068.04)		5,072.25	5,690.70	(938.35)	
<b>1994 A&amp;B SF (1983 Refunding) Total</b>					1,433,378.97	1,590,756.46	82,033.79	0.00	(69,298.61)	0.00	1,446,114.15	1,599,231.09	(4,260.55)	0.00
GIC's	2005 A Single Family	3.37	09/22/05	09/01/36	1,471,965.31	1,471,965.31		(912,777.87)			559,187.44	559,187.44		
Repo Agmt	2005 A Single Family	0.27	08/31/16	09/01/16	1,084,096.39	1,084,096.39	2,286,102.04				3,370,198.43	3,370,198.43		
GNMA	2005 A Single Family	4.49	08/11/05	07/20/35	559,134.53	600,642.22			(5,647.36)		553,487.17	596,496.77	1,501.91	
GNMA	2005 A Single Family	4.49	08/30/05	08/20/35	366,258.31	392,465.08			(3,994.62)		362,263.69	389,347.29	876.83	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	283,403.89	298,227.64			(2,397.93)		281,005.96	296,000.94	171.23	
GNMA	2005 A Single Family	4.49	10/27/05	10/20/35	264,424.52	281,830.74			(3,079.22)		261,345.30	279,074.48	322.96	
GNMA	2005 A Single Family	4.49	09/29/05	09/20/35	1,439,889.91	1,570,297.68			(238,021.17)		1,201,868.74	1,293,980.31	(38,296.20)	
GNMA	2005 A Single Family	4.49	10/06/05	09/20/35	382,994.49	406,319.76			(3,052.92)		379,941.57	403,795.93	529.09	
GNMA	2005 A Single Family	4.49	10/20/05	10/20/35	434,581.16	466,294.45			(100,945.08)		333,636.08	352,758.57	(12,590.80)	
GNMA	2005 A Single Family	4.49	12/08/05	12/20/35	294,781.44	310,385.52			(2,301.39)		292,480.05	313,987.42	5,903.29	
GNMA	2005 A Single Family	4.49	12/15/05	12/20/35	372,600.71	401,655.09			(3,807.20)		368,793.51	399,819.44	1,971.55	
GNMA	2005 A Single Family	4.49	11/10/05	11/20/35	496,783.74	528,685.64			(3,862.87)		492,920.87	531,192.46	6,369.69	
GNMA	2005 A Single Family	4.49	11/17/05	11/20/35	614,787.87	656,537.28			(5,758.06)		609,029.81	651,957.34	1,178.12	
GNMA	2005 A Single Family	4.49	11/22/05	11/20/35	144,868.58	152,075.44			(1,560.14)		143,308.44	150,574.58	59.28	
GNMA	2005 A Single Family	4.49	11/29/05	11/20/35	356,933.24	385,073.87			(3,025.13)		353,908.11	384,215.21	2,166.47	
GNMA	2005 A Single Family	4.49	12/22/05	12/20/35	408,475.80	436,991.66			(3,725.35)		404,750.45	436,699.52	3,433.21	
GNMA	2005 A Single Family	4.49	12/29/05	12/20/35	625,917.45	672,839.02			(5,839.16)		620,078.29	668,758.43	1,758.57	
GNMA	2005 A Single Family	4.49	01/05/06	01/20/36	333,289.92	355,684.70			(3,043.62)		330,246.30	354,914.48	2,273.40	

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/ Purchases	Amortizations/ Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2005 A Single Family	4.49	01/12/06	01/20/36	445,310.14	475,700.95			(3,744.51)		441,565.63	474,564.23	2,607.79	
GNMA	2005 A Single Family	4.49	03/09/06	02/20/36	587,802.77	632,131.35			(4,595.32)		583,207.45	629,278.81	1,742.78	
GNMA	2005 A Single Family	4.49	03/02/06	02/20/36	702,339.98	755,330.78			(6,536.38)		695,803.60	750,814.94	2,020.54	
GNMA	2005 A Single Family	4.49	01/19/06	01/20/36	397,622.60	426,027.09			(3,338.24)		394,284.36	423,696.15	1,007.30	
GNMA	2005 A Single Family	4.49	01/26/06	01/20/36	187,709.35	197,056.92			(2,283.16)		185,426.19	194,831.59	57.83	
GNMA	2005 A Single Family	4.49	02/02/06	02/20/36	981,821.20	1,061,329.42			(8,145.18)		973,676.02	1,056,787.18	3,602.94	
GNMA	2005 A Single Family	4.49	02/09/06	02/20/36	556,916.04	598,729.31			(4,645.19)		552,270.85	595,697.74	1,613.62	
GNMA	2005 A Single Family	4.49	02/16/06	02/20/36	510,644.14	548,800.86			(4,231.66)		506,412.48	546,042.24	1,473.04	
GNMA	2005 A Single Family	4.49	02/23/06	02/20/36	924,404.92	1,004,177.08			(7,117.50)		917,287.42	1,001,375.57	4,315.99	
GNMA	2005 A Single Family	4.49	05/11/06	04/20/36	573,799.85	616,887.33			(7,585.28)		566,214.57	610,715.42	1,413.37	
GNMA	2005 A Single Family	4.49	05/11/06	05/20/36	127,880.66	137,015.68			(928.77)		126,951.89	136,521.64	434.73	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	283,696.44	304,106.55			(2,216.53)		281,479.91	302,640.16	750.14	
GNMA	2005 A Single Family	4.49	05/18/06	05/20/36	112,317.13	119,638.19			(2,337.63)		109,979.50	117,581.24	280.68	
GNMA	2005 A Single Family	4.49	03/16/06	03/20/36	435,066.22	464,788.40			(3,331.75)		431,734.47	464,033.17	2,576.52	
GNMA	2005 A Single Family	4.49	03/23/06	03/20/36	811,513.18	881,283.76			(121,781.46)		689,731.72	739,104.56	(20,397.74)	
GNMA	2005 A Single Family	4.49	03/30/06	03/20/36	527,357.84	567,195.50			(3,977.70)		523,380.14	564,829.25	1,611.45	
GNMA	2005 A Single Family	4.49	04/06/06	03/20/36	342,346.99	362,166.50			(61,342.54)		281,004.45	294,100.86	(6,723.10)	
GNMA	2005 A Single Family	4.49	04/13/06	03/20/36	123,680.62	128,798.83			(963.54)		122,717.08	127,858.47	23.18	
GNMA	2005 A Single Family	4.49	04/20/06	04/20/36	587,822.78	632,072.20			(6,617.91)		581,204.87	627,056.57	1,602.28	
GNMA	2005 A Single Family	4.49	04/27/06	04/20/36	255,077.52	272,838.35			(3,270.07)		251,807.45	270,080.77	512.49	
GNMA	2005 A Single Family	4.49	05/05/06	04/20/36	543,796.77	583,149.42			(4,295.76)		539,501.01	584,878.96	6,025.30	
GNMA	2005 A Single Family	4.49	05/25/06	05/20/36	98,777.66	102,509.16			(737.31)		98,040.35	103,072.73	1,300.88	
GNMA	2005 A Single Family	4.49	06/01/06	06/20/36	490,507.68	524,957.47			(3,563.88)		486,943.80	524,993.63	3,600.04	
GNMA	2005 A Single Family	4.49	06/08/06	06/20/36	622,612.79	669,506.39			(5,851.00)		616,761.79	665,380.98	1,725.59	
GNMA	2005 A Single Family	4.49	06/15/06	06/20/36	401,918.23	429,421.41			(2,970.77)		398,947.46	428,830.73	2,380.09	
GNMA	2005 A Single Family	4.49	06/27/06	06/20/36	705,187.00	753,640.73			(6,205.88)		698,981.12	753,585.07	6,150.22	
GNMA	2005 A Single Family	4.49	07/06/06	07/20/36	502,253.83	538,737.02			(70,004.43)		432,249.40	461,795.09	(6,937.50)	
GNMA	2005 A Single Family	4.49	07/13/06	06/20/36	397,276.31	421,687.46			(3,486.24)		393,790.07	422,172.58	3,971.36	
GNMA	2005 A Single Family	4.49	07/19/06	06/20/36	564,971.41	607,598.29			(4,509.02)		560,462.39	604,762.84	1,673.57	
GNMA	2005 A Single Family	4.49	07/27/06	07/20/36	518,561.26	556,786.12			(4,185.11)		514,376.15	559,453.68	6,852.67	
GNMA	2005 A Single Family	4.49	08/02/06	08/20/36	354,043.89	378,049.34			(76,270.90)		277,772.99	296,776.74	(5,001.70)	
GNMA	2005 A Single Family	4.49	08/09/06	08/20/36	902,171.29	982,958.40			(6,786.74)		895,384.55	979,601.04	3,429.38	
GNMA	2005 A Single Family	4.49	08/16/06	07/20/36	100,612.04	105,681.68			(760.13)		99,851.91	104,981.68	60.13	
GNMA	2005 A Single Family	4.49	09/12/06	08/20/36	155,816.03	166,522.44			(55,444.65)		100,371.38	107,572.18	(3,505.61)	
GNMA	2005 A Single Family	4.49	09/26/06	09/20/36	70,998.09	75,583.21			(502.52)		70,495.57	75,383.40	302.71	
GNMA	2005 A Single Family	4.49	10/17/06	10/20/36	372,598.78	397,775.66			(3,264.12)		369,334.66	396,608.91	2,097.37	
GNMA	2005 A Single Family	4.49	11/14/06	10/20/36	207,309.56	220,939.73			(1,624.22)		205,685.34	220,192.64	877.13	
GNMA	2005 A Single Family	4.49	01/30/07	12/20/36	109,270.55	115,628.14			(768.24)		108,502.31	115,251.42	391.52	
GNMA	2005 A Single Family	4.49	02/13/07	01/20/37	168,279.28	181,765.18			(1,348.42)		166,930.86	181,027.31	610.55	
GNMA	2005 A Single Family	4.49	02/20/07	02/20/37	189,441.22	203,085.30			(1,373.09)		188,068.13	202,400.62	688.41	
GNMA	2005 A Single Family	4.49	04/24/07	03/20/37	227,664.24	242,604.46			(2,305.00)		225,359.24	241,040.14	740.68	
GNMA	2005 A Single Family	4.49	04/10/07	02/20/37	109,335.00	116,506.63			(750.84)		108,584.16	116,136.29	380.50	
GNMA	2005 A Single Family	4.49	05/22/07	04/20/37	119,191.96	124,196.51			(802.72)		118,389.24	123,422.02	28.23	
GNMA	2005 A Single Family	4.49	06/05/07	05/20/37	273,291.65	291,243.88			(1,849.57)		271,442.08	290,347.22	952.91	
GNMA	2005 A Single Family	4.49	11/21/07	09/20/37	95,492.75	101,804.46			(622.23)		94,870.52	101,509.71	327.48	
GNMA	2005 A Single Family	4.49	09/25/07	04/20/37	79,317.80	85,198.87			(1,879.70)		77,438.10	83,484.31	165.14	
GNMA	2005 A Single Family	4.49	01/30/08	01/20/38	97,453.36	103,892.75			(618.92)		96,834.44	103,600.40	326.57	
GNMA	2005 A Single Family	4.49	03/26/08	03/20/38	227,267.70	242,327.41			(1,445.47)		225,822.23	241,663.65	781.71	
FNMA	2005 A Single Family	4.49	10/20/05	10/01/35	57,256.80	62,427.65			(526.63)		56,730.17	61,998.82	97.80	
FNMA	2005 A Single Family	4.49	01/05/06	12/01/35	167,124.17	182,264.99			(1,296.62)		165,827.55	181,282.48	314.11	
FNMA	2005 A Single Family	4.49	02/09/06	02/01/36	68,482.92	74,738.85			(613.72)		67,869.20	74,251.14	126.01	
FNMA	2005 A Single Family	4.49	02/23/06	01/01/36	112,913.12	123,220.98			(900.44)		112,012.68	122,538.85	218.31	
FNMA	2005 A Single Family	4.49	03/16/06	03/01/36	142,115.21	155,058.49			(1,158.69)		140,956.52	154,162.55	262.75	
FNMA	2005 A Single Family	4.49	04/06/06	03/01/36	56,341.76	61,478.10			(435.43)		55,906.33	61,152.34	109.67	
FNMA	2005 A Single Family	4.49	04/20/06	04/01/36	199,959.17	218,113.98			(1,472.70)		198,486.47	217,027.93	386.65	

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Single Family Investment Summary  
For Period Ending August 31, 2016

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
FNMA	2005 A Single Family	4.49	05/11/06	04/01/36	36,484.18	39,814.54			(530.42)		35,953.76	39,330.00	45.88	
FNMA	2005 A Single Family	4.49	06/08/06	04/01/36	111,784.37	121,977.92			(858.48)		110,925.89	121,335.43	215.99	
FNMA	2005 A Single Family	4.49	07/13/06	06/01/36	131,030.66	142,879.56			(992.31)		130,038.35	142,130.76	243.51	
FNMA	2005 A Single Family	4.49	07/19/06	07/01/36	259,169.55	282,592.23			(1,914.19)		257,255.36	281,159.14	481.10	
FNMA	2005 A Single Family	4.49	08/09/06	07/01/36	102,529.17	111,901.02			(752.64)		101,776.53	111,348.58	200.20	
FNMA	2005 A Single Family	4.49	09/12/06	08/01/36	40,972.26	44,677.33			(293.09)		40,679.17	44,461.17	76.93	
FNMA	2005 A Single Family	4.49	11/14/06	10/01/36	201,273.29	219,490.76			(1,466.30)		199,806.99	218,403.80	379.34	
FNMA	2005 A Single Family	4.49	12/12/06	11/01/36	48,858.59	53,282.04			(370.32)		48,488.27	53,002.95	91.23	
FNMA	2005 A Single Family	4.49	01/30/07	11/01/36	39,233.90	42,821.68			(413.06)		38,820.84	42,473.81	65.19	
FNMA	2005 A Single Family	4.49	02/13/07	01/01/37	48,354.43	52,868.00			(339.51)		48,014.92	52,624.61	96.12	
FNMA	2005 A Single Family	4.49	03/20/07	02/01/37	135,599.55	147,937.06			(957.46)		134,642.09	147,245.66	266.06	
FNMA	2005 A Single Family	4.49	04/10/07	01/01/37	175,175.63	191,060.08			(1,384.65)		173,790.98	189,998.58	323.15	
FNMA	2005 A Single Family	4.49	04/24/07	04/01/37	234,881.92	256,142.18			(1,607.35)		233,274.57	254,980.20	445.37	
FNMA	2005 A Single Family	4.49	05/22/07	04/01/37	188,596.75	205,665.68			(1,590.62)		187,006.13	204,402.71	327.65	
FNMA	2005 A Single Family	4.49	06/05/07	05/01/37	101,550.92	110,863.90			(715.94)		100,834.98	110,338.73	190.77	
FNMA	2005 A Single Family	4.49	07/03/07	06/01/37	376,105.39	410,447.78			(2,739.57)		373,365.82	408,733.47	1,025.26	
FNMA	2005 A Single Family	4.49	09/25/07	09/01/37	304,613.57	333,838.55			(72,219.83)		232,393.74	255,358.72	(6,260.00)	
FNMA	2005 A Single Family	4.49	11/08/07	09/01/37	142,806.85	151,032.49			(953.60)		141,853.25	150,198.28	119.39	
FNMA	2005 A Single Family	4.49	11/21/07	09/01/37	122,869.09	128,782.87			(802.59)		122,066.50	128,030.27	49.99	
FNMA	2005 A Single Family	4.49	12/11/07	11/01/37	78,263.81	81,109.21			(687.15)		77,576.66	80,895.00	472.94	
FNMA	2005 A Single Family	4.49	03/26/08	02/01/38	170,047.76	179,665.77			(2,316.32)		167,731.44	177,404.32	54.87	
<b>2005 A Single Family Total</b>					<b>31,970,130.55</b>	<b>34,168,053.75</b>	<b>2,286,102.04</b>	<b>(912,777.87)</b>	<b>(1,013,588.05)</b>	<b>0.00</b>	<b>32,329,866.67</b>	<b>34,536,765.87</b>	<b>8,976.00</b>	<b>0.00</b>
<b>Total Single Family Investment Summary</b>					<b>395,469,935.48</b>	<b>426,110,570.23</b>	<b>20,960,154.90</b>	<b>(11,812,304.95)</b>	<b>(15,745,513.71)</b>	<b>0.00</b>	<b>388,872,271.72</b>	<b>418,871,669.34</b>	<b>(641,237.13)</b>	<b>0.00</b>



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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Repo Agmt	1998 A/B RMRB	0.27	08/31/16	09/01/16	2,997,010.38	2,997,010.38		(2,932,624.03)			64,386.35	64,386.35		
Repo Agmt	1998 A/B RMRB	0.27	08/31/16	09/01/16	8,319,156.16	8,319,156.16	5,885,848.90				14,205,005.06	14,205,005.06		
GNMA	1998 A/B RMRB	3.70	08/29/12	08/15/42	626,265.44	665,876.72			(3,324.27)		622,941.17	666,042.46	3,490.01	
GNMA	1998 A/B RMRB	2.65	12/28/12	11/15/42	254,396.10	256,683.12			(1,547.62)		252,848.48	259,713.32	4,577.82	
GNMA	1998 A/B RMRB	3.20	12/28/12	11/15/42	1,513,074.82	1,577,471.30			(9,214.75)		1,503,860.07	1,589,610.18	21,353.63	
GNMA	1998 A/B RMRB	3.25	12/28/12	12/15/42	3,254,482.89	3,402,301.48			(19,298.14)		3,235,184.75	3,424,410.67	41,407.33	
GNMA	1998 A/B RMRB	3.45	12/28/12	11/15/42	337,424.86	355,412.98			(1,830.55)		335,594.31	355,793.73	2,211.30	
GNMA	1998 A/B RMRB	3.20	12/28/12	12/15/42	1,456,181.25	1,519,787.27			(9,444.88)		1,446,736.37	1,529,229.30	18,886.91	
GNMA	1998 A/B RMRB	3.25	01/29/13	01/15/43	3,547,744.09	3,709,663.13			(156,336.91)		3,391,407.18	3,588,854.91	35,528.69	
GNMA	1998 A/B RMRB	3.25	08/15/13	10/15/42	93,566.02	97,777.43			(529.59)		93,036.43	98,188.79	940.95	
GNMA	1998 A/B RMRB	3.25	08/15/13	01/15/43	132,437.36	138,398.37			(726.62)		131,710.74	139,006.20	1,334.45	
GNMA	1998 A/B RMRB	3.25	08/15/13	02/15/43	1,886,410.28	1,973,071.94			(10,809.03)		1,875,601.25	1,985,305.13	23,042.22	
GNMA	1998 A/B RMRB	3.25	03/22/13	11/15/42	36,144.57	37,771.07			(325.83)		35,818.74	37,802.02	356.78	
Repo Agmt	1998 A/B RMRB	0.27	08/31/16	09/01/16	65,630.78	65,630.78		(56,416.28)			9,214.50	9,214.50		
Repo Agmt	1998 A/B RMRB	0.27	08/31/16	09/01/16	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	1,286.42	1,449.06			(6.12)		1,280.30	1,438.93	(4.01)	
GNMA	1998 A/B RMRB	5.75	11/24/09	11/20/39	8,767.47	9,864.16			(45.32)		8,722.15	10,019.49	200.65	
GNMA	1998 A/B RMRB	5.75	11/24/09	09/20/39	2,061.32	2,322.26			(10.03)		2,051.29	2,305.84	(6.39)	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	3,915.17	4,387.55			(18.82)		3,896.35	4,379.43	10.70	
GNMA	1998 A/B RMRB	5.75	05/25/10	04/20/40	4,535.20	5,109.04			(20.33)		4,514.87	5,074.60	(14.11)	
GNMA	1998 A/B RMRB	5.75	12/17/09	11/20/39	7,981.71	9,073.79			(38.89)		7,942.82	9,084.19	49.29	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	21,629.94	24,763.83			(106.80)		21,523.14	25,309.97	652.94	
GNMA	1998 A/B RMRB	5.75	12/29/09	12/20/39	7,744.66	8,759.06			(36.63)		7,708.03	8,743.59	21.16	
GNMA	1998 A/B RMRB	5.75	12/29/09	11/20/39	1,474.60	1,658.68			(9.97)		1,464.63	1,646.52	(2.19)	
GNMA	1998 A/B RMRB	5.75	01/20/10	12/20/39	7,588.48	8,555.21			(44.31)		7,544.17	8,530.43	19.53	
GNMA	1998 A/B RMRB	5.75	01/27/10	01/20/40	26,326.08	30,672.83			(130.18)		26,195.90	30,739.21	196.56	
GNMA	1998 A/B RMRB	5.75	01/27/10	12/20/39	1,792.37	2,016.33			(8.61)		1,783.76	2,005.31	(2.41)	
GNMA	1998 A/B RMRB	5.75	02/17/10	01/20/40	7,765.47	8,777.08			(38.27)		7,727.20	8,845.47	106.66	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	8,822.93	9,875.54			(41.95)		8,780.98	9,887.89	54.30	
GNMA	1998 A/B RMRB	5.75	02/17/10	12/20/39	934.90	1,053.03			(4.67)		930.23	1,045.40	(2.96)	
GNMA	1998 A/B RMRB	5.75	02/23/10	02/20/40	15,396.50	17,960.38			(1,892.79)		13,503.71	15,693.52	(374.07)	
GNMA	1998 A/B RMRB	5.75	02/23/10	01/20/40	3,977.03	4,480.05			(18.84)		3,958.19	4,448.82	(12.39)	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	17,551.33	20,449.56			(83.39)		17,467.94	20,471.22	105.05	
GNMA	1998 A/B RMRB	5.75	03/16/10	02/20/40	1,790.11	2,016.53			(8.17)		1,781.94	2,002.80	(5.56)	
GNMA	1998 A/B RMRB	5.75	03/16/10	12/20/39	1,923.30	2,166.32			(8.85)		1,914.45	2,151.50	(5.97)	
GNMA	1998 A/B RMRB	5.75	03/30/10	01/20/40	5,519.82	6,218.36			(25.62)		5,494.20	6,175.43	(17.31)	
GNMA	1998 A/B RMRB	5.75	03/30/10	02/20/40	2,063.96	2,325.15			(9.42)		2,054.54	2,309.35	(6.38)	
GNMA	1998 A/B RMRB	5.75	04/22/10	03/20/40	6,915.26	7,820.14			(32.67)		6,882.59	7,806.16	18.69	
GNMA	1998 A/B RMRB	5.75	04/22/10	04/20/40	3,000.22	3,379.64			(14.99)		2,985.23	3,355.17	(9.48)	
GNMA	1998 A/B RMRB	5.75	06/15/10	04/20/40	6,079.19	6,850.13			(27.20)		6,051.99	6,804.02	(18.91)	
GNMA	1998 A/B RMRB	5.75	06/15/10	03/20/40	2,811.81	3,167.41			(12.67)		2,799.14	3,145.93	(8.81)	
GNMA	1998 A/B RMRB	5.75	07/20/10	07/20/40	10,192.85	11,647.45			(1,786.52)		8,406.33	9,439.87	(421.06)	
GNMA	1998 A/B RMRB	5.75	07/28/10	06/20/40	993.10	1,118.82			(5.56)		987.54	1,110.03	(3.23)	
GNMA	1998 A/B RMRB	5.75	07/28/10	07/20/40	13,000.02	14,958.68			(3,010.24)		9,989.78	11,309.98	(638.46)	
GNMA	1998 A/B RMRB	5.75	08/17/10	08/20/40	25,467.81	29,568.03			(1,966.98)		23,500.83	27,443.83	(157.22)	
GNMA	1998 A/B RMRB	5.75	08/17/10	06/20/40	1,518.25	1,710.40			(6.77)		1,511.48	1,698.95	(4.68)	
GNMA	1998 A/B RMRB	5.75	08/24/10	08/20/40	22,958.57	26,211.49			(103.24)		22,855.33	26,247.09	138.84	
GNMA	1998 A/B RMRB	5.75	09/14/10	08/20/40	34,050.47	38,869.05			(158.09)		33,892.38	38,916.50	205.54	
GNMA	1998 A/B RMRB	5.75	09/14/10	05/20/40	1,554.04	1,750.76			(6.95)		1,547.09	1,738.99	(4.82)	
GNMA	1998 A/B RMRB	5.75	06/22/10	06/20/40	9,442.98	10,678.54			(46.91)		9,396.07	10,656.65	25.02	
GNMA	1998 A/B RMRB				1,891.49	2,130.74			(1,891.49)				(239.25)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	12,175.84	13,976.38			(56.74)		12,119.10	13,993.84	74.20	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	1,796.34	2,023.76			(8.08)		1,788.26	2,010.12	(5.56)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	2,865.80	3,228.28			(1,450.39)		1,415.41	1,589.39	(188.50)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	1998 A/B RMRB	5.75	06/29/10	05/20/40	2,493.51	2,803.54			(18.07)		2,475.44	2,781.93	(3.54)	
GNMA	1998 A/B RMRB	5.75	06/29/10	06/20/40	3,019.01	3,379.88			(16.85)		3,002.16	3,374.40	11.37	
GNMA	1998 A/B RMRB	5.75	07/20/10	06/20/40	18,909.31	22,108.58			(85.58)		18,823.73	22,136.58	113.58	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	21,480.32	24,524.09			(3,624.32)		17,856.00	20,216.87	(682.90)	
GNMA	1998 A/B RMRB	5.75	09/21/10	09/20/40	6,756.40	7,564.61			(30.96)		6,725.44	7,637.45	103.80	
GNMA	1998 A/B RMRB	5.75	09/29/10	09/20/40	5,065.11	5,732.22			(24.45)		5,040.66	5,691.78	(15.99)	
FNMA	1998 A/B RMRB	5.75	08/17/10	05/01/40	1,019.80	1,072.27			(4.60)		1,015.20	1,068.08	0.41	
GNMA	1998 A/B RMRB	5.75	10/28/10	09/20/40	184,293.85	208,653.35			(877.36)		183,416.49	208,281.81	505.82	
GNMA	1998 A/B RMRB	5.75	12/21/10	09/15/40	44,646.15	50,252.10			(200.26)		44,445.89	50,317.37	265.53	
<b>1998 A/B RMRB Total</b>					<b>25,127,040.27</b>	<b>25,807,015.27</b>	<b>5,885,848.90</b>	<b>(2,989,040.31)</b>	<b>(231,464.11)</b>	<b>0.00</b>	<b>27,792,384.75</b>	<b>28,625,513.32</b>	<b>153,153.57</b>	<b>0.00</b>
Repo Agmt	2009 AB RMRB	0.27	08/31/16	09/01/16	1,522,694.89	1,522,694.89		(969,373.17)			553,321.72	553,321.72		
GNMA	2009 AB RMRB	8.18	08/01/90	06/20/20	29,982.89	30,419.61			(3,226.72)		26,756.17	27,101.10	(91.79)	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	32,390.52	32,999.23			(1,615.05)		30,775.47	31,283.80	(100.38)	
GNMA	2009 AB RMRB	8.18	09/04/90	08/20/20	36,445.77	37,908.83			(3,173.21)		33,272.56	34,177.27	(558.35)	
GNMA	2009 AB RMRB	8.18	09/04/90	07/20/20	34,571.56	35,772.11			(1,843.21)		32,728.35	33,590.66	(338.24)	
GNMA	2009 AB RMRB	8.18	11/01/90	08/20/20	21,125.77	21,377.72			(1,110.38)		20,015.39	20,297.72	30.38	
GNMA	2009 AB RMRB	8.18	11/01/90	09/20/20	13,454.92	13,526.69			(786.48)		12,668.44	12,724.20	(16.01)	
GNMA	2009 AB RMRB	7.18	11/01/90	09/20/20	20,506.91	20,529.23			(1,206.86)		19,300.05	19,371.79	49.42	
GNMA	2009 AB RMRB	8.75	12/28/89	09/20/18	115,784.45	121,409.27			(14,427.72)		101,356.73	105,662.55	(1,319.00)	
GNMA	2009 AB RMRB	8.75	11/30/89	10/20/18	8,345.22	8,389.93			(843.67)		7,501.55	7,534.15	(12.11)	
GNMA	2009 AB RMRB				1,423.33	1,427.68			(1,423.33)				(4.35)	
GNMA	2009 AB RMRB	8.75	01/01/90	11/20/18	29,520.88	29,968.60			(2,873.98)		26,646.90	27,003.46	(91.16)	
GNMA	2009 AB RMRB	8.75	02/27/90	01/20/19	15,144.39	15,363.74			(2,695.19)		12,449.20	12,608.30	(60.25)	
GNMA	2009 AB RMRB	8.75	05/29/90	04/20/19	15,331.86	15,415.79			(1,574.01)		13,757.85	13,819.21	(22.57)	
GNMA	2009 AB RMRB	8.75	06/28/90	05/20/19	6,327.01	6,361.50			(657.44)		5,669.57	5,694.66	(9.40)	
GNMA	2009 AB RMRB	7.18	02/01/91	11/20/20	27,668.34	28,003.98			(2,563.60)		25,104.74	25,378.04	(62.34)	
GNMA	2009 AB RMRB	8.18	02/25/91	11/20/20	26,037.15	26,408.74			(1,672.86)		24,364.29	24,679.26	(56.62)	
GNMA	2009 AB RMRB	7.18	05/02/91	02/20/21	29,152.17	29,561.66			(1,481.44)		27,670.73	28,029.68	(50.54)	
GNMA	2009 AB RMRB	8.75	09/28/90	08/20/19	10,740.28	10,800.45			(717.55)		10,022.73	10,068.93	(13.97)	
GNMA	2009 AB RMRB	8.75	10/23/90	09/20/19	7,208.13	7,248.59			(480.98)		6,727.15	6,758.22	(9.39)	
GNMA	2009 AB RMRB	8.75	11/28/90	09/20/19	21,230.06	21,576.37			(1,423.86)		19,806.20	20,102.04	(50.47)	
GNMA	2009 AB RMRB	8.75	01/25/91	12/20/19	30,913.66	31,488.32			(2,179.40)		28,734.26	29,205.88	(103.04)	
GNMA	2009 AB RMRB	8.75	03/28/91	02/20/20	9,860.52	9,916.69			(664.04)		9,196.48	9,239.74	(12.91)	
GNMA	2009 AB RMRB	8.75	03/28/91	12/20/19	21,812.72	22,172.81			(1,413.79)		20,398.93	20,707.44	(51.58)	
GNMA	2009 AB RMRB	8.18	05/02/91	03/20/21	53,031.48	57,105.62			(2,926.46)		50,105.02	53,800.13	(379.03)	
GNMA	2009 AB RMRB	6.10	07/28/00	07/20/30	387,511.85	443,658.48			(5,564.65)		381,947.20	435,347.28	(2,746.55)	
FNMA	2009 AB RMRB	6.10	04/28/00	04/01/30	42,383.40	48,318.77			(572.44)		41,810.96	47,845.95	99.62	
GNMA	2009 AB RMRB	6.10	04/20/00	04/20/30	148,286.28	169,006.29			(2,321.43)		145,964.85	165,070.15	(1,614.71)	
GNMA	2009 AB RMRB	6.10	04/27/00	04/20/30	321,585.52	367,359.94			(29,720.83)		291,864.69	329,888.75	(7,750.36)	
GNMA	2009 AB RMRB	6.10	06/26/00	06/20/30	576,631.35	668,269.61			(10,955.97)		565,675.38	660,986.03	3,672.39	
GNMA	2009 AB RMRB	6.10	05/30/00	03/20/30	627,087.96	738,596.79			(10,989.35)		616,098.61	729,319.10	1,711.66	
GNMA	2009 AB RMRB				2,607.63	2,970.27			(2,607.63)				(362.64)	
GNMA	2009 AB RMRB	6.10	09/14/00	08/20/30	728,175.51	867,919.67			(22,754.93)		705,420.58	844,938.67	(226.07)	
GNMA	2009 AB RMRB	6.10	10/19/00	09/20/30	328,253.23	377,110.48			(4,643.57)		323,609.66	369,060.68	(3,406.23)	
GNMA	2009 AB RMRB	6.10	10/23/00	10/20/30	52,519.40	59,865.26			(33,905.06)		18,614.34	21,020.96	(4,939.24)	
GNMA	2009 AB RMRB	6.10	10/27/00	10/20/30	39,093.61	44,563.59			(547.26)		38,546.35	43,600.17	(416.16)	
GNMA	2009 AB RMRB	6.10	10/30/00	10/20/30	110,518.54	125,998.84			(1,181.28)		109,337.26	123,688.84	(1,128.72)	
GNMA	2009 AB RMRB	6.10	01/16/01	12/20/30	35,283.21	40,223.92			(406.74)		34,876.47	39,452.96	(364.22)	
GNMA	2009 AB RMRB				37,697.06	42,961.08			(37,697.06)				(5,264.02)	
GNMA	2009 AB RMRB	6.10	12/21/00	11/20/30	135,561.22	154,537.05			(35,119.20)		100,442.02	113,453.26	(5,964.59)	
GNMA	2009 AB RMRB	6.10	12/27/00	12/20/30	89,699.74	102,231.69			(2,580.75)		87,118.99	98,522.00	(1,128.94)	
GNMA	2009 AB RMRB	6.10	03/15/01	03/20/31	107,132.31	122,134.03			(1,110.16)		106,022.15	119,931.19	(1,092.68)	
GNMA	2009 AB RMRB	6.10	05/10/01	04/20/31	90,906.19	103,624.89			(934.50)		89,971.69	101,765.19	(925.20)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
FNMA	2009 AB RMRB	6.10	09/11/00	08/01/30	112,893.79	128,594.01			(1,645.88)		111,247.91	127,208.74	260.61	
FNMA	2009 AB RMRB	6.10	10/06/00	10/01/30	70,670.09	80,515.13			(1,131.10)		69,538.99	79,515.74	131.71	
GNMA	2009 AB RMRB	6.10	05/30/01	05/20/31	137,550.70	156,805.05			(1,672.00)		135,878.70	153,699.19	(1,433.86)	
GNMA	2009 AB RMRB	6.10	06/18/01	04/20/31	26,702.57	30,444.93			(280.50)		26,422.07	29,893.40	(271.03)	
GNMA	2009 AB RMRB	6.10	07/25/01	06/20/31	181,531.85	206,942.72			(52,922.93)		128,608.92	145,265.11	(8,754.68)	
GNMA	2009 AB RMRB	6.10	08/31/01	08/20/31	57,238.86	65,260.36			(615.85)		56,623.01	64,060.49	(584.02)	
FNMA	2009 AB RMRB	6.10	12/27/00	11/01/30	38,870.24	44,275.93			(1,852.95)		37,017.29	42,328.16	(94.82)	
FNMA	2009 AB RMRB	6.10	01/12/01	12/01/30	6,819.94	7,768.39			(1,152.22)		5,667.72	6,480.87	(135.30)	
FNMA	2009 AB RMRB	6.10	02/05/01	01/01/31	77,328.07	88,130.03			(1,795.02)		75,533.05	86,403.01	68.00	
GNMA	2009 AB RMRB	6.10	09/20/01	08/20/31	134,697.68	153,559.39			(1,368.47)		133,329.21	150,822.00	(1,368.92)	
GNMA	2009 AB RMRB	6.10	10/17/01	09/20/31	84,789.83	96,675.67			(59,105.84)		25,683.99	29,012.89	(8,556.94)	
GNMA	2009 AB RMRB	6.10	10/30/01	05/20/31	30,448.91	34,712.67			(404.78)		30,044.13	33,988.62	(319.27)	
FNMA	2009 AB RMRB	6.10	03/15/01	02/01/31	62,413.96	71,093.87			(693.39)		61,720.57	70,575.62	175.14	
GNMA	2009 AB RMRB	6.10	02/25/02	02/20/32	461,223.15	537,860.02			(5,437.36)		455,785.79	534,759.83	2,337.17	
GNMA	2009 AB RMRB	6.10	03/21/02	03/20/32	88,965.53	101,434.98			(1,026.63)		87,938.90	99,495.87	(912.48)	
GNMA	2009 AB RMRB	6.10	04/17/02	03/20/32	201,009.00	229,403.46			(21,188.90)		198,820.10	224,948.97	(2,265.59)	
GNMA	2009 AB RMRB	6.10	04/29/02	04/20/32	183,375.23	209,080.77			(2,364.18)		181,011.05	204,806.76	(1,909.83)	
GNMA	2009 AB RMRB	6.10	06/19/02	04/20/32	69,075.17	78,751.22			(1,359.05)		67,716.12	76,610.63	(781.54)	
GNMA	2009 AB RMRB	6.10	06/28/02	06/20/32	48,698.39	55,526.39			(433.74)		48,264.65	54,604.21	(488.44)	
GNMA	2009 AB RMRB	6.10	01/30/03	01/20/33	87,118.52	99,336.89			(728.40)		86,390.12	97,751.28	(857.21)	
FNMA	2009 AB RMRB	6.10	01/28/02	11/01/31	107,963.53	122,978.02			(1,114.95)		106,848.58	122,178.15	315.08	
FNMA	2009 AB RMRB	6.10	04/17/02	02/01/32	28,034.99	31,972.78			(257.34)		27,777.65	31,812.08	96.64	
GNMA	2009 AB RMRB	5.75	10/29/09	09/20/39	76,213.27	85,849.42			(362.42)		75,850.85	85,249.10	(237.90)	
GNMA	2009 AB RMRB	5.75	11/24/09	11/20/39	519,427.78	584,399.22			(2,685.03)		516,742.75	593,601.75	11,887.56	
GNMA	2009 AB RMRB	5.75	11/24/09	09/20/39	122,122.06	137,581.55			(594.57)		121,527.49	136,608.87	(378.11)	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	231,954.13	259,938.96			(1,114.29)		230,839.84	259,458.30	633.63	
GNMA	2009 AB RMRB	5.75	05/25/10	04/20/40	268,686.81	302,683.33			(1,204.66)		267,482.15	300,643.36	(835.31)	
GNMA	2009 AB RMRB	5.75	12/17/09	11/20/39	472,874.58	537,573.95			(2,303.77)		470,570.81	538,190.05	2,919.87	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	1,281,459.79	1,467,125.65			(6,327.11)		1,275,132.68	1,499,481.42	38,682.88	
GNMA	2009 AB RMRB	5.75	12/29/09	12/20/39	458,830.71	518,928.07			(2,169.92)		456,660.79	518,011.15	1,253.00	
GNMA	2009 AB RMRB	5.75	12/29/09	11/20/39	87,363.45	98,268.21			(590.67)		86,772.78	97,547.71	(129.83)	
GNMA	2009 AB RMRB	5.75	01/20/10	12/20/39	449,575.94	506,851.14			(2,625.26)		446,950.68	505,382.60	1,156.72	
GNMA	2009 AB RMRB	5.75	01/27/10	01/20/40	1,559,683.24	1,817,202.57			(7,713.25)		1,551,969.99	1,821,135.36	11,646.04	
GNMA	2009 AB RMRB	5.75	01/27/10	12/20/39	106,188.96	119,456.55			(509.89)		105,679.07	118,803.96	(142.70)	
GNMA	2009 AB RMRB	5.75	02/17/10	01/20/40	460,065.64	519,995.68			(2,267.98)		457,797.66	524,047.05	6,319.35	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	522,711.27	585,073.23			(2,485.42)		520,225.85	585,805.19	3,217.38	
GNMA	2009 AB RMRB	5.75	02/17/10	12/20/39	55,387.46	62,386.47			(277.32)		55,110.14	61,934.48	(174.67)	
GNMA	2009 AB RMRB	5.75	02/23/10	02/20/40	912,161.41	1,064,057.66			(112,137.18)		800,024.23	929,757.69	(22,162.79)	
GNMA	2009 AB RMRB	5.75	02/23/10	01/20/40	235,620.89	265,419.24			(1,115.61)		234,505.28	263,568.62	(735.01)	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	1,039,821.89	1,211,528.01			(4,940.24)		1,034,881.65	1,212,811.47	6,223.70	
GNMA	2009 AB RMRB	5.75	03/16/10	02/20/40	106,055.35	119,468.47			(484.57)		105,570.78	118,655.24	(328.66)	
GNMA	2009 AB RMRB	5.75	03/16/10	12/20/39	113,943.11	128,343.03			(523.85)		113,419.26	127,464.44	(354.74)	
GNMA	2009 AB RMRB	5.75	03/30/10	01/20/40	327,021.01	368,405.12			(1,517.42)		325,503.59	365,861.44	(1,026.26)	
GNMA	2009 AB RMRB	5.75	03/30/10	02/20/40	122,279.01	137,752.84			(558.42)		121,720.59	136,816.70	(377.72)	
GNMA	2009 AB RMRB	5.75	04/22/10	03/20/40	409,693.53	463,301.61			(1,935.19)		407,758.34	462,473.62	1,107.20	
GNMA	2009 AB RMRB	5.75	04/22/10	04/20/40	177,746.49	200,225.85			(888.08)		176,858.41	198,775.74	(562.03)	
GNMA	2009 AB RMRB	5.75	06/15/10	04/20/40	360,161.81	405,833.56			(1,611.88)		358,549.93	403,101.89	(1,119.79)	
GNMA	2009 AB RMRB	5.75	06/15/10	03/20/40	166,585.86	187,652.13			(750.42)		165,835.44	186,380.10	(521.61)	
GNMA	2009 AB RMRB	5.75	07/20/10	07/20/40	603,872.99	690,049.51			(105,841.95)		498,031.04	559,262.13	(24,945.43)	
GNMA	2009 AB RMRB	5.75	07/28/10	06/20/40	58,838.11	66,283.97			(330.05)		58,508.06	65,763.38	(190.54)	
GNMA	2009 AB RMRB	5.75	07/28/10	07/20/40	770,184.05	886,222.25			(178,340.92)		591,843.13	670,056.13	(37,825.20)	
GNMA	2009 AB RMRB	5.75	08/17/10	08/20/40	1,508,832.93	1,751,749.54			(116,532.72)		1,392,300.21	1,625,901.76	(9,315.06)	
GNMA	2009 AB RMRB	5.75	08/17/10	06/20/40	89,948.54	101,332.11			(400.85)		89,547.69	100,653.60	(277.66)	
GNMA	2009 AB RMRB	5.75	08/24/10	08/20/40	1,360,173.47	1,552,891.57			(6,116.39)		1,354,057.08	1,555,000.63	8,225.45	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2009 AB RMRB	5.75	09/14/10	08/20/40	2,017,309.74	2,302,785.71			(9,366.79)		2,007,942.95	2,305,596.59	12,177.67	
GNMA	2009 AB RMRB	5.75	09/14/10	05/20/40	92,071.46	103,723.50			(411.73)		91,659.73	103,026.45	(285.32)	
GNMA	2009 AB RMRB	5.75	06/22/10	06/20/40	559,446.76	632,646.91			(2,779.55)		556,667.21	631,349.80	1,482.44	
GNMA	2009 AB RMRB				112,063.53	126,235.00			(112,063.53)				(14,171.47)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	721,355.85	828,026.81			(3,361.79)		717,994.06	829,060.73	4,395.71	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	106,423.69	119,897.28			(478.49)		105,945.20	119,088.81	(329.98)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	169,782.65	191,258.79			(85,927.93)		83,854.72	94,163.02	(11,167.84)	
GNMA	2009 AB RMRB	5.75	06/29/10	05/20/40	147,726.80	166,094.68			(1,070.01)		146,656.79	164,814.53	(210.14)	
GNMA	2009 AB RMRB	5.75	06/29/10	06/20/40	178,860.25	200,239.83			(998.03)		177,862.22	199,915.26	673.46	
GNMA	2009 AB RMRB	5.75	07/20/10	06/20/40	1,120,277.87	1,309,816.04			(5,069.72)		1,115,208.15	1,311,474.99	6,728.67	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	1,272,597.16	1,452,922.30			(214,721.35)		1,057,875.81	1,197,742.23	(40,458.72)	
GNMA	2009 AB RMRB	5.75	09/21/10	09/20/40	400,282.28	448,162.87			(1,834.76)		398,447.52	452,478.39	6,150.28	
GNMA	2009 AB RMRB	5.75	09/29/10	09/20/40	300,080.52	339,603.71			(1,448.45)		298,632.07	337,207.88	(947.38)	
FNMA	2009 AB RMRB	5.75	08/17/10	05/01/40	60,417.11	63,526.23			(271.94)		60,145.17	63,277.90	23.61	
Repo Agmt	2009 AB RMRB				1.00	1.00								
FNMA	2009 AB RMRB	5.35	03/15/01	10/01/30	87,369.58	97,517.56		(1.00)	(2,810.59)		84,558.99	94,601.22	(105.75)	
GNMA	2009 AB RMRB	5.35	06/18/01	03/01/31	17,893.22	19,940.38			(3,179.34)		14,713.88	16,423.49	(337.55)	
GNMA	2009 AB RMRB	5.35	03/18/02	02/20/32	29,973.90	32,734.50			(317.08)		29,656.82	32,563.48	146.06	
GNMA	2009 AB RMRB	5.49	04/16/04	04/20/34	40,104.46	43,941.25			(404.46)		39,700.00	43,801.41	264.62	
GNMA	2009 AB RMRB	4.85	10/18/11	07/15/41	71,539.96	79,106.03			(394.64)		71,145.32	78,745.77	34.38	
Repo Agmt	2009 AB RMRB	0.27	08/31/16	09/01/16	1,954,153.33	1,954,153.33	46,724.05				2,000,877.38	2,000,877.38		
GNMA	2009 AB RMRB	4.25	06/28/11	05/15/41	74,649.26	80,912.33			(405.48)		74,243.78	80,564.15	57.30	
GNMA	2009 AB RMRB	5.00	07/14/11	04/15/41	94,475.27	104,933.68			(446.19)		94,029.08	104,622.40	134.91	
GNMA	2009 AB RMRB	3.85	10/27/11	09/15/41	115,899.12	123,484.72			(634.58)		115,264.54	123,191.28	341.14	
GNMA	2009 AB RMRB	3.10	08/15/12	06/15/42	144,806.17	150,462.30			(842.04)		143,964.13	151,304.86	1,684.60	
GNMA	2009 AB RMRB	3.10	09/17/12	09/15/42	84,977.59	88,296.81			(508.99)		84,468.60	88,775.65	987.83	
GNMA	2009 AB RMRB	2.60	11/15/12	10/15/42	179,709.20	180,512.50			(7,440.58)		172,268.62	176,468.53	3,396.61	
GNMA	2009 AB RMRB	3.70	11/28/12	07/15/42	122,516.38	130,059.71			(646.93)		121,869.45	129,909.18	496.40	
GNMA	2009 AB RMRB	3.70	11/28/12	11/15/42	126,844.64	126,844.64			(618.06)		118,875.35	126,713.99	487.41	
GNMA	2009 AB RMRB	3.45	12/28/12	09/15/42	79,110.66	83,371.56			(436.32)		78,674.34	83,425.48	490.24	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	104,587.67	110,199.84			(563.37)		104,024.30	110,279.28	642.81	
GNMA	2009 AB RMRB	3.45	12/28/12	10/15/42	139,719.72	147,246.42			(760.02)		138,959.70	147,351.48	865.08	
GNMA	2009 AB RMRB	3.45	12/28/12	11/15/42	211,911.10	223,311.92			(1,245.73)		210,665.37	223,370.60	1,304.41	
GNMA	2009 AB RMRB	3.25	01/29/13	01/15/43	564,101.99	590,225.55			(3,168.40)		560,933.59	593,181.66	6,124.51	
<b>2009 AB RMRB Total</b>					<b>34,830,233.09</b>	<b>39,124,347.54</b>	<b>46,724.05</b>	<b>(969,374.17)</b>	<b>(1,428,029.69)</b>	<b>0.00</b>	<b>32,479,553.28</b>	<b>36,685,845.55</b>	<b>(87,822.18)</b>	<b>0.00</b>
Repo Agmt	2009 C-1 RMRB	0.27	08/31/16	09/01/16	6,336,127.32	6,336,127.32		(782,940.54)			5,553,186.78	5,553,186.78		
GNMA	2009 C-1 RMRB	5.10	08/11/11	07/15/41	400,544.49	445,165.12			(1,843.36)		398,701.13	443,758.32	436.56	
GNMA	2009 C-1 RMRB	5.10	08/30/11	06/15/41	71,283.97	79,219.30			(328.60)		70,955.37	78,959.85	69.15	
GNMA	2009 C-1 RMRB	5.24	08/24/10	08/20/40	1,342,641.49	1,461,586.06			(239,911.36)		1,102,730.13	1,199,218.98	(22,455.72)	
GNMA	2009 C-1 RMRB	5.24	09/14/10	08/20/40	685,102.29	755,407.47			(3,597.87)		681,504.42	754,745.68	2,936.08	
GNMA	2009 C-1 RMRB	5.24	09/21/10	09/20/40	926,764.92	1,019,432.06			(149,115.87)		777,649.05	849,923.67	(20,392.52)	
GNMA	2009 C-1 RMRB	5.00	09/21/10	09/15/40	1,268,920.38	1,414,732.00			(119,971.31)		1,148,949.07	1,280,331.39	(14,429.30)	
GNMA	2009 C-1 RMRB	5.00	09/28/10	09/15/40	219,640.05	244,090.40			(143,465.09)		76,174.96	84,756.85	(15,868.46)	
GNMA	2009 C-1 RMRB	5.00	10/19/10	09/15/40	1,305,323.69	1,466,478.97			(7,855.79)		1,297,467.90	1,458,496.66	(126.52)	
GNMA	2009 C-1 RMRB	5.24	10/19/10	10/20/40	1,349,557.71	1,511,369.75			(6,599.73)		1,342,957.98	1,510,451.77	5,681.75	
GNMA	2009 C-1 RMRB	5.00	10/28/10	10/15/40	1,374,979.11	1,536,085.40			(139,735.43)		1,235,243.68	1,375,937.92	(20,412.05)	
GNMA	2009 C-1 RMRB	5.75	10/28/10	09/20/40	585,397.83	662,776.21			(2,786.87)		582,610.96	661,596.03	1,606.69	
GNMA	2009 C-1 RMRB	4.90	10/28/10	10/20/40	2,432,139.65	2,619,073.90			(126,259.52)		2,305,880.13	2,489,589.61	(3,224.77)	
GNMA	2009 C-1 RMRB	5.24	10/28/10	10/20/40	355,659.10	386,676.11			(1,753.28)		353,905.82	386,493.46	1,570.63	
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	979,577.23	1,057,394.81			(5,083.70)		974,493.53	1,059,985.82	7,674.71	
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	865,751.11	937,192.87			(4,391.84)		861,359.27	940,371.73	7,570.70	
GNMA	2009 C-1 RMRB	4.90	11/18/10	11/20/40	1,315,185.05	1,415,967.70			(118,568.67)		1,196,616.38	1,289,976.41	(7,422.62)	
GNMA	2009 C-1 RMRB	4.85	11/18/10	11/20/40	1,619,463.37	1,741,991.97			(8,645.09)		1,610,818.28	1,741,101.27	7,754.39	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2009 C-1 RMRB	5.00	12/07/10	11/15/40	309,804.55	344,292.00			(1,641.74)		308,162.81	342,880.45	230.19	
GNMA	2009 C-1 RMRB	4.25	12/21/10	09/15/40	62,127.41	67,412.59			(414.42)		61,712.99	67,059.80	61.63	
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	959,505.64	1,069,963.92			(5,116.36)		954,389.28	1,065,346.57	499.01	
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	1,674,904.23	1,865,893.53			(102,825.90)		1,572,078.33	1,752,993.07	(10,074.56)	
GNMA	2009 C-1 RMRB	4.90	12/21/10	12/15/40	1,213,496.18	1,353,521.47			(6,367.83)		1,207,128.35	1,348,748.62	1,594.98	
GNMA	2009 C-1 RMRB	4.85	12/21/10	11/15/40	1,290,404.97	1,439,098.30			(214,759.43)		1,075,645.54	1,191,212.86	(33,126.01)	
GNMA	2009 C-1 RMRB	4.49	12/21/10	10/15/40	50,554.92	55,577.05			(270.15)		50,284.77	55,285.09	(21.81)	
GNMA	2009 C-1 RMRB	4.15	12/21/10	09/15/40	26,178.64	28,248.59			(160.36)		26,018.28	28,133.05	44.82	
GNMA	2009 C-1 RMRB	5.75	12/21/10	09/15/40	141,815.11	159,623.11			(636.08)		141,179.03	159,830.46	843.43	
GNMA	2009 C-1 RMRB	5.00	12/29/10	10/15/40	376,887.53	418,842.62			(1,987.89)		374,899.64	417,135.81	281.08	
GNMA	2009 C-1 RMRB	4.80	02/15/11	01/15/41	388,184.92	430,380.62			(2,568.98)		385,615.94	427,686.64	(125.00)	
GNMA	2009 C-1 RMRB	4.80	02/15/11	02/15/41	696,588.71	770,280.82			(3,574.68)		693,014.03	771,317.68	4,611.54	
GNMA	2009 C-1 RMRB	4.45	02/15/11	01/15/41	1,572,389.13	1,724,156.14			(120,153.02)		1,452,236.11	1,607,175.18	3,172.06	
GNMA	2009 C-1 RMRB	4.85	02/24/11	12/15/40	288,094.01	318,217.12			(1,553.33)		286,540.68	316,644.64	(19.15)	
GNMA	2009 C-1 RMRB	4.85	02/24/11	01/15/41	585,123.72	650,950.12			(2,940.67)		582,183.05	648,156.01	146.56	
GNMA	2009 C-1 RMRB				60,663.32	64,414.74			(60,663.32)				(3,751.42)	
GNMA	2009 C-1 RMRB	4.80	02/24/11	01/15/41	385,344.52	426,094.73			(112,498.66)		272,845.86	301,742.98	(11,853.09)	
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/15/41	1,838,720.16	2,026,784.49			(9,911.67)		1,828,808.49	2,017,742.73	869.91	
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	751,633.27	837,687.78			(3,928.86)		747,704.41	833,997.00	238.08	
GNMA	2009 C-1 RMRB	4.85	01/20/11	12/15/40	2,017,157.16	2,247,839.23			(59,595.66)		1,957,561.50	2,185,049.69	(3,193.88)	
GNMA	2009 C-1 RMRB	4.80	01/20/11	12/15/40	1,077,068.33	1,199,207.86			(187,239.38)		889,828.95	984,506.73	(27,461.75)	
GNMA	2009 C-1 RMRB	4.90	01/26/11	01/15/41	135,739.61	150,384.55			(682.58)		135,057.03	149,699.91	(2.06)	
GNMA	2009 C-1 RMRB	4.90	01/26/11	12/15/40	559,984.73	622,115.02			(2,813.54)		557,171.19	619,468.49	167.01	
GNMA	2009 C-1 RMRB	4.05	01/26/11	12/15/40	163,302.65	175,213.95			(925.20)		162,377.45	174,654.81	366.06	
GNMA	2009 C-1 RMRB	4.80	01/26/11	01/15/41	2,642,281.12	2,921,808.06			(165,378.16)		2,476,902.96	2,759,814.84	3,384.94	
GNMA	2009 C-1 RMRB	4.45	01/26/11	01/15/41	1,468,211.71	1,621,052.59			(122,492.49)		1,345,719.22	1,485,552.95	(13,007.15)	
GNMA	2009 C-1 RMRB	4.10	01/26/11	11/15/40	149,568.65	160,943.35			(28,543.42)		121,025.23	130,483.35	(1,916.58)	
GNMA	2009 C-1 RMRB	4.45	02/24/11	02/20/41	250,751.96	263,274.51			(1,310.01)		249,441.95	262,365.54	401.04	
GNMA	2009 C-1 RMRB	4.80	03/16/11	02/15/41	220,360.48	243,736.32			(1,119.97)		219,240.51	242,594.01	(22.34)	
GNMA	2009 C-1 RMRB	4.45	03/16/11	02/15/41	767,397.10	841,473.96			(4,195.47)		763,201.63	848,352.06	11,073.57	
GNMA	2009 C-1 RMRB	5.00	03/29/11	03/15/41	2,739,571.04	3,060,374.82			(14,334.99)		2,725,236.05	3,046,268.88	229.05	
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	343,967.67	365,245.51			(152,862.81)		191,104.86	203,805.69	(8,577.01)	
GNMA	2009 C-1 RMRB	4.45	03/29/11	03/15/41	280,830.73	307,605.10			(1,468.74)		279,361.99	306,102.49	(33.87)	
GNMA	2009 C-1 RMRB	3.70	03/29/11	02/15/41	74,586.04	79,199.93			(434.86)		74,151.18	79,111.15	346.08	
GNMA	2009 C-1 RMRB	4.45	04/14/11	03/15/41	879,095.61	972,991.77			(79,897.15)		799,198.46	880,916.47	(12,178.15)	
GNMA	2009 C-1 RMRB	5.00	04/14/11	04/15/41	1,546,654.82	1,747,194.11			(7,661.22)		1,538,993.60	1,739,524.50	(8.39)	
GNMA	2009 C-1 RMRB	5.10	04/14/11	04/15/41	1,466,869.46	1,650,624.23			(121,518.81)		1,345,350.65	1,514,905.23	(14,200.19)	
GNMA	2009 C-1 RMRB	4.80	04/14/11	03/15/41	176,915.85	195,647.70			(1,065.36)		175,850.49	194,541.64	(40.70)	
GNMA	2009 C-1 RMRB	5.00	04/28/11	04/15/41	967,904.53	1,093,393.32			(4,898.27)		963,006.26	1,088,485.95	(9.10)	
GNMA	2009 C-1 RMRB	5.00	04/28/11	03/20/41	175,033.25	182,284.88			(831.78)		174,201.47	181,523.16	70.06	
GNMA	2009 C-1 RMRB	4.85	04/28/11	01/15/41	92,546.64	102,454.68			(483.91)		92,062.73	101,965.00	(5.77)	
GNMA	2009 C-1 RMRB	4.45	04/28/11	03/15/41	461,021.32	506,127.65			(2,406.85)		458,614.47	504,984.98	1,264.18	
GNMA	2009 C-1 RMRB	5.10	04/28/11	04/15/41	2,555,520.71	2,844,856.79			(185,105.44)		2,370,415.27	2,651,404.32	(8,347.03)	
GNMA	2009 C-1 RMRB	4.45	04/28/11	04/15/41	674,243.79	743,030.13			(3,533.17)		670,710.62	739,525.53	28.57	
GNMA	2009 C-1 RMRB	4.80	05/17/11	01/15/41	60,516.74	66,929.70			(302.74)		60,214.00	66,620.17	(6.79)	
GNMA	2009 C-1 RMRB	3.70	05/17/11	02/15/41	266,804.52	283,306.38			(1,555.88)		265,248.64	282,985.82	1,235.32	
GNMA	2009 C-1 RMRB	4.45	05/17/11	02/15/41	541,486.11	594,990.34			(3,071.35)		538,414.76	591,588.59	(330.40)	
GNMA	2009 C-1 RMRB	5.00	05/17/11	05/15/41	1,044,987.94	1,180,418.31			(126,165.40)		918,822.54	1,028,640.15	(25,612.76)	
GNMA	2009 C-1 RMRB	4.25	05/17/11	02/15/41	105,589.11	114,575.80			(683.57)		104,905.54	113,999.80	107.57	
GNMA	2009 C-1 RMRB	4.85	05/17/11	05/15/41	1,949,645.68	2,174,225.37			(10,009.50)		1,939,636.18	2,165,021.91	806.04	
GNMA	2009 C-1 RMRB	4.35	05/17/11	04/15/41	334,337.80	364,668.92			(3,909.70)		330,428.10	360,589.57	(169.65)	
GNMA	2009 C-1 RMRB	5.10	05/17/11	05/15/41	864,256.41	971,623.00			(143,202.26)		721,054.15	802,792.86	(25,627.88)	
GNMA	2009 C-1 RMRB	4.45	06/14/11	02/15/41	70,333.60	77,163.69			(384.36)		69,949.24	76,767.89	(11.44)	
GNMA	2009 C-1 RMRB	5.00	06/14/11	05/15/41	911,615.90	1,013,097.01			(129,546.17)		782,069.73	870,177.74	(13,373.10)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2009 C-1 RMRB	4.85	06/14/11	05/15/41	2,500,959.29	2,776,014.80			(130,866.21)		2,370,093.08	2,643,104.11	(2,044.48)	
GNMA	2009 C-1 RMRB	5.10	06/14/11	04/20/41	169,781.34	177,032.70			(789.91)		168,991.43	176,308.76	65.97	
GNMA	2009 C-1 RMRB	5.10	06/14/11	05/15/41	1,968,168.12	2,202,261.97			(175,637.12)		1,792,531.00	2,018,694.58	(7,930.27)	
GNMA	2009 C-1 RMRB	5.00	06/28/11	05/15/41	458,945.74	511,944.80			(2,170.11)		456,775.63	509,875.80	101.11	
GNMA	2009 C-1 RMRB	4.85	06/21/11	05/15/41	1,127,867.30	1,256,218.66			(6,147.18)		1,121,720.12	1,251,783.62	1,712.14	
GNMA	2009 C-1 RMRB	4.70	06/21/11	05/15/41	167,676.52	184,965.63			(869.77)		166,806.75	184,062.90	(32.96)	
GNMA	2009 C-1 RMRB	5.10	06/28/11	06/15/41	772,956.67	873,410.16			(3,612.09)		769,344.58	870,559.59	761.52	
GNMA	2009 C-1 RMRB	4.85	06/28/11	06/15/41	1,178,831.77	1,313,419.02			(121,684.69)		1,057,147.08	1,178,465.31	(13,269.02)	
GNMA	2009 C-1 RMRB	4.45	11/30/11	11/15/41	682,804.63	753,276.90			(4,330.21)		678,474.42	752,536.70	3,590.01	
GNMA	2009 C-1 RMRB	4.45	11/14/11	10/15/41	1,735,886.38	1,902,809.18			(9,137.21)		1,726,749.17	1,912,426.47	18,754.50	
GNMA	2009 C-1 RMRB	4.45	11/30/11	10/15/41	1,471,885.90	1,614,761.89			(8,240.99)		1,463,644.91	1,614,195.44	7,674.54	
GNMA	2009 C-1 RMRB	4.60	11/14/11	09/15/41	192,901.63	212,421.35			(86,086.06)		106,815.57	117,649.87	(8,685.42)	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	1,151,498.39	1,273,511.18			(6,015.04)		1,145,483.35	1,273,204.75	5,708.61	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	90,216.14	98,872.38			(504.08)		89,712.06	98,354.02	(14.28)	
GNMA	2009 C-1 RMRB	3.85	11/28/11	10/15/41	61,370.70	65,345.07			(367.39)		61,003.31	65,183.87	206.19	
GNMA	2009 C-1 RMRB	4.45	11/28/11	10/15/41	544,943.45	599,165.34			(254,277.66)		290,665.79	318,136.63	(26,751.05)	
FNMA	2009 C-1 RMRB	4.85	01/11/11	10/01/40	80,739.45	83,764.76			(404.49)		80,334.96	83,388.49	28.22	
FNMA	2009 C-1 RMRB	4.35	06/14/11	02/01/41	78,120.91	80,654.37			(1,839.77)		76,281.14	78,794.60	(20.00)	
Repo Agmt	2009 C-1 RMRB	0.27	08/31/16	09/01/16	0.20	0.20					0.20	0.20		
	<b>2009 C-1 RMRB Total</b>				<b>78,578,193.00</b>	<b>86,261,136.06</b>	<b>0.00</b>	<b>(782,940.54)</b>	<b>(4,114,496.88)</b>	<b>0.00</b>	<b>73,680,755.58</b>	<b>81,093,488.42</b>	<b>(270,210.22)</b>	<b>0.00</b>
Repo Agmt	1999 B-D RMRB	0.27	08/31/16	09/01/16	1,407,145.14	1,407,145.14		(1,219,095.97)			188,049.17	188,049.17	0.00	0.00
	<b>1999 B-D RMRB Total</b>				<b>1,407,145.14</b>	<b>1,407,145.14</b>	<b>0.00</b>	<b>(1,219,095.97)</b>	<b>0.00</b>	<b>0.00</b>	<b>188,049.17</b>	<b>188,049.17</b>	<b>0.00</b>	<b>0.00</b>
Repo Agmt	1999 A RMRB	0.27	08/31/16	09/01/16	16,199.23	16,199.23					16,199.23	16,199.23	0.00	0.00
	<b>1999 A RMRB Total</b>				<b>16,199.23</b>	<b>16,199.23</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>16,199.23</b>	<b>16,199.23</b>	<b>0.00</b>	<b>0.00</b>
Repo Agmt	2009 C-2 2011B RMRB	0.27	08/31/16	09/01/16	3,618,391.34	3,618,391.34		(1,212,315.56)			2,406,075.78	2,406,075.78		
GNMA	2009 C-2 2011B RMRB	4.10	12/22/11	12/15/41	3,737,001.47	4,017,650.27			(535,739.19)		3,201,262.28	3,449,168.02	(32,743.06)	
GNMA	2009 C-2 2011B RMRB	4.45	08/11/11	07/15/41	961,078.85	1,063,068.54			(4,860.90)		956,217.95	1,062,979.68	4,772.04	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	1,492,290.60	1,646,250.20			(101,429.05)		1,390,861.55	1,540,615.59	(4,205.56)	
GNMA	2009 C-2 2011B RMRB	4.45	08/30/11	08/15/41	967,038.37	1,063,345.72			(5,315.89)		961,722.48	1,061,847.41	3,817.58	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	922,194.39	1,010,983.28			(4,770.85)		917,423.54	1,019,780.51	13,568.08	
GNMA	2009 C-2 2011B RMRB	4.45	09/22/11	09/15/41	2,019,344.23	2,233,334.11			(137,840.57)		1,881,503.66	2,091,234.85	(4,258.69)	
GNMA	2009 C-2 2011B RMRB	3.85	09/22/11	09/15/41	199,185.88	212,075.20			(1,104.01)		198,081.87	211,626.71	655.52	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	1,418,517.89	1,563,178.33			(7,837.81)		1,410,680.08	1,555,768.51	427.99	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	09/15/41	3,047,531.97	3,365,237.22			(80,022.25)		2,967,509.72	3,287,021.54	1,806.57	
GNMA	2009 C-2 2011B RMRB	4.45	10/18/11	10/15/41	1,942,817.46	2,129,949.62			(10,022.40)		1,932,795.06	2,131,872.94	11,945.72	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	396,891.20	434,560.14			(2,015.26)		394,875.94	432,914.34	369.46	
GNMA	2009 C-2 2011B RMRB	4.45	12/22/11	11/15/41	624,361.76	689,532.66			(3,111.29)		621,250.47	690,358.40	3,937.03	
GNMA	2009 C-2 2011B RMRB	4.45	02/15/11	01/15/41	1,755,517.91	1,937,968.86			(9,883.30)		1,745,634.61	1,934,861.37	6,775.81	
GNMA	2009 C-2 2011B RMRB	4.45	02/24/11	02/15/41	2,647,348.31	2,922,884.32			(14,170.43)		2,633,177.88	2,919,272.65	10,558.76	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/11	01/15/41	1,624,445.01	1,791,876.57			(8,585.15)		1,615,859.86	1,783,812.35	520.93	
GNMA	2009 C-2 2011B RMRB	4.45	03/16/11	02/15/41	1,863,390.21	2,050,903.12			(117,542.46)		1,745,847.75	1,934,975.40	1,614.74	
GNMA	2009 C-2 2011B RMRB	4.45	03/29/11	03/15/41	960,782.47	1,060,617.42			(5,231.20)		955,551.27	1,059,563.06	4,176.84	
GNMA	2009 C-2 2011B RMRB	4.45	09/15/11	09/15/41	2,317,178.54	2,556,195.51			(13,322.20)		2,303,856.34	2,551,981.68	9,108.37	
GNMA	2009 C-2 2011B RMRB	2.50	01/17/12	12/15/41	715,669.02	714,659.91			(5,765.84)		709,903.18	723,121.56	14,227.49	
GNMA	2009 C-2 2011B RMRB	4.10	12/07/11	11/15/41	2,367,005.84	2,560,603.21			(14,070.01)		2,352,935.83	2,560,511.80	13,978.60	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	524,939.71	578,425.81			(118,654.38)		406,285.33	445,556.86	(14,214.57)	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	11/15/41	426,356.23	465,005.42			(2,252.68)		424,103.55	465,572.39	2,819.65	
GNMA	2009 C-2 2011B RMRB	4.45	12/07/11	10/15/41	152,024.74	166,629.76			(755.68)		151,269.06	165,855.94	(18.14)	
GNMA	2009 C-2 2011B RMRB	3.85	12/07/11	10/15/41	63,729.38	67,864.78			(345.20)		63,384.18	67,736.77	217.19	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	164,448.05	179,695.67			(808.77)		163,639.28	178,877.37	(9.53)	
GNMA	2009 C-2 2011B RMRB	4.45	01/17/12	12/15/41	314,486.77	343,309.48			(1,573.62)		312,913.15	341,726.19	(9.67)	

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GNMA	2009 C-2 2011B RMRB	4.60	01/17/12	09/15/41	57,719.73	63,550.58			(424.47)		57,295.26	63,098.70	(27.41)	
GNMA	2009 C-2 2011B RMRB	4.10	01/17/12	01/15/42	6,549,282.54	7,080,822.30			(399,953.85)		6,149,328.69	6,663,904.51	(16,963.94)	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	2,722,208.80	3,000,690.79			(134,063.63)		2,588,145.17	2,852,938.34	(13,688.82)	
GNMA	2009 C-2 2011B RMRB	3.85	10/27/11	09/15/41	49,079.38	52,259.23			(307.16)		48,772.22	52,116.04	163.97	
GNMA	2009 C-2 2011B RMRB	4.45	10/27/11	10/15/41	1,596,896.65	1,763,979.97			(91,774.35)		1,505,122.30	1,672,958.52	752.90	
GNMA	2009 C-2 2011B RMRB	3.45	02/10/12	02/15/42	737,555.04	777,206.00			(4,191.23)		733,363.81	780,057.09	7,042.32	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	12/15/41	158,160.16	173,346.70			(776.44)		157,383.72	172,555.51	(14.75)	
GNMA	2009 C-2 2011B RMRB	4.10	01/26/12	01/15/42	2,697,120.66	2,917,637.25			(14,336.82)		2,682,783.84	2,909,854.67	6,554.24	
GNMA	2009 C-2 2011B RMRB	2.50	01/26/12	01/15/42	360,322.32	359,814.26			(2,863.89)		357,458.43	364,114.30	7,163.93	
GNMA	2009 C-2 2011B RMRB	4.45	01/26/12	11/15/41	126,916.76	139,094.42			(625.80)		126,290.96	138,455.31	(13.31)	
GNMA	2009 C-2 2011B RMRB	4.10	02/14/12	01/15/42	914,077.56	989,936.78			(154,666.47)		759,411.09	818,204.63	(17,065.68)	
GNMA	2009 C-2 2011B RMRB	4.10	02/23/12	01/15/42	790,489.80	857,159.72			(4,238.60)		786,251.20	858,185.33	5,264.21	
GNMA	2009 C-2 2011B RMRB	2.50	02/23/12	01/15/42	611,420.27	611,689.29			(4,005.46)		607,414.81	620,310.21	12,626.38	
GNMA	2009 C-2 2011B RMRB	3.70	05/15/12	05/15/42	2,975,521.50	3,164,883.66			(97,163.80)		2,878,357.70	3,089,744.26	22,024.40	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	119,521.22	125,912.02			(662.29)		118,858.93	126,036.82	787.09	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	773,476.59	815,762.57			(5,102.39)		768,374.20	817,335.02	6,674.84	
GNMA	2009 C-2 2011B RMRB	3.45	05/25/12	05/15/42	1,891,782.44	1,994,695.45			(10,957.18)		1,880,825.26	2,000,991.23	17,252.96	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	835,657.71	886,574.30			(7,721.98)		827,935.73	888,515.75	9,663.43	
GNMA	2009 C-2 2011B RMRB	3.70	05/25/12	05/15/42	1,206,175.47	1,283,020.89			(6,690.48)		1,199,484.99	1,287,695.10	11,364.69	
GNMA	2009 C-2 2011B RMRB	3.10	06/15/12	05/15/42	95,980.72	99,648.14			(563.64)		95,417.08	100,282.40	1,197.90	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	03/15/42	115,709.68	121,934.86			(649.96)		115,059.72	122,058.80	773.90	
GNMA	2009 C-2 2011B RMRB	3.45	06/15/12	06/15/42	2,909,448.67	3,067,664.49			(240,846.98)		2,668,601.69	2,830,772.63	3,955.12	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	2,488,808.55	2,647,246.11			(13,691.74)		2,475,116.81	2,647,904.72	14,350.35	
GNMA	2009 C-2 2011B RMRB	3.70	06/15/12	06/15/42	3,699,956.19	3,935,643.40			(21,161.31)		3,678,794.88	3,935,758.70	21,276.61	
GNMA	2009 C-2 2011B RMRB	3.45	06/29/12	05/15/42	619,390.83	653,029.92			(3,547.87)		615,842.96	654,905.86	5,423.81	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	1,647,808.59	1,752,757.49			(9,282.90)		1,638,525.69	1,758,973.69	15,499.10	
GNMA	2009 C-2 2011B RMRB	3.70	06/29/12	06/15/42	1,494,429.75	1,589,565.14			(83,754.46)		1,410,675.29	1,514,331.71	8,521.03	
GNMA	2009 C-2 2011B RMRB	2.85	07/16/12	04/15/42	163,652.42	167,439.34			(1,011.42)		162,641.00	169,029.54	2,601.62	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	05/15/42	282,033.75	297,181.78			(1,575.37)		280,458.38	297,485.01	1,878.60	
GNMA	2009 C-2 2011B RMRB	3.45	07/16/12	06/15/42	753,120.67	794,248.58			(101,128.15)		651,992.52	691,601.05	(1,519.38)	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	1,722,952.28	1,832,687.10			(9,381.74)		1,713,570.54	1,833,246.30	9,940.94	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,155,391.60	3,362,353.74			(147,220.40)		3,008,171.20	3,243,199.61	28,066.27	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	3,533,279.52	3,758,208.07			(20,207.80)		3,513,071.72	3,758,319.22	20,318.95	
GNMA	2009 C-2 2011B RMRB	3.70	07/16/12	07/15/42	226,270.91	240,105.11			(1,195.19)		225,075.72	239,930.72	1,020.80	
GNMA	2009 C-2 2011B RMRB	3.45	07/27/12	04/15/42	61,002.64	64,285.80			(342.22)		60,660.42	64,351.61	408.03	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	04/15/42	112,718.32	119,662.89			(2,229.58)		110,488.74	117,846.19	412.88	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,443,944.46	1,535,851.46			(107,672.11)		1,336,272.35	1,424,599.88	(3,579.47)	
GNMA	2009 C-2 2011B RMRB	3.70	07/27/12	07/15/42	1,497,898.95	1,593,210.27			(8,232.56)		1,489,666.39	1,599,067.50	14,089.79	
Repo Agmt	2009 C-2 2011B RMRB	0.27	08/31/16	09/01/16	0.20	0.20					0.20	0.20		
<b>2009 C-2 2011B RMRB Total</b>					<b>88,441,150.90</b>	<b>95,134,956.54</b>	<b>0.00</b>	<b>(1,212,315.56)</b>	<b>(2,921,252.08)</b>	<b>0.00</b>	<b>84,307,583.26</b>	<b>91,255,426.35</b>	<b>254,037.45</b>	<b>0.00</b>
GNMA	2009 C-3 RMRB	2.85	03/16/12	03/15/42	739,970.67	755,672.87			(4,729.62)		735,241.05	764,466.91	13,523.66	
GNMA	2009 C-3 RMRB	2.85	03/28/12	02/15/42	46,230.07	47,299.83			(290.67)		45,939.40	47,743.90	734.74	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	121,969.90	124,792.28			(745.99)		121,223.91	125,985.59	1,939.30	
GNMA	2009 C-3 RMRB	2.85	03/28/12	03/15/42	161,674.44	165,415.59			(988.86)		160,685.58	166,997.31	2,570.58	
GNMA	2009 C-3 RMRB	2.85	04/12/12	03/15/42	92,589.70	94,732.22			(566.30)		92,023.40	95,638.08	1,472.16	
Repo Agmt	2009 C-3 RMRB	0.27	08/31/16	09/01/16	512,760.49	512,760.49		(503,271.98)			9,488.51	9,488.51		
GNMA	2009 C-3 RMRB	3.45	04/27/12	04/15/42	552,800.81	583,083.24			(112,833.97)		439,966.84	466,725.62	(3,523.65)	
GNMA	2009 C-3 RMRB	2.85	05/15/12	04/15/42	232,590.70	237,972.85			(1,416.54)		231,174.16	240,256.99	3,700.68	
GNMA	2009 C-3 RMRB	3.45	05/15/12	04/15/42	131,570.26	138,644.79			(732.80)		130,837.46	138,789.76	877.77	
GNMA	2009 C-3 RMRB	3.70	05/15/12	05/15/42	168,923.48	179,278.49			(903.27)		168,020.21	179,143.15	767.93	
<b>2009 C-3 RMRB Total</b>					<b>2,761,080.52</b>	<b>2,839,652.65</b>	<b>0.00</b>	<b>(503,271.98)</b>	<b>(123,208.02)</b>	<b>0.00</b>	<b>2,134,600.52</b>	<b>2,235,235.82</b>	<b>22,063.17</b>	<b>0.00</b>
<b>Total Residential Mortgage Revenue Bonds Investment Summary</b>					<b>231,161,042.15</b>	<b>250,590,452.43</b>	<b>5,932,572.95</b>	<b>(7,676,038.53)</b>	<b>(8,818,450.78)</b>	<b>0.00</b>	<b>220,599,125.79</b>	<b>240,099,757.86</b>	<b>71,221.79</b>	<b>0.00</b>

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
GIC's	1992 A-C CHMRB	6.09	06/29/92	07/02/24	315,126.01	315,126.01		(162,905.05)			152,220.96	152,220.96		
Repo Agmt	1992 A-C CHMRB	0.27	08/31/16	09/01/16	90,227.96	90,227.96		(40,901.02)			49,326.94	49,326.94		
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/23	12,862.78	12,945.87			(387.71)		12,475.07	12,546.17	(11.99)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	06/01/23	24,239.15	24,626.85			(1,024.80)		23,214.35	23,567.27	(34.78)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	02/01/25	353,815.95	392,378.32			(10,482.10)		343,333.85	380,498.58	(1,397.64)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	125,919.55	138,417.78			(4,008.89)		121,910.66	133,987.45	(421.44)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	03/01/25	28,569.86	31,188.72			(2,010.45)		26,559.41	28,994.97	(183.30)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	150,638.65	165,210.87			(5,836.12)		144,802.53	158,612.55	(762.20)	
FNMA	1992 A-C CHMRB	6.91	06/30/95	05/01/25	320,302.86	356,032.93			(8,213.51)		312,089.35	346,752.10	(1,067.32)	
GNMA	1992 A-C CHMRB	6.91	06/30/96	12/20/22	28,074.77	28,238.77			(851.56)		27,223.21	27,360.05	(27.16)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	01/20/23	73,212.57	76,089.91			(2,336.30)		70,876.27	73,568.53	(185.08)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/23	29,817.47	30,195.38			(12,257.68)		17,559.79	17,590.02	(347.68)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	07/20/23	154,810.07	165,159.76			(4,917.04)		149,893.03	159,803.86	(438.86)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	08/20/23	43,054.07	44,116.73			(1,420.72)		41,633.35	42,559.54	(136.47)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	12/20/23	49,174.21	50,650.43			(1,500.57)		47,673.64	48,991.13	(158.73)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/23	22,817.33	22,951.02			(655.32)		22,162.01	22,273.88	(21.82)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	04/20/25	128,597.11	139,254.54			(5,068.78)		123,528.33	133,737.20	(448.56)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	05/20/25	76,137.09	81,706.43			(1,757.47)		74,379.62	79,805.53	(143.43)	
GNMA	1992 A-C CHMRB	6.91	06/30/95	06/20/25	87,928.04	95,251.88			(2,372.81)		85,555.23	92,672.95	(206.12)	
FNMA	1992 A-C CHMRB	6.91	04/28/95	06/01/23	52,591.35	54,775.14			(1,496.97)		51,094.38	53,194.42	(83.75)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/23	154,689.23	165,434.13			(41,372.13)		113,317.10	121,333.08	(2,728.92)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	01/20/25	432,533.92	472,455.81			(43,618.62)		388,915.30	422,062.32	(6,774.87)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	02/20/25	382,569.83	420,104.15			(13,423.11)		369,146.72	405,008.75	(1,672.29)	
GNMA	1992 A-C CHMRB	6.91	04/28/95	03/20/25	441,401.61	489,212.05			(10,631.29)		430,770.32	476,988.36	(1,592.40)	
Repo Agmt	1992 A-C CHMRB	0.27	08/31/16	09/01/16	13,118.29	13,118.29	8.41				13,126.70	13,126.70		
<b>1992 A-C CHMRB Total</b>					<b>3,592,229.73</b>	<b>3,874,869.73</b>	<b>8.41</b>	<b>(203,806.07)</b>	<b>(175,643.95)</b>	<b>0.00</b>	<b>3,212,788.12</b>	<b>3,476,583.31</b>	<b>(18,844.81)</b>	<b>0.00</b>
<b>Total Collateralized Home Mortgage Revenue Bonds Investment Summary</b>					<b>3,592,229.73</b>	<b>3,874,869.73</b>	<b>8.41</b>	<b>(203,806.07)</b>	<b>(175,643.95)</b>	<b>0.00</b>	<b>3,212,788.12</b>	<b>3,476,583.31</b>	<b>(18,844.81)</b>	<b>0.00</b>



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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Repo Agmt	PROGRAM 79-TMP	0.27	08/31/16	09/01/16	1,177,730.22	1,177,730.22	136,087.77				1,313,817.99	1,313,817.99		
GNMA	PROGRAM 79-TMP	3.25	12/28/12	12/15/42	1,819,609.73	1,903,857.66			(109,893.66)		1,709,716.07	1,809,255.74	15,291.74	
GNMA	PROGRAM 79-TMP	8.75	10/31/89	09/20/18	8,330.23	8,363.97			(888.60)		7,441.63	7,471.02	(4.35)	
GNMA	PROGRAM 79-TMP	7.50	11/30/89	10/20/18	70,510.50	73,336.56			(8,041.10)		62,469.40	64,832.62	(462.84)	
GNMA	PROGRAM 79-TMP	8.75	11/30/89	09/20/18	7,935.63	7,967.77			(837.58)		7,098.05	7,126.09	(4.10)	
GNMA	PROGRAM 79-TMP	8.75	01/01/90	11/20/18	23,301.47	23,590.41			(2,869.57)		20,431.90	20,665.64	(55.20)	
GNMA	PROGRAM 79-TMP	8.75	05/29/90	02/20/19	4,677.93	4,696.97			(454.24)		4,223.69	4,240.50	(2.23)	
GNMA	PROGRAM 79-TMP	8.75	04/26/90	03/20/19	27,158.73	27,503.10			(4,003.21)		23,155.52	23,420.65	(79.24)	
GNMA	PROGRAM 79-TMP	7.50	10/31/90	07/20/19	12,416.00	12,456.85					11,542.98	11,580.15	(3.68)	
GNMA	PROGRAM 79-TMP	7.50	12/21/90	08/20/19	8,715.87	8,744.55			(633.46)		8,082.41	8,108.44	(2.65)	
GNMA	PROGRAM 79-TMP	7.50	03/28/91	11/20/19	6,212.88	6,233.26			(465.99)		5,746.89	5,765.34	(1.93)	
GNMA	PROGRAM 79-TMP	8.75	04/29/91	02/20/20	9,443.76	9,482.95			(649.84)		8,793.92	8,829.80	(3.31)	
GNMA	PROGRAM 79-TMP	8.75	04/26/91	01/20/20	29,380.54	29,808.91			(10,753.11)		18,627.43	18,883.00	(172.80)	
GNMA	PROGRAM 79-TMP	6.19	10/23/92	09/20/17	6,299.92	6,419.24			(2,059.26)		4,240.66	4,342.69	(17.29)	
GNMA	PROGRAM 79-TMP	7.19	10/30/92	08/20/17	11,191.90	11,259.16			(3,992.01)		7,199.89	7,235.96	(31.19)	
GNMA	PROGRAM 79-TMP	6.00	10/30/92	09/20/17	11,725.96	12,321.17			(2,820.83)		8,905.13	9,396.96	(103.38)	
GNMA	PROGRAM 79-TMP	4.00	08/30/11	07/15/41	295,466.28	316,246.42			(1,738.08)		293,728.20	314,817.88	309.54	
FNMA	PROGRAM 79-TMP	5.49	05/29/03	04/01/33	40,599.99	45,486.20			(349.62)		40,250.37	45,260.74	124.16	
FNMA	PROGRAM 79-TMP	4.80	09/18/03	07/01/33	62,160.03	68,357.38			(580.81)		61,579.22	67,745.76	(30.81)	
FNMA	PROGRAM 79-TMP	5.49	12/04/03	11/01/33	43,497.53	48,701.57			(443.23)		43,054.30	48,377.10	118.76	
FNMA	PROGRAM 79-TMP	4.80	01/15/04	11/01/33	62,206.33	68,419.50			(631.82)		61,574.51	67,750.43	(37.25)	
FNMA	PROGRAM 79-TMP	5.49	04/08/04	06/01/33	51,879.81	58,089.30			(573.51)		51,306.30	57,652.89	137.10	
GNMA	PROGRAM 79-TMP	4.60	12/07/11	06/15/41	42,402.78	46,686.31			(220.38)		42,182.40	46,466.44	0.51	
GNMA	PROGRAM 79-TMP	3.50	11/28/11	10/15/41	106,980.33	113,007.60			(611.43)		106,368.90	112,985.05	588.88	
FNMA	PROGRAM 79-TMP	5.49	09/02/04	08/01/34	57,876.55	64,749.39			(442.63)		57,433.92	64,470.72	163.96	
FNMA	PROGRAM 79-TMP	5.49	11/03/05	10/01/35	35,285.85	39,491.92			(4,908.16)		30,377.69	34,112.93	(470.83)	
FNMA	PROGRAM 79-TMP	5.49	04/27/06	03/01/36	58,719.92	65,729.32			(391.56)		58,328.36	65,520.25	182.49	
Repo Agmt	PROGRAM 79-TMP	0.27	08/31/16	09/01/16	982,463.24	982,463.24	66,003.35				1,048,466.59	1,048,466.59		
Repo Agmt	PROGRAM 79-TMP	0.27	08/31/16	09/01/16	866,831.70	866,831.70	20,582.79				887,414.49	887,414.49		
GNMA	PROGRAM 79-TMP	3.10	09/17/12	08/15/42	232,001.41	241,063.39			(1,342.25)		230,659.16	242,420.47	2,699.33	
GNMA	PROGRAM 79-TMP	3.70	09/17/12	09/15/42	1,078,043.53	1,144,440.23			(6,127.80)		1,071,915.73	1,146,617.54	8,305.11	
GNMA	PROGRAM 79-TMP	3.70	09/26/12	09/15/42	116,433.73	123,596.73			(608.43)		115,825.30	123,465.14	476.84	
<b>PROGRAM 79-TMP Total</b>					<b>7,367,490.28</b>	<b>7,617,132.95</b>	<b>222,673.91</b>	<b>0.00</b>	<b>(168,205.19)</b>	<b>0.00</b>	<b>7,421,959.00</b>	<b>7,698,517.01</b>	<b>26,915.34</b>	<b>0.00</b>
<b>Total Taxable Mortgage Program Investment Summary</b>					<b>7,367,490.28</b>	<b>7,617,132.95</b>	<b>222,673.91</b>	<b>0.00</b>	<b>(168,205.19)</b>	<b>0.00</b>	<b>7,421,959.00</b>	<b>7,698,517.01</b>	<b>26,915.34</b>	<b>0.00</b>

**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 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.00	08/01/16	09/01/16	114.03	114.03					114.03	114.03		
Mutual Fund	1996 A&B MF (Brighton/LasColi)	0.18	08/01/16	09/01/16	77,588.95	77,588.95		(12,131.87)			65,457.08	65,457.08		
	<b>1996 A&amp;B MF (Brighton/LasColi) Total</b>				77,702.98	77,702.98	0.00	(12,131.87)	0.00	0.00	65,571.11	65,571.11	0.00	0.00
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/16	09/01/16	61,935.13	61,935.13	9,396.27				71,331.40	71,331.40		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/16	09/01/16	391,528.45	391,528.45	18,549.99				410,078.44	410,078.44		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/16	09/01/16	541.16	541.16		1,621.50			2,162.66	2,162.66		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/16	09/01/16	25,501.06	25,501.06	76,500.03				102,001.09	102,001.09		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/16	09/01/16	12,376.22	12,376.22	37,125.93				49,502.15	49,502.15		
Mutual Fund	1998 M/F (Residence Oaks Proj)	0.00	08/01/16	09/01/16	34,023.53	34,023.53		(30,623.47)			3,400.06	3,400.06		
	<b>1998 M/F (Residence Oaks Proj) Total</b>				525,905.55	525,905.55	143,193.72	(30,623.47)	0.00	0.00	638,475.80	638,475.80	0.00	0.00
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	08/01/16	09/01/16	5,372.43	5,372.43	4,642.57				10,015.00	10,015.00		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	08/01/16	09/01/16	14,030.01	14,030.01					14,030.01	14,030.01		
Mutual Fund	2000 M/F (Timber Point Apts)	0.00	08/01/16	09/01/16	117,903.56	117,903.56		(47,568.00)			70,335.56	70,335.56		
	<b>2000 M/F (Timber Point Apts) Total</b>				137,306.00	137,306.00	4,642.57	(47,568.00)	0.00	0.00	94,380.57	94,380.57	0.00	0.00
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/16	09/01/16	128,978.32	128,978.32	62,089.74				191,068.06	191,068.06		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/16	09/01/16	202,374.00	202,374.00	13,585.05				215,959.05	215,959.05		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/16	09/01/16	94,024.15	94,024.15		(3,625.25)			90,398.90	90,398.90		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/16	09/01/16	5,331.95	5,331.95					5,331.95	5,331.95		
Mutual Fund	2000 A&B M/F (Oaks at Hampton)	0.00	08/01/16	09/01/16	3,264.51	3,264.51	4,681.23				7,945.74	7,945.74		
	<b>2000 A&amp;B M/F (Oaks at Hampton) Total</b>				433,972.93	433,972.93	80,356.02	(3,625.25)	0.00	0.00	510,703.70	510,703.70	0.00	0.00
Mutual Fund	2000 M/F (Deerwood Apts)	0.00	08/01/16	09/01/16	70,224.18	70,224.18	6,000.00				76,224.18	76,224.18		
Inv Agmt	2000 M/F (Deerwood Apts)	6.15	05/23/00	06/01/32	77,499.94	77,499.94	120,673.96				198,173.90	198,173.90		
Mutual Fund	2000 M/F (Deerwood Apts)				236,510.00	236,510.00		(236,510.00)						
	<b>2000 M/F (Deerwood Apts) Total</b>				384,234.12	384,234.12	126,673.96	(236,510.00)	0.00	0.00	274,398.08	274,398.08	0.00	0.00
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	08/01/16	09/01/16	0.07	0.07	3,462.60				3,462.67	3,462.67		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	08/01/16	09/01/16	10,358.39	10,358.39					10,358.39	10,358.39		
Mutual Fund	2000 M/F (Creek Point Apts)	0.00	08/01/16	09/01/16	73,847.65	73,847.65	45,921.00				119,768.65	119,768.65		
	<b>2000 M/F (Creek Point Apts) Total</b>				84,206.11	84,206.11	49,383.60	0.00	0.00	0.00	133,589.71	133,589.71	0.00	0.00
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/16	09/01/16	30,143.00	30,143.00		(14,240.99)			15,902.01	15,902.01		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/16	09/01/16	335,006.75	335,006.75	15,353.25				350,360.00	350,360.00		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/16	09/01/16	96,692.50	96,692.50		(2.87)			96,689.63	96,689.63		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/16	09/01/16	57,041.80	57,041.80					57,041.80	57,041.80		
Mutual Fund	2000 M/F (Parks @ Westmoreld)	0.00	08/01/16	09/01/16	139,698.74	139,698.74	77,084.63				216,783.37	216,783.37		
	<b>2000 M/F (Parks @ Westmoreld) Total</b>				658,582.79	658,582.79	92,437.88	(14,243.86)	0.00	0.00	736,776.81	736,776.81	0.00	0.00
Mutual Fund	2000 A-C MF Highland Meadows	0.20	08/01/16	09/01/16	74,825.21	74,825.21	87,698.66				162,523.87	162,523.87		
Mutual Fund	2000 A-C MF Highland Meadows	0.20	08/01/16	09/01/16	42,305.95	42,305.95	7,043.65				49,349.60	49,349.60		
Mutual Fund	2000 A-C MF Highland Meadows	0.20	08/01/16	09/01/16	174,485.78	174,485.78	16,663.92				191,149.70	191,149.70		
Mutual Fund	2000 A-C MF Highland Meadows	0.20	08/01/16	09/01/16	18,218.51	18,218.51	54,512.95				72,731.46	72,731.46		
Mutual Fund	2000 A-C MF Highland Meadows	0.20	08/01/16	09/01/16	40,137.41	40,137.41	120,077.27				160,214.68	160,214.68		
	<b>2000 A-C MF Highland Meadows Total</b>				349,972.86	349,972.86	285,996.45	0.00	0.00	0.00	635,969.31	635,969.31	0.00	0.00
Mutual Fund	2000 A/B MF Greenbridge				23,156.61	23,156.61		(23,156.61)						
Mutual Fund	2000 A/B MF Greenbridge				32,274.27	32,274.27		(32,274.27)						
Mutual Fund	2000 A/B MF Greenbridge				21.17	21.17		(21.17)						
Mutual Fund	2000 A/B MF Greenbridge				11,775.75	11,775.75		(11,775.75)						
Mutual Fund	2000 A/B MF Greenbridge				2,253.51	2,253.51		(2,253.51)						
	<b>2000 A/B MF Greenbridge Total</b>				69,481.31	69,481.31	0.00	(69,481.31)	0.00	0.00	0.00	0.00	0.00	0.00

**Texas Department of Housing and Community Affairs**  
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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2000 A-C MF Collingham Park	0.20	08/01/16	09/01/16	77,444.40	77,444.40	89,264.69				166,709.09	166,709.09		
Mutual Fund	2000 A-C MF Collingham Park	0.20	08/01/16	09/01/16	32,278.95	32,278.95	16,582.13				48,861.08	48,861.08		
Mutual Fund	2000 A-C MF Collingham Park	0.20	08/01/16	09/01/16	53,044.64	53,044.64	8,100.48				61,145.12	61,145.12		
Mutual Fund	2000 A-C MF Collingham Park	0.20	08/01/16	09/01/16	28,582.70	28,582.70	85,520.29				114,102.99	114,102.99		
Mutual Fund	2000 A-C MF Collingham Park	0.20	08/01/16	09/01/16	71,191.78	71,191.78	178,465.03				249,656.81	249,656.81		
	<b>2000 A-C MF Collingham Park Total</b>				262,542.47	262,542.47	377,932.62	0.00	0.00	0.00	640,475.09	640,475.09	0.00	0.00
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/16	09/01/16	18,792.81	18,792.81	630.14				19,422.95	19,422.95		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/16	09/01/16	198,071.07	198,071.07	0.03				198,071.10	198,071.10		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/16	09/01/16	143,190.31	143,190.31	79,065.81				222,256.12	222,256.12		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/16	09/01/16	321,550.02	321,550.02	15,274.71				336,824.73	336,824.73		
Mutual Fund	2001A MF Bluffview Sr. Apts.	0.00	08/01/16	09/01/16	104,363.22	104,363.22		(2.33)			104,360.89	104,360.89		
	<b>2001A MF Bluffview Sr. Apts. Total</b>				785,967.43	785,967.43	94,970.69	(2.33)	0.00	0.00	880,935.79	880,935.79	0.00	0.00
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/16	09/01/16	18,365.25	18,365.25	1,439.73				19,804.98	19,804.98		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/16	09/01/16	156,532.38	156,532.38	89,210.34				245,742.72	245,742.72		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/16	09/01/16	227,195.88	227,195.88	15,973.43				243,169.31	243,169.31		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/16	09/01/16	128,538.06	128,538.06	51.18				128,589.24	128,589.24		
Mutual Fund	2001A MF Knollwood Villas Apts	0.00	08/01/16	09/01/16	0.34	0.34					0.34	0.34		
	<b>2001A MF Knollwood Villas Apts Total</b>				530,631.91	530,631.91	106,674.68	0.00	0.00	0.00	637,306.59	637,306.59	0.00	0.00
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/16	09/01/16	75,277.15	75,277.15		(17,336.88)			57,940.27	57,940.27		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/16	09/01/16	216,428.44	216,428.44	14,499.99				230,928.43	230,928.43		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/16	09/01/16	400.38	400.38	0.04				400.42	400.42		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/16	09/01/16	133,443.08	133,443.08	9,827.10				143,270.18	143,270.18		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/16	09/01/16	36,989.99	36,989.99	28,923.00				65,912.99	65,912.99		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/16	09/01/16	78,333.38	78,333.38		(37,500.00)			40,833.38	40,833.38		
Mutual Fund	2001A MF Skyway Villas	0.00	08/01/16	09/01/16	203,033.50	203,033.50		(70,845.00)			132,188.50	132,188.50		
	<b>2001A MF Skyway Villas Total</b>				743,905.92	743,905.92	53,250.13	(125,681.88)	0.00	0.00	671,474.17	671,474.17	0.00	0.00
Mutual Fund	2001AB MF Meridian Apartments	0.20	08/01/16	09/01/16	82,288.05	82,288.05		(13,652.66)			68,635.39	68,635.39		
Mutual Fund	2001AB MF Meridian Apartments	0.20	08/01/16	09/01/16	462,891.72	462,891.72	17,767.82				480,659.54	480,659.54		
Mutual Fund	2001AB MF Meridian Apartments	0.20	08/01/16	09/01/16	205,907.98	205,907.98	30,265.66				236,173.64	236,173.64		
Mutual Fund	2001AB MF Meridian Apartments	0.20	08/01/16	09/01/16	41,442.39	41,442.39	27.11				41,469.50	41,469.50		
Mutual Fund	2001AB MF Meridian Apartments	0.20	08/01/16	09/01/16	1,955.78	1,955.78	0.48				1,956.26	1,956.26		
Mutual Fund	2001AB MF Meridian Apartments	0.20	08/01/16	09/01/16	9,004.06	9,004.06	2.55				9,006.61	9,006.61		
Mutual Fund	2001AB MF Meridian Apartments	0.20	08/01/16	09/01/16	37,571.89	37,571.89		(124.43)			37,447.46	37,447.46		
Mutual Fund	2001AB MF Meridian Apartments	0.20	08/01/16	09/01/16	52,312.47	52,312.47	30.14				52,342.61	52,342.61		
	<b>2001AB MF Meridian Apartments Total</b>				893,374.34	893,374.34	48,093.76	(13,777.09)	0.00	0.00	927,691.01	927,691.01	0.00	0.00
Mutual Fund	2001AB MF Wildwood Branch	0.20	08/01/16	09/01/16	25,893.40	25,893.40		(11,683.12)			14,210.28	14,210.28		
Mutual Fund	2001AB MF Wildwood Branch	0.20	08/01/16	09/01/16	156,453.72	156,453.72	19,177.84				175,631.56	175,631.56		
Mutual Fund	2001AB MF Wildwood Branch	0.20	08/01/16	09/01/16	2.44	2.44	1.55				3.99	3.99		
Mutual Fund	2001AB MF Wildwood Branch	0.20	08/01/16	09/01/16	437,522.62	437,522.62	17,752.25				455,274.87	455,274.87		
Mutual Fund	2001AB MF Wildwood Branch	0.20	08/01/16	09/01/16	7,001.21	7,001.21	0.77				7,001.98	7,001.98		
Mutual Fund	2001AB MF Wildwood Branch	0.20	08/01/16	09/01/16	30,520.25	30,520.25		(101.53)			30,418.72	30,418.72		
	<b>2001AB MF Wildwood Branch Total</b>				657,393.64	657,393.64	36,932.41	(11,784.65)	0.00	0.00	682,541.40	682,541.40	0.00	0.00
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/16	09/01/16	34,983.88	34,983.88	3,558.76				38,542.64	38,542.64		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/16	09/01/16	0.35	0.35	0.00				0.35	0.35		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/16	09/01/16	100,481.42	100,481.42	9,347.40				109,828.82	109,828.82		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/16	09/01/16	57,299.87	57,299.87		(3,156.56)			54,143.31	54,143.31		
Mutual Fund	2001 MF Oak Hollow Apts	0.00	08/01/16	09/01/16	72,712.82	72,712.82	31,354.29				104,067.11	104,067.11		

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	<b>2001 MF Oak Hollow Apts Total</b>				265,478.34	265,478.34	44,260.45	(3,156.56)	0.00	0.00	306,582.23	306,582.23	0.00	0.00
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/16	09/01/16	13,893.51	13,893.51	5,673.00				19,566.51	19,566.51		
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/16	09/01/16	68,684.10	68,684.10	14,018.55				82,702.65	82,702.65		
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/16	09/01/16	103,448.01	103,448.01		(1,819.19)			101,628.82	101,628.82		
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/16	09/01/16	102,476.79	102,476.79	55,604.72				158,081.51	158,081.51		
Mutual Fund	2001AB MF Hillside Apts	0.00	08/01/16	09/01/16	6,943.00	6,943.00					6,943.00	6,943.00		
	<b>2001AB MF Hillside Apts Total</b>				295,445.41	295,445.41	75,296.27	(1,819.19)	0.00	0.00	368,922.49	368,922.49	0.00	0.00
Mutual Fund	2002 MF Park Meadows Apts	0.00	08/01/16	09/01/16	192,141.06	192,141.06		(86,276.01)			105,865.05	105,865.05		
	<b>2002 MF Park Meadows Apts Total</b>				192,141.06	192,141.06	0.00	(86,276.01)	0.00	0.00	105,865.05	105,865.05	0.00	0.00
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/16	09/01/16	28,217.93	28,217.93	5,933.75				34,151.68	34,151.68		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/16	09/01/16	257,902.96	257,902.96	15,283.55				273,186.51	273,186.51		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/16	09/01/16	121,696.60	121,696.60	48.87				121,745.47	121,745.47		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/16	09/01/16	201,785.62	201,785.62		(180,589.28)			21,196.34	21,196.34		
Mutual Fund	2002 MF Clarkridge Villas Apts	0.00	08/01/16	09/01/16	133,948.24	133,948.24	82,981.51				216,929.75	216,929.75		
	<b>2002 MF Clarkridge Villas Apts Total</b>				743,551.35	743,551.35	104,247.68	(180,589.28)	0.00	0.00	667,209.75	667,209.75	0.00	0.00
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/16	09/01/16	13,774.08	13,774.08	4,987.50				18,761.58	18,761.58		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/16	09/01/16	37,984.13	37,984.13	10,755.12				48,739.25	48,739.25		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/16	09/01/16	97,883.51	97,883.51					97,883.51	97,883.51		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/16	09/01/16	5,488.66	5,488.66					5,488.66	5,488.66		
Mutual Fund	2002 MF Hickory Trace Apts	0.00	08/01/16	09/01/16	100,987.50	100,987.50	58,119.93				159,107.43	159,107.43		
	<b>2002 MF Hickory Trace Apts Total</b>				256,117.88	256,117.88	73,862.55	0.00	0.00	0.00	329,980.43	329,980.43	0.00	0.00
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/16	09/01/16	172,726.36	172,726.36	72,766.95				245,493.31	245,493.31		
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/16	09/01/16	155,125.87	155,125.87	11,295.16				166,421.03	166,421.03		
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/16	09/01/16	412.27	412.27					412.27	412.27		
Mutual Fund	2002 MF Green Crest Apts	0.00	08/01/16	09/01/16	24,303.69	24,303.69	4,912.53				29,216.22	29,216.22		
	<b>2002 MF Green Crest Apts Total</b>				352,568.19	352,568.19	88,974.64	0.00	0.00	0.00	441,542.83	441,542.83	0.00	0.00
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	08/01/16	09/01/16	150,703.91	150,703.91	43,211.32				193,915.23	193,915.23		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	08/01/16	09/01/16	32,743.85	32,743.85	342,993.65				375,737.50	375,737.50		
Mutual Fund	2002 MF Ironwood Crossing Apts	0.00	08/01/16	09/01/16	150,802.63	150,802.63		(106,966.77)			43,835.86	43,835.86		
	<b>2002 MF Ironwood Crossing Apts Total</b>				334,250.39	334,250.39	386,204.97	(106,966.77)	0.00	0.00	613,488.59	613,488.59	0.00	0.00
Mutual Fund	2003 AB MF Reading Road	0.18	08/01/16	09/01/16	0.08	0.08	3.22				3.30	3.30		
Mutual Fund	2003 AB MF Reading Road	0.18	08/01/16	09/01/16	243.26	243.26	0.01				243.27	243.27		
Mutual Fund	2003 AB MF Reading Road	0.18	08/01/16	09/01/16	63,139.71	63,139.71		(37,017.98)			26,121.73	26,121.73		
Mutual Fund	2003 AB MF Reading Road	0.18	08/01/16	09/01/16	19,112.00	19,112.00		(11,824.11)			7,287.89	7,287.89		
Mutual Fund	2003 AB MF Reading Road	0.18	08/01/16	09/01/16	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.18	08/01/16	09/01/16	7.96	7.96					7.96	7.96		
Mutual Fund	2003 AB MF Reading Road	0.18	08/01/16	09/01/16	25,772.29	25,772.29	57,682.24				83,454.53	83,454.53		
	<b>2003 AB MF Reading Road Total</b>				108,283.26	108,283.26	57,685.47	(48,842.09)	0.00	0.00	117,126.64	117,126.64	0.00	0.00
Mutual Fund	2003 AB MF North Vista Apts	0.20	08/01/16	09/01/16	147,554.23	147,554.23	90,191.72				237,745.95	237,745.95		
Mutual Fund	2003 AB MF North Vista Apts	0.20	08/01/16	09/01/16	398.86	398.86	0.13				398.99	398.99		
Mutual Fund	2003 AB MF North Vista Apts	0.20	08/01/16	09/01/16	899.17	899.17	6.96				906.13	906.13		
Mutual Fund	2003 AB MF North Vista Apts	0.20	08/01/16	09/01/16	276,292.93	276,292.93		(13,844.41)			262,448.52	262,448.52		
Mutual Fund	2003 AB MF North Vista Apts	0.20	08/01/16	09/01/16	18,635.64	18,635.64	44,027.66				62,663.30	62,663.30		
Mutual Fund	2003 AB MF North Vista Apts	0.20	08/01/16	09/01/16	116,339.87	116,339.87		(52,469.51)			63,870.36	63,870.36		
Mutual Fund	2003 AB MF North Vista Apts	0.20	08/01/16	09/01/16	219,368.08	219,368.08		(110,319.44)			109,048.64	109,048.64		
Mutual Fund	2003 AB MF North Vista Apts	0.20	08/01/16	09/01/16	38,617.54	38,617.54		(16,786.19)			21,831.35	21,831.35		

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
	<b>2003 AB MF North Vista Apts Total</b>				818,106.32	818,106.32	134,226.47	(193,419.55)	0.00	0.00	758,913.24	758,913.24	0.00	0.00
Mutual Fund	2003 AB MF West Virginia Apts	0.20	08/01/16	09/01/16	28,977.68	28,977.68		(14,960.19)			14,017.49	14,017.49		
Mutual Fund	2003 AB MF West Virginia Apts	0.20	08/01/16	09/01/16	76,709.03	76,709.03	12,795.44				89,504.47	89,504.47		
Mutual Fund	2003 AB MF West Virginia Apts	0.20	08/01/16	09/01/16	85,329.41	85,329.41	50,400.14				135,729.55	135,729.55		
Mutual Fund	2003 AB MF West Virginia Apts	0.20	08/01/16	09/01/16	37.86	37.86	1.42				39.28	39.28		
Mutual Fund	2003 AB MF West Virginia Apts	0.20	08/01/16	09/01/16	10,545.54	10,545.54	31,040.91				41,586.45	41,586.45		
Mutual Fund	2003 AB MF West Virginia Apts	0.20	08/01/16	09/01/16	97,593.31	97,593.31		(34,970.03)			62,623.28	62,623.28		
Mutual Fund	2003 AB MF West Virginia Apts	0.20	08/01/16	09/01/16	184,016.39	184,016.39		(79,571.70)			104,444.69	104,444.69		
	<b>2003 AB MF West Virginia Apts Total</b>				483,209.22	483,209.22	94,237.91	(129,501.92)	0.00	0.00	447,945.21	447,945.21	0.00	0.00
Mutual Fund	2003 AB MF Primrose Houston	0.00	08/01/16	09/01/16	98,018.83	98,018.83	4.27				98,023.10	98,023.10		
Mutual Fund	2003 AB MF Primrose Houston	0.00	08/01/16	09/01/16	4,586.92	4,586.92	4,055.45				8,642.37	8,642.37		
	<b>2003 AB MF Primrose Houston Total</b>				102,605.75	102,605.75	4,059.72	0.00	0.00	0.00	106,665.47	106,665.47	0.00	0.00
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/16	09/01/16	92,964.22	92,964.22		(56,778.72)			36,185.50	36,185.50		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/16	09/01/16	54,740.78	54,740.78	15,639.93				70,380.71	70,380.71		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/16	09/01/16	354.11	354.11					354.11	354.11		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/16	09/01/16	19,619.99	19,619.99		(17,663.19)			1,956.80	1,956.80		
Mutual Fund	2003 AB MF Timber Oaks Apts	0.00	08/01/16	09/01/16	878.26	878.26					878.26	878.26		
	<b>2003 AB MF Timber Oaks Apts Total</b>				168,557.36	168,557.36	15,639.93	(74,441.91)	0.00	0.00	109,755.38	109,755.38	0.00	0.00
Mutual Fund	2003 AB MF Ash Creek	0.00	08/01/16	09/01/16	99,271.26	99,271.26					99,271.26	99,271.26		
Mutual Fund	2003 AB MF Ash Creek	0.00	08/01/16	09/01/16	12,459.17	12,459.17		(7,209.17)			5,250.00	5,250.00		
	<b>2003 AB MF Ash Creek Total</b>				111,730.43	111,730.43	0.00	(7,209.17)	0.00	0.00	104,521.26	104,521.26	0.00	0.00
Mutual Fund	2003 AB MF Peninsula	0.26	08/01/16	09/01/16	19,511.07	19,511.07					19,511.07	19,511.07		
Mutual Fund	2003 AB MF Peninsula	0.26	08/01/16	09/01/16	147,722.45	147,722.45	208,326.53				356,048.98	356,048.98		
Mutual Fund	2003 AB MF Peninsula	0.26	08/01/16	09/01/16	3,768.60	3,768.60	1.99				3,770.59	3,770.59		
	<b>2003 AB MF Peninsula Total</b>				171,002.12	171,002.12	208,328.52	0.00	0.00	0.00	379,330.64	379,330.64	0.00	0.00
Mutual Fund	2003 AB Arlington Villas	0.00	08/01/16	09/01/16	214,778.38	214,778.38		(105,992.22)			108,786.16	108,786.16		
Mutual Fund	2003 AB Arlington Villas	0.00	08/01/16	09/01/16	9,890.53	9,890.53	5,767.48				15,658.01	15,658.01		
	<b>2003 AB Arlington Villas Total</b>				224,668.91	224,668.91	5,767.48	(105,992.22)	0.00	0.00	124,444.17	124,444.17	0.00	0.00
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/16	09/01/16	13,093.77	13,093.77	6,027.78				19,121.55	19,121.55		
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/16	09/01/16	267,642.86	267,642.86		(97,055.04)			170,587.82	170,587.82		
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/16	09/01/16	16,715.34	16,715.34	105,795.02				122,510.36	122,510.36		
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/16	09/01/16	183,277.15	183,277.15	64,038.53				247,315.68	247,315.68		
Mutual Fund	2003 AB Parkview Twnhms	0.00	08/01/16	09/01/16	214,707.25	214,707.25		(214,707.23)			0.02	0.02		
	<b>2003 AB Parkview Twnhms Total</b>				695,436.37	695,436.37	175,861.33	(311,762.27)	0.00	0.00	559,535.43	559,535.43	0.00	0.00
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	08/01/16	09/01/16	564,522.05	564,522.05		(423,871.62)			140,650.43	140,650.43		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	08/01/16	09/01/16	35,693.96	35,693.96	11,204.99				46,898.95	46,898.95		
Mutual Fund	2003 MF NHP-Asmara-Refunding	0.00	08/01/16	09/01/16	683.80	683.80					683.80	683.80		
	<b>2003 MF NHP-Asmara-Refunding Total</b>				600,899.81	600,899.81	11,204.99	(423,871.62)	0.00	0.00	188,233.18	188,233.18	0.00	0.00
Mutual Fund	2004 A&B Timber Ridge	0.00	08/01/16	09/01/16	5,494.58	5,494.58	3,758.13				9,252.71	9,252.71		
Mutual Fund	2004 A&B Timber Ridge	0.00	08/01/16	09/01/16	59,462.36	59,462.36		(311.93)			59,150.43	59,150.43		
	<b>2004 A&amp;B Timber Ridge Total</b>				64,956.94	64,956.94	3,758.13	(311.93)	0.00	0.00	68,403.14	68,403.14	0.00	0.00
Mutual Fund	2004 A&B Century Park	0.00	08/01/16	09/01/16	66,519.19	66,519.19		(17,085.82)			49,433.37	49,433.37		
Mutual Fund	2004 A&B Century Park	0.00	08/01/16	09/01/16	40,009.36	40,009.36	46,768.77				86,778.13	86,778.13		
Mutual Fund	2004 A&B Century Park	0.00	08/01/16	09/01/16	1,628.45	1,628.45					1,628.45	1,628.45		

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

Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2004 A&B Century Park	0.00	08/01/16	09/01/16	1,694.33	1,694.33	0.01				1,694.34	1,694.34		
Mutual Fund	2004 A&B Century Park	0.00	08/01/16	09/01/16	146,713.88	146,713.88		(49,999.98)			96,713.90	96,713.90		
Mutual Fund	2004 A&B Century Park	0.00	08/01/16	09/01/16	111,419.81	111,419.81		(1,223.57)			110,196.24	110,196.24		
Mutual Fund	2004 A&B Century Park	0.00	08/01/16	09/01/16	314,047.50	314,047.50		(114,148.74)			199,898.76	199,898.76		
	<b>2004 A&amp;B Century Park Total</b>				682,032.52	682,032.52	46,768.78	(182,458.11)	0.00	0.00	546,343.19	546,343.19	0.00	0.00
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/16	09/01/16	0.17	0.17					0.17	0.17		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/16	09/01/16	164,754.35	164,754.35	89,262.22				254,016.57	254,016.57		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/16	09/01/16	273,221.76	273,221.76	14,559.72				287,781.48	287,781.48		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/16	09/01/16	75,415.33	75,415.33					75,415.33	75,415.33		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/16	09/01/16	36,667.91	36,667.91	6,600.00				43,267.91	43,267.91		
Mutual Fund	2004 A&B MF Veterans Memorial	0.00	08/01/16	09/01/16	344,128.75	344,128.75		(344,128.72)			0.03	0.03		
	<b>2004 A&amp;B MF Veterans Memorial Total</b>				894,188.27	894,188.27	110,421.94	(344,128.72)	0.00	0.00	660,481.49	660,481.49	0.00	0.00
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/16	09/01/16	61,049.67	61,049.67		(29,508.96)			31,540.71	31,540.71		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/16	09/01/16	76,744.94	76,744.94	60.79				76,805.73	76,805.73		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/16	09/01/16	20,294.47	20,294.47	0.51				20,294.98	20,294.98		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/16	09/01/16	12,099.48	12,099.48	4,310.08				16,409.56	16,409.56		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/16	09/01/16	56,275.66	56,275.66	50,142.06				106,417.72	106,417.72		
Mutual Fund	2004 MF Rush Creek Apts	0.01	08/01/16	09/01/16	0.15	0.15					0.15	0.15		
	<b>2004 MF Rush Creek Apts Total</b>				226,464.37	226,464.37	54,513.44	(29,508.96)	0.00	0.00	251,468.85	251,468.85	0.00	0.00
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/16	09/01/16	211,767.47	211,767.47		(365.46)			211,402.01	211,402.01		
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/16	09/01/16	149,653.68	149,653.68	74,127.40				223,781.08	223,781.08		
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/16	09/01/16	363,615.20	363,615.20		(215,422.92)			148,192.28	148,192.28		
Mutual Fund	2004 MF Humble Parkway	0.01	08/01/16	09/01/16	11,372.71	11,372.71		(9,195.93)			2,176.78	2,176.78		
	<b>2004 MF Humble Parkway Total</b>				736,409.06	736,409.06	74,127.40	(224,984.31)	0.00	0.00	585,552.15	585,552.15	0.00	0.00
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/16	09/01/16	104,348.45	104,348.45		(39,200.44)			65,148.01	65,148.01		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/16	09/01/16	2,283.47	2,283.47					2,283.47	2,283.47		
Mutual Fund	2004 MF Chisholm Trail Apts	0.00	08/01/16	09/01/16	30,089.58	30,089.58	6,323.99				36,413.57	36,413.57		
	<b>2004 MF Chisholm Trail Apts Total</b>				136,721.50	136,721.50	6,323.99	(39,200.44)	0.00	0.00	103,845.05	103,845.05	0.00	0.00
Mutual Fund	2004 MF Evergreen	0.00	08/01/16	09/01/16	100,048.92	100,048.92	39,470.40				139,519.32	139,519.32		
Mutual Fund	2004 MF Evergreen	0.00	08/01/16	09/01/16	1,897.94	1,897.94	6,039.99				7,937.93	7,937.93		
Mutual Fund	2004 MF Evergreen	0.00	08/01/16	09/01/16	0.04	0.04					0.04	0.04		
Mutual Fund	2004 MF Evergreen	0.00	08/01/16	09/01/16	0.01	0.01					0.01	0.01		
Mutual Fund	2004 MF Evergreen	0.00	08/01/16	09/01/16	108,834.16	108,834.16	0.02				108,834.18	108,834.18		
Mutual Fund	2004 MF Evergreen	0.00	08/01/16	09/01/16	554,029.48	554,029.48	315,597.05				869,626.53	869,626.53		
	<b>2004 MF Evergreen Total</b>				764,810.55	764,810.55	361,107.46	0.00	0.00	0.00	1,125,918.01	1,125,918.01	0.00	0.00
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	08/01/16	09/01/16	13,320.03	13,320.03	4,001.83				17,321.86	17,321.86		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	08/01/16	09/01/16	117,655.97	117,655.97		(37,724.48)			79,931.49	79,931.49		
Mutual Fund	2004 MF Montgomery Pines Apts	0.00	08/01/16	09/01/16	1,087.29	1,087.29					1,087.29	1,087.29		
	<b>2004 MF Montgomery Pines Apts Total</b>				132,063.29	132,063.29	4,001.83	(37,724.48)	0.00	0.00	98,340.64	98,340.64	0.00	0.00
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/16	09/01/16	392.77	392.77					392.77	392.77		
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/16	09/01/16	0.13	0.13					0.13	0.13		
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/16	09/01/16	18,932.87	18,932.87		(1,325.59)			17,607.28	17,607.28		
Mutual Fund	2004 MF Bristol Apts	0.00	08/01/16	09/01/16	110,973.22	110,973.22		(61,130.20)			49,843.02	49,843.02		
	<b>2004 MF Bristol Apts Total</b>				130,298.99	130,298.99	0.00	(62,455.79)	0.00	0.00	67,843.20	67,843.20	0.00	0.00
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/16	09/01/16	36,531.16	36,531.16	8,186.59				44,717.75	44,717.75		
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/16	09/01/16	73,316.24	73,316.24		(54,900.25)			18,415.99	18,415.99		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/16	09/01/16	100,000.00	100,000.00	100,000.00				200,000.00	200,000.00		
Mutual Fund	2004 MF Pinnacle Apts	0.00	08/01/16	09/01/16	0.30	0.30					0.30	0.30		
	<b>2004 MF Pinnacle Apts Total</b>				209,847.70	209,847.70	108,186.59	(54,900.25)	0.00	0.00	263,134.04	263,134.04	0.00	0.00
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/16	09/01/16	49,574.31	49,574.31	55,953.81				105,528.12	105,528.12		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/16	09/01/16	358,759.04	358,759.04	13,047.72				371,806.76	371,806.76		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/16	09/01/16	0.01	0.01					0.01	0.01		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/16	09/01/16	85,567.27	85,567.27		(0.03)			85,567.24	85,567.24		
Mutual Fund	2004 MF Churchill @ Pinnacle	0.00	08/01/16	09/01/16	10,301.81	10,301.81		(10,085.20)			216.61	216.61		
	<b>2004 MF Churchill @ Pinnacle Total</b>				504,202.44	504,202.44	69,001.53	(10,085.23)	0.00	0.00	563,118.74	563,118.74	0.00	0.00
Mutual Fund	2004 MF Village Fair	0.00	08/01/16	09/01/16	103,526.99	103,526.99	67,522.29				171,049.28	171,049.28		
Mutual Fund	2004 MF Village Fair	0.00	08/01/16	09/01/16	106,019.95	106,019.95	13,176.69				119,196.64	119,196.64		
Mutual Fund	2004 MF Village Fair	0.00	08/01/16	09/01/16	111,431.66	111,431.66					111,431.66	111,431.66		
Mutual Fund	2004 MF Village Fair	0.00	08/01/16	09/01/16	10,056.05	10,056.05	5,947.77				16,003.82	16,003.82		
	<b>2004 MF Village Fair Total</b>				331,034.65	331,034.65	86,646.75	0.00	0.00	0.00	417,681.40	417,681.40	0.00	0.00
Mutual Fund	2005 MF Pecan Grove	0.00	08/01/16	09/01/16	34,088.80	34,088.80	6,062.49				40,151.29	40,151.29		
Mutual Fund	2005 MF Pecan Grove	0.00	08/01/16	09/01/16	29,960.31	29,960.31	13,623.02				43,583.33	43,583.33		
Mutual Fund	2005 MF Pecan Grove	0.00	08/01/16	09/01/16	28,170.00	28,170.00	107,076.35				135,246.35	135,246.35		
Mutual Fund	2005 MF Pecan Grove	0.00	08/01/16	09/01/16	113,045.87	113,045.87	23,138.79				136,184.66	136,184.66		
	<b>2005 MF Pecan Grove Total</b>				205,264.98	205,264.98	149,900.65	0.00	0.00	0.00	355,165.63	355,165.63	0.00	0.00
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/16	09/01/16	30,209.03	30,209.03	5,411.22				35,620.25	35,620.25		
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/16	09/01/16	58,120.67	58,120.67	11,500.56				69,621.23	69,621.23		
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/16	09/01/16	92,175.23	92,175.23	7.02				92,182.25	92,182.25		
Mutual Fund	2005 MF Prairie Oaks	0.00	08/01/16	09/01/16	135,148.44	135,148.44	66,175.93				201,324.37	201,324.37		
	<b>2005 MF Prairie Oaks Total</b>				315,653.37	315,653.37	83,094.73	0.00	0.00	0.00	398,748.10	398,748.10	0.00	0.00
Mutual Fund	2005 MF Port Royal	0.00	08/01/16	09/01/16	73,085.90	73,085.90	53,655.27				126,741.17	126,741.17		
Mutual Fund	2005 MF Port Royal	0.00	08/01/16	09/01/16	76,220.97	76,220.97		(13,807.49)			62,413.48	62,413.48		
Mutual Fund	2005 MF Port Royal	0.00	08/01/16	09/01/16	25,745.32	25,745.32					25,745.32	25,745.32		
Mutual Fund	2005 MF Port Royal	0.00	08/01/16	09/01/16	22,982.93	22,982.93	5,537.32				28,520.25	28,520.25		
	<b>2005 MF Port Royal Total</b>				198,035.12	198,035.12	59,192.59	(13,807.49)	0.00	0.00	243,420.22	243,420.22	0.00	0.00
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/16	09/01/16	40,222.24	40,222.24	25,291.40				65,513.64	65,513.64		
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/16	09/01/16	517.08	517.08		(0.01)			517.07	517.07		
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/16	09/01/16	76,147.30	76,147.30		(20,759.23)			55,388.07	55,388.07		
Mutual Fund	2005 MF Mission Del Rio	0.00	08/01/16	09/01/16	24,905.51	24,905.51	5,013.99				29,919.50	29,919.50		
	<b>2005 MF Mission Del Rio Total</b>				141,792.13	141,792.13	30,305.39	(20,759.24)	0.00	0.00	151,338.28	151,338.28	0.00	0.00
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/16	09/01/16	20,880.64	20,880.64	5,184.36				26,065.00	26,065.00		
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/16	09/01/16	27.55	27.55					27.55	27.55		
Mutual Fund	2005 MF Atascocita Apts	0.01	08/01/16	09/01/16	65,596.52	65,596.52	43,616.94				109,213.46	109,213.46		
	<b>2005 MF Atascocita Apts Total</b>				86,504.71	86,504.71	48,801.30	0.00	0.00	0.00	135,306.01	135,306.01	0.00	0.00
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/16	09/01/16	4,775.40	4,775.40		(4,017.61)			757.79	757.79		
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/16	09/01/16	916.50	916.50					916.50	916.50		
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/16	09/01/16	86.21	86.21					86.21	86.21		
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/16	09/01/16	1,826.70	1,826.70					1,826.70	1,826.70		
Mutual Fund	2005 MF Tower Ridge	0.00	08/01/16	09/01/16	334,888.02	334,888.02	30,495.36				365,383.38	365,383.38		
	<b>2005 MF Tower Ridge Total</b>				342,492.83	342,492.83	30,495.36	(4,017.61)	0.00	0.00	368,970.58	368,970.58	0.00	0.00
Mutual Fund	2005 MF Prairie Ranch	0.00	05/01/16	06/01/16	42,259.20	42,259.20		(42,259.20)						

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Mutual Fund	2005 MF Prairie Ranch	0.00	05/01/16	06/01/16	3,587.21	3,587.21		(3,587.21)						
	<b>2005 MF Prairie Ranch Total</b>				45,846.41	45,846.41	0.00	(45,846.41)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2005 MF St. Augustine	0.00	08/01/16	09/01/16	0.05	0.05					0.05	0.05		
Mutual Fund	2005 MF St. Augustine	0.00	08/01/16	09/01/16	72,147.54	72,147.54	19,660.23				91,807.77	91,807.77		
Mutual Fund	2005 MF St. Augustine	0.00	08/01/16	09/01/16	28,660.30	28,660.30	5,759.03				34,419.33	34,419.33		
Mutual Fund	2005 MF St. Augustine	0.00	08/01/16	09/01/16	12.68	12.68					12.68	12.68		
	<b>2005 MF St. Augustine Total</b>				100,820.57	100,820.57	25,419.26	0.00	0.00	0.00	126,239.83	126,239.83	0.00	0.00
Mutual Fund	2005 MF Park Manor				98,162.34	98,162.34		(98,162.34)						
Mutual Fund	2005 MF Park Manor				1.02	1.02		(1.02)						
Mutual Fund	2005 MF Park Manor				3,482.64	3,482.64		(3,482.64)						
Mutual Fund	2005 MF Park Manor				0.01	0.01		(0.01)						
	<b>2005 MF Park Manor Total</b>				101,646.01	101,646.01	0.00	(101,646.01)	0.00	0.00	0.00	0.00	0.00	0.00
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/16	09/01/16	25,823.73	25,823.73		(25,743.64)			80.09	80.09		
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/16	09/01/16	59,425.77	59,425.77	31,872.90				91,298.67	91,298.67		
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/16	09/01/16	73,743.60	73,743.60	52.79				73,796.39	73,796.39		
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/16	09/01/16	625,026.63	625,026.63	0.06				625,026.69	625,026.69		
Mutual Fund	2005 MF Pr Mockingbird	0.00	08/01/16	09/01/16	34,217.58	34,217.58		(15,950.27)			18,267.31	18,267.31		
	<b>2005 MF Pr Mockingbird Total</b>				818,237.31	818,237.31	31,925.75	(41,693.91)	0.00	0.00	808,469.15	808,469.15	0.00	0.00
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	08/01/16	09/01/16	411.19	411.19					411.19	411.19		
Mutual Fund	2005 MF PI @ Chase Oaks	0.00	08/01/16	09/01/16	76.07	76.07					76.07	76.07		
	<b>2005 MF PI @ Chase Oaks Total</b>				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	0.20	08/01/16	09/01/16	125,157.08	125,157.08		(75,916.51)			49,240.57	49,240.57		
Mutual Fund	2006 MF Coral Hills	0.00	08/01/16	09/01/16	3,769.58	3,769.58		(3,764.57)			5.01	5.01		
	<b>2006 MF Coral Hills Total</b>				128,926.66	128,926.66	0.00	(79,681.08)	0.00	0.00	49,245.58	49,245.58	0.00	0.00
Mutual Fund	2006 MF Bella Vista	0.00	08/01/16	09/01/16	29,897.09	29,897.09	24,248.37				54,145.46	54,145.46		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/16	09/01/16	11,369.46	11,369.46		(2,099.25)			9,270.21	9,270.21		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/16	09/01/16	3.42	3.42	0.03				3.45	3.45		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/16	09/01/16	239,732.22	239,732.22	0.03				239,732.25	239,732.25		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/16	09/01/16	11,666.70	11,666.70	17,499.99				29,166.69	29,166.69		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/16	09/01/16	66,010.07	66,010.07	97,861.89				163,871.96	163,871.96		
Mutual Fund	2006 MF Bella Vista	0.00	08/01/16	09/01/16	12,709.63	12,709.63	4,973.70				17,683.33	17,683.33		
	<b>2006 MF Bella Vista Total</b>				371,388.59	371,388.59	144,584.01	(2,099.25)	0.00	0.00	513,873.35	513,873.35	0.00	0.00
Mutual Fund	2006 MF Village Park	0.20	08/01/16	09/01/16	3,233.27	3,233.27	1.85				3,235.12	3,235.12		
Mutual Fund	2006 MF Village Park	0.20	08/01/16	09/01/16	346,010.92	346,010.92		(167,866.64)			178,144.28	178,144.28		
	<b>2006 MF Village Park Total</b>				349,244.19	349,244.19	1.85	(167,866.64)	0.00	0.00	181,379.40	181,379.40	0.00	0.00
Mutual Fund	2006 MF Oakmoor	0.00	08/01/16	09/01/16	4,769.99	4,769.99	6,402.48				11,172.47	11,172.47		
Mutual Fund	2006 MF Oakmoor	0.00	08/01/16	09/01/16	299,177.45	299,177.45	15,499.98				314,677.43	314,677.43		
Mutual Fund	2006 MF Oakmoor	0.00	08/01/16	09/01/16	79,758.86	79,758.86	0.01				79,758.87	79,758.87		
Mutual Fund	2006 MF Oakmoor	0.00	08/01/16	09/01/16	276,865.69	276,865.69	78,522.21				355,387.90	355,387.90		
	<b>2006 MF Oakmoor Total</b>				660,571.99	660,571.99	100,424.68	0.00	0.00	0.00	760,996.67	760,996.67	0.00	0.00
Mutual Fund	2006 MF Sunset Pointe	0.01	08/01/16	09/01/16	28,032.98	28,032.98		(16,929.50)			11,103.48	11,103.48		
Mutual Fund	2006 MF Sunset Pointe	0.01	08/01/16	09/01/16	0.22	0.22					0.22	0.22		
Mutual Fund	2006 MF Sunset Pointe	0.01	08/01/16	09/01/16	1,548,101.44	1,548,101.44	68,675.38				1,616,776.82	1,616,776.82		
Mutual Fund	2006 MF Sunset Pointe	0.01	08/01/16	09/01/16	0.94	0.94	1.15				2.09	2.09		
	<b>2006 MF Sunset Pointe Total</b>				1,576,135.58	1,576,135.58	68,676.53	(16,929.50)	0.00	0.00	1,627,882.61	1,627,882.61	0.00	0.00



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Mutual Fund	2006 MF Hillcrest	0.00	08/01/16	09/01/16	138,571.58	138,571.58	162,788.61				301,360.19	301,360.19		
	<b>2006 MF Hillcrest Total</b>				138,571.58	138,571.58	162,788.61	0.00	0.00	0.00	301,360.19	301,360.19	0.00	0.00
Mutual Fund	2006 MF Pleasant Village	0.00	08/01/16	09/01/16	0.02	0.02					0.02	0.02		
Mutual Fund	2006 MF Pleasant Village	0.00	08/01/16	09/01/16	0.04	0.04					0.04	0.04		
	<b>2006 MF Pleasant Village Total</b>				0.06	0.06	0.00	0.00	0.00	0.00	0.06	0.06	0.00	0.00
Mutual Fund	2006 MF Grove Village	0.00	08/01/16	09/01/16	2.31	2.31					2.31	2.31		
	<b>2006 MF Grove Village Total</b>				2.31	2.31	0.00	0.00	0.00	0.00	2.31	2.31	0.00	0.00
Mutual Fund	2006 MF Red Hills	0.00	08/01/16	09/01/16	38,588.70	38,588.70	3,460.07				42,048.77	42,048.77		
Mutual Fund	2006 MF Red Hills	0.00	08/01/16	09/01/16	48.48	48.48					48.48	48.48		
Mutual Fund	2006 MF Red Hills	0.00	08/01/16	09/01/16	92,444.20	92,444.20		(81,876.00)			10,568.20	10,568.20		
Mutual Fund	2006 MF Red Hills	0.00	08/01/16	09/01/16	12.22	12.22					12.22	12.22		
	<b>2006 MF Red Hills Total</b>				131,093.60	131,093.60	3,460.07	(81,876.00)	0.00	0.00	52,677.67	52,677.67	0.00	0.00
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/16	09/01/16	10,099.35	10,099.35					10,099.35	10,099.35		
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/16	09/01/16	20,282.54	20,282.54	2,667.94				22,950.48	22,950.48		
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/16	09/01/16	96.85	96.85					96.85	96.85		
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/16	09/01/16	19,894.74	19,894.74	26,764.00				46,658.74	46,658.74		
Mutual Fund	2006 MF Champion Crossing	0.00	08/01/16	09/01/16	11.97	11.97					11.97	11.97		
	<b>2006 MF Champion Crossing Total</b>				50,385.45	50,385.45	29,431.94	0.00	0.00	0.00	79,817.39	79,817.39	0.00	0.00
Mutual Fund	2006 MF Meadowlands	0.01	08/01/16	09/01/16	463,018.27	463,018.27	11.83				463,030.10	463,030.10		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/16	09/01/16	57,021.62	57,021.62	6,458.87				63,480.49	63,480.49		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/16	09/01/16	0.29	0.29	0.91				1.20	1.20		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/16	09/01/16	204,563.69	204,563.69	87,886.26				292,449.95	292,449.95		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/16	09/01/16	180,232.65	180,232.65	14,517.07				194,749.72	194,749.72		
Mutual Fund	2006 MF Meadowlands	0.01	08/01/16	09/01/16	58,901.76	58,901.76		(141.41)			58,760.35	58,760.35		
	<b>2006 MF Meadowlands Total</b>				963,738.28	963,738.28	108,874.94	(141.41)	0.00	0.00	1,072,471.81	1,072,471.81	0.00	0.00
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/16	09/01/16	14,261.35	14,261.35	6,000.00				20,261.35	20,261.35		
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/16	09/01/16	119,556.24	119,556.24	83,187.00				202,743.24	202,743.24		
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/16	09/01/16	231,162.66	231,162.66	217,968.78				449,131.44	449,131.44		
Mutual Fund	2006 MF East Texas Pines	0.00	08/01/16	09/01/16	282,997.46	282,997.46		(5,434.78)			277,562.68	277,562.68		
	<b>2006 MF East Texas Pines Total</b>				647,977.71	647,977.71	307,155.78	(5,434.78)	0.00	0.00	949,698.71	949,698.71	0.00	0.00
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/16	09/01/16	44.00	44.00	22.25				66.25	66.25		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/16	09/01/16	83,298.80	83,298.80	31,887.00				115,185.80	115,185.80		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/16	09/01/16	6,884.15	6,884.15	22,665.00				29,549.15	29,549.15		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/16	09/01/16	18,929.73	18,929.73	6,999.99				25,929.72	25,929.72		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/16	09/01/16	19.00	19.00					19.00	19.00		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/16	09/01/16	402.42	402.42		(156.64)			245.78	245.78		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/16	09/01/16	0.74	0.74					0.74	0.74		
Mutual Fund	2006 MF Villas at Henderson	0.00	08/01/16	09/01/16	15,032.38	15,032.38	1,026.03				16,058.41	16,058.41		
	<b>2006 MF Villas at Henderson Total</b>				124,611.22	124,611.22	62,600.27	(156.64)	0.00	0.00	187,054.85	187,054.85	0.00	0.00
Mutual Fund	2006 MF Aspen Parks Apts	0.01	08/01/16	09/01/16	269,131.07	269,131.07		(155,555.22)			113,575.85	113,575.85		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	08/01/16	09/01/16	0.02	0.02	12,615.07				12,615.09	12,615.09		
Mutual Fund	2006 MF Aspen Parks Apts	0.01	08/01/16	09/01/16	5,651.63	5,651.63	0.15				5,651.78	5,651.78		
	<b>2006 MF Aspen Parks Apts Total</b>				274,782.72	274,782.72	12,615.22	(155,555.22)	0.00	0.00	131,842.72	131,842.72	0.00	0.00
Mutual Fund	2006 MF Idlewilde Apts	0.00	08/01/16	09/01/16	17,790.14	17,790.14	6,293.27				24,083.41	24,083.41		

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2006 MF Idlewild Apts	0.00	08/01/16	09/01/16	31,367.75	31,367.75	45,921.13				77,288.88	77,288.88		
Mutual Fund	2006 MF Idlewild Apts	0.00	08/01/16	09/01/16	11,586.16	11,586.16					11,586.16	11,586.16		
Mutual Fund	2006 MF Idlewild Apts	0.00	08/01/16	09/01/16	0.97	0.97					0.97	0.97		
	<b>2006 MF Idlewild Apts Total</b>				60,745.02	60,745.02	52,214.40	0.00	0.00	0.00	112,959.42	112,959.42	0.00	0.00
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/16	09/01/16	9,670.56	9,670.56	6,292.98				15,963.54	15,963.54		
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/16	09/01/16	888.02	888.02					888.02	888.02		
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/16	09/01/16	32,708.56	32,708.56	45,921.13				78,629.69	78,629.69		
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/16	09/01/16	1,708.53	1,708.53					1,708.53	1,708.53		
Mutual Fund	2007 MF Landcaster Apts	0.00	08/01/16	09/01/16	0.97	0.97					0.97	0.97		
	<b>2007 MF Landcaster Apts Total</b>				44,976.64	44,976.64	52,214.11	0.00	0.00	0.00	97,190.75	97,190.75	0.00	0.00
Mutual Fund	2007 MF Park Place	0.01	08/01/16	09/01/16	244,916.27	244,916.27		(173,143.68)			71,772.59	71,772.59		
Mutual Fund	2007 MF Park Place	0.01	08/01/16	09/01/16	137,879.97	137,879.97	69,639.24				207,519.21	207,519.21		
Mutual Fund	2007 MF Park Place	0.01	08/01/16	09/01/16	66,620.41	66,620.41		(136.32)			66,484.09	66,484.09		
Mutual Fund	2007 MF Park Place	0.01	08/01/16	09/01/16	9,728.46	9,728.46	4,462.88				14,191.34	14,191.34		
	<b>2007 MF Park Place Total</b>				459,145.11	459,145.11	74,102.12	(173,280.00)	0.00	0.00	359,967.23	359,967.23	0.00	0.00
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/16	09/01/16	7,178.00	7,178.00	29,721.00				36,899.00	36,899.00		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/16	09/01/16	99,117.28	99,117.28	7,500.00				106,617.28	106,617.28		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/16	09/01/16	4,679.57	4,679.57					4,679.57	4,679.57		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/16	09/01/16	35,401.57	35,401.57	15,791.90				51,193.47	51,193.47		
Mutual Fund	2007 MF Terrace @ Cibolo	0.00	08/01/16	09/01/16	7,065.55	7,065.55	2,909.71				9,975.26	9,975.26		
	<b>2007 MF Terrace @ Cibolo Total</b>				153,441.97	153,441.97	55,922.61	0.00	0.00	0.00	209,364.58	209,364.58	0.00	0.00
Mutual Fund	2007 MF Santora Villas	0.01	08/01/16	09/01/16	124,086.32	124,086.32	74,423.43				198,509.75	198,509.75		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/16	09/01/16	211,448.52	211,448.52		(138,394.59)			73,053.93	73,053.93		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/16	09/01/16	56,527.39	56,527.39		(119.62)			56,407.77	56,407.77		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/16	09/01/16	8,221.92	8,221.92	119.81				8,341.73	8,341.73		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/16	09/01/16	10.49	10.49	0.27				10.76	10.76		
Mutual Fund	2007 MF Santora Villas	0.01	08/01/16	09/01/16	12,017.60	12,017.60	5,468.25				17,485.85	17,485.85		
	<b>2007 MF Santora Villas Total</b>				412,312.24	412,312.24	80,011.76	(138,514.21)	0.00	0.00	353,809.79	353,809.79	0.00	0.00
GNMA	2007 A/B MF Villas @ Mesquite	5.17	04/29/10	07/20/47	15,825,123.01	16,906,733.74			(50,672.28)		15,774,450.73	16,384,470.41	(471,591.05)	
GIC's	2007 A/B MF Villas @ Mesquite	4.78	08/23/07	07/20/47	396,867.88	396,867.88		(250,858.56)			146,009.32	146,009.32		
Mutual Fund	2007 A/B MF Villas @ Mesquite				7,762.32	7,762.32		(7,762.32)						
	<b>2007 A/B MF Villas @ Mesquite Total</b>				16,229,753.21	17,311,363.94	0.00	(258,620.88)	(50,672.28)	0.00	15,920,460.05	16,530,479.73	(471,591.05)	0.00
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/16	09/01/16	20,179.87	20,179.87		(15,132.39)			5,047.48	5,047.48		
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/16	09/01/16	110,018.69	110,018.69	54,846.78				164,865.47	164,865.47		
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/16	09/01/16	77,362.64	77,362.64		(2.01)			77,360.63	77,360.63		
Mutual Fund	2007 MF Costa Rialto	0.00	08/01/16	09/01/16	33,558.55	33,558.55	11,339.49				44,898.04	44,898.04		
	<b>2007 MF Costa Rialto Total</b>				241,119.75	241,119.75	66,186.27	(15,134.40)	0.00	0.00	292,171.62	292,171.62	0.00	0.00
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/16	09/01/16	25,672.86	25,672.86		(18,807.25)			6,865.61	6,865.61		
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/16	09/01/16	4.59	4.59					4.59	4.59		
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/16	09/01/16	49,281.16	49,281.16	39,428.07				88,709.23	88,709.23		
Mutual Fund	2007 MF Windshire Apts	0.00	08/01/16	09/01/16	570.21	570.21					570.21	570.21		
	<b>2007 MF Windshire Apts Total</b>				75,528.82	75,528.82	39,428.07	(18,807.25)	0.00	0.00	96,149.64	96,149.64	0.00	0.00
Mutual Fund	2007 MF Residences @ Onion Crk	0.01	08/01/16	09/01/16	8,510.96	8,510.96	5,965.88				14,476.84	14,476.84		
Mutual Fund	2007 MF Residences @ Onion Crk	0.01	08/01/16	09/01/16	76,173.95	76,173.95	26,297.38				102,471.33	102,471.33		
	<b>2007 MF Residences @ Onion Crk Total</b>				84,684.91	84,684.91	32,263.26	0.00	0.00	0.00	116,948.17	116,948.17	0.00	0.00

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Investment Type	Issue	Current Interest Rate	Current Purchase Date	Current Maturity Date	Beginning Carrying Value 5/31/16	Beginning Market Value 5/31/16	Accretions/Purchases	Amortizations/Sales	Maturities	Transfers	Ending Carrying Value 08/31/16	Ending Market Value 08/31/16	Change In Market Value	Recognized Gain
Mutual Fund	2008 MF West Oaks Apts	0.26	08/01/16	09/01/16	18,885.50	18,885.50	201.18				19,086.68	19,086.68		
Mutual Fund	2008 MF West Oaks Apts	0.26	08/01/16	09/01/16	56,676.00	56,676.00	40,587.40				97,263.40	97,263.40		
Mutual Fund	2008 MF West Oaks Apts	0.26	08/01/16	09/01/16	38,230.54	38,230.54		(15,346.75)			22,883.79	22,883.79		
	<b>2008 MF West Oaks Apts Total</b>				113,792.04	113,792.04	40,788.58	(15,346.75)	0.00	0.00	139,233.87	139,233.87	0.00	0.00
Mutual Fund	2008 MF Costa Ibiza Apts	0.33	08/01/16	09/01/16	50.99	50.99	25.92				76.91	76.91		
Mutual Fund	2008 MF Costa Ibiza Apts	0.33	08/01/16	09/01/16	16,051.73	16,051.73	177.37				16,229.10	16,229.10		
Mutual Fund	2008 MF Costa Ibiza Apts	0.33	08/01/16	09/01/16	26,711.50	26,711.50		(15,187.34)			11,524.16	11,524.16		
Mutual Fund	2008 MF Costa Ibiza Apts	0.33	08/01/16	09/01/16	118,148.86	118,148.86		(60,472.97)			57,675.89	57,675.89		
	<b>2008 MF Costa Ibiza Apts Total</b>				160,963.08	160,963.08	203.29	(75,660.31)	0.00	0.00	85,506.06	85,506.06	0.00	0.00
Mutual Fund	2008 MF Addison Park Apts	0.01	08/01/16	09/01/16	1,436.26	1,436.26	0.58				1,436.84	1,436.84		
Mutual Fund	2008 MF Addison Park Apts	0.01	08/01/16	09/01/16	92,149.47	92,149.47		(55,295.11)			36,854.36	36,854.36		
Mutual Fund	2008 MF Addison Park Apts				17,713.42	17,713.42		(17,713.42)						
	<b>2008 MF Addison Park Apts Total</b>				111,299.15	111,299.15	0.58	(73,008.53)	0.00	0.00	38,291.20	38,291.20	0.00	0.00
Mutual Fund	2008 MF Alta Cullen Ref	0.05	08/01/16	09/01/16	1.67	1.67					1.67	1.67		
Mutual Fund	2008 MF Alta Cullen Ref	0.05	08/01/16	09/01/16	99,854.12	99,854.12	6,231.25				106,085.37	106,085.37		
Mutual Fund	2008 MF Alta Cullen Ref	0.05	08/01/16	09/01/16	25,137.41	25,137.41	43,636.17				68,773.58	68,773.58		
Mutual Fund	2008 MF Alta Cullen Ref	0.05	08/01/16	09/01/16	2.80	2.80					2.80	2.80		
	<b>2008 MF Alta Cullen Ref Total</b>				124,996.00	124,996.00	49,867.42	0.00	0.00	0.00	174,863.42	174,863.42	0.00	0.00
Mutual Fund	2009 MF Costa Mariposa	0.01	08/01/16	09/01/16	59,717.18	59,717.18	55,705.83				115,423.01	115,423.01		
Mutual Fund	2009 MF Costa Mariposa	0.01	08/01/16	09/01/16	0.03	0.03					0.03	0.03		
Mutual Fund	2009 MF Costa Mariposa	0.01	08/01/16	09/01/16	13,472.10	13,472.10	9,360.13				22,832.23	22,832.23		
	<b>2009 MF Costa Mariposa Total</b>				73,189.31	73,189.31	65,065.96	0.00	0.00	0.00	138,255.27	138,255.27	0.00	0.00
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/16	09/01/16	4,834.31	4,834.31	333.44				5,167.75	5,167.75		
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/16	09/01/16	77,590.09	77,590.09		(43,554.02)			34,036.07	34,036.07		
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/16	09/01/16	0.02	0.02					0.02	0.02		
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/16	09/01/16	0.17	0.17					0.17	0.17		
Mutual Fund	2009 MF Woodmont Apts	0.01	08/01/16	09/01/16	23,521.94	23,521.94		(15,371.71)			8,150.23	8,150.23		
	<b>2009 MF Woodmont Apts Total</b>				105,946.53	105,946.53	333.44	(58,925.73)	0.00	0.00	47,354.24	47,354.24	0.00	0.00
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/16	09/01/16	15,250.41	15,250.41	0.07				15,250.48	15,250.48		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/16	09/01/16	1,357.11	1,357.11					1,357.11	1,357.11		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/16	09/01/16	44,255.75	44,255.75	1.05				44,256.80	44,256.80		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/16	09/01/16	14,502,461.75	14,502,461.75	402.05				14,502,863.80	14,502,863.80		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/16	09/01/16	0.12	0.12					0.12	0.12		
Mutual Fund	2013 MF Waters @ Willow Run	0.01	08/01/16	09/01/16	0.24	0.24					0.24	0.24		
	<b>2013 MF Waters @ Willow Run Total</b>				14,563,325.38	14,563,325.38	403.17	0.00	0.00	0.00	14,563,728.55	14,563,728.55	0.00	0.00
Mutual Fund	2014 MF Pine Haven Apts	0.01	08/01/16	09/01/16	418.75	418.75					418.75	418.75		
Mutual Fund	2014 MF Pine Haven Apts	0.01	08/01/16	09/01/16	271.17	271.17					271.17	271.17		
	<b>2014 MF Pine Haven Apts Total</b>				689.92	689.92	0.00	0.00	0.00	0.00	689.92	689.92	0.00	0.00
Mutual Fund	2015 MF Good Samaritan Towers	0.01	08/01/16	09/01/16	2,636,753.82	2,636,753.82		(641,859.73)			1,994,894.09	1,994,894.09		
Mutual Fund	2015 MF Good Samaritan Towers	0.01	08/01/16	09/01/16	80,101.61	80,101.61					80,101.61	80,101.61		
Mutual Fund	2015 MF Good Samaritan Towers	0.01	08/01/16	09/01/16	2,983,246.18	2,983,246.18	641,859.73				3,625,105.91	3,625,105.91		
	<b>2015 MF Good Samaritan Towers Total</b>				5,700,101.61	5,700,101.61	641,859.73	(641,859.73)	0.00	0.00	5,700,101.61	5,700,101.61	0.00	0.00
FNMA	2015 MF Williamsburg Apts	3.45	12/22/15	01/01/32	23,150,000.00	24,377,876.00					23,150,000.00	25,296,468.00	918,592.00	
Mutual Fund	2015 MF Williamsburg Apts	0.31	08/01/16	09/01/16	1,500.00	1,500.00					1,500.00	1,500.00		
	<b>2015 MF Williamsburg Apts Total</b>				23,151,500.00	24,379,376.00	0.00	0.00	0.00	0.00	23,151,500.00	25,297,968.00	918,592.00	0.00

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Treasury Bill	2016 MF Chisolm Tr/Cheyenne	0.57	05/19/16	04/27/17	10,083,102.73	10,083,102.73					10,083,102.73	10,083,102.73		
	<b>2016 MF Chisolm Tr/Cheyenne Total</b>				10,083,102.73	10,083,102.73	0.00	0.00	0.00	0.00	10,083,102.73	10,083,102.73	0.00	0.00
Mutual Fund	2016 Note Payable Garden City	0.01	08/01/16	09/01/16	1,922,381.72	1,922,381.72		(230,598.46)			1,691,783.26	1,691,783.26		
Mutual Fund	2016 Note Payable Garden City	0.01	08/01/16	09/01/16			0.11				0.11	0.11		
Mutual Fund	2016 Note Payable Garden City	0.01	08/01/16	09/01/16			2,394.99				2,394.99	2,394.99		
	<b>2016 Note Payable Garden City Total</b>				1,922,381.72	1,922,381.72	2,395.10	(230,598.46)	0.00	0.00	1,694,178.36	1,694,178.36	0.00	0.00
Mutual Fund	2016 MF Gateway @ Hutchins	0.31	08/01/16	09/01/16			26,197,803.81				26,197,803.81	26,197,803.81		
Mutual Fund	2016 MF Gateway @ Hutchins	0.31	08/01/16	09/01/16			6,000.00				6,000.00	6,000.00		
	<b>2016 MF Gateway @ Hutchins Total</b>				0.00	0.00	26,203,803.81	0.00	0.00	0.00	26,203,803.81	26,203,803.81	0.00	0.00
Mutual Fund	2016 MF Fifty Oaks-Edinburg	0.31	08/01/16	09/01/16			2,650,000.00				2,650,000.00	2,650,000.00		
Mutual Fund	2016 MF Fifty Oaks-Edinburg	0.31	08/01/16	09/01/16			19,230.73				19,230.73	19,230.73		
Treasury Bill	2016 MF Fifty Oaks-Edinburg	0.63	08/17/16	07/31/17			4,746,000.00				4,746,000.00	4,746,000.00		
Mutual Fund	2016 MF Fifty Oaks-Edinburg	0.31	08/01/16	09/01/16			0.10				0.10	0.10		
Mutual Fund	2016 MF Fifty Oaks-Edinburg	0.31	08/01/16	09/01/16			10,000.00				10,000.00	10,000.00		
	<b>2016 MF Fifty Oaks-Edinburg Total</b>				0.00	0.00	7,425,230.83	0.00	0.00	0.00	7,425,230.83	7,425,230.83	0.00	0.00
	<b>Total Multifamily Investment Summary</b>				98,979,468.59	101,288,955.32	40,247,298.15	(5,662,303.93)	(50,672.28)	0.00	133,513,790.53	136,270,278.21	447,000.95	0.00